

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 2018

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	IE00B5ZKNR51
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 GBP Dist	IE00BF2WQN35
Man GLG Alpha Select Alternative Class IL H EUR	IE00B3LJVG97
Man GLG Alpha Select Alternative Class IL H EUR Dist	IE00BF2WQM28
Man GLG Alpha Select Alternative Class IL H SEK	IE00B57XDM94
Man GLG Alpha Select Alternative Class IL H USD	IE00B5ZN3H63
Man GLG Alpha Select Alternative Class IL H USD Dist	IE00BF2WQP58
Man GLG Alpha Select Alternative Class IL U GBP	IE00BYQG5598
Man GLG European Equity Alternative Class DN EUR	IE00B5591813
Man GLG European Equity Alternative Class DN H CHF	IE00B3N8Z959
Man GLG European Equity Alternative Class DN H GBP	IE00B50LJD33
Man GLG European Equity Alternative Class DN H NOK	IE00B5BGS293
Man GLG European Equity Alternative Class DN H SEK	IE00B664J889
Man GLG European Equity Alternative Class DN H USD	IE00B55G5T10
Man GLG European Equity Alternative Class DN U EUR	IE00BGBWYN70
Man GLG European Equity Alternative Class IN EUR	IE00B5429P46
Man GLG European Equity Alternative Class IN H GBP	IE00B501WY55
Man GLG European Equity Alternative Class IN H SEK	IE00B5MLB684
Man GLG European Equity Alternative Class IN H USD	IE00B54VK141
Man GLG European Equity Alternative Class INU EUR	IE00BYZCNV02
Man GLG European Equity Alternative Class INZ EUR	IE00BDRVT323
Man GLG European Equity Alternative Class INZ EUR Dist	IE00BZ607T67
Man GLG European Equity Alternative Class INZ H CHF Dist	IE00BZ607S50
Man GLG European Equity Alternative Class INZ H GBP Dist	IE00BZ607V89
Man GLG European Equity Alternative Class INZ H USD	IE00BDRVT430
Man GLG European Equity Alternative Class INZ H USD Dist	IE00BZ607W96
Man AHL Multi Strategy Alternative Class DN USD	IE00BRJT7S37
Man AHL Multi Strategy Alternative Class DN H EUR	IE00BRJT7T44
Man AHL Multi Strategy Alternative Class DN H GBP	IE00BRJT7X89
Man AHL Multi Strategy Alternative Class IN USD	IE00BRJT8355
Man AHL Multi Strategy Alternative Class IN H CHF	IE00BRJT8579
Man AHL Multi Strategy Alternative Class IN H EUR	IE00BRJT8462
Man AHL Multi Strategy Alternative Class IN H GBP	IE00BRJT8793
Man AHL Multi Strategy Alternative Class IN H SEK	IE00BRJT8B35
Man AHL TargetRisk Class D USD	IE00BRJT7498
Man AHL TargetRisk Class D H CHF	IE00BRJT7720
Man AHL TargetRisk Class D H EUR	IE00BRJT7613
Man AHL TargetRisk Class D H SEK	IE00BRJT7D83
Man AHL TargetRisk Class I USD	IE00BRJT7H22
Man AHL TargetRisk Class I H CHF	IE00BRJT7L67
Man AHL TargetRisk Class I H EUR	IE00BRJT7K50
Man AHL TargetRisk Class I H GBP	IE00BRJT7N81
Man AHL TargetRisk Class I H JPY	IE00BRJT7P06
Man AHL TargetRisk Class I H SEK	IE00BRJT7R20
Man AHL TargetRisk Class INU USD	IE00BDCY1W99

Fund and Class of Shares

ISIN

Man GLG European Mid-Cap Equity Alternative Class DN EUR	IE00BWBSF561
Man GLG European Mid-Cap Equity Alternative Class DN H USD	IE00BWBSFF61
Man GLG European Mid-Cap Equity Alternative Class DNY EUR	IE00BWBSFG78
Man GLG European Mid-Cap Equity Alternative Class IN EUR	IE00BWBSFJ00
Man GLG European Mid-Cap Equity Alternative Class IN F EUR	IE00BYXWT366
Man GLG European Mid-Cap Equity Alternative Class INF H GBP	IE00BYXWT580
Man GLG European Mid-Cap Equity Alternative Class INF H USD	IE00BYXWT473
Man GLG European Mid-Cap Equity Alternative Class IN H GBP	IE00BWBSFM39
Man GLG European Mid-Cap Equity Alternative Class IN H SEK	IE00BWBSFQ76
Man GLG European Mid-Cap Equity Alternative Class IN H USD	IE00BWBSFV20
Man Numeric Market Neutral Alternative Class DN USD	IE00BV0LMF80
Man Numeric Market Neutral Alternative Class DN H EUR	IE00BV0LMK34
Man Numeric Market Neutral Alternative Class IN USD	IE00BV0LMV49
Man Numeric Market Neutral Alternative Class IN H EUR	IE00BV0LMZ86
Man Numeric Market Neutral Alternative Class IN H SEK	IE00BV0LN226
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 USD	IE00BYM0KL61
Man GLG Unconstrained Emerging Equity Class DF C EUR	IE00BYM0KM78
Man GLG Unconstrained Emerging Equity Class DF C USD	IE00BYM0KF24
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 SEK	IE00BYM0LJ15
Man GLG Unconstrained Emerging Equity Class IF C USD	IE00BYM0LK20
Man GLG Global Emerging Markets Debt Total Return Class D USD	IE00BD3B6K23
Man GLG Global Emerging Markets Debt Total Return Class D H CHF	IE00BYXPSM70
Man GLG Global Emerging Markets Debt Total Return Class D H EUR	IE00BD3B9479
Man GLG Global Emerging Markets Debt Total Return Class D H GBP	IE00BD3B6H93
Man GLG Global Emerging Markets Debt Total Return Class D H NOK	IE00BZCGN561
Man GLG Global Emerging Markets Debt Total Return Class DL USD	IE00BD3B9693
Man GLG Global Emerging Markets Debt Total Return Class DL H EUR	IE00BD3B9586
Man GLG Global Emerging Markets Debt Total Return Class DMF USD	IE00BD8GLB82
Man GLG Global Emerging Markets Debt Total Return Class DMF H EUR	IE00BD8GL969
Man GLG Global Emerging Markets Debt Total Return Class DR USD Dist	IE00BYXQ8195
Man GLG Global Emerging Markets Debt Total Return Class DY USD	IE00BD37M462
Man GLG Global Emerging Markets Debt Total Return Class DY H EUR	IE00BF20KP72
Man GLG Global Emerging Markets Debt Total Return Class I USD	IE00BD3B6F79
Man GLG Global Emerging Markets Debt Total Return Class I USD Dist	IE00BYWC7X35
Man GLG Global Emerging Markets Debt Total Return Class I H AUD	IE00BYVW6714
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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
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Man GLG Global Emerging Markets Debt Total Return Class I H SEK	IE00BD3B6D55
Man GLG Global Emerging Markets Debt Total Return Class IL USD	IE00BD3B9362
Man GLG Global Emerging Markets Debt Total Return Class IL H EUR	IE00BD3B6G86
Man GLG Global Emerging Markets Debt Total Return Class IMF USD	IE00BYZJRM02
Man GLG Global Emerging Markets Debt Total Return Class IMF USD Dist	IE00BYXZ2Y79
Man GLG Global Emerging Markets Debt Total Return Class IMF H EUR	IE00BD6GFC99
Man GLG Global Emerging Markets Debt Total Return Class IMF H EUR Dist	IE00BDB77768
Man GLG Global Emerging Markets Debt Total Return Class IMF H GBP Dist	IE00BD8GLC99

Fund and Class of Shares

ISIN

Man GLG Innovation Equity Alternative Class DN USD	IE00BDRKSX26
Man GLG Innovation Equity Alternative Class DNF USD	IE00BDRKSZ40
Man GLG Innovation Equity Alternative Class DNF H EUR	IE00BDRKSY33
Man GLG Innovation Equity Alternative Class DN H CHF	IE00BDRKSS72
Man GLG Innovation Equity Alternative Class DN H EUR	IE00BDRKST89
Man GLG Innovation Equity Alternative Class IN USD	IE00BDRKT516
Man GLG Innovation Equity Alternative Class INF USD	IE00BDRKT730
Man GLG Innovation Equity Alternative Class INF H EUR	IE00BDRKT623
Man GLG Innovation Equity Alternative Class INF H GBP	IE00BYX7RF96
Man GLG Innovation Equity Alternative Class IN H CHF	IE00BDRKT060
Man GLG Innovation Equity Alternative Class IN H EUR	IE00BDRKT177
Man GLG Innovation Equity Alternative Class IN H GBP	IE00BDRKT284
Man GLG Innovation Equity Alternative Class IN H SEK	IE00BDRKT409
Man GLG Innovation Equity Alternative Class INU H EUR	IE00BFZ18L99
Man GLG Innovation Equity Alternative Class INU H GBP	IE00BYP55G81
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
Man Alternative Style Risk Premia Class D USD	IE00BF52FP54
Man Alternative Style Risk Premia Class I USD	IE00BF52FK00
Man Alternative Style Risk Premia Class I H CHF	IE00BF52FF56
Man Alternative Style Risk Premia Class I H EUR	IE00BF52FG63
Man Alternative Style Risk Premia Class I H GBP	IE00BF52FH70
Man Alternative Style Risk Premia Class I H JPY	IE00BD3HVN80
Man Alternative Style Risk Premia Class I H SEK	IE00BF52FJ94
Man Alternative Style Risk Premia Class INU H EUR	IE00BD5FCH16

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*Effective from 26 June 2018 the address of Investment Manager in relation to the Man Numeric Portfolios has been changed.

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

Man GLG European Alpha Alternative – Semi - Annual Report Commentary

Market review

Global equity markets started 2018 strongly as improving global economic growth and US corporate tax cuts buoyed investor confidence. However, following this period of strong equity gains, markets reversed direction in February due to a perceived weakness in the rally, inflation concerns and a bout of price volatility. Investors also became increasingly unnerved by President Trump's trade policy towards America's major trade partners, leading to another equity sell-off in March and sustained weakness throughout the rest of the period. In addition to trade tensions, Europe saw a return of political uncertainties, such as the formation of a governing body by the anti-migrant League and anti-establishment populist Five Star movement in Italy. These political events re-ignited investors' concerns and pushed the market lower with the Euro Stoxx 600, an index comprised of the 600 largest companies in Europe and a bell-weather for European stock market performance, falling 2.4% during the first half.

Strategy review

Man GLG European Alpha Alternative IN EUR delivered a net performance of +5.3%¹ during H1 2018. Over 90% of the strategy's performance was generated by stock specific drivers. The top three positive contributions emanated from:

1. Ambu – Performance was driven by strong results and the revelation that management expect a full suite of devices for Gastrointestinal by 2020.
2. Tesco – Delivered consensus beating Fiscal Year results, greater detail on their revenue aspiration for Booker and then a particularly strong first trading update post the Booker merger.
3. Teleperformance – Handsomely beat forecasts with their Q1 results and went onto announce an acquisition that the market looked upon highly favourably.

The three largest detractors to performance were:

1. Sainsbury's – Detracted from portfolio performance somewhat but provided a hedge (i.e. it offset some risk) to our Tesco Long².
2. Rubis – The group released a weak set of results due to the US sanctions imposed on Iran, and an inability to extract produce via Turkey. This marked a turn in the earnings revision trend.
3. Pearson – While Pearson detracted from portfolio performance slightly, it provided the portfolio with a factor hedge against its UK and momentum exposure (factors are big, persistent return drivers that are evident across global markets – for example, Value, Momentum and Quality are all factors). However, the group went onto produce a reassuring set of numbers during a period when many investors in this area are concerned with the sector's growth prospects.

Market and Fund outlook

We tend not to take market views, although we like to remain attuned to market trends so as to enable an understanding of risks in the portfolio and appropriately size positions. Furthermore, we also tend to believe that political events are nothing more than noise and so tend to discard these.

That being said, we are conscious that we may be approaching the end of the investment cycle. This does compel us to become more defensive with our portfolio positioning.

Against this, there are a number of elements that enrich the environment for us:

1. A substantial increase in inter-sector dispersion (the gap between the best and worst performing stocks in a sector).
2. A rise in volatility which has forced the reduction of the funds' gross exposure (gross exposure equals the value of both a fund's long and short positions).
3. Rising investor fear.
4. The inadvertent consequences of MIFID II (Markets in Financial Instruments Directive).

All in all, we believe this environment lends itself particularly well to the strategy's ability to perform.

¹ Performance data is shown net of fees with income reinvested, and does not take into account sales and redemption charges where such costs are applicable. Returns are calculated net of 1.25% management fees and 20% performance fees. Other share classes may charge higher fees.

² Buying a security with the expectation that it may increase in value

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 Alpha Select Alternative – Semi - Annual Report Commentary

Market Update

Global equity markets started 2018 strongly as improving global economic growth and US corporate tax cuts buoyed investor confidence. However, following this period of strong equity gains, markets reversed direction in February due to a perceived weakness in the rally, inflation concerns and a bout of price volatility. Investors also became increasingly unnerved by President Trump's trade policy towards America's major trade partners, leading to another equity sell-off in March and sustained weakness throughout the rest of the period. In addition to trade tensions, Europe saw a return of political uncertainties, such as the formation of a governing body by the anti-migrant League and anti-establishment populist Five Star movement in Italy. These political events re-ignited investors' concerns and pushed the market lower.

In the UK, Brexit negotiations have been frustrating in their lack of obvious progress. If the issues of the Irish border, customs union and migration could be resolved there is the potential for further meaningful progress, however this is proving challenging. Ironically, the issue has as much to do with the UK finding it impossible to agree on the best united approach to this issue to present to the European negotiators as it is about the European negotiators being unwilling to engage. A disorderly Brexit remains unappealing to both negotiating teams. This is even more so in Europe now that there are a number of political cracks appearing (Italy, Spain and Germany have all had to deal with domestic political instability during 2018) as well as dealing with the US being more aggressive on terms of trade. We continue to believe that the process will take longer than the market expects but that the likelihood of a disorderly Brexit is limited by the above.

Fund update

The fund delivered a positive return of 4.7% (Man GLG Alpha Select Alternative IL GBP, net of fees) during the first half of 2018.

A key stock within the Fund during this period was Informa. We believe that the market has underestimated the improvements that the current management team has made to the core Informa business and also the potential merits of the UBM acquisition. We anticipate that the acquisition of UBM should improve the growth rate of Informa, the synergies should accelerate profit growth and we believe the combined entity should re-rate given the higher exposure to the events industry. Despite some initial scepticism surrounding the deal, further education from company management on how the deal benefits shareholders, as well as a solid first quarter trading statement, helped propel the stock higher.

Another key stock in the fund during H1 was Tesco. We have been holding onto Tesco as we believe that earnings expectations have troughed and sales are showing favourable momentum. On top of this, we also believe that the recently closed Booker deal has compelling industrial logic and brings best in class management to Tesco. The market reacted positively to the second quarter results, reaffirming to us that not only is the management's plan on track, but that there is further evidence regarding the material growth opportunity that Booker opens up for the group. Another significant holding over the period was Royal Dutch Shell and during the period we shifted the Fund's commodity exposure away from mining towards oil as we believed that the lower costs and improving returns on capital would be positive for the share prices of oil companies. We also thought it was return on capital and free cash flow generation that was key for the performance of oil companies, not just the oil price, and we believed the market had not reflected this as efficiently in the energy sector as it had done in the mining sector.

The Fund's gross exposure increased from 133% to 176% over the course of the first quarter as we increased exposure to some of our highest conviction ideas and also added to some positions as a result of higher conviction after full year results. However, gross exposure was reduced from 176% to 138% in the second quarter, as a result of profit-taking in some positions and our more cautious outlook. This was especially the case in the Fund's financial exposure where a number of issues combined with strong performance meant that the risk reward in many of these positions deteriorated significantly.

Looking ahead, the issues facing global markets have become more numerous and wide-ranging over the period. Trade tensions have increased, geopolitical tensions have escalated (particularly in Europe) and some market dynamics, such as the pressure on credit spreads, make us more cautious. The Fund currently has limited directional exposure to these issues and reduced gross exposure, as we expect volatility to remain elevated.

Man GLG European Equity Alternative – Semi - Annual Report Commentary

Overview

In the first six months of 2018, equity markets rose amid a backdrop of increased volatility and broadly supportive economic data. The Strategy delivered strong performance in the first month of 2018. This was followed by negative performance in February as a result of a dramatic increase in volatility. A strong US inflation reading led to growing concern that the US Federal Reserve would raise interest rates at a faster pace. While the Strategy initially handled the first few days of volatility well, it did experience losses in its space during the correction (when the market falls more than 10% from previous highs). Equity markets eventually bounced back from the correction and the Strategy produced strong performance in March. Geopolitical headlines in April, particularly those regarding the trade war between the US and China, created an uncertain environment that proved to be challenging for the Strategy. During this period, we adhered to the Fund's portfolio construction discipline by maintaining strict market neutrality and managing other factor exposures tightly. As a result, losses during this period were primarily driven by picking the wrong stocks rather than any issues with risk management. While the Strategy recovered in May and performed well despite the political risk unleashed by the inconclusive Italian election, June proved to be another difficult month for the Strategy.

Performance

The Man GLG European Equity Alternative Fund (the 'Fund') ended the first half of the year up 2.37 %¹ net of fees.

Looking at the underlying book returns, we saw strong contributions from UK Core (+90bp), Europe Breakout (+82bp) and Mining (+70bp). Returns from specific risk once again dominated the contributions from Europe Breakout and Mining, while UK Core saw returns driven by a combination of industry and specific risk. The top performer, UK Core, found success with its short book year to date. The Europe Breakout book contributed to stock specific returns with a long position (a security that is bought with the expectation it will rise in value over time) in Tele performance following the announcement of a substantial acquisition. Finally, Mining's long position in BHP Billiton produced strong performance in the first half of the year. We also saw strong contributions from our Europe Midcap and Risk Arb books year to date. On the negative side, our Event Driven (-78bps) and Industrials US (-60bps) managers found the market environment challenging. Industrials US saw a long position in Knight-Swift Transport perform poorly after it warned in April of its struggle to recruit and retain drivers in a tight US labour market. Meanwhile Event Driven lost money on a long position in Akorn Inc after a broken merger agreement.

Turning to factor attribution (how much performance can be explained from Barra defined exposures²), 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.

Looking ahead

As we start the second half of 2018, we are highly optimistic about the prospects for the Man GLG European Equity Alternative Fund. We are excited about the ongoing enhancements to the European Long Short platform and the addition of new talent to the portfolio management team.

¹ Performance data is shown net of fees for the Man GLG European Equity Alternative IN EUR with income reinvested, and does not take into account sales and redemption charges where such costs are applicable. Returns are calculated net of 2% management fees 20%. Other share classes may charge higher fees

² Based on Barra Risk Factor analysis, a multi-factor model used to measure risk in investment portfolios.

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

Global Equity Markets provided a mixed backdrop for investors in the first half of 2018. In spite of a strong start in January (where we saw the third highest return in January for the MSCI All Country World Index since data began), February and March were much more turbulent months. In February investors were unnerved by a sharper than expected tick up in US Consumer Price Index and global inflation data and more hawkish comments from the Federal Reserve (the US central bank). In March we had the result of the Italian election where we saw the mainstream centre party cede voting share to the non-mainstream, more populist parties whilst the US President Trump announced a potential trade tariff on Chinese goods, resulting in a response by China of a potential retaliation.

During the second quarter markets muddled through in spite of heightened geopolitical tensions between US and North Korea at the start of the quarter and increased concerns over protectionism. Economic Surprise indices (indices which look at macro-economic data outcomes relative to expectations) moved into clear negative territory especially in Europe where economic growth rates decelerated sequentially. We also saw sustained higher oil prices in spite of increasing quotas from OPEC (Organization of the Petroleum Exporting Countries). Meanwhile in the UK, with less than 270 days to go until the Brexit deadline, little progress appears to have been made towards an agreement and there is now increased political uncertainty over the very survival of the government in the near term.

During the period we took an incremental step to increase stock specific exposure by adding style hedges such as price momentum, most shorted and size indices to the Fund. These are products that have been created by banks and index providers that have specific characteristics that we can use to help to neutralise these exposures in the fund. Overall, the style hedges on the Fund represent less than 5% of the Fund. We have also maintained our country hedges in France and Italy where we are short indices to neutralize the country exposure. The net market exposure also remains low at -2% (3% end of last year).

The gross exposure of the fund has also come down from 148% in the end of last year to 120% in June. This is a reflection of profit taking post a period of strong performance, and a degree of increased cautiousness given the recent market volatility.

During the first half of the year the Fund increased by 4.26% (net of fees)¹. The Stoxx Europe Mid 200 Index (MCXP) increased by 1.5% in Euros (declined by 1.4% in Dollars).

The primary positive contributors to stock specific returns were the long position in French listed contact centre company Teleperformance (strong results and accretive acquisitions) and a short position in a listed postal operator (major profit warning in its recent US acquisition).

We were also a significant beneficiary of M&A activity in three long positions in the fund: UK listed Exhibitions Company UBM (acquired by Informa plc), UK and Irish listed packaging company Smurfit Kappa (approached by International Paper) and UK listed online classified company ZPG (acquired by private equity).

The primary negative contributors to stock specific returns were the long position in Italian listed cable manufacturer Prysmian (Italian election, contract write down), a short holding in a listed hearing aids manufacturer (upgraded guidance on audio and consumer devices business) and a short position in a UK listed education products and services company (relief rally on no further profit warnings).

Many of the fund's sector themes that we have written about previously are still valid including long positions in distribution companies and exhibitions and events businesses and short positions in supermarkets and bricks and mortar retailers and property companies. We have also held structural short positions for the last 18 months in automotive suppliers – specifically companies whose products have significant exposure to the internal combustion engine (ICE) as the transition to electrification gains pace. The Fund was a significant beneficiary from the weakness in these companies and, although we remain net short, we have recently taken profits on weakness. We have also recently entered into a new long position in the space, the German supplier Hella, where we believe the potential from increased LED penetration in cars is underappreciated by the market (both in headlamps and in interior and body lights) and the electronics business is also better than perceived.

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 (companies whose market value of their outstanding shares is between €500 million and €10 billion) space. We believe that the introduction of the MIFID 2 is accelerating these changes and that this represents an ongoing opportunity for us.

Finally, during the period, we announced the promotion of Louise Pugh as a portfolio manager for the European Mid-Cap Equity Alternative Strategy. Louise continues to report to Moni Sternbach, strategy portfolio manager and Head of European Mid-Cap Equities. We also announced the appointment of Brentley Campbell as an analyst within the European Mid-Cap Equities team, working alongside Moni Sternbach and Louise Pugh.

¹ Performance data is shown net of fees for the IN H USD share class with income reinvested, and does not take into account sales and redemption charges where such costs are applicable. Returns are calculated net of 1% management fees and 20% performance fees. Other share classes may charge higher fees

Man GLG Unconstrained Emerging Equity – Semi - Annual Report Commentary

Market Summary

1H2018 marked not only a weak absolute performance for Emerging Markets ('EM'), but also a significant underperformance of developed markets as measured by the MSCI World Index. This weak performance in EM is, we believe, the result of the factors below:

- US dollar strength and a continued tightening of US monetary policy, which has traditionally been punitive for EM and which has created an environment of global risk aversion.
- The threat to global trade represented by the announcement of US tariffs on China. EM is traditionally positively correlated to movements in world trade.
- A slight slowdown in the Chinese economy, with notably decelerations in credit creation and the housing market.
- Political uncertainty in various other EM's, notably in various degrees in Russia, Turkey, Mexico, Brazil and Argentina.

Key Positions

The Fund's investment style can be characterised as 'valuation opportunities in long-term winners', meaning that the fund 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 are in our view undervalued. Thus the average return on invested capital of the companies in the Fund is significantly higher than that of the benchmark, but on average they have less debt and produce more cash-flow than the companies in the benchmark. These investments are made across a concentrated portfolio that comprised 49 companies at the end of the period, with the five largest positions being Check Point Software (security software, Israel), Indiabulls and ICICI (both financial services, India), Hollysys (engineering, China) and Moscow Exchange (stock exchange, Russia). The largest country allocation at the end of the period was to China (20.6% of the Fund), followed by India (15.7% of the Fund).

During 1H2018, the Fund maintained its commitment to socially-responsible investment in EM, excluding shares in tobacco producers and producers of military hardware, publishing the fund's carbon footprint and its record of voting and other engagement with management. Furthermore, the managers joined a working group of the Emerging Markets Investors' Alliance, an non-profit organisation committed to promoting socially-responsible investment.

Market and Fund outlook

The fund managers do not anticipate that the difficult market conditions of 1H18 will necessarily prevail. Outflows from emerging markets have become extreme and EM currencies have already declined markedly – classic signs of capitulation. At the same time, the majority of EM current accounts remain healthy in our view. Valuations in EM appear to us 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.

Risks do remain, however – most notably a continuation of dollar strength and a worsening of the nascent US 'trade war'. In these circumstances, the fund managers feel that the portfolio, with its emphasis on cashflow and on long-term winners, should be well placed to withstand the worst of any fall-out.

The fund managers also anticipate that at some stage the narrowness of EM stock markets described above may reverse. The managers have seen such periods before and their experience is that such periods of intense style concentration could create certain contrarian opportunities to reinforce positions in existing position which appear to us 'out of favour'. This could possibly create opportunities to add relative value for a fund which is prepared to deviate substantially from the index. The fund managers remain positive on the opportunities of investment in a variety of EM markets.

Performance Summary

The Fund's unit price declined by 10.0% (IF share class, USD, net of fees) over the first half of 2018. By comparison, the fund's benchmark, the MSCI Emerging Markets TR index, declined by 6.7% (USD). This underperformance needs, in our view, to be seen in the context of a market whose breadth has become increasingly narrow. Thus, the equal-weighted version of the same MSCI Emerging Markets index lost 10.2% in USD over the same period – in other words, larger-weighted stocks in the index continued their significant outperformance of the index of the last 24 months. Given the Fund's clear style as non-benchmarked, concentrated and with a bias to mid-cap companies (the fund has almost 60% of NAV in companies with market cap more than \$2.5bn and less than \$12.5bn) it is of little surprise that this market style has penalised the Fund's relative performance.

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

Market Review

The first half of 2018, particularly the 2nd quarter, brought renewed world trade tensions and heightened political uncertainty in Europe, which combined with more hawkish tone from global central banks, fostered a risk-off sentiment and a stronger USD. Consequently, after receiving inflows of USD23.9bn in 2018 Q1, Emerging Markets (EM) bond funds recorded outflows of USD -3.1bn in 2018 Q2.^{1 2}

The volatility in EM financial markets surged considerably as the year progressed and vulnerabilities in some EM external balances started to be tested by a strengthening US dollar and elevated US Treasury yields. In addition to Argentina and Turkey that had already been under pressure in May, South Africa, Indonesia and Brazil were caught in the cross-fire in June. All in all, in 2018 H1, the 50/50 Blend (comprised of 50% JPM EMBIG and 50% of JPM GBI-EM GD) was down by -5.8%, as JPM GBI-EM GD and JPM EMBIG returned -6.4% and -5.2%, respectively.^{3 4}

The Local Currency (LC) correction was led by the Foreign Exchange (FX) component (-6.4%), while local rates corrected -3.0% as JPM GBI-EM GD yield increased +0.45% to 6.6%, which was only partially offset by carry return (+3.0%).⁵ Country wise, Argentina (-37%) and Turkey (-25%) were JPM GBI-EM GD bottom performers in the period, while Colombia (+4.2%), Mexico (+3.5%) and Malaysia (+0.7%) were the top performers and the only countries to record a positive return in the period.⁷

In Hard Currency (HC), the JPM EMBIG yield increased by 1.19% to 6.7%, while its spread widened by +0.77% to 3.88%.⁸ The investment grade segment (-3.6%) outperformed its, less liquid, high yield counterpart (-7.59%). EM HC debt supply had been keeping pace with last year's record issuance, but stalled in June amidst ongoing market volatility.¹⁰ The segment presenting the biggest contraction was high yield (-25% YoY in 2018 H1), while investment grade was more stable (-7% YoY in 2018 H1).

Outlook

Country risk, across both developed and emerging markets, could remain high over the next coming months, with overall market liquidity prone to be tested. While trade tensions and the associated risk to global growth, particularly in China, may also linger for quite some time. Moreover, as the supply of US Treasuries increases throughout the curve (expected for 2018 H2 and 2019 if deficits rise and the Fed portfolio runoff reaches its maximum pace) we anticipate renewed pressure on yields and a likely increase in the steepness of the US yield curve.¹¹

EM currencies experienced the brunt of the recent adjustment to the external shock posed by the tightening in the global liquidity conditions. We believe credit spreads and interest rates could lead the next leg of a correction.

In HC, spreads have corrected from the very stretched levels of a couple of months ago, and are currently trading just above the average for the last five years. However, given how managers are still exposed to the less liquid segments of the asset class (frontier markets and high yield corporates) and as the tightening of global financial conditions continues to unfold, we would expect spreads to widen to, at least, one standard deviation wide of this five-year average.^{12 13 14}

¹ In 2018H1 EM bond funds cumulative inflows of USD 20.8bn were split into +USD6.9bn in Hard Currency (HC) and USD13.9bn in Local Currency (LC). Source: EPFR Global, J.P. Morgan and Bloomberg, as of July 12, 2018.

² Risk-on risk-off is an investment setting in which price behaviour responds to changes in investor risk tolerance. It refers to changes in investment activity in response to global economic patterns. During periods when risk is perceived as low, the risk-on risk-off theory states that investors tend to engage in higher-risk investments; conversely, when risk is perceived to be high, investors have the tendency to gravitate toward lower-risk investments.

³ The External accounts of a country are in balance, when the current account is neither excessively positive nor excessively negative. A current account deficit means that a country must rely on foreign direct investment, borrow money from abroad or use its international reserves to make up the difference.

⁴ JP Morgan Government Bond Index Emerging Market Global Diversified (JPM GBI-EM GD) and JP Morgan Emerging Market Bond Index Global (JPM EMBIG) were used as a measurement of performance in EMD local currency and hard currency markets, respectively. The 'Blend', was used as a measurement of performance for the EMD asset class overall.

⁵ Yield: effective annual rate of return, expressed as a percentage. For the J.P. Morgan Government Bond Index body of data, yields are all calculated as yield-to-maturity, which is the discount rate that the present value of future payments equals the price of the security.

⁶ Carry Return, is the return of the 'J.P. Morgan GBI-EM Global Div Interest Return' index. The return of this index is based on changes in accrued interest.

⁷ Local Currency, generally means investments made in government bonds that are denominated in local currencies of EM countries rather than U.S. dollars. The result is that in addition to the price movement of the underlying bond, the value of the investment is affected by currency fluctuations -- the rise or fall of the foreign currency/U.S dollar exchange rate.

⁸ Hard Currency: investments made in securities issued by EM sovereign or quasi-sovereign denominated in hard currency, in this case the U.S. dollar.

⁹ Spread measures the credit risk premium over US Treasury bonds. Spread over Treasury is simply the difference between the Yield to Maturity of the Bond and the Yield to Maturity of the corresponding point on the US Treasury spot curve.

¹⁰ USD264bn in 2018H1 versus USD310bn in 2017H1. Includes emerging market sovereign and corporate bonds with issue sizes of US\$300mm or more. Source: Bloomberg, as of June 30, 2018.

¹¹ We expect the US treasury to increase the net issuance of long term treasuries by about USD350 billion in the second half of the year.

¹² Frontier Market or Next Generation Market, means USD-denominated debt issued by sovereign and quasi sovereign from next generation issuers. Next Generation Markets are smaller, less liquid population of emerging market economies, where investment opportunities in the external debt market are limited relative to the larger emerging economies countries where external debt issuance is frequent and large.

¹³ High Yield Corporates: Corporate bond issues that are rated below investment grade, that is they are rated BB, B, CCC or lower.

¹⁴ The standard deviation is a statistic that measures the dispersion of a dataset relative to its mean and is calculated as the square root of the variance. It is calculated as the square root of variance by determining the variation between each data point relative to the mean. If the data points are further from the mean, there is higher deviation within the data set; thus, the more spread out the data, the higher the standard deviation. In finance, standard deviation is a statistical measurement; when applied to the annual rate of return of an investment, it sheds light on the historical volatility of that investment. The greater the standard deviation of a security, the greater the variance between each price and the mean, which shows a larger price range.

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

Outlook:

In LC, we believe central banks may raise rates to contain FX volatility and keep local bonds markets competitive enough to attract the required foreign capital to fund their current account deficits¹⁵. Regarding EM currencies we believe that over the coming weeks we could see speculative positions in EM currencies go shorter (ie go longer USD) and real money positions go from still long beta to neutral. We would expect at that point to be moving into long currency territory in our fund.

Fund Activity:

In the first half of 2018 we maintained a conservative positioning in the portfolio, however as EM FX corrected in May we gradually reduced our EM FX short to close June at -2%, versus the shorts of -5% and -22% at the end of May and April, respectively.¹⁶ The FX exposure of the fund was comprised of a long to ARS (+7.8%) and short to IDR (-4.9%) and COP (-4.8%). In May, taking advantage of the sell-off we unwound the shorts to Brazilian Real (BRL), EUR and South African Rand (ZAR).¹⁷ The long ARS position was set up in May in light of the monetary policy changes in the country and more attractive valuation.¹⁸ We believe that the combination of ARS depreciation in real terms, high carry, expected improvement in the trade balance dynamics and the Central Bank management of the ARS bond maturities could help stabilize the Peso.¹⁹ The COP short exposure was also added in May because the currency was among the most expensive in our universe from a valuation perspective, while the carry was among the lowest, and the performance of the external accounts on a trend basis was poor in spite of the fact that oil prices had been quite high (and at risk of falling).²⁰ Also, from a positioning perspective we viewed COP as one of the most crowded currencies.

On local rates, the fund is still -0.5years short in local currency duration weighted exposure (DWE) to Brazil, because we expected the Central Bank to try and contain the BRL depreciation by raising rates.²¹

In HC, the DWE of the fund is 2.2 years (from which 2.1 years is via US Treasuries). The U.S. Treasury duration addition was done in June to bring the fund's beta to UST closer to neutral after the recent widening in UST rates.²² The short credit spread DWE of the Fund stands at -2.3 years via CDS protection in Brazil, South Africa, Indonesia, Malaysia, Argentina, Lebanon, Russia, Turkey, Saudi Arabia, Kazakhstan, and South Korea. The short credit spread DWE of the fund increased 0.4-years in 2018H1 as the reductions in the shorts to Argentina and Turkey were offset by the increase in the shorts to Brazil and Malaysia. We added to our credit short exposure in Brazil, as Brazil CDS had not moved in line with the correction of local markets and in light of our negative outlook on the country's fundamentals. We think that substantial further market stress would be needed, especially as we are in a Presidential election year, to convince politicians to properly tackle the fiscal issue. In Malaysia fiscal balance and leverage came to the spotlight, following the surprise opposition coalition's victory in Malaysia's 14th General Election. We are concerned that their campaign pledges, notably the roll back of the Goods and Services Tax (GST), a critical source of government revenue, may have negative implications on the credit. The rising public sector debt level and the lack of clarity on the previous published debt data are another source of ongoing concerns.

Performance:

In 2018 H1, the fund estimated gross and net (USD Institutional share class) returns were 2.67% and 2.19%, respectively, contrasting with the 50/50 Blend that was down by -5.84%.²³ The annualised volatility of its returns was 2.7%, representing 50% of the volatility of the Blend in the same period (5.5%), in line with its objective of trying to reduce the volatility normally associated with emerging markets. The major reason for the outperformance to the Blend was the defensive position of the portfolio. This is tandem with its investment process, which we believe means the strategy may be more likely to outperform traditional benchmarked approaches during selloffs (as beta risk is decreased in response to deterioration in valuations, positioning, and return expectations) and the recoveries that follow such selloffs.

¹⁵ A country's current account is one of the two components of its balance of payments, the other being the capital account. The current account consists of the balance of trade, net primary income or factor income (earnings on foreign investments minus payments made to foreign investors) and net cash transfers, that have taken place over a given period of time.

¹⁶ A short position occurs when the first currency is sold while the second currency is bought. To go short on a currency means that you sell it, with the expectation of for a decline in the market price. In the period the Fund had an overall net short exposure in EM currencies, as the sum of the long EM currency exposures of the fund was smaller than the sum of the short EM currency exposures.

¹⁷ ARS: Argentine peso, the official currency of Argentina. IDR: Indonesian rupiah, the official currency of the Republic of Indonesia. COP: Colombian peso, the official currency of the Republic of Colombia.

¹⁸ When a currency pair is long, the first currency is bought while the second currency is sold short. To go long on a currency means that you buy it, hoping that the price will rise. A long position is expressed in terms of the base currency.

¹⁹ Depreciation of the ARS in real terms means that the ARS has lost purchasing power versus the US dollar, in this case as a combination of nominal depreciation in the period and higher inflation in Argentina versus the U.S.A.

²⁰ External account: alternative name for the balance of payments current account of a country.

²¹ Duration: Expressed in years and measures the sensitivity of a bond's price to a change in interest rates. There is an inverse relationship between bond prices and interest rates.

²² Beta to UST is a measure of the risk arising from the movement of the U.S. Treasuries as opposed to idiosyncratic factors.

²³ Man GLG Global Emerging Markets Debt Total Return Fund USD Institutional share class with ISIN: IE00BD3B6F79 and Bloomberg Ticker: MGLGIUS ID Equity. Performance data is shown net of fees with income reinvested, and does not take into account sales and redemption charges where such costs are applicable. Returns are calculated net of 0.75% management fees. Other share classes may charge higher fees

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

Performance (continued):

The Fund's HC, LC and cash/US Treasury, exposures contributed in +1.65%, -0.24% and +1.25% to the gross performance.

In HC, the short credit spread exposures to Argentina, Brazil, Lebanon, Turkey and South Africa were the largest sources of positive returns, with the short exposure to Kazakhstan, Saudi Arabia, and South Korea being the only detractors from performance.

In LC, the short exposures to the BRL and Brazilian rates, IDR, EUR and COP contributed positively to performance. The negative contribution coming from the longs to ARS (position added in May) and TRY (position added and closed in May) more than offset the previous impact

Man GLG Innovation Equity Alternative – Semi - Annual Report Commentary

Performance:

The fund returned 1.22%¹ during Jan '18 to June '18 which compares to the Equity Hedge fund index (HFRXEH Index) returning +0.24% over the same period.

Contribution: The fund generated a solid return from sector selection (+1.63%) which was partly offset by a weaker than usual stock selection solely due to the short book, which saw one take-out and several short squeezes especially in the US mid-cap (companies whose market value of their outstanding shares is between USD 2 bn and USD 10 bn) space on a rotation back to domestic stocks. Our top three long stock selection contributors for the period were Amazon, Adobe and Ubisoft. While shorts have been tough, we have had strong stock selection shorts in the areas of payment hardware, display technologies and a online UK real estate play .

Outlook:

We are currently focused on the second quarter earnings period and seeking to take advantage of situations where we believe market expectations are missing fundamental changes at a company specific level be they product or business model innovation driven. We are selectively using options when appropriate to further isolate the event and to be more capially 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 and mega cap (companies whose market value of their outstanding shares is above USD 100 bn) secular growth US tech stocks² which have generally led the US market higher. This debate was easier to answer last year as stocks rose mainly on positive earnings revisions and some multiple expansion. So far this year we have seen the market leadership narrow and with a heavier move in multiple expansion. Along with trade tariff headlines and political uncertainty, we are actively managing risk. Nonetheless, 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.

As a long short fund, We tend not to take market views, although we like to remain attuned to market trends so as to enable an understanding of risks in the portfolio and appropriately size positions. Positioning rotations³ remain an opportunity especially as we enter reporting season where stock specific factors should continue to dominate. This will be especially true of the many consensus short stocks that have seen significant squeezes YTD. Our strategy looks to monetise outperformance by focusing on areas where consensus expectations appear wrong both on the long book and the short book.

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

² A stock is considered secular when the associated company earnings remain constant regardless of other trends occurring within the market.

³ Sector rotation is the action of shifting investment assets from one sector of the economy to another. Sector rotation involves using the proceeds from the sale of securities related to a particular investment sector for the purchase of securities in another sector.

Man NewSmith UK Equity Alternative – Semi - Annual Report Commentary

For the half year ended 30th June 2018 the Fund produced a return of +1.08%¹.

During Q1 2018, the best performing sectors within the fund were Consumer Discretionary, Information Technology and Utilities and the worst performing sectors were Consumer Staples, Financials and Healthcare

During Q2 2018, the best performing sectors within the fund were Energy, Materials and Financials and the worst performing sectors were Information Technology, Industrials and Consumer Staples.

Equity markets have made little progress so far in calendar year 2018 despite the optimistic start to the year based on the consensus view of synchronised global economic growth and the tailwind from US tax cuts.

Our cautious stance has been based on the rising downside risk to equity valuations as the cost of capital increases and monetary conditions tighten with US central bank interest rate increases and the reversal of Quantitative Easing, the process whereby a central bank introduces new money into the money supply to purchase assets.

Whilst economic trends continue to look robust in the US, leading economic indicators have been somewhat disappointing in Europe & the UK. These are certain economic factors that are often thought to change before the rest of the economy begins to go in a particular direction. We look at aggregated leading indicator indices generated by investment banks. In addition politics in Southern Europe, the slow progress in Brexit negotiations and global free trade tensions have given cause for concern to financial markets. We continue to maintain risk levels within the Fund at low levels compared to history.

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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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July 2018*

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¹ Performance data is shown net of fees with income reinvested, and does not take into account sales and redemption charges where such costs are applicable. Returns are calculated net of 10% management fees and 20% performance fees.

Man AHL Multi Strategy Alternative – Semi - Annual Report Commentary

The first half of 2018 was dominated by very sharp reversals at the beginning of February as the pronounced run-up in equity markets gave way to a sudden sell-off. This caused significant losses, primarily amongst the momentum and technical models. However, since then, the fund has recovered steadily and made its way back into positive territory before the end of June. Three of five styles were positive over the period with cash equity and momentum trading similarly down but technical, volatility and fundamental models all positive.

Cash equity models saw some regional dispersion with solid performance in Asia and Europe being overcome by losses in Japan and the US. In terms of individual models, value and quality models struggled so far this year whilst stock momentum models have performed well.

Momentum models saw equity and currency positions, which were profitable in January, hit hard in February as one of the sharpest market reversals in recent times took hold. Models cut risk in response to the turmoil and, in the following months, established significant long-dollar positioning which proved profitable, although choppy equity markets continued to be a drag on performance.

Technical trading was hit as hard as the momentum models in the February moves but has bounced back with more conviction to regain positive territory. The short-term models which were hit hardest have recovered consistently whilst the fixed-income relative value model was unaffected in February and has made persistent gains.

Volatility trading weathered the turmoil early in the year well and then profited from the subsequent volatility premium. Options trading across equities, currencies and bonds were all profitable with only VIX futures trading proving a drag on performance.

Fundamental models were the top performers over the first half of the year as they rebounded from a tough January. Fixed income carry, currency carry, stock index relative value and fundamental currency models were all positive. Fundamental currency models performed best, boosted by some well-timed long-dollar positions.

The fund generates its positions using proprietary computer-based models designed to capture market inefficiencies. Cash equity models trade equities in a market-neutral framework. Momentum models trade futures and forwards using price-based predictors which generally profit from persistence of returns. Technical models encompass a broad range of predictors which exploit recurring patterns in prices and include some relative-value models. Volatility models trade options (and VIX futures) and can profit from both falls and rises in volatility but primarily target the premium between realised and implied volatility. Fundamental models trade futures and forwards using economic information and carry (predictors derived from forward term structures).

Man AHL TargetRisk – Semi - Annual Report Commentary

The Fund made a profit over the 6 months to 30th June 2018, with gains in commodities, fixed income and stocks despite minor losses in credit.

The period started off as a continuation of 2017 with risk assets generally rising, accompanied by a low volatility environment. This all changed in the first week of February as volatility returned to markets with equities and other risky assets selling off. Markets remained volatile for the rest of the second half of the year as political tension and fears of a global trade war spread.

The largest gains came from stocks where the Fund benefitted from a second quarter recovery in equity markets. The main positive contributing markets were the FTSE 100 Index, the NASDAQ 100 Index and the S&P 500 Index.

Fixed income assets also fared well as investors moved their attention to safehaven instruments such as European and US government bonds following political fears in Italy. Gains came from positions in the UK, France and Germany.

Commodities were also a profitable asset class being largely supported by a rally in crude oil prices.

Positions in credit default swap indices¹ resulted in a negative return as credit spreads² widened over the period, particularly in Europe.

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¹ A credit default swap index is a credit derivative used to hedge credit risk or to take a position on a basket of credit entities. Unlike a credit default swap, which is an over the counter credit derivative, a credit default swap index is a completely standardized credit security and may therefore be more liquid and trade at a smaller bid-offer spread. This means that it can be cheaper to hedge a portfolio of credit default swaps or bonds with a CDS index than it would be to buy many single name CDS to achieve a similar effect. Credit-default swap indexes are benchmarks for protecting investors owning bonds against default, and traders use them to speculate on changes in credit quality.

² Credit spreads refer to the price of a credit default swap index. As an example, if a credit default swap has a spread of 200.00 bp, or 2.00% it would mean you have to pay USD 2.00 per annum.

Man Numeric Market Neutral Alternative – Semi - Annual Report Commentary

Market Overview

Global equity markets fell modestly during the first quarter, as the MSCI All Country World Index (MSCI ACWI) lost 1.0% in USD; however they rebounded during the second quarter, as the MSCI ACWI Index gained 0.6% in USD, though with significant currency moves and dispersion across all countries. While down from the first quarter's elevated levels, volatility remained heightened as the Volatility Index (the "VIX"), commonly referred to as the "investor fear gauge", averaged 15.3% during the second quarter, after averaging 11.1% through 2017 (and 17.4% during the first quarter of 2018). Underlying all of this was a general robust global growth environment with increased concerns over trade tensions and the prospective addition of several Emerging Market countries. During Q2, developed equities broke a five-quarter losing streak against Emerging Markets, as the MSCI World Index rose 1.7% while the MSCI Emerging Markets Index fell 8.0% in USD. The US Federal Reserve, which is the central banking system of the United States of America, raised interest rates for the seventh time this cycle, and expectations are for two more hikes this year.

Growth stocks, stocks whose earnings are expected to potentially grow, continue to outperform value stocks, stocks whose fundamentals are solid however is priced below its peers, within the MSCI World Index. In fact, since the beginning of 2007, growth stocks have outperformed value stocks in the MSCI World Index in 34 out of 46 quarters (74%). This compares to value outperforming growth 57% of the prior 106 quarters (dating back to 1980). Over the past six quarters, value has underperformed growth by nearly 20%. The only two times we have seen that happen prior to this period were in early 2000 (which was followed by a significant value rebound) and 2008 (which was followed by a more muted value recovery). The market is showing a clear preference for growth, both at the sector level and the stock level.

Performance Commentary

For the six month period ending June 30, 2018, the Man Numeric Market Neutral Alternative Fund (the "Fund") return was -1.69 net-of-fees. The fund is comprised of two complementary components: Diversified Market Neutral ("DMN"), which is Numeric's value with a catalyst approach, and the Innovation Portfolio ("IP"), which is Numeric's portfolio of our latest ideas. During this reporting period, DMN detracted from performance, while IP contributed to performance.

Numeric seeks to add value through a fundamentally-driven, quantitative, bottom-up stock selection process. Stocks are selected based on the output of our quantitative investment models. The Diversified Market Neutral (DMN) component finished in negative territory year-to-date, as six of the eight strategies produced negative returns. Performance was positive in Emerging Markets and Europe. The primary detractor within DMN was Japan, with US large, US small, EAFE small, World, and Concentrated all detracting as well. Model returns were positive in Asia ex Japan and Emerging Markets, led by positive performance in Momentum, Value, and Quality. Model returns were slightly positive in EAFE

Small and Europe, led by good performance in our Momentum model. Japan, US Large, and US Small, all had negative model performance, driven by poor performance from our Value model.

The Innovation Portfolio component contributed to performance during the year. Overall, eight of the fifteen sleeves, which consist of Numeric's latest ideas, produced positive returns, led by the Ecosystem Momentum (a strategy which seeks to exploit signals from the business network surrounding companies), Internet Activity (utilizes consumer search engine behavior as a leading indicator of business trends), and Sector Timing (a SPDR sector ETF timing strategy). The Country Timing (a country ETF timing strategy), Volatility Arbitrage (takes advantage of mispricing in the term structure of the Volatility Index ("VIX") futures), and Bond Momentum (a strategy that aims to exploit information from the corporate bond market for trading stocks) components were the most significant detractors within the strategy for the year.

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July 2018*

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Man Alternative Style Risk Premia – Semi - Annual Report Commentary

Market Summary

The first half of 2018 began with a forceful rally in developed market equities and emerging market debt and equities (collectively known as “risk assets”) as major global indices raced to new highs. The early positive sentiment was disrupted in February in the wake of a higher wage inflation data in the US. This rattled markets, and caused the VIX index which measures the price of buying and selling options on the S&P 500 index to spike higher (including setting a record 1-day percentage move) and put several short volatility focused exchange traded funds out of business. Much of Q2 was dominated by news regarding the summit between US President Donald Trump and North Korea’s Kim Jong-un which culminated in a meeting in Singapore. Additionally, the challenges within Italy to form a working government as well as ongoing rhetoric and implementation of a US-China trade war put downward pressure on Italian bond prices and risk asset markets and led to a sharp rally in the US Dollar against most major currencies.

Performance

The first half of 2018 saw the Fund post a negative return with February’s spike in US equity market volatility proving particularly challenging. Two notable changes to the Risk Premia product family were made in Q2: we added an Equity Quality (‘Quality’) trading strategy which takes long positions in cash generative companies and shorts companies with more speculative future cash-flows; and we created a combined Foreign Exchange (‘FX’) strategy called “FX Premia” to house all FX strategies. This initiative saw the introduction of a new FX Value strategy which is designed to trade currencies based on the theory that foreign exchange rates adjust to equalize the price of everyday products in different currencies. We also eliminated our allocations to the Developed and Emerging Markets (‘EM’) FX Carry strategies which exploited interest rate differentials between countries as these strategies tend to underperform when interest rates are unstable. This latter change was beneficial as EM currencies depreciated sharply in the second half of the period.

Our Momentum strategy which follows price trends in equity, fixed income and currency markets by buying and selling futures produced a loss. Solid gains were made in January on the heels of strong equity and short USD performance. The strategy gave back nearly all of these gains in February and struggled to gain meaningful traction in the following months.

Our FX Premia strategy was flattish through June with Swedish krona shorts adding to performance and British pound longs detracting due to Brexit uncertainty. Our Volatility trading strategy which exploits the fact that futures on the VIX index tend to be overpriced by selling VIX futures on a regular basis, detracted in the first half of the year. Nearly all of the losses stemmed from the above mentioned volatility spike that occurred in February. Despite the fact that our models rapidly reduced our positions, the surge in the VIX index proved challenging to trade. Fixed Income was one of two positive performing strategies in June. The return produced from exploiting the fact that future interest rates tend to be overestimated by buying higher yielding longer maturity bond futures and selling futures in lower yielding shorter maturity bonds generated a negative return as the price of short duration bonds rose as a result of inflation fears. The return from exploiting 10-year bond yield differentials between countries was profitable with shorts in the US Treasury futures and longs in the French bond futures adding the most although we incurred losses from long positions in Italian bond futures in May.

Overall, our equity trading strategies were negative in the first half of 2018 with all but the Size strategy detracting. Our Equities model which takes long positions in low priced equities with positive earnings momentum and shorts expensive equities with negative earnings momentum produced negative returns as value factors as measured by the S&P Barra indices have struggled for the bulk of the year. The momentum component of the strategy helped to mitigate some of the losses but did not aid in June which was challenging due to a reversal in price momentum for widely held long and short positions. Our Low Beta and Quality strategies which take long positions in equities of defensive companies dragged on performance as trade tariffs imposed by the Trump administration in the second half of the period favoured cyclical technology names at the expense of defensive sectors. The bulk of our losses came from shorting expensive technology names that became even more expensive. Our only positive equity strategy was Size. Small caps continued to outperform large caps as protectionist policies benefitted local market firms at the expense of their larger international peers.

Outlook

Much of the research in the first half of the year was focused on the implementation of the new FX Premia and Quality sleeves. New research is currently focused on themes surrounding seasonality and how recurring patterns throughout the year can be harvested to generate returns. Another line of research revolves around potentially adding new content to the Fixed Income sleeve.

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

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

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

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July 2018*

** The above Investment Manager’s reports are commentaries for the reporting period 1 January 2018 to 30 June 2018. They do not include or take account of any movements, returns or market information for subsequent periods.*

GLOSSARY

Annualised Return	An annualised total return is an average amount of money earned by an investment each year over a given time period. It is calculated to show what an investor would earn over a period of time if the annual return was compounded.
Annualised Volatility	Volatility is the rate and extent at which the price of a portfolio, security or index, moves up and down. If the price swings up and down with large movements, it has high volatility. If the price moves more slowly and to a lesser extent, it has lower volatility. It is used as a measure of the riskiness of an investment. Annualised volatility is an average annual amount of volatility over a given time period.
Correlation	A measure of the interdependence or strength of the relationship between two investments. A correlation of 1 means that the two investments are perfectly synchronised, -1 implies that they move in symmetrically opposite directions and 0 means no relationship between them.
Credit Default Swap (CDS)	A form of derivative between two parties, designed to transfer the credit risk of a bond. The buyer of the swap makes regular payments to the seller. In return, the seller agrees to pay off the underlying debt if there is a default on the bond (or reference bond). A CDS is considered insurance against non-payment and is also a tradable security. This allows a fund manager to take positions on a particular issuer or index, without owning the underlying security or securities.
Credit Rating (quality)	A score awarded by an independent rating agency or group of agencies to indicate the financial strength of the issuer of a bond, and the potential for a default on interest and principal payments. For example, according to the S&P rating scheme the top credit rating is 'AAA'. The lowest rating to be considered 'investment grade' is 'BBB'. Below 'BBB', bonds are termed 'sub investment grade' or 'high yield'. Where a bond is not rated, the rating of the legal entity has been used. Local currency ratings are derived from the long term, local currency rating of the relevant EM government. Includes securities used for cash management and duration hedging.
Debt	Debt is inclusive of bonds, credit default swaps and interest rates swaps.
Duration	Expressed in years and measures the sensitivity of a bond's price to a change in interest rates. There is an inverse relationship between bond prices and interest rates.
Entry Charge	The entry charge shown is a maximum figure and in some cases you might pay less. Please refer to your financial advisor or the distributor for the actual charges.
Expected Life	Bonds with embedded options may be exercised prior to maturity, therefore the term may be shorter than the maturity of the underlying bonds. The issuer / holder may choose to call or put the bond respectively during the market cycle as interest rates fluctuate. Issuers may wish to exercise callable bonds in order to lock in a lower rate of borrowing (reducing the cost of capital) or a holder of a puttable bond may exercise in order to invest in higher yielding issuance. Expected life takes account of bonds with embedded options and is the expected time before the embedded option is exercised. Includes only fixed income cash instruments and bond futures as well as securities used for cash management and duration hedging.
Exposure	This refers to the part of a portfolio that is subject to the price movements of a specific security, sector, market or economic variable. It is typically expressed as a percentage of the total portfolio, e.g. the portfolio has 10% exposure to the mining sector
External Debt	Debt priced in a hard currency e.g. USD (not the currency of the issuer).
External/Local Duration	The duration of external/local debt.
FX Forward	An FX forward contract is an agreement to purchase or sell a set amount of a foreign currency at a specified price for settlement at a predetermined time in the future.
Hard Currency	Hard currency is a currency widely accepted around the world as a form of payment for goods and services. A hard currency is expected to remain relatively stable through a short period of time, and to be highly liquid in foreign exchange markets. E.g. USD, EUR, GBP.
Information Ratio	A ratio of portfolio returns above the excess returns of a benchmark (usually an index) to the volatility of those returns. The ratio measures a portfolio manager's ability to generate excess returns relative to a benchmark. Volatility is measured using tracking error.
Local Currency	Debt priced in the currency of the emerging market issuing country. Also includes currency exposure obtained through FX forwards.
Local Rates	Debt priced in the currency of the emerging market issuing country. This excludes currency exposure from FX forwards.
Maturity	Maturity is the length of time before a financial instrument ends, after which it must either be renewed or it will cease to exist.
NAV	The Net Asset Value (NAV) represents the value per share. It is calculated by dividing the total net asset value of the fund (the value of the fund's assets less its liabilities) by the number of shares outstanding.

GLOSSARY (continued)

Ongoing Charge Figure (OCF)	The OCF is based on expenses and may vary from year to year. It includes management fees but excludes performance fees (where applicable) and portfolio transaction costs, except in the case of an entry/exit charge paid by the Fund when buying or selling units in another sub-fund. The charges you pay are used to pay the costs of running the Fund, including the costs of marketing and distributing it. These charges reduce the potential growth of your investment.
Performance Fee	The payment made to an Investment Manager if certain performance levels are achieved (often over and above any levels set out in the investment objective) within a set time period. Please refer to the fund's prospectus for a complete description.
Quasi-Sovereign Debt	Bonds issued by companies with implicit or explicit government backing. These bonds tend to be associated with state-backed commodity producers and are typically seen as a way to get exposure to the governments themselves.
Sharpe Ratio	The Sharpe Ratio is a measure for calculating risk-adjusted return, and has become the industry standard for such calculations. The Sharpe Ratio is the average return earned in excess of the risk-free rate per unit of volatility or total risk. The higher the ratio the better, with a number greater than 1 usually considered good, a number greater than 2 considered very good and a ratio of 3 or higher considered excellent. As it is an absolute measure of risk-adjusted return, negative Sharpe Ratios can be misleading and are therefore shown as N/A.
Sovereign Debt	Bonds issued by a national government in order to finance the growth and development of the issuing country.
Spread Duration	The sensitivity of a security against changes in the credit spread. Credit spread is the difference between a particular rating and the reference government security. When there is a narrowing or widening in the credit spread the resultant price of the security changes.
Synthetic Risk & Reward Indicator (SRRI)	Featured on the Key Investor Information Document (KIID), the SRRI is a measure of the overall risk and reward profile of a fund. Funds are categorised on a scale from 1 to 7 where 1 is the lowest risk and 7 is the highest. Typically, the SRRI is derived from the volatility of past returns over a 5-year period. Investors should be aware the indicator is based on historical data and may not be a reliable indication of the future risk profile of the Fund. The lowest category does not mean risk free.
Tracking Error	Tracking error is a measure of the divergence between a portfolio's returns and the benchmark or index against which it is managed.
Yield to Maturity	Yield to maturity (YTM) is the total return anticipated on a bond if the bond is held until the end of its lifetime. Yield to maturity is considered a long-term bond yield expressed as an annual rate, coupons are assumed to be reinvested at the same rate. This takes into account the change in yield should the issuer have the desire and the ability to retire the debt prior to maturity.
YTD	Year-to-date.

RISK GLOSSARY

Market Risk	The Fund is subject to normal market fluctuations and the risks associated with investing in international securities markets. Therefore, the value of your investment and the income from it may rise as well as fall and you may not get back the amount originally invested.
Counterparty Risk	The Fund will be exposed to credit risk on counterparties with which it trades in relation to on-exchange traded instruments such as futures and options and where applicable, 'over-the-counter' ("OTC", "non-exchange") transactions. OTC instruments may also be less liquid and are not afforded the same protections that may apply to participants trading instruments on an organised exchange.
Currency Risk	The value of investments designated in another currency may rise and fall due to exchange rate fluctuations. Adverse movements in currency exchange rates may result in a decrease in return and a loss of capital. It may not be possible or practicable to successfully hedge against the currency risk exposure in all circumstances.
Liquidity Risk	The Fund may make investments or hold trading positions in markets that are volatile and which may become illiquid. Timely and cost efficient sale of trading positions can be impaired by decreased trading volume and/or increased price volatility.
Financial Derivatives Instruments	The Fund will invest financial derivative instruments ("FDI") (instruments whose prices are dependent on one or more underlying asset) to achieve its investment objective. The use of FDI involves additional risks such as high sensitivity to price movements of the asset on which it is based. The extensive use of FDI may significantly multiply the gains or losses.
Leverage Risk	The Fund's use of FDI may result in increased leverage which may lead to significant losses.
Emerging Markets	The Fund may invest a significant proportion of its assets in securities with exposure to emerging markets which involve additional risks relating to matters such as the illiquidity of securities and the potentially volatile nature of markets not typically associated with investing in other more established economies or markets.
Non-Investment Grade Securities	The Fund may invest a significant proportion of its assets in non-investment grade securities (such as "high yield" securities) are considered higher risk investments that may cause income and principal losses for the Fund. They are instruments which credit agencies have given a rating which indicates a higher risk of default. The market values for high yield bonds and other instruments tend to be volatile and they are less liquid than investment grade securities.

A complete description of risks is set out in the Fund's prospectus.

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 2018.

Principal activities and review of the development of the business

The Fund was incorporated as an investment company with variable capital under the laws of Ireland as a public limited company on 28 November 2007 under registration number 449860. The Fund has been authorised by the Central Bank of Ireland (the "Central Bank") as an Undertaking for Collective Investment in Transferable Securities ("UCITS"), pursuant to the European Communities (Undertakings for Collective Investment in Transferable Securities) Regulations, 2011 (as amended), (the "UCITS Regulations") and Central Bank (Supervision and Enforcement) Act 2013 (Section 48(1)) (Undertakings for Collective Investment in Transferable Securities) Regulations 2015 (the "Central Bank UCITS Regulations"). The Fund is structured as an umbrella fund with segregated liability between sub-funds (each a "Portfolio") and as at 30 June 2018 the Fund was comprised of nineteen Portfolios: Man GLG European Alpha Alternative, Man GLG Alpha Select Alternative, Man GLG European Equity Alternative, Man GLG Financials Alternative (ceased operations on 2 March 2015), Man GLG Global 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 TargetRisk, Man AHL Volatility Alternative, Man NewSmith UK Equity Alternative, Man Alternative Style Risk Premia and Man Numeric Market Neutral Alternative. As at 30 June 2018 there were twelve Portfolios in operation: Man GLG European Alpha Alternative, Man GLG Alpha Select Alternative, Man GLG European Equity Alternative, Man AHL Multi Strategy Alternative, Man AHL TargetRisk, Man GLG European Mid-Cap Equity Alternative, Man Numeric Market Neutral Alternative, Man GLG Unconstrained Emerging Equity, Man GLG Global Emerging Markets Debt Total Return, Man GLG Innovation Equity Alternative, Man NewSmith UK Equity Alternative and Man Alternative Style Risk Premia.

Results for the period and state of affairs at 30 June 2018

For a detailed commentary on the results for the period and the state of affairs of the Fund at 30 June 2018 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 €57,351,574 for Man GLG European Alpha Alternative (31 December 2017: €64,890,816), £624,267,984 for Man GLG Alpha Select Alternative (31 December 2017: £209,754,211), €1,125,814,293 for Man GLG European Equity Alternative (31 December 2017: €676,833,006), €Nil for Man GLG Global Equity Alternative (31 December 2017: €10,812,917), US\$99,577,298 for Man AHL Multi Strategy Alternative (31 December 2017: US\$163,240,918), US\$564,324,153 for Man AHL TargetRisk (31 December 2017: US\$139,121,466), €651,075,325 for Man GLG European Mid-Cap Equity Alternative (31 December 2017: €510,919,233), US\$202,408,301 for Man Numeric Market Neutral Alternative (31 December 2017: US\$312,182,601), US\$80,829,593 for Man GLG Unconstrained Emerging Equity (31 December 2017: US\$106,962,123), US\$3,217,349,392 for Man GLG Global Emerging Markets Debt Total Return (31 December 2017: US\$3,228,553,651), US\$353,750,271 for Man GLG Innovation Equity Alternative (31 December 2017: US\$157,624,464), £108,865,883 for Man NewSmith UK Equity Alternative (31 December 2017: £105,754,567) and US\$171,260,630 for Man Alternative Style Risk Premia (31 December 2017: US\$33,823,632) for 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 2018	31 December 2017
<i>Man GLG European Alpha Alternative</i>		
Class DN EUR	5.29%	0.48%
Class DN H GBP	5.35%	1.18%
Class DN H USD	6.16%	2.41%
Class IN EUR	5.26%	1.19%
Class IN H GBP	5.89%	2.05%
Class IN H USD	5.97%	2.69%
Class INU EUR	5.26%	1.46%
<i>Man GLG Alpha Select Alternative</i>		
Class DL GBP	4.39%	14.51%
Class DL H EUR	3.80%	13.77%
Class DL H SEK	n/a	13.22%
Class DL H USD	5.03%	15.59%
Class IL GBP	4.70%	15.04%
Class IL GBP Dist*	2.05%	n/a
Class IL H EUR	4.11%	14.27%
Class IL H EUR Dist*	2.84%	n/a
Class IL H SEK	4.14%	14.11%
Class IL H USD	5.35%	16.06%
Class IL H USD Dist*	2.44%	n/a
Class IL U GBP	4.71%	14.90%

Man Funds VI plc

Directors' report (continued)

For the six month period ended 30 June 2018



Results for the period and state of affairs as at 30 June 2018 (continued)

Funds and Classes	30 June 2018	31 December 2017
<i>Man GLG European Equity Alternative</i>		
Class DN EUR	1.94%	5.31%
Class DN H CHF	1.88%	5.42%
Class DN H GBP	2.59%	6.15%
Class DN H NOK	2.50%	6.22%
Class DN H SEK	1.95%	4.78%
Class DN H SGD	n/a	6.26%
Class DN H USD	3.13%	7.15%
Class DN U EUR*	(0.63%)	n/a
Class IN EUR	2.37%	5.86%
Class IN H GBP	2.90%	6.33%
Class IN H NOK	n/a	6.71%
Class IN H SEK	2.24%	5.60%
Class IN H USD	3.39%	7.45%
Class INU EUR*	(1.10%)	n/a
Class INZ EUR	2.72%	5.12%
Class INZ EUR Dist	2.67%	0.00%
Class INZ H CHF Dist	1.87%	0.50%
Class INZ H GBP Dist	2.07%	1.93%
Class INZ H USD	3.76%	6.71%
Class INZ H USD Dist	3.23%	0.54%
Class IXN H GBP	n/a	2.09%
<i>Man GLG Global Equity Alternative##</i>		
Class DN EUR#	0.51%	4.88%
Class DN H CHF	n/a	5.10%
Class DN H USD#	0.53%	6.32%
Class IN EUR#	0.50%	4.92%
Class IN H USD#	0.56%	6.22%
<i>Man GLG Cred-Eq Alternative</i>		
Class DN EUR	n/a	(4.76%)
Class DN H USD	n/a	(4.12%)
Class IN EUR	n/a	(4.38%)
Class IN H USD	n/a	(3.69%)
<i>Man AHL Multi Strategy Alternative</i>		
Class DN USD	0.42%	3.19%
Class DN H EUR	(0.74%)	1.17%
Class DN H GBP	(0.25%)	2.37%
Class DN H SEK	n/a	1.27%
Class IN USD	0.72%	3.49%
Class IN H CHF	(0.57%)	(0.42%)
Class IN H EUR	(0.37%)	2.24%
Class IN H GBP	(0.03%)	2.51%
Class IN H SEK	(0.35%)	1.72%
<i>Man AHL TargetRisk</i>		
Class D USD	2.39%	17.14%
Class D H CHF	0.92%	7.65%
Class D H EUR	1.02%	15.24%
Class D H SEK	0.81%	14.58%
Class I USD	2.77%	18.01%
Class I H CHF	1.29%	10.41%
Class I H EUR	1.51%	16.02%
Class I H GBP	2.02%	16.78%
Class I H JPY	1.69%	0.58%
Class I H SEK	1.33%	15.60%
Class INU USD*	4.68%	n/a

Results for the period and state of affairs as at 30 June 2018 (continued)

Funds and Classes	30 June 2018	31 December 2017
<i>Man AHL Volatility Alternative</i>		
Class DN USD	n/a	4.60%
Class IN USD	n/a	5.74%
Class IN H EUR	n/a	2.69%
<i>Man GLG European Mid-Cap Equity Alternative</i>		
Class DN EUR	3.26%	3.72%
Class DN H SEK	n/a	3.74%
Class DN H USD	4.26%	5.49%
Class DNY EUR	3.15%	3.55%
Class IN EUR	3.62%	4.30%
Class IN F EUR	4.00%	4.94%
Class INF H CHF	n/a	1.54%
Class INF H GBP	4.60%	5.69%
Class INF H USD	5.16%	6.86%
Class IN H CHF	n/a	3.71%
Class IN H GBP	4.02%	5.05%
Class IN H SEK	3.65%	4.39%
Class IN H USD	4.54%	6.13%
<i>Man Numeric Market Neutral Alternative</i>		
Class DN USD	(2.06%)	(3.58%)
Class DN H EUR	(3.32%)	(5.51%)
Class DN H NOK	n/a	(4.35%)
Class DN H SEK	n/a	(5.36%)
Class IN USD	(1.69%)	(2.85%)
Class IN H CHF	n/a	(4.57%)
Class IN H EUR	(2.97%)	(4.77%)
Class IN H NOK	n/a	(3.79%)
Class IN H SEK	(2.74%)	(4.98%)
Class INU USD	(1.51%)	(2.52%)
Class INU H EUR	(2.78%)	(4.37%)
Class INU H GBP Dist	(2.23%)	(3.47%)
<i>Man GLG Unconstrained Emerging Equity</i>		
Class D C SEK	n/a	19.37%
Class D C USD	(10.35%)	32.71%
Class DF C EUR	(6.59%)	5.46%
Class DF C NOK	n/a	26.08%
Class DF C SEK	n/a	19.38%
Class DF C USD	(10.26%)	32.90%
Class I C SEK	(1.70%)	20.33%
Class I C USD	(10.02%)	33.65%
Class IF C EUR	(7.38%)	17.60%
Class IF C GBP	(7.71%)	22.27%
Class IF C NOK	n/a	27.19%
Class IF C SEK	(1.66%)	20.73%
Class IF C USD	(9.85%)	32.08%

Results for the period and state of affairs as at 30 June 2018 (continued)

Funds and Classes	30 June 2018	31 December 2017
<i>Man GLG Global Emerging Markets Debt Total Return</i>		
Class D USD	1.80%	1.57%
Class D USD Dist	n/a	(1.78%)
Class D H CHF	0.32%	(2.67%)
Class D H EUR	0.54%	(0.64%)
Class D H GBP	1.07%	0.55%
Class D H NOK	1.21%	0.71%
Class D H SEK	n/a	(0.62%)
Class DL USD	1.88%	(0.92%)
Class DL H EUR	0.49%	(0.57%)
Class DMF USD	1.92%	1.49%
Class DMF H EUR	0.67%	(0.92%)
Class DR USD Dist	1.54%	(1.02%)
Class DY USD	1.68%	1.32%
Class DY H EUR	0.47%	(1.71%)
Class I USD	2.19%	2.33%
Class I USD Dist	1.57%	(0.43%)
Class I H AUD*	3.22%	n/a
Class I H CHF	0.71%	(0.16%)
Class I H EUR	0.90%	0.30%
Class I H EUR Dist	(0.23%)	(1.02%)
Class I H GBP	1.45%	1.14%
Class I H NOK	n/a	1.43%
Class I H SEK	1.03%	0.17%
Class IL USD	2.35%	2.19%
Class IL H EUR	1.00%	0.18%
Class IMF USD	2.21%	2.25%
Class IMF USD Dist	1.96%	(0.65%)
Class IMF H EUR	1.03%	0.34%
Class IMF H EUR Dist	(0.13%)	(1.12%)
Class IMF H GBP Dist	0.46%	0.89%
<i>Man GLG Innovation Equity Alternative</i>		
Class DN USD	0.89%	5.75%
Class DNF USD	1.11%	0.64%
Class DNF H EUR	0.07%	(0.34%)
Class DN H CHF	(0.36%)	4.17%
Class DN H EUR	(0.15%)	4.30%
Class DN H NOK	n/a	5.46%
Class DN H SEK	n/a	4.50%
Class IN USD	1.22%	6.90%
Class INF USD	1.41%	5.64%
Class INF H EUR	0.38%	5.36%
Class INF H GBP	0.78%	4.72%
Class IN H CHF	0.10%	4.75%
Class IN H EUR	0.20%	4.52%
Class IN H GBP	0.58%	5.66%
Class IN H NOK	n/a	6.00%
Class IN H SEK	0.13%	4.95%
Class INU H EUR*	(1.88%)	n/a
Class INU H GBP	0.68%	1.27%
<i>Man GLG Global Fundamental Equity</i>		
Class DN EUR	n/a	(1.58%)
Class DN H CHF	n/a	(1.71%)
Class DN H NOK	n/a	(1.07%)
Class DN H SEK	n/a	(1.52%)
Class DN H USD	n/a	(1.36%)
Class IN EUR	n/a	(1.29%)
Class INF EUR	n/a	(0.70%)
Class IN H CHF	n/a	(1.47%)

Man Funds VI plc

Directors' report (continued)

For the six month period ended 30 June 2018



Results for the period and state of affairs as at 30 June 2018 (continued)

Funds and Classes	30 June 2018	31 December 2017
<i>Man GLG Global Fundamental Equity (continued)</i>		
Class IN H GBP	n/a	(1.02%)
Class IN H NOK	n/a	(0.74%)
Class IN H SEK	n/a	(1.19%)
Class IN H USD	n/a	(0.78%)
<i>Man NewSmith UK Equity Alternative</i>		
Class IN GBP	1.08%	(1.53%)
Class IX E GBP	1.08%	(1.31%)
Class IX H JPY	0.11%	(2.26%)
<i>Man Alternative Style Risk Premia</i>		
Class D USD	(2.58%)	(0.12%)
Class I USD	(2.23%)	4.48%
Class I H CHF*	(5.00%)	n/a
Class I H EUR	(3.43%)	3.98%
Class I H GBP	(3.06%)	4.28%
Class I H JPY*	(6.46%)	n/a
Class I H SEK	(3.53%)	4.46%
Class INU H EUR*	(3.46%)	n/a

*The return shown above for the share classes of respective portfolios is for the period from launch date to 30 June 2018. 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 2018 to the date of redemption.

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

Dividends

Dividends proposed for the year ended 31 December 2017 as per the table below were paid on 4 April 2018. The Directors do not propose the payment of a dividend at this time.

31 December 2017

<i>Portfolio</i>	<i>Share Class</i>	<i>Dividend per share</i>
Man GLG European Equity Alternative	Class INZ H CHF Dist	CHF0.60
Man GLG European Equity Alternative	Class INZ H GBP Dist	£ 1.17
Man GLG European Equity Alternative	Class INF H USD Dist	US\$0.51
Man GLG Global Emerging Markets Debt Total Return	Class DR USD Dist	US\$0.62
Man GLG Global Emerging Markets Debt Total Return	Class I USD Dist	US\$0.60
Man GLG Global Emerging Markets Debt Total Return	Class IMF USD Dist	US\$0.34
Man GLG Global Emerging Markets Debt Total Return	Class I H EUR Dist	€1.16
Man GLG Global Emerging Markets Debt Total Return	Class IMF H EUR Dist	€1.19
Man GLG Global Emerging Markets Debt Total Return	Class IMF H GBP Dist	£ 1.08

Future developments

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

Significant events during the period

Prospectus

A new prospectus dated 3 January 2018 was issued.

Share Classes

Effective 9 January 2018, all the share classes of Man GLG Alpha Select Alternative and Man GLG European Equity Alternative were delisted from Irish Stock Exchange.

Effective 9 January 2018, Man GLG Global Equity Alternative was fully redeemed and all the share classes of the sub-fund were delisted from Irish Stock Exchange on 10 January 2018.

All remaining listed share classes were delisted from Irish Stock Exchange with effect from 16 March 2018.

For detailed information on new share classes launched during the period please refer Note 13.

Effective from 26 June 2018 the address of Investment Manager in relation to the Man Numeric Portfolios has been changed.

There were no other significant events during the period ended 30 June 2018.

Subsequent events since the period end

There have been no subsequent events since the period end that impact the Fund and require disclosure in the unaudited financial statements.

Investment objectives

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

Directors and Secretary

The Directors and Secretary during the six month period and up to 22 August 2018 are listed on page 2. 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 2018, with the exception of one Subscriber Share held by Man Asset Management (Ireland) Limited in a nominee capacity.

The Directors' remuneration for the period ended 30 June 2018 and year ended 31 December 2017 is disclosed in Note 8 of these unaudited financial statements.

Directors' responsibilities

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

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 Fund keeps or causes to be kept adequate accounting records which correctly explain and record the transactions of the company, enable at any time the assets, liabilities, financial position and profit or loss of the Fund to be determined with the reasonable accuracy, enable them to ensure that the financial statements and directors' report comply with the Companies Act 2014 and enable these financial statements to be unaudited. They are also responsible for safeguarding the assets of the Fund and hence for taking reasonable steps for the prevention and detection of fraud and other irregularities.

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

Accounting records

The Directors are responsible for ensuring that proper accounting records as outlined in Section 281 to 285 of the Companies Act 2014 ("Act") are kept by the Fund. To achieve this, the Directors have appointed an experienced third party fund administrator to ensure that the requirements of Section 281 to 285 of the Companies Act 2014 are complied with. The books and accounting records are maintained at the Administrator's office at One Dockland Central, 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 2018



	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	1,153,697,533	10,167,283	181,800,395	166,510,323
Balances with brokers	3	868,458,162	10,586,159	152,058,009	192,296,515
Due from brokers	3	85,691,259	624,393	942,576	21,418,571
Financial assets at fair value through profit and loss:					
Equities and managed funds	4	2,083,987,113	37,686,226	4,447,003	802,271,668
Interest bearing securities	4	3,715,016,642	-	279,179,894	-
Derivatives	4	476,648,538	1,952,742	17,820,116	138,681,402
Subscriptions receivable		24,217,794	101,041	1,847,681	8,344,233
Interest receivable		6,952,916	-	-	-
Dividend receivable		8,359,689	111,079	1,573,730	4,150,231
Other assets		2,149,303	22,738	118,757	67,509
Total Assets		8,425,178,949	61,251,661	639,788,161	1,333,740,452
Liabilities					
Balances due to brokers	3	105,421,859	1,220,143	1,539,849	14,916,088
Due to brokers	3	101,328,190	829,403	229,612	38,403,908
Financial liabilities at fair value through profit and loss:					
Derivatives	4	335,572,821	815,774	9,290,786	142,125,246
Redemptions payable		37,687,627	266,434	127,645	345,018
Due to shareholders		9,516,481	1,155	124,887	93
Performance fees payable	8	13,546,417	520,469	2,471,176	3,856,773
Management fees payable	8	5,949,128	58,933	311,852	1,734,444
Interest payable		2,260,034	21,356	167,881	407,315
Dividend payable		9,220,994	48,246	973,150	5,315,771
Liquidation fees payable		26,049	-	-	-
Accrued expenses and other liabilities	8	5,533,049	118,174	283,339	821,503
Total Liabilities (excluding Net Assets					
Attributable to Redeemable Participating					
Shareholders)		626,062,649	3,900,087	15,520,177	207,926,159
Net Assets Attributable to Redeemable					
Participating Shareholders		7,799,116,300	57,351,574	624,267,984	1,125,814,293

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

Man Funds VI plc

Unaudited statement of financial position (continued)
As at 30 June 2018



*Man GLG Global Equity Alternative €	Man AHL Multi Strategy Alternative US\$	Man AHL TargetRisk US\$	Man GLG European Mid- Cap Equity Alternative €	Man Numeric Market Neutral Alternative US\$	Man GLG Unconstrained Emerging Equity US\$	Man GLG Global Emerging Markets Debt Total Return US\$
125,327	52,887,963	54,046,771	46,085,242	1,066,046	11,723,477	412,952,034
142,090	38,997,843	93,025,446	118,349,420	3,642,776	16,489,434	40,371,330
-	192,599	6,165,852	-	41,323,072	398,754	-
-	-	-	472,006,175	219,215,357	62,792,889	-
-	10,936,120	431,308,852	-	-	4,979,619	2,709,516,420
-	17,559,663	23,694,391	46,020,135	7,758,680	1,770,724	163,684,883
-	-	-	383,153	285,379	-	1,720,807
-	1,382	1,658,296	-	196,095	20,611	5,056,935
-	159,258	-	590,485	-	179,457	-
20,709	6,644	206,073	18,318	20,531	86,780	1,156,742
288,126	120,741,472	610,105,681	683,452,928	273,507,936	98,441,745	3,334,459,151
241,730	3,663,985	4,024,027	2,198,797	21,889,553	16,132,451	29,600,889
61	207,500	29,984,738	3,085,383	8,991,279	398,796	-
-	16,852,682	5,867,952	21,030,322	8,231,958	883,023	82,568,372
-	54,031	5,030,735	113,056	31,324,915	-	211,621
-	475	6,879	37	-	-	2,338
-	17,715	-	4,054,631	-	-	310,424
-	90,078	249,096	528,322	236,313	58,738	1,590,462
862	-	234,808	298,605	179,526	23,119	747,674
-	87,326	-	619,950	-	-	-
22,310	-	-	-	-	-	-
23,163	190,382	383,293	448,500	246,091	116,025	2,077,979
288,126	21,164,174	45,781,528	32,377,603	71,099,635	17,612,152	117,109,759
-	99,577,298	564,324,153	651,075,325	202,408,301	80,829,593	3,217,349,392

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

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

Man Funds VI plc

Unaudited statement of financial position (continued)

As at 30 June 2018



	Notes	Man GLG Innovation Equity Alternative US\$	Man NewSmith UK Equity Alternative £	Man Alternative Style Risk Premia US\$
Assets				
Cash and cash equivalents	3	62,719,212	19,124,970	32,776,037
Balances with brokers	3	63,484,472	20,989,848	8,735,278
Due from brokers	3	4,137,967	84,744	6,379,280
Financial assets at fair value through profit and loss:				
Equities and managed funds	4	155,261,336	5,865,837	101,252,241
Interest bearing securities	4	72,802,546	65,907,955	29,853,598
Derivatives	4	6,071,297	4,099,327	9,231,123
Subscriptions receivable		123,268	-	9,340,775
Interest receivable		19,597	-	-
Dividend receivable		26,440	190,701	-
Other assets		152,639	46,183	151,183
Total Assets		364,798,774	116,309,565	197,719,515
Liabilities				
Balances due to brokers	3	1,394,586	2,579,347	1,587,571
Due to brokers	3	2,711,282	371	9,319,570
Financial liabilities at fair value through profit and loss:				
Derivatives	4	6,034,682	4,123,583	5,970,222
Redemptions payable		51,860	-	-
Due to shareholders		-	-	9,340,400
Performance fees payable	8	110,529	-	-
Management fees payable	8	267,015	154,291	131,162
Interest payable		-	2,333	-
Dividend payable		231,014	477,864	-
Liquidation fees payable		-	-	-
Accrued expenses and other liabilities	8	247,535	105,893	109,960
Total Liabilities (excluding Net Assets Attributable to Redeemable Participating Shareholders)		11,048,503	7,443,682	26,458,885
Net Assets Attributable to Redeemable Participating Shareholders		353,750,271	108,865,883	171,260,630

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

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Man Funds VI plc
Statement of financial position
As at 31 December 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	1,002,147,235	3,215,165	48,049,553	66,040,446
Balances with brokers	3	621,112,932	8,758,599	37,123,873	132,262,304
Due from brokers	3	17,105,428	270,920	28,894	13,660,527
Financial assets at fair value through profit and loss:					
Equities and managed funds	4	1,734,828,699	53,837,486	2,096,762	540,694,808
Interest bearing securities	4	2,899,644,898	-	126,182,307	-
Derivatives	4	314,413,584	2,002,273	8,250,348	104,300,473
Subscriptions receivable		2,787,895	18,816	93,329	111,846
Interest receivable		7,734,243	119,027	5,203	199,355
Dividend receivable		2,349,394	21,593	230,565	1,118,736
Other assets		2,232,576	7,780	65,113	19,530
Total Assets		6,604,356,884	68,251,659	222,125,947	858,408,025
Liabilities					
Balances due to brokers	3	115,480,072	382,682	4,793,540	27,795,295
Due to brokers	3	25,767,135	1,039,615	-	19,941,140
Financial liabilities at fair value through profit and loss:					
Derivatives	4	347,668,587	1,471,114	4,705,074	124,815,555
Redemptions payable		870,346	2,299	502	324,330
Due to shareholders		1,298,175	705	698	24,386
Performance fees payable	8	13,811,843	254,243	2,330,979	5,567,390
Management fees payable	8	4,952,333	69,121	131,260	1,058,935
Interest payable		1,645,169	-	9,681	196,370
Dividend payable		2,803,763	10,206	256,795	1,214,087
Liquidation fees payable		12,722	-	-	-
Accrued expenses and other liabilities	8	4,559,677	130,858	143,207	637,531
Total Liabilities (excluding Net Assets Attributable to Redeemable Participating Shareholders)		518,869,822	3,360,843	12,371,736	181,575,019
Net Assets Attributable to Redeemable Participating Shareholders		6,085,487,062	64,890,816	209,754,211	676,833,006

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

Man Funds VI plc

Statement of financial position (continued)

As at 31 December 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\$
354,590	37,514	80,980,304	39,960,635	10,576	19,731,927	16,210,528
11,250,036	7	60,473,380	36,594,274	10,565	59,105,792	25,169,164
108,314	-	130,875	-	-	-	-
7,370,514	-	-	-	-	444,228,488	297,243,826
-	-	25,953,041	61,064,566	-	-	-
795,814	-	23,773,101	7,150,430	-	30,340,657	7,451,509
-	-	53,930	31,769	-	74,495	2,130,136
50,120	-	1,762	155,613	-	-	208,099
103,908	-	134,015	-	-	74,972	-
27,810	-	-	75,855	-	-	176,780
20,061,106	37,521	191,500,408	145,033,142	21,141	553,556,331	348,590,042
6,378,393	12,658	2,772,502	1,741,682	5,988	4,767,517	3,316,967
111,069	-	130,922	-	-	45,309	-
868,158	-	24,764,260	3,646,308	-	35,329,385	32,464,177
-	-	1,879	-	-	27,751	32,798
43,452	-	23,911	346,786	-	15,167	-
1,382,134	-	119,967	-	-	952,827	385
76,880	-	162,312	86,107	-	418,897	220,797
-	-	-	-	-	395,109	129,548
208,524	-	101,380	-	-	331,236	-
4,193	-	-	-	5,014	-	-
175,386	24,863	182,357	90,793	10,139	353,900	242,769
9,248,189	37,521	28,259,490	5,911,676	21,141	42,637,098	36,407,441
10,812,917	-	163,240,918	139,121,466	-	510,919,233	312,182,601

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

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

Man Funds VI plc

Statement of financial position (continued)

As at 31 December 2017



	Notes	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 €
Assets					
Cash and cash equivalents	3	8,142,582	620,087,652	38,289,322	-
Balances with brokers	3	16,845,425	105,240,428	44,805,913	18
Due from brokers	3	-	-	76,520	-
Financial assets at fair value through profit and loss:					
Equities and managed funds	4	86,124,416	-	63,090,112	-
Interest bearing securities	4	8,981,421	2,514,052,430	23,962,148	-
Derivatives	4	2,570,647	88,896,932	2,924,448	-
Subscriptions receivable		35,000	107,720	56,732	-
Interest receivable		16,278	6,902,143	-	676
Dividend receivable		240,864	-	11,945	-
Other assets		263,889	1,285,257	127,129	8,690
Total Assets		123,220,522	3,336,572,562	173,344,269	9,384
Liabilities					
Balances due to brokers	3	15,022,487	25,761,274	11,025,013	501
Due to brokers	3	200,273	-	48,188	-
Financial liabilities at fair value through profit and loss:					
Derivatives	4	727,180	76,908,976	3,531,116	-
Redemptions payable		4,322	361,700	43,428	-
Due to shareholders		5,390	779,421	41,204	-
Performance fees payable	8	-	17,455	726,250	-
Management fees payable	8	142,138	1,620,898	161,354	-
Interest payable		12,714	769,910	3,975	-
Dividend payable		-	-	16,868	-
Liquidation fees payable		-	-	-	2,226
Accrued expenses and other liabilities	8	143,895	1,799,277	122,409	6,657
Total Liabilities (excluding Net Assets Attributable to Redeemable Participating Shareholders)		16,258,399	108,018,911	15,719,805	9,384
Net Assets Attributable to Redeemable Participating Shareholders		106,962,123	3,228,553,651	157,624,464	-

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

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

Man Funds VI plc

Statement of financial position (continued)

As at 31 December 2017



#Man NewSmith UK Equity Alternative £	#Man Alternative Style Risk Premia US\$
15,207,876	5,563,912
19,045,313	2,166,900
-	-
6,681,041	20,301,273
65,750,117	5,985,109
2,811,303	1,645,304
-	-
-	-
49,198	-
51,229	69,655
<u>109,596,077</u>	<u>35,732,153</u>
1,056,397	684,440
4,644	-
2,257,264	1,096,877
-	-
-	-
-	-
278,945	53,903
4,197	-
162,513	-
-	-
<u>77,550</u>	<u>73,301</u>
<u>3,841,510</u>	<u>1,908,521</u>
<u>105,754,567</u>	<u>33,823,632</u>

Man NewSmith UK Equity Alternative and Man Alternative Style Risk Premia commenced operations on 7 June 2017 and 17 October 2017 respectively.

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

Man Funds VI plc

Unaudited statement of changes in net assets
For the six month period ended 30 June 2018



	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	6,085,487,062	64,890,816	209,754,211	676,833,006
Issues	3,319,798,939	16,146,858	448,056,048	566,917,289
Redemptions	(1,533,543,518)	(27,560,629)	(49,210,084)	(133,128,456)
Net (loss)/gain for the period attributable to Redeemable Participating Shareholders	(72,626,183)	3,874,529	15,667,809	15,192,454
Net assets attributable to Redeemable Participating Shareholders at the end of the period	7,799,116,300	57,351,574	624,267,984	1,125,814,293
	Man GLG Innovation Equity Alternative US\$	Man NewSmith UK Equity Alternative £	Man Alternative Style Risk Premia US\$	
Net assets attributable to Redeemable Participating Shareholders at the beginning of the period	157,624,464	105,754,567	33,823,632	
Issues	249,110,985	-	198,253,313	
Redemptions	(42,182,474)	(650,000)	(50,553,821)	
Net (loss)/gain for the period attributable to Redeemable Participating Shareholders	(10,802,704)	3,761,316	(10,262,494)	
Net assets attributable to Redeemable Participating Shareholders at the end of the period	353,750,271	108,865,883	171,260,630	

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

Man Funds VI plc

Unaudited statement of changes in net assets (continued)
For the six month period ended 30 June 2018



*Man GLG Global Equity Alternative €	Man AHL Multi Strategy Alternative US\$	Man AHL TargetRisk US\$	Man GLG European Mid- Cap Equity Alternative €	Man Numeric Market Neutral Alternative US\$	Man GLG Unconstrained Emerging Equity US\$	Man GLG Global Emerging Markets Debt Total Return US\$
10,812,917	163,240,918	139,121,466	510,919,233	312,182,601	106,962,123	3,228,553,651
-	2,830,161	577,223,292	223,874,267	72,198,938	2,964,322	624,223,787
(10,822,451)	(60,855,952)	(162,703,241)	(105,551,923)	(170,785,874)	(20,026,382)	(622,548,985)
9,534	(5,637,829)	10,682,636	21,833,748	(11,187,364)	(9,070,470)	(12,879,061)
-	99,577,298	564,324,153	651,075,325	202,408,301	80,829,593	3,217,349,392

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

The accompanying notes form an integral part of these 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	<u>4,985,553,246</u>	<u>73,327,850</u>	<u>151,438,517</u>	<u>697,168,656</u>
	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	<u>2,370,372,844</u>	<u>52,926,140</u>	<u>-</u>	<u>120,443,667</u>

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

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

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

Man Funds VI plc

Unaudited statement of changes in net assets (continued)
For the six month period ended 30 June 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 GLG Cred-Eq Alternative was fully redeemed on 29 June 2017.

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

Man Funds VI plc

Unaudited statement of comprehensive income
For the six month period ended 30 June 2018



	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	95,300,608	5,126,247	20,131,279	32,666,107
Other income		4,198,891	17,940	170,836	241,518
		<u>99,499,499</u>	<u>5,144,187</u>	<u>20,302,115</u>	<u>32,907,625</u>
Other comprehensive income					
Adjustment to foreign currency on aggregation	2 (a)	(99,708,752)	-	-	-
		<u>(99,708,752)</u>	<u>-</u>	<u>-</u>	<u>-</u>
Less Expenses					
Management fees	8	33,497,520	404,032	1,279,125	9,172,196
Performance fees	8	15,459,396	701,157	2,697,308	4,233,853
Administration fees	8	10,324,916	90,575	490,887	1,360,507
Depositary fees		966,405	20,355	34,238	217,125
Other expenses		1,144,006	30,319	35,893	161,920
Transaction and brokerage costs		1,378,400	6	-	1,128,916
Legal fees		108,749	5,368	7,914	(40,471)
Audit fees		90,842	3,434	4,947	(4,383)
Directors' fees	8	26,930	676	1,157	2,748
Formation costs		42,795	-	-	-
		<u>63,039,959</u>	<u>1,255,922</u>	<u>4,551,469</u>	<u>16,232,411</u>
Finance cost					
Distribution to holders of Redeemable participating Shares		5,835,176	-	-	66,562
		<u>5,835,176</u>	<u>-</u>	<u>-</u>	<u>66,562</u>
Withholding tax		3,541,795	13,736	82,837	1,416,198
		<u>3,541,795</u>	<u>13,736</u>	<u>82,837</u>	<u>1,416,198</u>
Net (loss)/gain for the period attributable to Redeemable Participating Shareholders		<u>(72,626,183)</u>	<u>3,874,529</u>	<u>15,667,809</u>	<u>15,192,454</u>

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

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

Man Funds VI plc

Unaudited statement of comprehensive income (continued)
For the six month period ended 30 June 2018



*Man GLG Global Equity Alternative €	Man AHL Multi Strategy Alternative US\$	Man AHL TargetRisk US\$	Man GLG European Mid- Cap Equity Alternative €	Man Numeric Market Neutral Alternative US\$	Man GLG Unconstrained Emerging Equity US\$	Man GLG Global Emerging Markets Debt Total Return US\$
43,212	(4,338,965)	12,064,856	30,546,927	(8,519,299)	(8,413,286)	6,088,583
3,762	8,122	294,428	15,595	9,422	141,923	2,759,047
<u>46,974</u>	<u>(4,330,843)</u>	<u>12,359,284</u>	<u>30,562,522</u>	<u>(8,509,877)</u>	<u>(8,271,363)</u>	<u>8,847,630</u>
-	-	-	-	-	-	-
-	-	-	-	-	-	-
7,102	733,927	1,016,924	2,956,830	1,416,186	413,578	10,096,814
11,521	25,785	-	4,383,725	546	-	310,507
723	201,647	522,108	860,045	452,499	143,667	4,811,526
(5,946)	22,049	33,553	69,110	79,030	38,622	314,338
20,671	158,999	87,203	73,574	35,859	49,917	301,864
-	-	147	-	-	2,123	9,598
2,760	7,656	9,441	14,179	10,768	6,849	63,296
285	4,855	5,933	8,762	6,737	4,367	38,489
50	1,025	1,339	2,216	1,569	883	10,759
-	-	-	-	-	4,091	14,873
<u>37,166</u>	<u>1,155,943</u>	<u>1,676,648</u>	<u>8,368,441</u>	<u>2,003,194</u>	<u>664,097</u>	<u>15,972,064</u>
-	-	-	-	-	-	5,754,627
-	-	-	-	-	-	5,754,627
274	151,043	-	360,333	674,293	135,010	-
<u>9,534</u>	<u>(5,637,829)</u>	<u>10,682,636</u>	<u>21,833,748</u>	<u>(11,187,364)</u>	<u>(9,070,470)</u>	<u>(12,879,061)</u>

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 Equity Alternative ceased operations on 9 January 2018 .

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

	Notes	Man GLG Innovation Equity Alternative US\$	Man NewSmith UK Equity Alternative £	Man Alternative Style Risk Premia US\$
Income				
Net gain/(loss) on financial assets and liabilities at fair value through profit or loss	7	(9,220,246)	4,833,477	(9,462,498)
Other income		166,154	96,247	114,905
		<u>(9,054,092)</u>	<u>4,929,724</u>	<u>(9,347,593)</u>
Other comprehensive income				
Adjustment to foreign currency on aggregation	2 (a)	-	-	-
		<u>-</u>	<u>-</u>	<u>-</u>
Less Expenses				
Management fees	8	1,024,553	961,151	537,851
Performance fees	8	120,428	-	-
Administration fees	8	356,996	157,233	147,066
Depositary fees		28,671	11,810	22,965
Other expenses		61,879	19,353	25,587
Transaction and brokerage costs		-	-	390
Legal fees		8,552	5,527	5,674
Audit fees		5,397	3,503	3,638
Directors' fees	8	1,181	741	677
Formation costs		8,310	5,307	8,219
		<u>1,615,967</u>	<u>1,164,625</u>	<u>752,067</u>
Finance cost				
Distribution to holders of Redeemable participating Shares		-	-	-
		<u>-</u>	<u>-</u>	<u>-</u>
Withholding tax		132,645	3,783	162,834
		<u>132,645</u>	<u>3,783</u>	<u>162,834</u>
Net (loss)/gain for the period attributable to Redeemable Participating Shareholders		<u>(10,802,704)</u>	<u>3,761,316</u>	<u>(10,262,494)</u>

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

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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
		<u>175,740,279</u>	<u>(3,103,858)</u>	<u>9,125,004</u>	<u>2,629,331</u>
Other comprehensive income					
Adjustment to foreign currency on aggregation	2 (a)	134,365,520	-	-	-
		<u>134,365,520</u>	<u>-</u>	<u>-</u>	<u>-</u>
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		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	-	-	-
		<u>37,089,644</u>	<u>877,048</u>	<u>3,046,066</u>	<u>10,102,983</u>
Finance cost					
Distributions to holders of Redeemable Participating Shares		3,809,137	-	-	-
		<u>3,809,137</u>	<u>-</u>	<u>-</u>	<u>-</u>
Withholding tax		2,580,048	72,985	(21,587)	846,798
		<u>2,580,048</u>	<u>72,985</u>	<u>(21,587)</u>	<u>846,798</u>
Net gain/(loss) for the period attributable to Redeemable Participating Shareholders		<u>266,626,970</u>	<u>(4,053,891)</u>	<u>6,100,525</u>	<u>(8,320,450)</u>

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

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

Man Funds VI plc

Unaudited statement of comprehensive income (continued)
For the six month period ended 30 June 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
<u>3,659,387</u>	<u>(1,706,418)</u>	<u>10,283,253</u>	<u>2,146,226</u>	<u>910,660</u>	<u>17,228,597</u>	<u>4,258,269</u>	<u>18,109,804</u>
-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-
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	-	-	-
<u>2,378,900</u>	<u>315,214</u>	<u>1,162,982</u>	<u>197,001</u>	<u>286,821</u>	<u>5,764,348</u>	<u>1,810,833</u>	<u>694,401</u>
-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-
229,845	86	139,652	-	-	64,254	445,603	176,413
<u>1,050,642</u>	<u>(2,021,718)</u>	<u>8,980,619</u>	<u>1,949,225</u>	<u>623,839</u>	<u>11,399,995</u>	<u>2,001,833</u>	<u>17,238,990</u>

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

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

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

	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
		<u>104,612,968</u>	<u>5,167,993</u>	<u>423,909</u>	<u>(1,566,155)</u>
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		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	-
		<u>6,795,010</u>	<u>756,591</u>	<u>179,406</u>	<u>231,852</u>
Finance cost					
Distributions to holders of Redeemable Participating Shares		<u>3,809,137</u>	-	-	-
		<u>3,809,137</u>	-	-	-
Withholding tax		472,819	29,256	13,266	10,908
Net gain/(loss) for the period attributable to Redeemable Participating Shareholders		<u>93,536,002</u>	<u>4,382,146</u>	<u>231,237</u>	<u>(1,808,915)</u>

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 Fundamental Equity ceased operations on 31 May 2017.

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

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Man Funds VI plc

Unaudited statement of cash flows

For the six month period ended 30 June 2018



	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	(72,626,183)	3,874,529	15,667,809	15,192,454
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	(68,585,831)	(353,473)	(913,682)	(7,758,044)
(Increase)/decrease in financial assets and liabilities at fair value through profit or loss:				
Equities and managed funds	(349,158,414)	16,151,260	(2,350,241)	(261,576,860)
Interest bearing securities	(815,371,744)	-	(152,997,587)	-
Derivatives	(174,330,720)	(605,809)	(4,984,056)	(17,071,238)
Decrease/(increase) in interest receivable	781,327	119,027	5,203	199,355
(Increase)/decrease in dividend receivable	(6,010,295)	(89,486)	(1,343,165)	(3,031,495)
(Increase)/decrease in balances with brokers - collateral	(99,501,937)	(375,383)	(32,228,816)	(63,875,615)
Decrease/(increase) in other assets	83,273	(14,958)	(53,644)	(47,979)
Increase/(decrease) in balances due to brokers - collateral	17,856,032	498,321	(796,257)	(6,266,725)
Increase/(decrease) in due to brokers	75,561,055	(210,212)	229,612	18,462,768
Increase/(decrease) in due to shareholders	8,218,306	450	124,189	(24,293)
(Decrease)/increase in performance fees payable	(265,426)	266,226	140,197	(1,710,617)
Increase/(decrease) in management fees payable	996,795	(10,188)	180,592	675,509
Increase/(decrease) in interest payable	614,865	21,356	158,200	210,945
Increase/(decrease) in dividend payable	6,417,231	38,040	716,355	4,101,684
Increase/(decrease) in liquidation fees payable	13,327	-	-	-
Increase/(decrease) in accrued expenses and other liabilities	973,372	(12,684)	140,132	183,972
Net cash (used in)/provided by operating activities	(1,474,334,967)	19,297,016	(178,305,159)	(322,336,179)
Cash flows from financing activities:				
Issue of Redeemable Participating Shares	3,298,369,040	16,064,633	446,301,696	555,903,462
Redemption of Redeemable Participating Shares	(1,496,726,237)	(27,296,494)	(49,082,941)	(130,326,328)
Net cash provided by/(used in) financing activities	1,801,642,803	(11,231,861)	397,218,755	425,577,134
Net increase/(decrease) in cash and cash equivalents	327,307,836	8,065,155	218,913,596	103,240,955
Cash and cash equivalents at the beginning of the period	1,314,555,079	11,761,082	84,059,590	117,580,631
Cash and cash equivalents at the end of the period	1,641,862,915	19,826,237	302,973,186	220,821,586
Cash and cash equivalents at the end of the period consists of:				
Cash and cash equivalents	1,153,697,533	10,167,283	181,800,395	166,510,323
Balances with brokers - without collateral	536,295,839	10,210,776	118,756,248	69,207,235
Balances due to brokers - without collateral	(48,130,457)	(551,822)	2,416,543	(14,895,972)
Cash and cash equivalents at the end of the period	1,641,862,915	19,826,237	302,973,186	220,821,586
Supplemental disclosure of cash flow information				
Dividend received (net of withholding tax)	61,748,445	650,864	6,704,231	33,743,626
Dividend paid on short securities	(64,401,332)	(878,341)	(4,750,738)	(35,520,008)
Interest received (net of withholding tax)	43,386,695	120,919	161,763	227,744
Interest paid	(51,106,941)	(215,539)	(1,128,103)	(5,594,317)

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

Man Funds VI plc

Unaudited statement of cash flows (continued)

For the six month period ended 30 June 2018



*Man GLG Global Equity Alternative €	**Man GLG Cred-Eq Alternative €	Man AHL Multi Strategy Alternative US\$	Man AHL TargetRisk US\$	**Man AHL Volatility Alternative US\$	Man GLG European Mid- Cap Equity Alternative €	Man Numeric Market Neutral Alternative US\$
9,534	-	(5,637,829)	10,682,636	-	21,833,748	(11,187,364)
108,314	-	(61,724)	(6,165,852)	-	-	(41,323,072)
7,370,514	-	-	-	-	(27,777,687)	78,028,469
-	-	15,016,921	(370,244,286)	-	-	-
(72,344)	-	(1,698,140)	(14,322,317)	-	(29,978,541)	(24,539,390)
50,120	-	380	(1,502,683)	-	-	12,004
103,908	-	(25,243)	-	-	(515,513)	-
2,373,910	-	(12,464,667)	(8,920,746)	-	5,775,305	-
7,101	-	(6,644)	(130,218)	-	(18,318)	156,249
1,226	-	918,533	3,824,377	-	120,475	(2,640,000)
(111,008)	-	76,578	29,984,738	-	3,040,074	8,991,279
(43,452)	-	(23,436)	(339,907)	-	(15,130)	-
(1,382,134)	-	(102,252)	-	-	3,101,804	(385)
(76,880)	-	(72,234)	162,989	-	109,425	15,516
862	-	-	234,808	-	(96,504)	49,978
(208,524)	-	(14,054)	-	-	288,714	-
18,117	-	-	-	(5,014)	-	-
(152,223)	(24,863)	8,025	292,500	(10,139)	94,600	3,322
7,997,041	(24,863)	(4,085,786)	(356,443,961)	(15,153)	(24,037,548)	7,566,606
-	-	2,884,091	621,234,534	-	222,517,279	74,043,695
(10,822,451)	-	(60,803,800)	(201,651,979)	-	(104,418,288)	(139,493,757)
(10,822,451)	-	(57,919,709)	419,582,555	-	118,098,991	(65,450,062)
(2,825,410)	(24,863)	(62,005,495)	63,138,594	(15,153)	94,061,443	(57,883,456)
2,714,623	24,863	138,681,182	74,813,227	15,153	32,560,786	40,702,725
(110,787)	-	76,675,687	137,951,821	-	126,622,229	(17,180,731)
125,327	-	52,887,963	54,046,771	-	46,085,242	1,066,046
4,390	-	26,533,176	84,104,700	-	82,615,309	3,642,776
(240,504)	-	(2,745,452)	(199,650)	-	(2,078,322)	(21,889,553)
(110,787)	-	76,675,687	137,951,821	-	126,622,229	(17,180,731)
126,569	-	1,416,955	-	-	5,576,185	-
(8,093)	-	(912,227)	-	-	(8,675,913)	-
67,463	-	737,396	14,275,214	-	26,891	2,727,032
(37,570)	-	(573,214)	(12,303,435)	-	(1,805,140)	(3,926,358)

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

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

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

Man Funds VI plc

Unaudited statement of cash flows (continued)

For the six month period ended 30 June 2018



	Man GLG Unconstrained Emerging Equity US\$	Man GLG Global Emerging Markets Debt Total Return US\$	Man GLG Innovation Equity Alternative US\$	***Man GLG Global Fundamental Equity €
Cash flows from operating activities:				
Net (loss)/gain for the period attributable to Redeemable Participating Shareholders	(9,070,470)	(12,879,061)	(10,802,704)	-
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	(398,754)	-	(4,061,447)	-
(Increase)/decrease in financial assets and liabilities at fair value through profit or loss:				
Equities and managed funds	23,331,527	-	(92,171,224)	-
Interest bearing securities	4,001,802	(195,463,990)	(48,840,398)	-
Derivatives	955,766	(69,128,555)	(643,283)	-
Decrease/(increase) in interest receivable	(4,333)	1,845,208	(19,597)	676
(Increase)/decrease in dividend receivable	61,407	-	(14,495)	-
(Increase)/(decrease) in balances with brokers - collateral	(16,040,257)	50,492,129	(7,976,421)	-
Decrease/(increase) in other assets	177,109	128,515	(25,510)	8,690
Increase/(decrease) in balances due to brokers - collateral	13,932,285	8,483,560	-	-
Increase/(decrease) in due to brokers	198,523	-	2,663,094	-
Increase/(decrease) in due to shareholders	(5,390)	(777,083)	(41,204)	-
(Decrease)/increase in performance fees payable	-	292,969	(615,721)	-
Increase/(decrease) in management fees payable	(83,400)	(30,436)	105,661	-
Increase/(decrease) in interest payable	10,405	(22,236)	(3,975)	-
Increase/(decrease) in dividend payable	-	-	214,146	-
Increase/(decrease) in liquidation fees payable	-	-	-	(2,226)
Increase/(decrease) in accrued expenses and other liabilities	(27,870)	278,702	125,126	(6,657)
Net cash (used in)/provided by operating activities	17,038,350	(216,780,278)	(162,107,952)	483
Cash flows from financing activities:				
Issue of Redeemable Participating Shares	2,999,322	620,699,765	249,044,449	-
Redemption of Redeemable Participating Shares	(20,030,704)	(620,788,129)	(42,174,042)	-
Net cash provided by/(used in) financing activities	(17,031,382)	(88,364)	206,870,407	-
Net increase/(decrease) in cash and cash equivalents	6,968	(216,868,642)	44,762,455	483
Cash and cash equivalents at the beginning of the period	9,661,185	615,416,134	70,576,976	(483)
Cash and cash equivalents at the end of the period	9,668,153	398,547,492	115,339,431	-
Cash and cash equivalents at the end of the period consists of:				
Cash and cash equivalents	11,723,477	412,952,034	62,719,212	-
Balances with brokers - without collateral	38,403	(14,376,968)	54,014,805	-
Balances due to brokers - without collateral	(2,093,727)	(27,574)	(1,394,586)	-
Cash and cash equivalents at the end of the period	9,668,153	398,547,492	115,339,431	-
Supplemental disclosure of cash flow information				
Dividend received (net of withholding tax)	1,301,278	-	665,658	-
Dividend paid on short securities	-	-	(1,041,613)	-
Interest received (net of withholding tax)	110,724	22,893,655	461,554	676
Interest paid	(285,667)	(21,929,259)	(304,395)	-

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

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

Man Funds VI plc

Unaudited statement of cash flows (continued)
For the six month period ended 30 June 2018



Man NewSmith UK Equity Alternative £	Man Alternative Style Risk Premia US\$
3,761,316	(10,262,494)
(84,744)	(6,379,280)
815,204	(80,950,968)
(157,838)	(23,868,489)
578,295	(2,712,474)
-	-
(141,503)	-
(377)	-
5,046	(81,528)
1,048,642	-
(4,273)	9,319,570
-	9,340,400
-	-
(124,654)	77,259
(1,864)	-
315,351	-
-	-
28,343	36,659
<u>6,036,944</u>	<u>(105,481,345)</u>
-	198,151,542
<u>(650,000)</u>	<u>(59,792,825)</u>
<u>(650,000)</u>	<u>138,358,717</u>
5,386,944	32,877,372
34,169,719	7,046,372
<u>39,556,663</u>	<u>39,923,744</u>
19,124,970	32,776,037
20,915,371	8,735,278
(483,678)	(1,587,571)
<u>39,556,663</u>	<u>39,923,744</u>
849,257	8
(1,393,022)	-
43,879	527,682
(167,489)	(775,967)

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

	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 balances with brokers - collateral	23,315,246	12,656,967	(1,598,616)	29,904,922
Decrease/(increase) in other assets	534,555	29,094	13,512	261,525
Decrease/(increase) in balances due to brokers - collateral	72,016,350	841,778	7,687,969	3,471,834
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 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	(1,955,379,253)	25,624,205	(17,881,881)	(42,222,180)
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	196,619,244	(42,158,360)	13,445,556	(15,424,736)
Cash and cash equivalents at the beginning of the period	408,862,672	54,380,253	48,147,222	84,726,914
Cash and cash equivalents at the end of the period	605,481,916	12,221,893	61,592,778	69,302,178
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 - without collateral	215,823,780	5,243,617	24,823,652	27,974,015
Balances due to brokers - without collateral	(2,414,804,746)	(60,470,399)	(123,523,877)	(13,444,660)
Cash and cash equivalents at the end of the period	605,481,916	12,221,893	61,592,778	69,302,178
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 (net of withholding tax)	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 these 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)	-	211,424,18	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
16,317,124	3,604,615	(10,626,610)	1,266,395	(656,638)	(12,921,359)	-	(5,652,459)
184,757	74,807	234,748	127,128	11,222	61,126	20,849	124,011
2,399,931	-	3,410,572	259,253	-	(275,097)	3,269,686	13,620,424
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
<u>7,851,974</u>	<u>35,767,399</u>	<u>308,690</u>	<u>(2,253,927)</u>	<u>2,078,858</u>	<u>(67,911,340)</u>	<u>(119,320,410)</u>	<u>(21,051,925)</u>
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)
<u>(30,931,411)</u>	<u>(43,912,530)</u>	<u>(3,128,014)</u>	<u>5,034,949</u>	<u>(5,256,778)</u>	<u>138,370,685</u>	<u>130,933,339</u>	<u>32,671,348</u>
(23,079,437)	(8,145,131)	(2,819,324)	2,781,022	(3,177,920)	70,459,345	11,612,929	11,619,423
39,642,306	8,068,506	80,012,305	4,573,826	12,557,056	1,224,492	19,560,380	(2,076,618)
<u>16,562,869</u>	<u>(76,625)</u>	<u>77,192,981</u>	<u>7,354,848</u>	<u>9,379,136</u>	<u>71,683,837</u>	<u>31,173,309</u>	<u>9,542,805</u>
33,255,670	42,444,562	40,790,557	4,439,243	5,840,547	150,445,161	147,426,346	52,900,347
25,321,902	1,618,308	41,168,160	2,916,038	358,6884	17,888,195	10,331,848	5,069,103
(42,014,703)	(44,139,495)	(4,765,736)	(433)	(48,295)	(96,649,519)	(126,584,885)	(48,426,645)
<u>16,562,869</u>	<u>(76,625)</u>	<u>77,192,981</u>	<u>7,354,848</u>	<u>9,379,136</u>	<u>71,683,837</u>	<u>31,173,309</u>	<u>9,542,805</u>
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	9,485	1,483,966	61,253
(1,052,775)	(64,291)	(504,606)	(11,784)	(2,335)	(1,066,904)	(1,990,011)	(174,836)

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

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

Man Funds VI plc

Unaudited statement of cash flows (continued)

For the six month period ended 30 June 2017



	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 £
Cash flows from operating activities:				
Net gain/(loss) for the period attributable to Redeemable Participating Shareholders	93,536,002	4,382,146	231,237	(1,808,915)
Adjustments to reconcile net gain/(loss) for the period attributable to Redeemable Participating Shareholders to net cash (used in)/provided by 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)
Decrease/increase in balances with brokers - collateral	1,438,469	(3,028,769)	-	(2,450,000)
(Increase)/decrease in other assets	(604,257)	(44,309)	(43,092)	(14,772)
Decrease/(increase) in balances due to brokers - collateral	32,520,425	-	-	1,217,878
(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 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	(1,629,755,679)	(38,746,144)	239,540	(79,995,353)
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 increase/(decrease) in cash and cash equivalents	116,211,622	(10,201,423)	7,303	42,257,229
Cash and cash equivalents at the beginning of the period	16,364,858	20,000,000	1,000	-
Cash and cash equivalents at the end of the period	132,576,480	9,798,577	8,303	42,257,229
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 - without collateral	30	4,998,864	1,523	20,389,440
Balances due to brokers - without collateral	(1,627,210,265)	(582,205)	(18,416,697)	(102,316,587)
Cash and cash equivalents at the end of the period	132,576,480	9,798,577	8,303	42,257,229
Supplemental disclosure of cash flow information				
Dividend received (net of withholding tax)	-	141,447	81,147	637
Dividend paid on short securities	-	(145,879)	(85,966)	(603,362)
Interest received (net of withholding tax)	12,851,328	25,450	192	-
Interest paid	(2,958,078)	(25,012)	(37,126)	(28,758)

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

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

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

1. General

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

The Fund is structured as an umbrella fund with segregated liability between sub-funds (each a “Portfolio”) which means that different Portfolios may be created from time to time by the Directors with the approval of the Central Bank. Each Portfolio will be represented by a different series of Redeemable Participating Shares (the “Shares”) and will be invested in accordance with the investment objectives and policies applicable to such Portfolio. As at 30 June 2018 the Fund was comprised of nineteen Portfolios.

Man GLG Portfolios

Man GLG European Alpha Alternative, Man GLG Alpha Select Alternative, Man GLG European Equity Alternative, Man GLG Global Equity Alternative (ceased operations 9 January 2018), Man GLG Cred-Eq Alternative (ceased operations on 29 June 2017), 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 31 May 2017) and Man NewSmith UK Equity Alternative (commenced operations on 7 June 2017).

Man AHL Portfolios

Man AHL Multi Strategy Alternative, Man AHL Directional Equities Alternative (ceased operations on 30 September 2016), Man AHL TargetRisk and Man AHL Volatility Alternative (ceased operations on 4 August 2017).

Numeric Portfolio

Man Numeric Market Neutral Alternative.

Man Solutions Portfolio

Man Alternative Style Risk Premia (commenced operations on 17 October 2017).

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

As at 30 June 2018, the following Portfolios were registered with Swiss Financial Market Supervisory Authority FINMA: Man GLG Alpha Select Alternative, Man GLG European Equity Alternative, Man AHL Multi Strategy Alternative, Man AHL TargetRisk, Man Numeric Market Neutral Alternative, Man GLG European Mid-Cap Equity Alternative, Man GLG Unconstrained Emerging Equity, Man GLG Global Emerging Markets Debt Total Return, Man GLG Innovation Equity Alternative and Man Alternative Style Risk Premia.

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 2018, Class DN EUR, Class DN H GBP, Class DN H USD, Class IN EUR, Class IN H GBP, Class IN H USD and Class INU EUR were in operation.

Man GLG Alpha Select Alternative

Man GLG Alpha Select Alternative’s investment objective is to provide investors with positive returns through investments primarily in the United Kingdom securities markets.

The Portfolio invests primarily in common stock and other equity and equity-linked securities (which may include but are not limited to such instruments as options and swaps) of issuers in the United Kingdom or of issuers which derive a substantial part of their revenues from activities in the United Kingdom and may invest the remainder in equity and equity linked securities of issuers and on markets located outside the United Kingdom. Although it is not intended to provide for any geographic or sectorial specialisation other than the above, it is anticipated that the Portfolio’s investments will primarily be in mid and large capitalisation companies including companies in the FTSE 100 Index.

As at 30 June 2018, Class DL GBP, Class DL H EUR, Class DL H USD, Class IL GBP, Class IL GBP Dist, Class IL H EUR, Class IL H EUR Dist, Class IL H SEK, Class IL H USD, Class IL H USD Dist and IL U GBP were in operation.

1. General (continued)

Man GLG European Equity Alternative

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

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

As at 30 June 2018, Class DN EUR, Class DN H CHF, Class DN H GBP, Class DN H NOK, Class DN H SEK, Class DN H USD, Class DN U EUR, Class IN EUR, Class IN H GBP, Class IN H SEK, Class IN H USD, Class INU EUR, Class INZ EUR, Class INZ EUR Dist, INZ H CHF Dist, INZ H GBP Dist, INZ H USD and INZ H USD Dist were in operation.

Man GLG Global Equity Alternative

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

The Portfolio's policy was to achieve those returns through investments in short, medium and, to a lesser extent, long-term investment opportunities globally. This policy was 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 sought to apply a long/short investment strategy and the Investment Manager might utilise synthetic short positions where it deemed it appropriate in its sole discretion based on the opportunities in the market and the extent to which the Investment Manager believed that there were overvalued issuers or issuers which might fall in value. The Portfolio was not having a set long/short ratio.

The Portfolio ceased operations on 9 January 2018.

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 2018, Class DN USD, Class DN H EUR, Class DN H GBP, Class IN USD, Class IN H CHF, Class IN H EUR, Class IN H GBP and Class IN H SEK were in operation.

Man AHL TargetRisk

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

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

As at 30 June 2018, Class D USD, Class D H CHF, Class D H EUR, Class D H SEK, Class I USD, Class I H CHF, Class I H EUR, Class I H GBP, Class I H JPY, Class I H SEK and Class INU USD were in operation.

Man GLG European Mid-Cap Equity Alternative

The Portfolio's investment objective is to seek to provide an attractive risk-adjusted total return, through appreciation and income.

The Portfolio 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 Organisation for Economic Co-Ordination and Development ("OECD") countries and/or derivatives.

As at 30 June 2018, Class DN EUR, Class DN H USD, Class DNY EUR, Class IN EUR, Class IN F EUR, Class INF H GBP, Class INF H USD, Class IN H GBP, Class IN H SEK and Class IN H USD were in operation.

1. General (continued)

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 2018, Class DN USD, Class DN H EUR, Class IN USD, Class IN H EUR, Class IN H SEK, Class INU USD, Class INU H EUR and Class INU H GBP Dist were in operation.

Man GLG Unconstrained Emerging Equity

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

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

As at 30 June 2018, Class D C USD, Class DF C EUR, Class DF C USD, Class I C SEK, Class I C USD, Class IF C EUR, Class IF C GBP, 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 2018, Class D USD, Class D H CHF, Class D H EUR, Class D H GBP, Class D H NOK, Class DL USD, Class DL H EUR, Class DMF USD, Class DMF H EUR, Class DR USD Dist, Class DY USD, Class DY H EUR, Class I USD, Class I USD Dist, Class I H AUD, Class I H CHF, Class I H EUR, Class I H EUR Dist, Class I H GBP, Class I H SEK, Class IL USD, Class IL H EUR, Class IMF USD, Class IMF USD Dist, Class IMF H EUR, Class IMF H EUR Dist and Class IMF H GBP Dist were in operation.

Man GLG Innovation Equity Alternative

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

The Portfolio 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 2018, Class DN USD, Class DNF USD, Class DNF H EUR, Class DN H CHF, Class DN H EUR, Class IN USD, Class INF USD, Class INF H EUR, Class INF H GBP, Class IN H CHF, Class IN H EUR, Class IN H GBP, Class IN H SEK, Class INU H EUR and Class INU H GBP were in operation. As at 30 June 2018, the Portfolio does not have any exposure to indices.

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 2018, Class IN GBP, Class IX E GBP and Class IX H JPY were in operation.

Man Alternative Style Risk Premia

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

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

As at 30 June 2018, Class D USD, Class I USD, Class I H CHF, Class I H EUR, Class I H GBP, Class I H JPY, Class I H SEK and Class INU H EUR were in operation.

2. 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 European Union ("EU"). The unaudited financial statements have been prepared using the historical cost basis except for financial assets and liabilities held at fair value through profit or loss which have been measured at fair value.

The unaudited financial statements do not include all the information and disclosures required in the annual financial statements, and should be read in conjunction with the Fund's audited annual financial statements as at 31 December 2017 which have been prepared in accordance with International Financial Reporting Standards ("IFRS") as adopted by the European Union.

2. Significant accounting policies (continued)

(a) Accounting convention (continued)

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 2017, 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 loss resulting from the preparation of the combined company balances in the unaudited financial statements amounting to US\$99,708,752 (30 June 2017, gain of US\$134,365,520) has been shown in the combined company column of unaudited statement of comprehensive income. The gain/(loss) does not have any effect on the individual Portfolios.

(b) Changes in accounting policy and disclosure

The accounting policies adopted in the preparation of the unaudited financial statements are consistent with those followed in the preparation of the Fund's audited financial statements for the year ended 31 December 2017, except for the adoption of new standards and interpretations effective on the dates described below.

New Standards, interpretations and amendments adopted by the Fund:

IFRS 9 - Financial Instruments: Classification and Measurement

The Fund has adopted IFRS 9 Financial Instruments: Classification and Measurement on its effective date of 1 January 2018. IFRS 9 replaces IAS 39 Financial Instruments: Recognition and Measurement and introduces new requirements for classification and measurement, impairment and hedge accounting. IFRS 9 is not applicable to items that have already been derecognised at 1 January 2018, the date of initial application. The adoption of IFRS 9 has not had a material effect on the classification and measurement of the Fund's financial assets or liabilities.

The Fund has assessed the classification of financial instruments as at 1 January 2018. Based on that assessment, all financial assets previously held at fair value continue to be measured at fair value. Financial assets are acquired for the purpose of generating short-term profit. Therefore, they meet the held-for-trading criteria and are required to be measured at fair value through profit or loss.

The classification of financial liabilities under IFRS 9 remains broadly the same as under IAS 39. A financial liability is measured at fair value through profit or loss if it meets the definition of held for trading. The Fund includes in this category, derivative contracts in a liability position and equity and debt positions sold short since they are classified as held for trading. The main impact of measurement from the classification of liabilities under IFRS 9 relates to the element of gains or losses for financial liabilities designated as at fair value through profit or loss attributable to changes in credit risk. IFRS 9 requires that such element be recognised in other comprehensive income, unless this treatment creates or enlarges an accounting mismatch in profit or loss, in which case, all gains and losses on that liability (including the effects of changes in credit risk) should be presented in net gain/(loss) on financial assets and liabilities at fair value through profit or loss.

IFRS 15 - Revenue from Contracts with Customers

The Fund has adopted IFRS 15 Revenue from Contracts with Customers on its effective date of 1 January 2018. The adoption of IFRS 15 has had no impact on the financial statements of the Fund.

IFRIC Interpretation 23 - Uncertainty over Income Tax Treatment

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

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

An entity must determine whether to consider each uncertain tax treatment separately or together with one or more other uncertain tax treatments. The approach that better predicts the resolution of the uncertainty should be followed. The interpretation is effective for annual reporting periods beginning on or after 1 January 2019, but certain transition reliefs are available. Management is currently assessing the impact to the Protected Cell's financial statements.

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 anticipate 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 and 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 (London Branch), Bank of America Merrill Lynch, Bank of Nova Scotia, Barclays Plc, BNP Paribas, Citibank N.A., Credit Suisse AG Ireland, Credit Suisse Securities (Europe) Limited, Deutsche Bank AG, Goldman Sachs International, HSBC Bank Plc, JP Morgan Securities Plc, Nomura Holdings, Morgan Stanley & Co. International Plc, Societe Generale, Standard Chartered 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. Included in cash and cash equivalents balances at 30 June 2018 are US T-bills with a fair value of €44,959,500 (cost: €44,933,404) (31 December 2017: €Nil (cost: €Nil)) for Man GLG Alpha Select Alternative, a fair value of US\$6,987,226 (cost: US\$6,959,790) (31 December 2017: US\$Nil (cost: US\$Nil)) for Man AHL Multi Strategy Alternative, a fair value of US\$4,992,406 (cost: US\$4,987,365) (31 December 2017: US\$19,948,591 (cost: US\$19,945,672)) for Man AHL TargetRisk, a fair value of US\$333,036,402 (cost: US\$332,048,641) (31 December 2017: US\$522,535,224 (cost: US\$521,103,961)) for Man GLG Global Emerging Markets Debt Total Return, a fair value of US\$ 12,980,255 (cost: US\$12,945,097) (31 December 2017 : US\$11,990,673 (cost: US\$11,969,539)) for Man GLG Innovation Equity Alternative and US\$9,990,339 (cost: US\$ 9,973,570) (31 December 2017: US\$Nil (cost: US\$Nil)) for Man Alternative Style Risk Premia.

The portions of balances with brokers represented by collateral as at 30 June 2018 and as at 31 December 2017 were:

	30 June 2018	31 December 2017
Man GLG European Alpha Alternative	€375,383	-
Man GLG Alpha Select Alternative	£33,301,761	£1,072,945
Man GLG European Equity Alternative	€123,089,280	€59,213,665
Man GLG Global Equity Alternative	€137,700	€2,511,610
Man AHL Multi Strategy Alternative	US\$12,464,667	-
Man AHL TargetRisk	US\$8,920,746	-
Man GLG European Mid-Cap Equity Alternative	€35,734,111	€41,509,416
Man GLG Unconstrained Emerging Equity	US\$16,451,031	US\$410,774
Man GLG Global Emerging Markets Debt Total Return	US\$54,748,298	US\$105,240,427
Man GLG Innovation Equity Alternative	US\$9,469,667	US\$1,493,246
Man NewSmith UK Equity Alternative	£74,477	£74,100

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

Fair value of financial instruments

The Fund classifies fair value measurements using a fair value hierarchy that reflects the significance of the inputs used in determining the measurements in line with IFRS 13.

The fair value hierarchy has the following levels:

- Level 1 - Quoted market price in an active market for an identical instrument.
- Level 2 - Valuation techniques based on observable inputs. This category includes instruments valued using: quoted market prices in active markets for similar instruments; quoted prices for similar instruments in markets that are considered less than active; or other valuation techniques where all significant inputs are directly or indirectly observable from market data.
- Level 3 - Valuation techniques using significant unobservable inputs. This category includes all instruments where the valuation technique includes inputs not based on observable data and the unobservable inputs could have a significant impact on the instrument's valuation. This category includes instruments that are valued based on quoted prices for similar instruments where significant unobservable adjustments or assumptions are required to reflect differences between the instruments.

Valuation techniques

Listed or publicly traded investment in equity and debt securities, managed funds and derivatives

When fair values of listed securities and debt securities at the reporting date, as well as publicly traded derivatives, are based on quoted market prices or binding dealer price quotations, without any deduction for transaction costs, the instruments are included within Level 1 of the hierarchy.

Unlisted debt securities and treasury bills

The Fund invests in debt securities, corporate and government bonds and treasury securities. In the absence of a quoted price in an active market, they are valued using observable inputs such as recently executed transaction prices in securities of the issuer or comparable issuers and yield curves. Adjustments are made to the valuations when necessary to recognise differences in the instruments terms. To the extent that the significant inputs are observable, the Fund categorises these investments as Level 2.

Over-the-counter derivatives

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

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

Fair value of financial instruments (continued)

Valuation techniques (continued)

Unlisted equity investments

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

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

The following tables summarise the financial instruments at fair value through profit or loss as at 30 June 2018 and 31 December 2017 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 2018

	Level 1 €	Level 2 €	Level 3 €	Total Fair Value €
Financial assets at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Equities and managed funds</u>				
Equities	37,686,226	-	-	37,686,226
Total equities and managed funds	37,686,226	-	-	37,686,226
<u>Derivatives</u>				
Contracts for difference - unfunded	-	1,861,957	-	1,861,957
Futures contract	35,134	-	-	35,134
Forward currency contracts	-	55,651	-	55,651
Total derivatives	35,134	1,917,608	-	1,952,742
Total financial assets at fair value through profit or loss	37,721,360	1,917,608	-	39,638,968
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Contracts for difference - unfunded	-	(813,528)	-	(813,528)
Forward currency contracts	-	(2,246)	-	(2,246)
Total derivatives	-	(815,774)	-	(815,774)
Total financial liabilities at fair value through profit or loss	-	(815,774)	-	(815,774)

31 December 2017

Financial assets at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Equities and managed funds</u>				
Equities	52,365,902	-	-	52,365,902
Preferred stock	1,471,584	-	-	1,471,584
Total equities and managed funds	53,837,486	-	-	53,837,486
<u>Derivatives</u>				
Contracts for difference - unfunded	-	1,940,603	-	1,940,603
Futures contracts	44,400	-	-	44,400
Forward currency contracts	-	17,270	-	17,270
Total derivatives	44,400	1,957,873	-	2,002,273
Total financial assets at fair value through profit or loss	53,881,886	1,957,873	-	55,839,759

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

Fair value of financial instruments (continued)

Man GLG European Alpha Alternative (continued)

31 December 2017 (continued)

	Level 1 €	Level 2 €	Level 3 €	Total Fair Value €
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Contracts for difference - unfunded	-	(971,598)	-	(971,598)
Forward currency contracts	-	(434,278)	-	(434,278)
Futures contracts	(65,238)	-	-	(65,238)
Total derivatives	<u>(65,238)</u>	<u>(1,405,876)</u>	<u>-</u>	<u>(1,471,114)</u>
Total financial liabilities at fair value through profit or loss	<u>(65,238)</u>	<u>(1,405,876)</u>	<u>-</u>	<u>(1,471,114)</u>

Man GLG Alpha Select Alternative

30 June 2018

	£	£	£	£
Financial assets at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Equities and managed funds</u>				
Collective investment scheme	336,099	-	-	336,099
Equities	4,110,904	-	-	4,110,904
Total equities and managed funds	<u>4,447,003</u>	<u>-</u>	<u>-</u>	<u>4,447,003</u>
<u>Interest bearing securities</u>				
Government bonds	279,179,894	-	-	279,179,894
Total interest bearing securities	<u>279,179,894</u>	<u>-</u>	<u>-</u>	<u>279,179,894</u>
<u>Derivatives</u>				
Contracts for difference - unfunded	-	15,519,552	-	15,519,552
Option contracts	179,800	-	-	179,800
Futures contract	194,260	-	-	194,260
Forward currency contracts	-	1,926,504	-	1,926,504
Total derivatives	<u>374,060</u>	<u>17,446,056</u>	<u>-</u>	<u>17,820,116</u>
Total financial assets at fair value through profit or loss	<u>284,000,957</u>	<u>17,446,056</u>	<u>-</u>	<u>301,447,013</u>
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Contracts for difference - unfunded	-	(9,283,565)	-	(9,283,565)
Forward currency contracts	-	(7,221)	-	(7,221)
Total derivatives	<u>-</u>	<u>(9,290,786)</u>	<u>-</u>	<u>(9,290,786)</u>
Total financial liabilities at fair value through profit or loss	<u>-</u>	<u>(9,290,786)</u>	<u>-</u>	<u>(9,290,786)</u>

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

Fair value of financial instruments (continued)

Man GLG Alpha Select Alternative (continued)

31 December 2017

	Level 1 £	Level 2 £	Level 3 £	Total Fair Value £
Financial assets at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Equities and managed funds</u>				
Collective investment scheme	1,104,129	-	-	1,104,129
Equities	992,633	-	-	992,633
Total equities and managed funds	2,096,762	-	-	2,096,762
<u>Interest bearing securities</u>				
Government bonds	126,182,307	-	-	126,182,307
Total interest bearing securities	126,182,307	-	-	126,182,307
<u>Derivatives</u>				
Contracts for difference - unfunded	-	7,491,022	-	7,491,022
Option contracts	547,335	-	-	547,335
Forward currency contracts	-	211,991	-	211,991
Total derivatives	547,335	7,703,013	-	8,250,348
Total financial assets at fair value through profit or loss	128,826,404	7,703,013	-	136,529,417
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Contracts for difference - unfunded	-	(2,821,465)	-	(2,821,465)
Futures contracts	(1,046,933)	-	-	(1,046,933)
Forward currency contracts	-	(836,676)	-	(836,676)
Total derivatives	(1,046,933)	(3,658,141)	-	(4,705,074)
Total financial liabilities at fair value through profit or loss	(1,046,933)	(3,658,141)	-	(4,705,074)

Man GLG European Equity Alternative

30 June 2018

	€	€	€	€
Financial assets at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Equities and managed funds</u>				
Equities	779,646,002	-	-	779,646,002
Exchange traded funds	8,349,763	-	-	8,349,763
Real estate investment trusts	14,275,903	-	-	14,275,903
Total equities and managed funds	802,271,668	-	-	802,271,668
<u>Derivatives</u>				
Contracts for difference - unfunded	-	103,638,203	11,877	103,650,080
Option contracts	4,779,199	26,604,925	103,062	31,487,186
Forward currency contracts	-	724,766	-	724,766
Futures contracts	2,761,755	-	-	2,761,755
Total return swaps	-	55,341	-	55,341
Warrants	2,274	-	-	2,274
Total derivatives	7,543,228	131,023,235	114,939	138,681,402
Total financial assets at fair value through profit or loss	809,814,896	131,023,235	114,939	940,953,070

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)

30 June 2018 (continued)

	Level 1 €	Level 2 €	Level 3 €	Total Fair Value €
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Contracts for difference - unfunded	-	(98,868,291)	(20,341)	(98,888,632)
Option contracts	(1,505,231)	(34,736,104)	-	(36,241,335)
Futures contracts	(160,974)	-	-	(160,974)
Forward currency contracts	-	(6,834,305)	-	(6,834,305)
Total derivatives	(1,666,205)	(140,438,700)	(20,341)	(142,125,246)
Total financial liabilities at fair value through profit or loss	(1,666,205)	(140,438,700)	(20,341)	(142,125,246)

31 December 2017

Financial assets at fair value through profit or loss

Held for Trading:

Equities and managed funds

Equities	533,117,626	-	-	533,117,626
Exchange traded funds	5,925,642	-	-	5,925,642
Real estate investment trusts	1,118,900	-	-	1,118,900
Preferred stock	532,640	-	-	532,640
Total equities and managed funds	540,694,808	-	-	540,694,808

Derivatives

Contracts for difference - unfunded	-	63,328,292	25	63,328,317
Option contracts	6,254,345	23,205,067	103,062	29,562,474
Forward currency contracts	-	9,405,297	-	9,405,297
Futures contracts	1,974,837	-	-	1,974,837
Warrants	29,548	-	-	29,548
Total derivatives	8,258,730	95,938,656	103,087	104,300,473

Total financial assets at fair value through profit or loss

548,953,538	95,938,656	103,087	644,995,281
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Financial liabilities at fair value through profit or loss

Held for Trading:

Derivatives

Contracts for difference - unfunded	-	(68,864,537)	(8,721)	(68,873,258)
Option contracts	(205,468)	(50,001,135)	-	(50,206,603)
Futures contracts	(3,452,063)	-	-	(3,452,063)
Forward currency contracts	-	(2,080,662)	-	(2,080,662)
Total return swaps	-	(202,969)	-	(202,969)
Total derivatives	(3,657,531)	(121,149,303)	(8,721)	(124,815,555)

Total financial liabilities at fair value through profit or loss

(3,657,531)	(121,149,303)	(8,721)	(124,815,555)
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Man GLG Global Equity Alternative

Man GLG Global Equity Alternative ceased operations on 9 January 2018. Hence, there are no investments as at 30 June 2018.

31 December 2017

Financial assets at fair value through profit or loss

Held for Trading:

Equities and managed funds

Equities	7,370,514	-	-	7,370,514
Total equities and managed funds	7,370,514	-	-	7,370,514

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 2017 (continued)

	Level 1 €	Level 2 €	Level 3 €	Total Fair Value €
Financial assets at fair value through profit or loss (continued)				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Contracts for difference - unfunded	-	607,405	-	607,405
Forward currency contracts	-	176,797	-	176,797
Warrants	11,611	-	-	11,611
Option contracts	1	-	-	1
Total derivatives	11,612	784,202	-	795,814
Total financial assets at fair value through profit or loss	7,382,126	784,202	-	8,166,328
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Contracts for difference - unfunded	-	(663,983)	(2,400)	(666,383)
Forward currency contracts	-	(201,775)	-	(201,775)
Total derivatives	-	(865,758)	(2,400)	(868,158)
Total financial liabilities at fair value through profit or loss	-	(865,758)	(2,400)	(868,158)

Man AHL Multi Strategy Alternative

30 June 2018

	US\$	US\$	US\$	US\$
Financial assets at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Interest bearing securities</u>				
Government bonds	10,936,120	-	-	10,936,120
Total interest bearing securities	10,936,120	-	-	10,936,120
<u>Derivatives</u>				
Forward currency contracts	-	8,006,363	-	8,006,363
Contracts for difference - unfunded	-	7,067,802	113	7,067,915
Futures contracts	2,356,065	-	-	2,356,065
Option contracts	87,507	41,813	-	129,320
Total derivatives	2,443,572	15,115,978	113	17,559,663
Total financial assets at fair value through profit or loss	13,379,692	15,115,978	113	28,495,783
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Forward currency contracts	-	(7,535,022)	-	(7,535,022)
Contracts for difference - unfunded	-	(6,072,010)	(7,006)	(6,079,016)
Option contracts	(1,727,526)	(818,869)	-	(2,546,395)
Futures contracts	(692,249)	-	-	(692,249)
Total derivatives	(2,419,775)	(14,425,901)	(7,006)	(16,852,682)
Total financial liabilities at fair value through profit or loss	(2,419,775)	(14,425,901)	(7,006)	(16,852,682)

31 December 2017

Financial assets at fair value through profit or loss

Held for Trading:

Interest bearing securities

Government bonds	25,953,041	-	-	25,953,041
Total interest bearing securities	25,953,041	-	-	25,953,041

Derivatives

Forward currency contracts	-	11,708,854	-	11,708,854
Contracts for difference - unfunded	-	9,033,572	-	9,033,572
Futures contracts	2,633,688	-	-	2,633,688
Option contracts	360,840	36,147	-	396,987
Total derivatives	2,994,528	20,778,573	-	23,773,101

Total financial assets at fair value through profit or loss	28,947,569	20,778,573	-	49,726,142
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4. Financial assets and liabilities at fair value through profit or loss (continued)

Fair value of financial instruments (continued)

Man AHL Multi Strategy Alternative (continued)

31 December 2017 (continued)

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total Fair Value US\$
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Forward currency contracts	-	(12,074,961)	-	(12,074,961)
Contracts for difference - unfunded	-	(6,940,806)	(8,431)	(6,949,237)
Option contracts	(1,535,833)	(1,764,442)	-	(3,300,275)
Futures contracts	(2,439,787)	-	-	(2,439,787)
Total derivatives	<u>(3,975,620)</u>	<u>(20,780,209)</u>	<u>(8,431)</u>	<u>(24,764,260)</u>
Total financial liabilities at fair value through profit or loss	<u>(3,975,620)</u>	<u>(20,780,209)</u>	<u>(8,431)</u>	<u>(24,764,260)</u>

Man AHL TargetRisk

30 June 2018

Financial assets at fair value through profit or loss

Held for Trading:

Interest bearing securities

Government bonds	31,824,924	399,483,928	-	431,308,852
Total interest bearing securities	<u>31,824,924</u>	<u>399,483,928</u>	<u>-</u>	<u>431,308,852</u>

Derivatives

Credit default swaps	-	14,749,433	-	14,749,433
Forward currency contracts	-	3,041,390	-	3,041,390
Total return swaps	-	1,880,326	-	1,880,326
Futures contracts	4,023,242	-	-	4,023,242
Total derivatives	<u>4,023,242</u>	<u>19,671,149</u>	<u>-</u>	<u>23,694,391</u>

Total financial assets at fair value through profit or loss

<u>35,848,166</u>	<u>419,155,077</u>	<u>-</u>	<u>455,003,243</u>
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Financial liabilities at fair value through profit or loss

Held for Trading:

Derivatives

Forward currency contracts	-	(1,576,305)	-	(1,576,305)
Credit default swaps	-	(152,231)	-	(152,231)
Futures contracts	(4,139,416)	-	-	(4,139,416)
Total derivatives	<u>(4,139,416)</u>	<u>(1,728,536)</u>	<u>-</u>	<u>(5,867,952)</u>

Total financial liabilities at fair value through profit or loss

<u>(4,139,416)</u>	<u>(1,728,536)</u>	<u>-</u>	<u>(5,867,952)</u>
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31 December 2017

Financial assets at fair value through profit or loss

Held for Trading:

Interest bearing securities

Government bonds	598,958	60,465,608	-	61,064,566
Total interest bearing securities	<u>598,958</u>	<u>60,465,608</u>	<u>-</u>	<u>61,064,566</u>

Derivatives

Credit default swaps	-	5,007,628	-	5,007,628
Forward currency contracts	-	882,096	-	882,096
Total return swap	-	643,870	-	643,870
Futures contracts	616,836	-	-	616,836
Total derivatives	<u>616,836</u>	<u>6,533,594</u>	<u>-</u>	<u>7,150,430</u>

Total financial assets at fair value through profit or loss

<u>1,215,794</u>	<u>66,999,202</u>	<u>-</u>	<u>68,214,996</u>
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4. Financial assets and liabilities at fair value through profit or loss (continued)

Fair value of financial instruments (continued)

Man AHL TargetRisk (continued)

31 December 2017 (continued)

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total Fair Value US\$
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Forward currency contracts	-	(1,700,873)	-	(1,700,873)
Credit default swaps	-	(1,330,978)	-	(1,330,978)
Futures contracts	(614,457)	-	-	(614,457)
Total derivatives	<u>(614,457)</u>	<u>(3,031,851)</u>	<u>-</u>	<u>(3,646,308)</u>
Total financial liabilities at fair value through profit or loss	<u>(614,457)</u>	<u>(3,031,851)</u>	<u>-</u>	<u>(3,646,308)</u>

Man GLG European Mid-Cap Equity Alternative

30 June 2018

	€	€	€	€
Financial assets at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Equities and managed funds</u>				
Equities	468,767,683	-	-	468,767,683
Preferred stock	3,238,492	-	-	3,238,492
Total equities and managed funds	<u>472,006,175</u>	<u>-</u>	<u>-</u>	<u>472,006,175</u>
<u>Derivatives</u>				
Contracts for difference - unfunded	-	45,608,985	-	45,608,985
Option contracts	301,163	-	-	301,163
Forward currency contracts	-	109,987	-	109,987
Total derivatives	<u>301,163</u>	<u>45,718,972</u>	<u>-</u>	<u>46,020,135</u>
Total financial assets at fair value through profit or loss	<u>472,307,338</u>	<u>45,718,972</u>	<u>-</u>	<u>518,026,310</u>
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Contracts for difference - unfunded	-	(20,946,169)	-	(20,946,169)
Forward currency contracts	-	(84,153)	-	(84,153)
Total derivatives	<u>-</u>	<u>(21,030,322)</u>	<u>-</u>	<u>(21,030,322)</u>
Total financial liabilities at fair value through profit or loss	<u>-</u>	<u>(21,030,322)</u>	<u>-</u>	<u>(21,030,322)</u>

31 December 2017

Financial assets at fair value through profit or loss

Held for Trading:

Equities and managed funds

Equities	444,228,488	-	-	444,228,488
Total equities and managed funds	<u>444,228,488</u>	<u>-</u>	<u>-</u>	<u>444,228,488</u>

Derivatives

Contracts for difference - unfunded	-	29,374,091	-	29,374,091
Option contracts	955,235	-	-	955,235
Forward currency contracts	-	11,331	-	11,331
Total derivatives	<u>955,235</u>	<u>29,385,422</u>	<u>-</u>	<u>30,340,657</u>

Total financial assets at fair value through profit or loss	<u>445,183,723</u>	<u>29,385,422</u>	<u>-</u>	<u>474,569,145</u>
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4. Financial assets and liabilities at fair value through profit or loss (continued)

Fair value of financial instruments (continued)

Man GLG European Mid-Cap Equity Alternative (continued)

31 December 2017 (continued)

	Level 1 €	Level 2 €	Level 3 €	Total Fair Value €
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Contracts for difference - unfunded	-	(35,054,306)	-	(35,054,306)
Forward currency contracts	-	(275,079)	-	(275,079)
Total derivatives	-	(35,329,385)	-	(35,329,385)
Total financial liabilities at fair value through profit or loss	-	(35,329,385)	-	(35,329,385)

Man Numeric Market Neutral Alternative

30 June 2018

	US\$	US\$	US\$	US\$
Financial assets at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Equities and managed funds</u>				
Equities	209,726,924	-	-	209,726,924
Preferred stock	9,488,433	-	-	9,488,433
Total equities and managed funds	219,215,357	-	-	219,215,357
<u>Derivatives</u>				
Contracts for difference - unfunded	-	7,744,699	-	7,744,699
Forward currency contracts	-	13,981	-	13,981
Total derivatives	-	7,758,680	-	7,758,680
Total financial assets at fair value through profit or loss	219,215,357	7,758,680	-	226,974,037
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Contracts for difference - unfunded	-	(7,685,810)	-	(7,685,810)
Forward currency contracts	-	(546,148)	-	(546,148)
Total derivatives	-	(8,231,958)	-	(8,231,958)
Total financial liabilities at fair value through profit or loss	-	(8,231,958)	-	(8,231,958)

31 December 2017

Financial assets at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Equities and managed funds</u>				
Equities	297,243,826	-	-	297,243,826
Total equities and managed funds	297,243,826	-	-	297,243,826
<u>Derivatives</u>				
Contracts for difference - unfunded	-	4,832,131	-	4,832,131
Forward currency contracts	-	2,619,378	-	2,619,378
Total derivatives	-	7,451,509	-	7,451,509
Total financial assets at fair value through profit or loss	297,243,826	7,451,509	-	304,695,335
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Contracts for difference - unfunded	-	(32,434,817)	-	(32,434,817)
Forward currency contracts	-	(29,360)	-	(29,360)
Total derivatives	-	(32,464,177)	-	(32,464,177)
Total financial liabilities at fair value through profit or loss	-	(32,464,177)	-	(32,464,177)

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 2018

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total Fair Value US\$
Financial assets at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Equities and managed funds</u>				
Equities	62,065,165	-	-	62,065,165
Promissory notes	727,724	-	-	727,724
Total equities and managed funds	62,792,889	-	-	62,792,889
<u>Interest bearing securities</u>				
Government bonds	4,979,619	-	-	4,979,619
Total interest bearing securities	4,979,619	-	-	4,979,619
<u>Derivatives</u>				
Contracts for difference - unfunded	-	1,743,572	-	1,743,572
Forward currency contracts	-	27,152	-	27,152
Total derivatives	-	1,770,724	-	1,770,724
Total financial assets at fair value through profit or loss	67,772,508	1,770,724	-	69,543,232
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Contracts for difference - unfunded	-	(879,261)	-	(879,261)
Forward currency contracts	-	(3,762)	-	(3,762)
Total derivatives	-	(883,023)	-	(883,023)
Total financial liabilities at fair value through profit or loss	-	(883,023)	-	(883,023)
31 December 2017				
Financial assets at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Equities and managed funds</u>				
Equities	72,864,581	-	-	72,864,581
Promissory notes	13,259,835	-	-	13,259,835
Total equities and managed funds	86,124,416	-	-	86,124,416
<u>Interest bearing securities</u>				
Government bonds	8,981,421	-	-	8,981,421
Total interest bearing securities	8,981,421	-	-	8,981,421
<u>Derivatives</u>				
Contracts for difference - unfunded	-	2,471,984	-	2,471,984
Forward currency contracts	-	98,663	-	98,663
Total derivatives	-	2,570,647	-	2,570,647
Total financial assets at fair value through profit or loss	95,105,837	2,570,647	-	97,676,484
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Contracts for difference - unfunded	-	(720,748)	-	(720,748)
Forward currency contracts	-	(6,432)	-	(6,432)
Total derivatives	-	(727,180)	-	(727,180)
Total financial liabilities at fair value through profit or loss	-	(727,180)	-	(727,180)

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 2018

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total Fair Value US\$
Financial assets at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Interest bearing securities</u>				
Government bonds	1,761,231,437	863,305,383	-	2,624,536,820
Corporate bonds	-	84,979,600	-	84,979,600
Total interest bearing securities	1,761,231,437	948,284,983	-	2,709,516,420
<u>Derivatives</u>				
Forward currency contracts	-	76,075,655	-	76,075,655
Credit default swaps	-	87,491,031	-	87,491,031
Interest rate swaps	-	118,197	-	118,197
Total derivatives	-	163,684,883	-	163,684,883
Total financial assets at fair value through profit or loss	1,761,231,437	1,111,969,866	-	2,873,201,303
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Credit default swaps	-	(5,223,804)	-	(5,223,804)
Forward currency contracts	-	(61,247,920)	-	(61,247,920)
Interest rate swaps	-	(16,096,648)	-	(16,096,648)
Total derivatives	-	(82,568,372)	-	(82,568,372)
Total financial liabilities at fair value through profit or loss	-	(82,568,372)	-	(82,568,372)
31 December 2017				
Financial assets at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Interest bearing securities</u>				
Government bonds	1,975,719,736	282,127,187	-	2,257,846,923
Corporate bonds	-	256,205,507	-	256,205,507
Total interest bearing securities	1,975,719,736	538,332,694	-	2,514,052,430
<u>Derivatives</u>				
Forward currency contracts	-	49,876,636	-	49,876,636
Credit default swaps	-	38,892,777	-	38,892,777
Interest rate swaps	-	127,519	-	127,519
Total derivatives	-	88,896,932	-	88,896,932
Total financial assets at fair value through profit or loss	1,975,719,736	627,229,626	-	2,602,949,362
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Credit default swaps	-	(40,952,715)	-	(40,952,715)
Forward currency contracts	-	(20,946,387)	-	(20,946,387)
Interest rate swaps	-	(15,009,874)	-	(15,009,874)
Total derivatives	-	(76,908,976)	-	(76,908,976)
Total financial liabilities at fair value through profit or loss	-	(76,908,976)	-	(76,908,976)

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

Fair value of financial instruments (continued)

Man GLG Innovation Equity Alternative
30 June 2018

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total Fair Value US\$
Financial assets at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Equities and managed funds</u>				
Equities	155,261,336	-	-	155,261,336
Total equities and managed funds	155,261,336	-	-	155,261,336
<u>Interest bearing securities</u>				
Government bonds	72,802,546	-	-	72,802,546
Total interest bearing securities	72,802,546	-	-	72,802,546
<u>Derivatives</u>				
Forward currency contracts	-	718,216	-	718,216
Contracts for difference - unfunded	-	4,321,301	-	4,321,301
Total return swaps	-	435,797	-	435,797
Futures contracts	494,958	-	-	494,958
Option contracts	101,025	-	-	101,025
Total derivatives	595,983	5,475,314	-	6,071,297
Total financial assets at fair value through profit or loss	228,659,865	5,475,314	-	234,135,179
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Contracts for difference - unfunded	-	(5,768,760)	-	(5,768,760)
Forward currency contracts	-	(256,097)	-	(256,097)
Futures contracts	(9,825)	-	-	(9,825)
Total derivatives	(9,825)	(6,024,857)	-	(6,034,682)
Total financial liabilities at fair value through profit or loss	(9,825)	(6,024,857)	-	(6,034,682)
31 December 2017				
Financial assets at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Equities and managed funds</u>				
Equities	62,024,986	-	-	62,024,986
Exchange traded funds	1,065,126	-	-	1,065,126
Total equities and managed funds	63,090,112	-	-	63,090,112
<u>Interest bearing securities</u>				
Government bonds	23,962,148	-	-	23,962,148
Total interest bearing securities	23,962,148	-	-	23,962,148
<u>Derivatives</u>				
Forward currency contracts	-	1,924,886	-	1,924,886
Contracts for difference - unfunded	-	943,882	-	943,882
Option contracts	55,680	-	-	55,680
Total derivatives	55,680	2,868,768	-	2,924,448
Total financial assets at fair value through profit or loss	87,107,940	2,868,768	-	89,976,708
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Contracts for difference - unfunded	-	(2,817,259)	-	(2,817,259)
Forward currency contracts	-	(501,817)	-	(501,817)
Total return swap	-	(181,642)	-	(181,642)
Futures contracts	(30,398)	-	-	(30,398)
Total derivatives	(30,398)	(3,500,718)	-	(3,531,116)
Total financial liabilities at fair value through profit or loss	(30,398)	(3,500,718)	-	(3,531,116)

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

Fair value of financial instruments (continued)

Man NewSmith UK Equity Alternative
30 June 2018

	Level 1 £	Level 2 £	Level 3 £	Total Fair Value £
Financial assets at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Equities and managed funds</u>				
Equities	5,865,837	-	-	5,865,837
Total equities and managed funds	5,865,837	-	-	5,865,837
<u>Interest bearing securities</u>				
Government bonds	65,907,955	-	-	65,907,955
Total interest bearing securities	65,907,955	-	-	65,907,955
<u>Derivatives</u>				
Contracts for difference - unfunded	-	4,099,327	-	4,099,327
Total derivatives	-	4,099,327	-	4,099,327
Total financial assets at fair value through profit or loss	71,773,792	4,099,327	-	75,873,119
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Contracts for difference - unfunded	-	(3,453,456)	-	(3,453,456)
Forward currency contracts	-	(626,327)	-	(626,327)
Futures contract	(43,800)	-	-	(43,800)
Total derivatives	(43,800)	(4,079,783)	-	(4,123,583)
Total financial liabilities at fair value through profit or loss	(43,800)	(4,079,783)	-	(4,123,583)
31 December 2017				
Financial assets at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Equities and managed funds</u>				
Equities	6,681,041	-	-	6,681,041
Total equities and managed funds	6,681,041	-	-	6,681,041
<u>Interest bearing securities</u>				
Government bonds	65,750,117	-	-	65,750,117
Total interest bearing securities	65,750,117	-	-	65,750,117
<u>Derivatives</u>				
Contracts for difference - unfunded	-	2,670,822	-	2,670,822
Forward currency contracts	-	140,481	-	140,481
Total derivatives	-	2,811,303	-	2,811,303
Total financial assets at fair value through profit or loss	72,431,158	2,811,303	-	75,242,461
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Contracts for difference - unfunded	-	(1,666,565)	-	(1,666,565)
Forward currency contracts	-	(467,224)	-	(467,224)
Future contract	(123,475)	-	-	(123,475)
Total derivatives	(123,475)	(2,133,789)	-	(2,257,264)
Total financial liabilities at fair value through profit or loss	(123,475)	(2,133,789)	-	(2,257,264)

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

Fair value of financial instruments (continued)

Man Alternative Style Risk Premia
30 June 2018

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total Fair Value US\$
Financial assets at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Equities and managed funds</u>				
Equities	101,252,241	-	-	101,252,241
Total equities and managed funds	101,252,241	-	-	101,252,241
<u>Interest bearing securities</u>				
Government bonds	29,853,598	-	-	29,853,598
Total interest bearing securities	29,853,598	-	-	29,853,598
<u>Derivatives</u>				
Forward currency contracts	-	3,076,684	-	3,076,684
Contracts for difference - unfunded	-	5,313,128	-	5,313,128
Futures contracts	841,311	-	-	841,311
Total derivatives	841,311	8,389,812	-	9,231,123
Total financial assets at fair value through profit or loss	131,947,150	8,389,812	-	140,336,962
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Contracts for difference - unfunded	-	(955,075)	-	(955,075)
Total return swaps	-	(804,948)	-	(804,948)
Forward currency contracts	-	(3,448,849)	-	(3,448,849)
Futures contracts	(761,350)	-	-	(761,350)
Total derivatives	(761,350)	(5,208,872)	-	(5,970,222)
Total financial liabilities at fair value through profit or loss	(761,350)	(5,208,872)	-	(5,970,222)
31 December 2017				
Financial assets at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Equities and managed funds</u>				
Equities	18,998,924	-	-	18,998,924
Real estate investment trust	1,302,349	-	-	1,302,349
Total equities and managed funds	20,301,273	-	-	20,301,273
<u>Interest bearing securities</u>				
Government bonds	5,985,109	-	-	5,985,109
Total interest bearing securities	5,985,109	-	-	5,985,109
<u>Derivatives</u>				
Forward currency contracts	-	594,430	-	594,430
Total return swap	-	575,312	-	575,312
Contracts for difference - unfunded	-	281,265	-	281,265
Futures contracts	194,297	-	-	194,297
Total derivatives	194,297	1,451,007	-	1,645,304
Total financial assets at fair value through profit or loss	26,480,679	1,451,007	-	27,931,686

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

Fair value of financial instruments (continued)

Man Alternative Style Risk Premia (continued)

31 December 2017 (continued)

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total Fair Value US\$
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<i>Derivatives</i>				
Contracts for difference - unfunded	-	(532,546)	-	(532,546)
Forward currency contracts	-	(371,118)	-	(371,118)
Futures contracts	(193,213)	-	-	(193,213)
Total derivatives	(193,213)	(903,664)	-	(1,096,877)
Total financial liabilities at fair value through profit or loss	(193,213)	(903,664)	-	(1,096,877)

Short term balances are excluded from the tables as their carrying value at the period ended 30 June 2018 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 2018 and year ended 31 December 2017, 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 2018 and year ended 31 December 2017 is set out below:

Man GLG European Equity Alternative

30 June 2018

	Equities and managed funds €	Interest bearing securities €	Derivatives €	Total Fair Value €
Financial assets and liabilities at fair value through profit or loss:				
Opening balance	-	-	94,366	94,366
Total gains and losses				
- realised	-	-	-	-
- unrealised	-	-	232	232
Purchases	-	-	-	-
Sales	-	-	-	-
Transfers into Level 3	-	-	-	-
Transfers out of Level 3	-	-	-	-
Closing Balance	-	-	94,598	94,598

31 December 2017

Financial assets and liabilities at fair value through profit or loss:				
Opening balance	-	-	103,062	103,062
Total gains and losses				
- realised	-	-	167,079	167,079
- unrealised	-	-	(8,696)	(8,696)
Purchases	-	-	25	25
Sales	-	-	(167,104)	(167,104)
Transfers into Level 3	-	-	-	-
Transfers out of Level 3	-	-	-	-
Closing Balance	-	-	94,366	94,366

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

Fair value of financial instruments (continued)

Man GLG Global Equity Alternative

Man GLG Global Equity Alternative ceased operations on 9 January 2018. Hence, there are no investments as at 30 June 2018.

31 December 2017

	Equities and managed funds €	Interest bearing securities €	Derivatives €	Total Fair Value €
Financial assets and liabilities at fair value through profit or loss:				
Opening balance	-	-	(104,814)	(104,814)
Total gains and losses				
- realised	-	-	(55,130)	(55,130)
- unrealised	-	-	102,414	102,414
Purchases	-	-	-	-
Sales	-	-	55,130	55,130
Transfers into Level 3	-	-	-	-
Transfers out of Level 3	-	-	-	-
Closing Balance	-	-	(2,400)	(2,400)

Man AHL Multi Strategy Alternative

	US\$	US\$	US\$	US\$
Financial assets and liabilities at fair value through profit or loss:				
Opening balance	-	-	(8,431)	(8,431)
Total gains and losses				
- realised	-	-	(3,816)	(3,816)
- unrealised	-	-	1,538	1,538
Purchases	-	-	3,655	3,655
Sales	-	-	161	161
Transfers into Level 3	-	-	-	-
Transfers out of Level 3	-	-	-	-
Closing Balance	-	-	(6,893)	(6,893)

31 December 2017

Financial assets and liabilities at fair value through profit or loss:				
Opening balance	-	-	-	-
Total gains and losses				
- realised	-	-	-	-
- unrealised	-	-	-	-
Purchases	-	-	-	-
Sales	-	-	-	-
Transfers into Level 3	-	-	(8,431)	(8,431)
Transfers out of Level 3	-	-	-	-
Closing Balance	-	-	(8,431)	(8,431)

During the year ended 31 December 2017, some positions were transferred into Level 3 because either they became illiquid or liquid depending on whether multiple broker quotes were available or not.

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

Fair value of financial instruments (continued)

All net realised and unrealised gains/(losses) in the tables above are reflected in the accompanying unaudited statements of comprehensive income. Net amount of €516,057 (31 December 2017: €158,383) for Man GLG European Equity Alternative, €Nil (31 December 2017: (€43,578)) for Man GLG Global Equity Alternative and (US\$2,278) (31 December 2017: (US\$27,088)) for Man AHL Multi Strategy Alternative relates to those Level 3 financial instruments held by the Fund at 30 June 2018 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 subject 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 had observable inputs been available for the valuation of such investments, and the differences could be material.

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

Man GLG European Equity Alternative

	Fair Value €	Valuation Technique	Unobservable Input	Range
30 June 2018				
Contracts for difference - unfunded	(8,464)	Estimated recovery	None	€Nil - €8,464
Option contracts	103,062	Cost	None	No range
31 December 2017				
Contracts for difference - unfunded	(8,696)	Estimated recovery	None	€Nil - €8,696
Option contracts	103,062	Cost	None	No range

Man GLG Global Equity Alternative

31 December 2017				
Contracts for difference - unfunded	(2,400)	Estimated recovery	None	€Nil - €2,400

Man AHL Multi Strategy Alternative

30 June 2018	US\$			
Contracts for difference - unfunded	(6,893)	Cost	None	No range
31 December 2017				
Contracts for difference - unfunded	(8,431)	Cost	None	No range

The range of discounts disclosed above is the Investment Manager's assessment of the range of possible illiquidity discounts. The Investment Manager's Independent Pricing Committee has assessed that, based on the information available, there is no reason that the NAV provided by the underlying managed funds managers or their administrators should not represent the most appropriate basis for valuing these assets and therefore no fair value adjustment is applied.

The impact of the range of possible unobservable impacts on the fair value of investments is a increase/decrease of up to €Nil (31 December 2017: €Nil) for Man GLG European Equity Alternative, €Nil (31 December 2017: €Nil) for Man GLG Global Equity Alternative and €Nil (31 December 2017: €Nil) for Man AHL Multi Strategy Alternative.

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

Forward currency 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.

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.

Credit default swaps are contracts in which the Fund pays or receives an interest flow in return for the counterparty accepting or selling all or part of the risk of default or failure to pay of a reference entity on which the swap is written. Where the Fund has bought protection, the maximum potential loss is the value of the interest flows the Fund is contracted to pay until maturity of the contract. Where the Fund has sold protection, the maximum potential loss is the nominal value of the protection sold. As at 30 June 2018, the maximum potential payout under credit default swaps where the sub funds have sold protection is US\$553,510,000 for Man AHL TargetRisk (31 December 2017: US\$108,036,000) and US\$27,700,000 for Man GLG Global Emerging Markets Debt Total Return (31 December 2017: US\$27,700,000). The fair value of these contracts as at 30 June 2018 was of US\$14,749,433 for Man AHL TargetRisk (31 December 2017: US\$5,007,628) and US\$241,489 for Man GLG Global Emerging Markets Debt Total Return (31 December 2017: US\$378,902).

The Fund may purchase or write put and call options through OTC markets. Options purchased by the Fund provide the Fund with the opportunity to purchase (call options) or sell (put options) the underlying asset at an agreed-upon value either on or before the expiration of the option. Options written by the Fund provide the purchaser of the option the opportunity to purchase from or sell to the Fund the underlying asset at an agreed-upon value either on or before the expiration of the option. Premiums received from writing options are marked-to-market in accordance with note 2 and the resulting gains or losses are recorded in the statement of operations. The Fund may also invest in swaptions which are a combination of feature an option and an interest rate swap. The maximum loss to a buyer of an option is the loss of the premium. The writer of a call option has to bear the risk of an unfavourable change in the value underlying the option and, unless an offsetting long position is owned, the theoretical loss is unlimited. As at 30 June 2018, the Fund held written put options with a maximum pay out value of €56,479,132 for Man GLG European Equity Alternative (31 December 2017: €35,043,347) US\$2,908,935,934 for Man AHL Multi Strategy Alternative (31 December 2017: US\$304,840,255), €15,081,000 for Man GLG European Mid-Cap Equity Alternative (31 December 2017: €Nil) and US\$10,440,000 for Man GLG Innovation Equity Alternative (31 December 2017: US\$Nil).

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 2018 and 31 December 2017, the Fund was exposed in its investments in derivative financial instruments to underlying positions in notional amounts are summarised as follows:

	Notional Value			
	Long 30 June 2018	Short 30 June 2018	Long 31 December 2017	Short 31 December 2017
	€	€	€	€
<i>Man GLG European Alpha Alternative</i>				
Contracts for difference - unfunded	24,861,224	55,622,472	22,179,040	69,212,143
Forward currency contracts	3,489,532	24,599,756	42,283,448	76,734,740
Futures contracts	-	4,504,885	-	4,765,377
	<u>28,350,756</u>	<u>84,727,113</u>	<u>64,462,488</u>	<u>150,712,260</u>
<i>Man GLG Alpha Select Alternative</i>				
	£	£	£	£
Contracts for difference - unfunded	541,491,861	303,764,279	143,408,515	111,398,487
Forward currency contracts	866,881	473,354,757	152,019,740	308,118,709
Futures contracts	-	244,202,410	2,224,354	42,882,445
Option contracts	127,666	-	216,842	-
	<u>542,486,408</u>	<u>1,021,321,446</u>	<u>297,869,451</u>	<u>462,399,641</u>
<i>Man GLG European Equity Alternative</i>				
	€	€	€	€
Contracts for difference - unfunded	1,566,989,579	1,924,421,649	1,277,706,012	1,540,162,447
Forward currency contracts	650,711,096	271,114,563	599,026,941	434,568,836
Futures contracts	11,576,924	269,304,008	28,725,768	197,857,518
Option contracts	24,835,079	32,949,384	9,968,709	26,980,831
Total return swaps	-	622,664	-	5,868,432
Warrants	1,692	-	977	-
	<u>2,254,114,370</u>	<u>2,498,412,268</u>	<u>1,915,428,407</u>	<u>2,205,438,064</u>
<i>Man GLG Global Equity Alternative</i>				
Contracts for difference - unfunded	-	-	11,961,680	19,224,631
Forward currency contracts	-	-	21,042,883	26,090,671
Option contracts	-	-	26	-
Warrants	-	-	237	-
	<u>-</u>	<u>-</u>	<u>33,004,826</u>	<u>45,315,302</u>
<i>Man AHL Multi Strategy Alternative</i>				
	US\$	US\$	US\$	US\$
Contracts for difference - unfunded	80,017,590	66,399,860	122,386,219	98,077,351
Forward currency contracts	532,688,363	492,822,412	748,045,295	999,301,867
Futures contracts	628,088,760	113,651,193	1,043,660,165	221,774,345
Option contracts	146,900	2,489,755	509,562	2,909,080
	<u>1,240,941,613</u>	<u>675,363,220</u>	<u>1,914,601,241</u>	<u>1,322,062,643</u>
<i>Man AHL TargetRisk</i>				
Credit default swaps	11,675,500	553,510,000	33,614,400	108,036,000
Forward currency contracts	298,084,728	298,355,097	77,379,440	111,491,286
Futures contracts	1,044,227,417	-	153,421,238	-
Total return swaps	89,244,182	-	11,919,150	-
	<u>1,443,231,827</u>	<u>851,865,097</u>	<u>276,334,228</u>	<u>219,527,286</u>
<i>Man GLG European Mid-Cap Equity Alternative</i>				
	€	€	€	€
Contracts for difference - unfunded	275,938,632	782,171,759	255,214,766	693,506,861
Forward currency contracts	7,524,032	53,248,929	35,739,274	43,485,685
Option contracts	259,484	-	1,379,963	-
	<u>283,722,148</u>	<u>835,420,688</u>	<u>292,334,003</u>	<u>736,992,546</u>
<i>Man Numeric Market Neutral Alternative</i>				
	US\$	US\$	US\$	US\$
Contracts for difference - unfunded	234,617,012	222,482,625	312,671,851	270,857,767
Forward currency contracts	33,928,809	204,984,035	233,128,960	461,454,127
	<u>268,545,821</u>	<u>427,466,660</u>	<u>545,800,811</u>	<u>732,311,894</u>

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 2018	30 June 2018	31 December 2017	31 December 2017
	US\$	US\$	US\$	US\$
<i>Man GLG Unconstrained Emerging Equity</i>				
Contracts for difference - unfunded	14,378,986	-	14,542,999	-
Forward currency contracts	9,334,573	2,109,000	9,967,708	4,033,863
	<u>23,713,559</u>	<u>2,109,000</u>	<u>24,510,707</u>	<u>4,033,863</u>
<i>Man GLG Global Emerging Markets Debt Total Return</i>				
Credit default swaps	1,989,525,000	27,700,000	1,538,375,000	27,700,000
Forward currency contracts	1,293,680,995	3,121,414,847	2,837,138,590	3,928,871,322
Interest rate swaps	-	1,038,698,195	-	987,812,263
	<u>3,283,205,995</u>	<u>4,187,813,042</u>	<u>4,375,513,590</u>	<u>4,944,383,585</u>
<i>Man GLG Innovation Equity Alternative</i>				
Contracts for difference - unfunded	36,164,555	131,269,458	11,077,713	48,954,320
Option contracts	106,160	-	164,572	-
Forward currency contracts	44,296,006	313,601,086	169,347,922	311,217,253
Total return swaps	-	4,943,981	-	5,432,769
Futures contracts	-	36,626,982	-	5,268,407
	<u>80,566,721</u>	<u>486,441,507</u>	<u>180,590,207</u>	<u>370,872,749</u>
<i>Man NewSmith UK Equity Alternative</i>	£	£	£	£
Contracts for difference - unfunded	48,189,688	52,035,111	49,687,267	40,445,313
Forward currency contracts	1,078,297	85,300,682	82,535,032	161,876,659
Future contract	-	8,925,970	-	4,077,425
	<u>49,267,985</u>	<u>146,261,763</u>	<u>132,222,299</u>	<u>206,399,397</u>
<i>Man Alternative Style Risk Premia</i>	US\$	US\$	US\$	US\$
Contracts for difference - unfunded	-	105,610,293	-	20,049,991
Forward currency contracts	167,148,316	263,716,537	24,122,090	48,122,144
Futures contracts	303,885,586	88,505,338	42,675,522	64,921,977
Total return swaps	105,223,066	-	20,613,048	-
	<u>576,256,968</u>	<u>457,832,168</u>	<u>87,410,660</u>	<u>133,094,112</u>

5. Offsetting financial assets and financial liabilities

As at 30 June 2018 and 31 December 2017, 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 2018:

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

	(i)	(ii)	(iii)=(i)+(ii)
		Gross assets not offset in the statement of financial position	
	Gross amounts of assets in the statement of financial position	Cash collateral held	Financial instruments
Counterparty	€	€	€
BNP Paribas	9,570,004	-	-
Credit Suisse Securities Europe Limited	859,556	(540,000)	(319,556)
Goldman Sachs International	1,574,467	-	(889,818)
JP Morgan Securities Plc	243,090	-	(180,000)
Morgan Stanley & Co. International Plc	306,639	-	(33,306)
Total	<u>12,553,756</u>	<u>(540,000)</u>	<u>(1,422,680)</u>
			<u>10,591,076</u>

5. Offsetting financial assets and financial liabilities (continued)

Man GLG European Alpha Alternative (continued)

The following table summarises the net financial liabilities per counterparty as at 30 June 2018:

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

	(i)	(ii)	(iii)=(i)+(ii)
		Gross liabilities not offset in the statement of financial position	
	Gross amounts of liabilities in the statement of financial position	Cash collateral pledged	Financial instruments
Counterparty	€	€	€
Credit Suisse Securities Europe Limited	(904,527)	-	859,556
Goldman Sachs International	(889,818)	22,969	866,849
JP Morgan Securities Plc	(180,000)	50,000	130,000
Morgan Stanley & Co. International Plc	(33,306)	33,306	-
Total	(2,007,651)	106,275	1,856,405
			(44,971)

The following table summarises the net financial assets per counterparty as at 31 December 2017:

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

	(i)	(ii)	(iii)=(i)+(ii)
		Gross assets not offset in the statement of financial position	
	Gross amounts of assets in the statement of financial position	Cash collateral held	Financial instruments
Counterparty	€	€	€
BNP Paribas	3,089,997	-	-
Credit Suisse Securities Europe Limited	5,704,942	(170,000)	(265,338)
Goldman Sachs International	1,664,524	-	(919,740)
Morgan Stanley & Co. International Plc	304,032	-	(31,052)
Total	10,763,495	(170,000)	(1,216,130)
			9,377,365

The following table summarises the net financial liabilities per counterparty as at 31 December 2017:

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

	(i)	(ii)	(iii)=(i)+(ii)
		Gross liabilities not offset in the statement of financial position	
	Gross amounts of liabilities in the statement of financial position	Cash collateral pledged	Financial instruments
Counterparty	€	€	€
Credit Suisse Securities Europe Limited	(435,338)	-	435,338
Goldman Sachs International	(919,740)	-	919,740
Morgan Stanley & Co. International Plc	(31,052)	-	31,052
Total	(1,386,130)	-	1,386,130
			-

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 2018:

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

	(i)	(ii)	(iii)=(i)+(ii)
		Gross assets not offset in the statement of financial position	
	Gross amounts of assets in the statement of financial position		
Counterparty	£	Cash collateral held £	Financial instruments £
Bank of America Merrill Lynch	1,949	-	(45)
BNP Paribas	107,915,920	-	-
Credit Suisse AG Ireland	167,874	-	(167,874)
Credit Suisse Securities Europe Limited	4,609,320	-	(3,283,937)
Goldman Sachs International	23,331,204	-	(1,268,936)
JP Morgan Securities Plc	32,846,360	(3,225,000)	(2,541,404)
Morgan Stanley & Co. International Plc	18,200	-	-
Total	168,890,827	(3,225,000)	(7,262,196)
			158,403,631

The following table summarises the net financial liabilities per counterparty as at 30 June 2018:

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

	(i)	(ii)	(iii)=(i)+(ii)
		Gross liabilities not offset in the statement of financial position	
	Gross amounts of liabilities in the statement of financial position		
Counterparty	£	Cash collateral pledged £	Financial instruments £
Bank of America Merrill Lynch	(45)	45	-
Credit Suisse AG Ireland	(731,347)	167,874	-
Credit Suisse Securities Europe Limited	(3,283,937)	-	3,283,937
Goldman Sachs International	(1,268,936)	1,268,936	-
JP Morgan Securities Plc	(5,766,404)	5,766,404	-
Total	(11,050,669)	7,203,259	3,283,937
			(563,473)

The following table summarises the net financial assets per counterparty as at 31 December 2017:

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

	(i)	(ii)	(iii)=(i)+(ii)
		Gross assets not offset in the statement of financial position	
	Gross amounts of assets in the statement of financial position		
Counterparty	£	Cash collateral held £	Financial instruments £
Bank of America Merrill Lynch	1,945	-	(44)
BNP Paribas	32,616,753	-	-
Credit Suisse AG Ireland	10,090	-	(10,090)
Credit Suisse Securities Europe Limited	8,524,193	-	(2,848,620)
Goldman Sachs International	4,019,953	-	(1,052,783)
Morgan Stanley & Co. International Plc	18,191	-	-
Total	45,191,125	-	(3,911,537)
			41,279,588

5. Offsetting financial assets and financial liabilities (continued)

Man GLG Alpha Select Alternative (continued)

The following table summarises the net financial liabilities per counterparty as at 31 December 2017:

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

	(i)	(ii)	(iii)=(i)+(ii)	
		Gross liabilities not offset in the statement of financial position		
	Gross amounts of liabilities in the statement of financial position	Cash collateral pledged	Financial instruments	Net amount
Counterparty	£	£	£	£
Bank of America Merrill Lynch	(44)	-	44	-
Credit Suisse AG Ireland	(4,632,774)	10,090	-	(4,622,684)
Credit Suisse Securities Europe Limited	(2,848,620)	-	2,848,620	-
Goldman Sachs International	(1,052,783)	1,052,783	-	-
Total	(8,534,221)	1,062,873	2,848,664	(4,622,684)

Man GLG European Equity Alternative

The following table summarises the net financial assets per counterparty as at 30 June 2018:

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

	(i)	(ii)	(iii)=(i)+(ii)	
		Gross assets not offset in the statement of financial position		
	Gross amounts of assets in the statement of financial position	Cash collateral held	Financial instruments	Net amount
Counterparty	€	€	€	€
Bank of America Merrill Lynch	2,366,822	-	(2,004,312)	362,510
Bank of Nova Scotia	387,682	(20,114)	-	367,568
BNP Paribas	20,030,734	-	-	20,030,734
Citibank N.A.	5,137,045	-	(1,667,026)	3,470,019
Credit Suisse Securities Europe Limited	47,560,297	-	(37,597,133)	9,963,164
Deutsche Bank AG, London	600,869	-	(550,326)	50,543
Goldman Sachs International	67,029,207	-	(21,714,914)	45,314,293
HSBC Bank Plc	25,416,624	-	(4,578,379)	20,838,245
JP Morgan Securities Plc	55,605,747	-	(15,936,378)	39,669,369
Morgan Stanley & Co. International Plc	60,530,912	(2)	(36,820,369)	23,710,541
Societe Generale	917,711	-	-	917,711
UBS AG	48,783,205	-	(33,219,676)	15,563,529
Total	334,366,855	(20,116)	(154,088,513)	180,258,226

The following table summarises the net financial liabilities per counterparty as at 30 June 2018:

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

	(i)	(ii)	(iii)=(i)+(ii)	
		Gross liabilities not offset in the statement of financial position		
	Gross amounts of liabilities in the statement of financial position	Cash collateral pledged	Financial instruments	Net amount
Counterparty	€	€	€	€
Bank of America Merrill Lynch	(2,004,312)	14,187	1,990,125	-
Bank of Nova Scotia	(20,114)	-	20,114	-
Citibank N.A.	(1,667,026)	-	1,667,026	-
Credit Suisse Securities Europe Limited	(37,597,133)	13,167,404	24,429,729	-
Deutsche Bank AG, London	(550,326)	550,326	-	-
Goldman Sachs International	(21,714,914)	21,714,914	-	-
HSBC Bank Plc	(4,578,379)	4,578,379	-	-
JP Morgan Securities Plc	(15,936,378)	15,936,378	-	-
Morgan Stanley & Co. International Plc	(36,820,371)	6,502,208	30,318,163	-
Macquerie Bank	(28,456)	-	-	(28,456)
UBS AG	(33,219,676)	-	33,219,676	-
Total	(154,137,085)	62,463,796	91,644,833	(28,456)

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 2017:

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

	(i)	(ii)	(iii)=(i)+(ii)
		Gross assets not offset in the statement of financial position	
	Gross amounts of assets in the statement of financial position	Cash collateral held	Financial instruments
Counterparty	€	€	€
Bank of America Merrill Lynch	3,503,352	-	(2,903,554)
Bank of Nova Scotia	306,391	-	(70,302)
BNP Paribas	495,663	-	-
Citibank N.A.	7,952,228	-	(2,704,235)
Credit Suisse Securities Europe Limited	33,922,073	(3,137,696)	(20,112,746)
Deutsche Bank AG, London	2,211,856	-	(1,797,872)
Goldman Sachs International	42,501,497	-	(22,105,477)
HSBC Bank Plc	13,749,065	-	(3,569,990)
JP Morgan Securities Plc	31,084,819	-	(5,025,739)
Morgan Stanley & Co. International Plc	42,742,525	-	(41,628,558)
Nomura Holdings	549,728	-	(549,728)
Societe Generale	1,887,103	-	(305,776)
UBS AG	48,869,093	-	(40,569,156)
Total	229,775,393	(3,137,696)	(141,343,133)

The following table summarises the net financial liabilities per counterparty as at 31 December 2017:

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

	(i)	(ii)	(iii)=(i)+(ii)	
		Gross liabilities not offset in the statement of financial position		
	Gross amounts of liabilities in the statement of financial position	Cash collateral pledged	Financial instruments	Net amount
Counterparty	€	€	€	€
Bank of America Merrill Lynch	(2,903,554)	1,268,296	1,635,258	-
Bank of Nova Scotia	(70,302)	65,765	4,537	-
Citibank N.A.	(2,704,235)	2,704,235	-	-
Credit Suisse Securities Europe Limited	(23,250,442)	-	23,250,442	-
Deutsche Bank AG, London	(1,797,872)	1,797,872	-	-
Goldman Sachs International	(22,105,477)	7,997,420	14,108,057	-
HSBC Bank Plc	(3,569,990)	3,569,990	-	-
JP Morgan Securities Plc	(5,025,739)	5,025,739	-	-
Morgan Stanley & Co. International Plc	(41,628,558)	-	41,628,558	-
Nomura Holdings	(591,373)	549,728	-	(41,645)
Societe Generale	(305,776)	305,776	-	-
UBS AG	(40,569,156)	-	40,569,156	-
Total	(144,522,474)	23,284,821	121,196,008	(41,645)

5. Offsetting financial assets and financial liabilities (continued)

Man GLG Global Equity Alternative

Man GLG Global Equity Alternative ceased operations on 9 January 2018. Hence, there are no investments as at 30 June 2018.

The following table summarises the net financial assets per counterparty as at 30 June 2018:

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

	(i)	(ii)	(iii)=(i)+(ii)
		Gross assets not offset in the statement of financial position	
	Gross amounts of assets in the statement of financial position	Financial instruments	Net amount
Counterparty	€	€	€
Bank of America Merrill Lynch	73	-	5
BNP Paribas	659	-	659
Goldman Sachs International	7	(2)	5
Morgan Stanley & Co. International Plc	138,089	(133,631)	4,458
UBS AG	3,262	(154)	3,108
Total	142,090	(133,855)	8,235

The following table summarises the net financial liabilities per counterparty as at 30 June 2018:

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

	(i)	(ii)	(iii)=(i)+(ii)
		Gross liabilities not offset in the statement of financial position	
	Gross amounts of liabilities in the statement of financial position	Cash collateral pledged	Financial instruments
Counterparty	€	€	€
Bank of America Merrill Lynch	(68)	68	-
Credit Suisse Securities Europe Limited	(28)	-	(28)
Goldman Sachs International	(2)	2	-
Morgan Stanley & Co. International Plc	(133,631)	133,631	-
Nomura Holdings	(145)	-	(145)
UBS AG	(154)	-	154
Total	(134,028)	133,701	(173)

The following table summarises the net financial assets per counterparty as at 31 December 2017:

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

	(i)	(ii)	(iii)=(i)+(ii)
		Gross assets not offset in the statement of financial position	
	Gross amounts of assets in the statement of financial position	Financial instruments	Net amount
Counterparty	€	€	€
Bank of America Merrill Lynch	342,415	(190,131)	152,284
Bank of Nova Scotia	22,205	(22,205)	-
BNP Paribas	2,457,099	-	2,457,099
Citibank N.A.	48,991	(39,990)	9,001
Credit Suisse Securities Europe Limited	2,517,405	(1,710,755)	806,650
Deutsche Bank AG, London	630,000	(316,132)	313,868
Goldman Sachs International	1,694,581	(1,449,652)	244,929
HSBC Bank Plc	606,848	(390,690)	216,158
JP Morgan Securities Plc	367,798	(307,392)	60,406
Morgan Stanley & Co. International Plc	1,516,026	(1,211,307)	304,719
Nomura Holdings	268,627	-	268,627
UBS AG	1,440,341	(615,387)	824,954
Total	11,912,336	(6,253,641)	5,658,695

5. Offsetting financial assets and financial liabilities (continued)

Man GLG Global Equity Alternative (continued)

The following table summarises the net financial liabilities per counterparty as at 31 December 2017:

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

	(i)	(ii)	(iii)=(i)+(ii)
		Gross liabilities not offset in the statement of financial position	
	Gross amounts of liabilities in the statement of financial position	Cash collateral pledged	Financial instruments
Counterparty	€	€	€
Bank of America Merrill Lynch	(190,131)	9,195	180,936
Bank of Nova Scotia	(41,988)	-	22,205
Citibank N.A.	(39,990)	35,919	4,071
Credit Suisse Securities Europe Limited	(1,710,755)	1,263,927	446,828
Deutsche Bank AG, London	(316,132)	316,132	-
Goldman Sachs International	(1,449,652)	-	1,449,652
HSBC Bank Plc	(390,690)	33,919	356,771
JP Morgan Securities Plc	(307,392)	270,023	37,369
Morgan Stanley & Co. International Plc	(1,211,307)	-	1,211,307
Societe Generale	(240,000)	-	-
UBS AG	(615,387)	-	615,387
Total	(6,513,424)	1,929,115	4,324,526
			(259,783)

Man GLG Cred-Eq Alternative

Man GLG Cred-Eq Alternative ceased operations on 29 June 2017, hence there were no investments held as at 30 June 2018.

The following table summarises the net financial assets per counterparty as at 31 December 2017:

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

	(i)	(ii)	(iii)=(i)+(ii)
		Gross assets not offset in the statement of financial position	
	Gross amounts of assets in the statement of financial position	Cash collateral held	Financial instruments
Counterparty	€	€	€
BNP Paribas	7	-	-
Total	7	-	-
			7

Man AHL Multi Strategy Alternative

The following table summarises the net financial assets per counterparty as at 30 June 2018:

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

	(i)	(ii)	(iii)=(i)+(ii)
		Gross assets not offset in the statement of financial position	
	Gross amounts of assets in the statement of financial position	Cash collateral held	Financial instruments
Counterparty	US\$	US\$	US\$
Bank of America Merrill Lynch	2,337,074	-	(746,276)
BNP Paribas	15,578,444	-	-
Credit Suisse Securities Europe Limited	9,861,421	(918,521)	(4,080,188)
Deutsche Bank AG, London	1,305,154	-	(470,343)
Goldman Sachs International	4,111,620	-	(1,731,355)
HSBC Bank Plc	5,816,788	-	(4,217,094)
JP Morgan Securities Plc	4,971,989	-	(921,297)
Morgan Stanley & Co. International Plc	7,731,400	-	(3,967,111)
Royal Bank of Scotland	4,997,090	-	(3,507,618)
Total	56,710,980	(918,521)	(19,641,282)
			36,151,177

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 2018:

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

	(i)	(ii)	(iii)=(i)+(ii)
		Gross liabilities not offset in the statement of financial position	
	Gross amounts of liabilities in the statement of financial position	Cash collateral pledged	Financial instruments
Counterparty	US\$	US\$	US\$
			Net amount
			US\$
Bank of America Merrill Lynch	(746,276)	-	746,276
Credit Suisse Securities Europe Limited	(4,998,709)	-	4,998,709
Deutsche Bank AG, London	(470,343)	421,662	48,681
Goldman Sachs International	(1,731,355)	1,731,355	-
HSBC Bank Plc	(4,217,094)	1,703,869	2,513,225
JP Morgan Securities Plc	(921,297)	340,482	580,815
Morgan Stanley & Co. International Plc	(3,967,111)	3,763,818	203,293
Royal Bank of Scotland	(3,507,618)	1,911,472	1,596,146
Total	(20,559,803)	9,872,658	10,687,145

The following table summarises the net financial assets per counterparty as at 31 December 2017:

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

	(i)	(ii)	(iii)=(i)+(ii)
		Gross assets not offset in the statement of financial position	
	Gross amounts of assets in the statement of financial position		
Counterparty	US\$	Cash collateral held US\$	Financial instruments US\$ Net amount US\$
Bank of America Merrill Lynch	4,307,095	-	(891,100) 3,415,995
BNP Paribas	25,377,103	-	- 25,377,103
Credit Suisse Securities Europe Limited	14,148,828	-	(6,979,376) 7,169,452
Deutsche Bank AG, London	2,656,875	-	(1,444,879) 1,211,996
Goldman Sachs International	5,309,059	-	(1,785,252) 3,523,807
HSBC Bank Plc	8,718,484	-	(5,485,357) 3,233,127
JP Morgan Securities Plc	5,300,468	-	(700,319) 4,600,149
Morgan Stanley & Co. International Plc	9,044,184	-	(3,312,407) 5,731,777
Royal Bank of Scotland	8,675,457	-	(6,828,842) 1,846,615
Total	83,537,553	-	(27,427,532) 56,110,021

The following table summarises the net financial liabilities per counterparty as at 31 December 2017:

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

	(i)	(ii)	(iii)=(i)+(ii)
		Gross liabilities not offset in the statement of financial position	
	Gross amounts of liabilities in the statement of financial position	Cash collateral pledged	Financial instruments
Counterparty	US\$	US\$	US\$
Bank of America Merrill Lynch	(891,100)	-	891,100
Credit Suisse Securities Europe Limited	(6,979,376)	-	6,979,376
Deutsche Bank AG, London	(1,444,879)	-	1,444,879
Goldman Sachs International	(1,785,252)	-	1,785,252
HSBC Bank Plc	(5,485,357)	-	5,485,357
JP Morgan Securities Plc	(700,319)	-	700,319
Morgan Stanley & Co. International Plc	(3,312,407)	-	3,312,407
Royal Bank of Scotland	(6,828,842)	-	6,828,842
Total	(27,427,532)	-	27,427,532

5. Offsetting financial assets and financial liabilities (continued)

Man AHL TargetRisk

The following table summarises the net financial assets per counterparty as at 30 June 2018:

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

	(i)	(ii)	(iii)=(i)+(ii)
		Gross assets not offset in the statement of financial position	
	Gross amounts of assets in the statement of financial position		
Counterparty	US\$	Cash collateral held US\$	Financial instruments US\$
Bank of America Merrill Lynch	4,375,684	-	(137,910)
BNP Paribas	59,736,650	-	-
Credit Suisse Securities Europe Limited	21,658,337	(816,031)	(5,033,667)
Deutsche Bank AG, London	15,428	-	-
Goldman Sachs International	9,502,867	(2,386,038)	(2,611,035)
JP Morgan Securities Plc	23,979,245	(565,395)	(2,517,885)
Royal Bank of Scotland	704,289	-	(6,721)
Total	119,972,500	(3,767,464)	(10,307,218)
			105,897,818

The following table summarises the net financial liabilities per counterparty as at 30 June 2018:

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

	(i)	(ii)	(iii)=(i)+(ii)
		Gross liabilities not offset in the statement of financial position	
	Gross amounts of liabilities in the statement of financial position		
Counterparty	US\$	Cash collateral pledged US\$	Financial instruments US\$
Bank of America Merrill Lynch	(137,910)	-	137,910
Credit Suisse Securities Europe Limited	(5,849,698)	212,022	5,637,676
Goldman Sachs International	(4,997,073)	4,458,094	538,979
JP Morgan Securities Plc	(3,083,280)	3,083,280	-
Royal Bank of Scotland	(6,721)	6,721	-
Total	(14,074,682)	7,760,117	6,314,565
			-

The following table summarises the net financial assets per counterparty as at 31 December 2017:

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

	(i)	(ii)	(iii)=(i)+(ii)
		Gross assets not offset in the statement of financial position	
	Gross amounts of assets in the statement of financial position		
Counterparty	US\$	Cash collateral held US\$	Financial instruments US\$
Bank of America Merrill Lynch	800,276	-	(118,758)
BNP Paribas	26,853,218	-	-
Credit Suisse Securities Europe Limited	4,398,180	-	(2,102,333)
Deutsche Bank AG, London	15,316	-	-
Goldman Sachs International	2,801,289	-	(488,470)
JP Morgan Securities Plc	7,814,722	-	(946,223)
Royal Bank of Scotland	179,608	-	(98,662)
Total	42,862,609	-	(3,754,446)
			39,108,163

5. Offsetting financial assets and financial liabilities (continued)

Man AHL TargetRisk (continued)

The following table summarises the net financial liabilities per counterparty as at 31 December 2017:

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

	(i)	(ii)	(iii)=(i)+(ii)	
		Gross liabilities not offset in the statement of financial position		
	Gross amounts of liabilities in the statement of financial position	Cash collateral pledged	Financial instruments	Net amount
Counterparty	US\$	US\$	US\$	US\$
Bank of America Merrill Lynch	(118,758)	-	118,758	-
Credit Suisse Securities Europe Limited	(2,102,333)	-	2,102,333	-
Goldman Sachs International	(488,470)	-	488,470	-
JP Morgan Securities Plc	(946,223)	-	946,223	-
Royal Bank of Scotland	(98,662)	-	98,662	-
Total	(3,754,446)	-	3,754,446	-

Man AHL Volatility Alternative

Man AHL Volatility Alternative ceased operations on 4 August 2017. Hence, there are no investments as at 30 June 2018.

The following table summarises the net financial assets per counterparty as at 31 December 2017:

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

	(i)	(ii)	(iii)=(i)+(ii)
		Gross assets not offset in the statement of financial position	
	Gross amounts of assets in the statement of financial position	Cash collateral held	Financial instruments
Counterparty	US\$	US\$	US\$
Bank of America Merrill Lynch	5	-	-
BNP Paribas	504	-	-
Credit Suisse Securities Europe Limited	10,033	-	(7)
Deutsche Bank AG, London	23	-	(1)
Royal Bank of Scotland	1	-	-
Total	10,566	-	(8)

The following table summarises the net financial liabilities per counterparty as at 31 December 2017:

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

	(i)	(ii)	(iii)=(i)+(ii)
		Gross liabilities not offset in the statement of financial position	
	Gross amounts of liabilities in the statement of financial position	Cash collateral pledged	Financial instruments
Counterparty	US\$	US\$	US\$
Credit Suisse Securities Europe Limited	(7)	-	7
Deutsche Bank AG, London	(1)	-	1
JP Morgan Securities Plc	(14)	-	-
Total	(22)	-	8
			Net amount
			US\$
			(14)

5. Offsetting financial assets and financial liabilities (continued)

Man GLG European Mid-Cap Equity Alternative

The following table summarises the net financial assets per counterparty as at 30 June 2018:

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

	(i)	(ii)	(iii)=(i)+(ii)
		Gross assets not offset in the statement of financial position	
	Gross amounts of assets in the statement of financial position		
Counterparty	€	Cash collateral held € Financial instruments €	Net amount €
BNP Paribas	79,816,796	-	79,816,796
Credit Suisse Securities Europe Limited	34,601,505	- (2,527,903)	32,073,602
Goldman Sachs International	37,318,695	- (17,409,453)	19,909,242
HSBC Bank Plc	8,722,715	- (2,784,105)	5,938,610
JP Morgan Securities Plc	590,080	-	590,080
Morgan Stanley & Co. International Plc	3,209,778	- (92,176)	3,117,602
Total	164,259,569	- (22,813,637)	141,445,932

The following table summarises the net financial liabilities per counterparty as at 30 June 2018:

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

	(i)	(ii)	(iii)=(i)+(ii)
		Gross liabilities not offset in the statement of financial position	
	Gross amounts of liabilities in the statement of financial position		
Counterparty	€	Cash collateral pledged € Financial instruments €	Net amount €
Credit Suisse Securities Europe Limited	(2,527,903)	2,527,903	-
Goldman Sachs International	(17,409,453)	4,025,625	-
HSBC Bank Plc	(2,784,105)	2,784,105	-
Morgan Stanley & Co. International Plc	(92,176)	- 92,176	-
Total	(22,813,637)	9,337,633	-

The following table summarises the net financial assets per counterparty as at 31 December 2017:

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

	(i)	(ii)	(iii)=(i)+(ii)
		Gross assets not offset in the statement of financial position	
	Gross amounts of assets in the statement of financial position		
Counterparty	€	Cash collateral held € Financial instruments €	Net amount €
BNP Paribas	4,916,554	-	4,916,554
Citibank N.A.	3,302,691	- (469,223)	2,833,468
Credit Suisse Securities Europe Limited	39,935,497	- (7,975,357)	31,960,140
Goldman Sachs International	32,967,697	- (29,946,412)	3,021,285
HSBC Bank Plc	8,302,680	- (1,408,672)	6,894,008
Morgan Stanley & Co. International Plc	9,999	-	9,999
Total	89,435,118	- (39,799,664)	49,635,454

5. Offsetting financial assets and financial liabilities (continued)

Man GLG European Mid-Cap Equity Alternative (continued)

The following table summarises the net financial liabilities per counterparty as at 31 December 2017:

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

	(i)	(ii)	(iii)=(i)+(ii)
		Gross liabilities not offset in the statement of financial position	
Counterparty	Gross amounts of liabilities in the statement of financial position €	Cash collateral pledged €	Financial instruments €
Citibank N.A.	(469,223)	469,223	-
Credit Suisse Securities Europe Limited	(7,975,357)	7,975,357	-
Goldman Sachs International	(29,946,412)	-	29,946,412
HSBC Bank Plc	(1,408,672)	1,408,672	-
Total	(39,799,664)	9,853,252	29,946,412

Man Numeric Market Neutral Alternative

The following table summarises the net financial assets per counterparty as at 30 June 2018:

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

	(i)	(ii)	(iii)=(i)+(ii)
		Gross assets not offset in the statement of financial position	
Counterparty	Gross amounts of assets in the statement of financial position US\$	Cash collateral held US\$	Financial instruments US\$
Morgan Stanley & Co. International Plc	12,219,560	-	(9,330,056)
Total	12,219,560	-	(9,330,056)

The following table summarises the net financial liabilities per counterparty as at 30 June 2018:

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

	(i)	(ii)	(iii)=(i)+(ii)
		Gross liabilities not offset in the statement of financial position	
Counterparty	Gross amounts of liabilities in the statement of financial position US\$	Cash collateral pledged US\$	Financial instruments US\$
Morgan Stanley & Co. International Plc	(9,330,056)	-	9,330,056
Total	(9,330,056)	-	9,330,056

The following table summarises the net financial assets per counterparty as at 31 December 2017:

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

	(i)	(ii)	(iii)=(i)+(ii)
		Gross assets not offset in the statement of financial position	
Counterparty	Gross amounts of assets in the statement of financial position US\$	Cash collateral held US\$	Financial instruments US\$
Morgan Stanley & Co. International Plc	30,001,295	-	(30,001,295)
Total	30,001,295	-	(30,001,295)

5. Offsetting financial assets and financial liabilities (continued)

Man Numeric Market Neutral Alternative (continued)

The following table summarises the net financial liabilities per counterparty as at 31 December 2017:

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

	(i)	(ii)	(iii)=(i)+(ii)
		Gross liabilities not offset in the statement of financial position	
	Gross amounts of liabilities in the statement of financial position US\$	Cash collateral pledged US\$	Financial instruments US\$
Counterparty			Net amount US\$
Morgan Stanley & Co. International Plc	(32,908,720)	-	30,001,295
Total	(32,908,720)	-	30,001,295

Man GLG Unconstrained Emerging Equity

The following table summarises the net financial assets per counterparty as at 30 June 2018:

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

	(i)	(ii)	(iii)=(i)+(ii)
		Gross assets not offset in the statement of financial position	
	Gross amounts of assets in the statement of financial position US\$	Cash collateral held US\$	Financial instruments US\$
Counterparty			Net amount US\$
BNP Paribas	393	-	-
Credit Suisse Securities Europe Limited	223,404	-	(158,218)
HSBC Bank Plc	217,748	-	-
Morgan Stanley & Co. International Plc	17,791,461	-	(16,854,554)
Total	18,233,006	-	(17,012,772)

The following table summarises the net financial liabilities per counterparty as at 30 June 2018:

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

	(i)	(ii)	(iii)=(i)+(ii)
		Gross liabilities not offset in the statement of financial position	
	Gross amounts of liabilities in the statement of financial position US\$	Cash collateral pledged US\$	Financial instruments US\$
Counterparty			Net amount US\$
Credit Suisse Securities Europe Limited	(158,218)	158,218	-
Morgan Stanley & Co. International Plc	(16,854,554)	2,014,862	14,839,692
Total	(17,012,772)	2,173,080	14,839,692

The following table summarises the net financial assets per counterparty as at 31 December 2017:

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

	(i)	(ii)	(iii)=(i)+(ii)
		Gross assets not offset in the statement of financial position	
	Gross amounts of assets in the statement of financial position US\$	Cash collateral held US\$	Financial instruments US\$
Counterparty			Net amount US\$
BNP Paribas	289	-	-
Credit Suisse Securities Europe Limited	471,067	-	(192,803)
HSBC Bank Plc	176,911	-	-
Morgan Stanley & Co. International Plc	18,669,249	-	(15,444,053)
Total	19,317,516	-	(15,636,856)

5. Offsetting financial assets and financial liabilities (continued)

Man GLG Unconstrained Emerging Equity (continued)

The following table summarises the net financial liabilities per counterparty as at 31 December 2017:

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

	(i)	(ii)		(iii)=(i)+(ii)
		Gross liabilities not offset in the statement of financial position		
	Gross amounts of liabilities in the statement of financial position	Cash collateral pledged	Financial instruments	Net amount
Counterparty	US\$	US\$	US\$	US\$
Credit Suisse Securities Europe Limited	(192,803)	192,803	-	-
Morgan Stanley & Co. International Plc	(15,444,053)	-	15,444,053	-
Total	(15,636,856)	192,803	15,444,053	

Man GLG Global Emerging Markets Debt Total Return

The following table summarises the net financial assets per counterparty as at 30 June 2018:

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

	(i)	(ii)	(iii)=(i)+(ii)	
		Gross assets not offset in the statement of financial position		
	Gross amounts of assets in the statement of financial position	Cash collateral held	Financial instruments	Net amount
Counterparty	US\$	US\$	US\$	US\$
Bank of America Merrill Lynch	2,220,962	(1,900,000)	-	320,962
Barclays Plc	31,127,108	(3,030,000)	(1,917,467)	26,179,641
Citibank N.A.	8,747,889	(7,976,044)	(360,946)	410,899
Credit Suisse Securities Europe Limited	58,501,760	-	-	58,501,760
Deutsche Bank AG, London	5,088,092	(4,821,687)	-	266,405
Goldman Sachs International	9,706,781	(6,483,109)	-	3,223,672
HSBC Bank Plc	78,032,236	-	(60,568,828)	17,463,408
JP Morgan Securities Plc	5,676,588	(5,362,475)	(139,081)	175,032
Nomura Holdings	826,255	-	(258,164)	568,091
UBS AG	1,049,287	-	-	1,049,287
Total	200,976,958	(29,573,315)	(63,244,486)	108,159,157

The following table summarises the net financial liabilities per counterparty as at 30 June 2018:

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

	(i)	(ii)	(iii)=(i)+(ii)	
		Gross liabilities not offset in the statement of financial position		
	Gross amounts of liabilities in the statement of financial position	Cash collateral pledged	Financial instruments	Net amount
Counterparty	US\$	US\$	US\$	US\$
Bank of America Merrill Lynch	(1,900,000)	-	1,900,000	-
Barclays Plc	(4,947,467)	-	4,947,467	-
Citibank N.A.	(8,336,990)	50	8,336,940	-
Credit Suisse Securities Europe Limited	(18,632,984)	18,632,984	-	-
Deutsche Bank AG, London	(4,821,687)	-	4,821,687	-
Goldman Sachs International	(6,483,109)	-	6,483,109	-
HSBC Bank Plc	(60,568,828)	4,730,000	55,838,828	-
JP Morgan Securities Plc	(5,501,556)	-	5,501,556	-
Nomura Holdings	(258,164)	258,164	-	-
Total	(111,450,785)	23,621,198	87,829,587	

5. Offsetting financial assets and financial liabilities (continued)

Man GLG Global Emerging Markets Debt Total Return (continued)

The following table summarises the net financial assets per counterparty as at 31 December 2017:

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

	(i)	(ii)	(iii)=(i)+(ii)
		Gross assets not offset in the statement of financial position	
	Gross amounts of assets in the statement of financial position		
Counterparty	US\$	Cash collateral held US\$	Financial instruments US\$
Bank of America Merrill Lynch	2,920,320	-	(2,371,590)
Barclays Plc	54,768,457	-	(24,334,081)
Citibank N.A.	4,062,966	-	(3,987,506)
Credit Suisse Securities Europe Limited	31,825,750	-	(16,113,743)
Deutsche Bank AG, London	4,191,816	-	(3,900,000)
Goldman Sachs International	7,544,200	(1,132,952)	(2,806,788)
HSBC Bank Plc	60,319,158	-	(21,883,913)
JP Morgan Securities Plc	3,666,538	(1,346,803)	(2,319,735)
Nomura Holdings	600,890	-	(56,293)
UBS AG	990,202	-	(222,874)
Total	170,890,297	(2,479,755)	(77,996,523)
			90,414,019

The following table summarises the net financial liabilities per counterparty as at 31 December 2017:

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

	(i)	(ii)	(iii)=(i)+(ii)
		Gross liabilities not offset in the statement of financial position	
	Gross amounts of liabilities in the statement of financial position		
Counterparty	US\$	Cash collateral pledged US\$	Financial instruments US\$
Bank of America Merrill Lynch	(2,371,590)	1,230,000	1,141,590
Barclays Plc	(24,334,081)	24,334,081	-
Citibank N.A.	(3,987,506)	1,170,050	2,817,456
Credit Suisse Securities Europe Limited	(16,113,743)	16,113,743	-
Deutsche Bank AG, London	(3,900,000)	-	3,900,000
Goldman Sachs International	(3,939,740)	-	3,939,740
HSBC Bank Plc	(21,883,913)	21,883,913	-
JP Morgan Securities Plc	(3,817,232)	-	3,666,538
Nomura Holdings	(56,293)	56,293	-
UBS AG	(222,874)	222,874	-
Total	(80,626,972)	65,010,954	15,465,324
			(150,694)

Man GLG Innovation Equity Alternative

The following table summarises the net financial assets per counterparty as at 30 June 2018:

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

	(i)	(ii)	(iii)=(i)+(ii)
		Gross assets not offset in the statement of financial position	
	Gross amounts of assets in the statement of financial position		
Counterparty	US\$	Cash collateral held US\$	Financial instruments US\$
BNP Paribas	47,852,281	-	-
Credit Suisse Securities Europe Limited	3,290,835	-	(681,243)
Morgan Stanley & Co. International Plc	18,365,090	-	(7,512,197)
Total	69,508,206	-	(8,193,440)
			61,314,766

5. Offsetting financial assets and financial liabilities (continued)

Man GLG Innovation Equity Alternative (continued)

The following table summarises the net financial liabilities per counterparty as at 30 June 2018:

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

	(i)	(ii)	(iii)=(i)+(ii)
		Gross liabilities not offset in the statement of financial position	
	Gross amounts of liabilities in the statement of financial position	Cash collateral pledged	Financial instruments
Counterparty	US\$	US\$	US\$
Credit Suisse Securities Europe Limited	(681,243)	-	681,243
Morgan Stanley & Co. International Plc	(7,512,197)	7,512,197	-
Total	(8,193,440)	7,512,197	681,243
			Net amount US\$

The following table summarises the net financial assets per counterparty as at 31 December 2017:

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

	(i)	(ii)	(iii)=(i)+(ii)
		Gross assets not offset in the statement of financial position	
	Gross amounts of assets in the statement of financial position	Cash collateral held	Financial instruments
Counterparty	US\$	US\$	US\$
BNP Paribas	27,093,743	-	-
Credit Suisse Securities Europe Limited	1,689,971	-	(787,051)
Goldman Sachs International	190,383	-	(25,033)
Morgan Stanley & Co. International Plc	16,839,115	-	(13,289,223)
Total	45,813,212	-	(14,101,307)
			Net amount US\$

The following table summarises the net financial liabilities per counterparty as at 31 December 2017:

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

	(i)	(ii)	(iii)=(i)+(ii)
		Gross liabilities not offset in the statement of financial position	
	Gross amounts of liabilities in the statement of financial position	Cash collateral pledged	Financial instruments
Counterparty	US\$	US\$	US\$
Credit Suisse Securities Europe Limited	(787,051)	787,051	-
Goldman Sachs International	(25,033)	25,033	-
Morgan Stanley & Co. International Plc	(13,289,223)	-	13,289,223
Total	(14,101,307)	812,084	13,289,223
			Net amount US\$

5. Offsetting financial assets and financial liabilities (continued)

Man GLG Global Fundamental Equity

Man GLG Global Fundamental Equity ceased operations on 31 May 2017. Hence, there are no investments as at 30 June 2018.

The following table summarises the net financial assets per counterparty as at 31 December 2017:

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

	(i)	(ii)	(iii)=(i)+(ii)
		Gross assets not offset in the statement of financial position	
	Gross amounts of assets in the statement of financial position	Cash collateral held	Financial instruments
Counterparty	€	€	€
Credit Suisse Securities Europe Limited	18	-	(12)
Total	18	-	(12)
			Net amount €
			6

The following table summarises the net financial liabilities per counterparty as at 31 December 2017:

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

	(i)	(ii)	(iii)=(i)+(ii)
		Gross liabilities not offset in the statement of financial position	
	Gross amounts of liabilities in the statement of financial position	Cash collateral pledged	Financial instruments
Counterparty	€	€	€
Credit Suisse Securities Europe Limited	(12)	-	12
Morgan Stanley & Co. International Plc	(489)	-	-
Total	(501)	-	12
			Net amount €
			(489)

Man NewSmith UK Equity Alternative

The following table summarises the net financial assets per counterparty as at 30 June 2018:

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

	(i)	(ii)	(iii)=(i)+(ii)
		Gross assets not offset in the statement of financial position	
	Gross amounts of assets in the statement of financial position	Cash collateral held	Financial instruments
Counterparty	£	£	£
BNP Paribas	19,963,175	-	-
Credit Suisse Securities Europe Limited	5,136,267	(1,096,985)	(3,837,256)
Goldman Sachs International	74,477	-	(2,953)
Total	25,173,919	(1,096,985)	(3,840,209)
			Net amount £
			20,236,725

The following table summarises the net financial liabilities per counterparty as at 30 June 2018:

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

	(i)	(ii)	(iii)=(i)+(ii)
		Gross liabilities not offset in the statement of financial position	
	Gross amounts of liabilities in the statement of financial position	Cash collateral pledged	Financial instruments
Counterparty	£	£	£
Goldman Sachs International	(2,953)	2,953	-
Credit Suisse Securities Europe Limited	(4,934,241)	-	4,934,241
Total	(4,937,194)	2,953	4,934,241
			Net amount £
			-

5. Offsetting financial assets and financial liabilities (continued)

Man NewSmith UK Equity Alternative (continued)

The following table summarises the net financial assets per counterparty as at 31 December 2017:

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

	(i)	(ii)	(iii)=(i)+(ii)
		Gross assets not offset in the statement of financial position	
	Gross amounts of assets in the statement of financial position	Financial instruments	Net amount
Counterparty	£	£	£
BNP Paribas	18,222,525	-	18,222,525
Credit Suisse Securities Europe Limited	3,409,501	(1,047,027)	558,518
Goldman Sachs International	116,231	-	116,231
Total	21,748,257	(1,047,027)	18,897,274

The following table summarises the net financial liabilities per counterparty as at 31 December 2017:

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

	(i)	(ii)	(iii)=(i)+(ii)
		Gross liabilities not offset in the statement of financial position	
	Gross amounts of liabilities in the statement of financial position	Cash collateral pledged	Financial instruments
Counterparty	£	£	£
Credit Suisse Securities Europe Limited	(2,850,983)	-	2,850,983
Total	(2,850,983)	-	2,850,983

Man Alternative Style Risk Premia

The following table summarises the net financial assets per counterparty as at 30 June 2018:

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

	(i)	(ii)	(iii)=(i)+(ii)
		Gross assets not offset in the statement of financial position	
	Gross amounts of assets in the statement of financial position	Financial instruments	Net amount
Counterparty	US\$	US\$	US\$
Bank of America Merrill Lynch	698,764	-	433,385
Credit Suisse Securities Europe Limited	4,288,029	-	3,941,808
Deutsche Bank AG, London	440,511	-	300,377
HSBC Bank Plc	2,371,613	-	571,757
JP Morgan Securities Plc	997,890	-	800,140
Morgan Stanley & Co. International Plc	6,625,216	-	3,165,776
Royal Bank of Scotland	2,562,516	-	1,401,924
Total	17,984,539	-	10,615,167

5. Offsetting financial assets and financial liabilities (continued)

Man Alternative Style Risk Premia (continued)

The following table summarises the net financial liabilities per counterparty as at 30 June 2018:

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

	(i)	(ii)	(iii)=(i)+(ii)	
		Gross liabilities not offset in the statement of financial position		
	Gross amounts of liabilities in the statement of financial position	Cash collateral pledged	Financial instruments	Net amount
Counterparty	US\$	US\$	US\$	US\$
Bank of America Merrill Lynch	(265,379)	-	265,379	-
Credit Suisse Securities Europe Limited	(346,221)	-	346,221	-
Deutsche Bank AG, London	(140,134)	-	140,134	-
HSBC Bank Plc	(1,799,856)	-	1,799,856	-
JP Morgan Securities Plc	(197,750)	-	197,750	-
Morgan Stanley & Co. International Plc	(3,459,440)	-	3,459,440	-
Royal Bank of Scotland	(1,160,592)	-	1,160,592	-
Total	(7,369,372)	-	7,369,372	-

The following table summarises the net financial assets per counterparty as at 31 December 2017:

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

Unsettling of financial assets, derivative assets and collateral held by counterparty				
	(i)	(ii)	(iii)=(i)+(ii)	
		Gross assets not offset in the statement of financial position		
	Gross amounts of assets in the statement of financial position	Cash collateral held	Financial instruments	Net amount
Counterparty	US\$	US\$	US\$	US\$
Bank of America Merrill Lynch	222,110	-	(43,709)	178,401
Credit Suisse Securities Europe Limited	919,358	-	(173,777)	745,581
Deutsche Bank AG, London	114,794	-	(55,344)	59,450
HSBC Bank Plc	420,136	-	(160,754)	259,382
JP Morgan Securities Plc	275,540	-	(35,935)	239,605
Morgan Stanley & Co. International Plc	1,495,031	-	(1,156,776)	338,255
Royal Bank of Scotland	239,123	-	(155,020)	84,103
Total	3,686,092	-	(1,781,315)	1,904,777

The following table summarises the net financial liabilities per counterparty as at 31 December 2017:

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

	(i)	(ii)	(iii)=(i)+(ii)
		Gross liabilities not offset in the statement of financial position	
Counterparty	Gross amounts of liabilities in the statement of financial position US\$	Cash collateral pledged US\$	Financial instruments US\$
			Net amount US\$
Bank of America Merrill Lynch	(43,709)	-	43,709
Credit Suisse Securities Europe Limited	(173,777)	-	173,777
Deutsche Bank AG, London	(55,344)	-	55,344
HSBC Bank Plc	(160,754)	-	160,754
JP Morgan Securities Plc	(35,935)	-	35,935
Morgan Stanley & Co. International Plc	(1,156,776)	-	1,156,776
Royal Bank of Scotland	(155,020)	-	155,020
Total	(1,781,315)	-	1,781,315

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 2017 and those detailed within the Prospectus.

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

	Combined Company 30 June 2018 US\$	Man GLG European Alpha Alternative 30 June 2018 €	Man GLG Alpha Select Alternative 30 June 2018 £	Man GLG European Equity Alternative 30 June 2018 €
Interest income	42,605,368	1,892	156,560	28,389
Interest expense	(50,492,076)	(194,183)	(969,903)	(5,383,372)
Dividend income	71,300,535	754,086	8,130,233	38,191,319
Dividend expense	(57,984,101)	(840,301)	(4,034,383)	(31,418,324)
	<u>5,429,726</u>	<u>(278,506)</u>	<u>3,282,507</u>	<u>1,418,012</u>
<i>Realised and unrealised gain/(loss) on financial assets and liabilities at fair value through profit and loss</i>				
Net realised gain/(loss) on investments	57,464,141	3,879,548	12,015,515	16,129,882
Net realised foreign currency gain/(loss)	<u>9,754,538</u>	<u>37,036</u>	<u>(601,179)</u>	<u>9,174,239</u>
Total net realised gain/(loss)	<u>67,218,679</u>	<u>3,916,584</u>	<u>11,414,336</u>	<u>25,304,121</u>
Movement in net unrealised appreciation/(depreciation) on investments	22,177,779	1,497,826	5,408,645	5,861,794
Movement in net unrealised appreciation/(depreciation) on currency	<u>474,424</u>	<u>(9,657)</u>	<u>25,791</u>	<u>82,180</u>
Total net movement in unrealised appreciation/(depreciation)	<u>22,652,203</u>	<u>1,488,169</u>	<u>5,434,436</u>	<u>5,943,974</u>
Net gain/(loss) on financial assets and liabilities at fair value through profit or loss	<u>95,300,608</u>	<u>5,126,247</u>	<u>20,131,279</u>	<u>32,666,107</u>

	Man GLG Global Equity Alternative 30 June 2018 €	Man AHL Multi Strategy Alternative 30 June 2018 US\$	Man AHL TargetRisk 30 June 2018 US\$	Man GLG European Mid- Cap Equity Alternative 30 June 2018 €
Interest income	17,343	737,016	15,777,897	26,891
Interest expense	(36,708)	(573,214)	(12,068,627)	(1,901,644)
Dividend income	22,935	1,593,241	-	6,452,031
Dividend expense	(8,093)	(926,281)	-	(8,387,199)
	<u>(4,523)</u>	<u>830,762</u>	<u>3,709,270</u>	<u>(3,809,921)</u>
<i>Realised and unrealised gain/(loss) on financial assets and liabilities at fair value through profit and loss</i>				
Net realised gain/(loss) on investments	(222,370)	(5,890,855)	13,384,651	32,484,747
Net realised foreign currency gain/(loss)	<u>(25,242)</u>	<u>(512,721)</u>	<u>(3,876,205)</u>	<u>288,661</u>
Total net realised gain/(loss)	<u>(247,612)</u>	<u>(6,403,576)</u>	<u>9,508,446</u>	<u>32,773,408</u>
Movement in net unrealised appreciation/(depreciation) on investments	262,007	1,593,448	(885,385)	1,603,717
Movement in net unrealised appreciation/(depreciation) on currency	<u>33,340</u>	<u>(359,599)</u>	<u>(267,475)</u>	<u>(20,277)</u>
Total net movement in unrealised appreciation/(depreciation)	<u>295,347</u>	<u>1,233,849</u>	<u>(1,152,860)</u>	<u>1,583,440</u>
Net gain/(loss) on financial assets and liabilities at fair value through profit or loss	<u>43,212</u>	<u>(4,338,965)</u>	<u>12,064,856</u>	<u>30,546,927</u>

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

	Man Numeric Market Neutral Alternative 30 June 2018 US\$	Man GLG Unconstrained Emerging Equity 30 June 2018 US\$	Man GLG Global Emerging Markets Debt Total Return 30 June 2018 US\$	Man GLG Innovation Equity Alternative 30 June 2018 US\$
Interest income	3,389,321	115,057	21,048,447	481,151
Interest expense	(3,876,380)	(275,262)	(21,951,495)	(308,370)
Dividend income	-	1,374,881	-	812,798
Dividend expense	-	-	-	(827,467)
	<u>(487,059)</u>	<u>1,214,676</u>	<u>(903,048)</u>	<u>158,112</u>
<i>Realised and unrealised gain/(loss) on financial assets and liabilities at fair value through profit and loss</i>				
Net realised gain/(loss) on investments	2,315,764	4,593,452	(27,088,429)	(9,247,046)
Net realised foreign currency gain/(loss)	1,645,126	(14,933)	2,197,641	(1,740,065)
Total net realised gain/(loss)	<u>3,960,890</u>	<u>4,578,519</u>	<u>(24,890,788)</u>	<u>(10,987,111)</u>
Movement in net unrealised appreciation/(depreciation) on investments	(11,994,337)	(14,172,273)	30,889,885	1,578,444
Movement in net unrealised appreciation/(depreciation) on currency	1,207	(34,208)	992,534	30,309
Total net movement in unrealised appreciation/(depreciation)	<u>(11,993,130)</u>	<u>(14,206,481)</u>	<u>31,882,419</u>	<u>1,608,753</u>
Net gain/(loss) on financial assets and liabilities at fair value through profit or loss	<u>(8,519,299)</u>	<u>(8,413,286)</u>	<u>6,088,583</u>	<u>(9,220,246)</u>

	Man NewSmith UK Equity Alternative 30 June 2018 £	Man Alternative Style Risk Premia 30 June 2018 US\$
Interest income	43,879	690,516
Interest expense	(169,353)	(775,967)
Dividend income	994,543	8
Dividend expense	(1,077,671)	-
	<u>(208,602)</u>	<u>(85,443)</u>
<i>Realised and unrealised gain/(loss) on financial assets and liabilities at fair value through profit and loss</i>		
Net realised gain/(loss) on investments	6,202,068	(8,925,197)
Net realised foreign currency gain/(loss)	10,762	1,402,457
Total net realised gain/(loss)	<u>6,212,830</u>	<u>(7,522,740)</u>
Movement in net unrealised appreciation/(depreciation) on investments	(1,173,194)	(1,823,553)
Movement in net unrealised appreciation/(depreciation) on currency	2,443	(30,762)
Total net movement in unrealised appreciation/(depreciation)	<u>(1,170,751)</u>	<u>(1,854,315)</u>
Net gain/(loss) on financial assets and liabilities at fair value through profit or loss	<u>4,833,477</u>	<u>(9,462,498)</u>

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

	Combined Company 30 June 2017 US\$	Man GLG European Alpha Alternative 30 June 2017 €	Man GLG Alpha Select Alternative 30 June 2017 £	Man GLG European Equity Alternative 30 June 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)
	<u>3,744,629</u>	<u>(257,720)</u>	<u>(205,859)</u>	<u>(4,548,219)</u>
<i>Realised and unrealised gain/(loss) on investments and foreign currency</i>				
Net realised gain/(loss) on investments	147,393,605	(2,778,898)	7,182,656	19,981,517
Net realised foreign currency (loss)/gain	(12,695,348)	(119,750)	(84,042)	(8,750,952)
Total net realised gain/(loss)	<u>134,698,257</u>	<u>(2,898,648)</u>	<u>7,098,614</u>	<u>11,230,565</u>
Movement in net unrealised appreciation/(depreciation) on investments	36,134,339	61,437	2,142,130	(3,585,853)
Movement in net unrealised (depreciation)/appreciation on currency	(512,014)	(10,883)	1,133	(601,664)
Total net movement in unrealised appreciation/(depreciation)	<u>35,622,325</u>	<u>50,554</u>	<u>2,143,263</u>	<u>(4,187,517)</u>
Net gain/(loss) on financial assets and liabilities at fair value through profit or loss	<u>174,065,211</u>	<u>(3,105,814)</u>	<u>9,036,018</u>	<u>2,494,829</u>
	Man GLG Global Equity Alternative 30 June 2017 €	Man GLG Cred-Eq Alternative 30 June 2017 €	Man AHL Multi Strategy Alternative 30 June 2017 US\$	Man AHL TargetRisk 30 June 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)	-
	<u>(1,171,273)</u>	<u>(41,643)</u>	<u>269,470</u>	<u>336,486</u>
<i>Realised and unrealised gain/(loss) on investments and foreign currency</i>				
Net realised gain/(loss) on investments	7,221,616	1,625,004	12,025,713	1,658,210
Net realised foreign currency (loss)/gain	(3,496,642)	(241,242)	(869,786)	590,546
Total net realised gain/(loss)	<u>3,724,974</u>	<u>1,383,762</u>	<u>11,155,927</u>	<u>2,248,756</u>
Movement in net unrealised appreciation/(depreciation) on investments	1,354,175	(3,094,753)	(1,572,353)	(514,615)
Movement in net unrealised (depreciation)/appreciation on currency	(349,608)	27,282	423,065	30,733
Total net movement in unrealised appreciation/(depreciation)	<u>1,004,567</u>	<u>(3,067,471)</u>	<u>(1,149,288)</u>	<u>(483,882)</u>
Net gain/(loss) on financial assets and liabilities at fair value through profit or loss	<u>3,558,268</u>	<u>(1,725,352)</u>	<u>10,276,109</u>	<u>2,101,360</u>

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

	Man AHL Volatility Alternative 30 June 2017 US\$	Man GLG European Mid- Cap Equity Alternative 30 June 2017 €	Man Numeric Market Neutral Alternative 30 June 2017 US\$	Man GLG Unconstrained Emerging Equity 30 June 2017 US\$
Interest income	29,113	9,485	1,603,890	70,139
Interest expense	(2,335)	(1,013,016)	(1,917,453)	(167,979)
Dividend income	-	4,909,470	-	1,735,214
Dividend expense	-	(7,731,532)	-	-
	<u>26,778</u>	<u>(3,825,593)</u>	<u>(313,563)</u>	<u>1,637,374</u>
<i>Realised and unrealised gain/(loss) on investments and foreign currency</i>				
Net realised gain/(loss) on investments	1,150,346	12,860,700	1,779,909	8,204,948
Net realised foreign currency (loss)/gain	(57,089)	233,658	(2,259,962)	(92,239)
Total net realised gain/(loss)	<u>1,093,257</u>	<u>13,094,358</u>	<u>(480,053)</u>	<u>8,112,709</u>
Movement in net unrealised appreciation/(depreciation) on investments	(238,387)	7,917,373	5,047,511	8,254,791
Movement in net unrealised (depreciation)/appreciation on currency	29,012	22,662	4,374	(11,907)
Total net movement in unrealised appreciation/(depreciation)	<u>(209,375)</u>	<u>7,940,035</u>	<u>5,051,885</u>	<u>8,242,884</u>
Net gain/(loss) on financial assets and liabilities at fair value through profit or loss	<u>910,660</u>	<u>17,208,800</u>	<u>4,258,269</u>	<u>17,992,967</u>

	Man GLG Global Emerging Markets Debt Total Return 30 June 2017 US\$	Man GLG Innovation Equity Alternative 30 June 2017 US\$	Man GLG Global Fundamental Equity 30 June 2017 €	Man NewSmith UK Equity Alternative 30 June 2017 €
Interest income	14,682,273	27,905	868	-
Interest expense	(2,328,219)	(25,012)	(37,126)	(25,620)
Dividend income	-	172,935	94,413	604,412
Dividend expense	-	(128,645)	(85,966)	(306,382)
	<u>12,354,054</u>	<u>47,183</u>	<u>(27,811)</u>	<u>272,410</u>

<i>Realised and unrealised gain/(loss) on investments and foreign currency</i>				
Net realised gain/(loss) on investments	71,645,860	1,583,217	(1,081,951)	(548,380)
Net realised foreign currency (loss)/gain	412,965	1,133,028	1,494,834	271,550
Total net realised gain/(loss)	<u>72,058,825</u>	<u>2,716,245</u>	<u>412,883</u>	<u>(276,830)</u>
Movement in net unrealised appreciation/(depreciation) on investments	19,212,382	2,357,752	-	(1,575,889)
Movement in net unrealised (depreciation)/appreciation on currency	-	65	378	(617)
Total net movement in unrealised appreciation/(depreciation)	<u>19,212,382</u>	<u>2,357,817</u>	<u>378</u>	<u>(1,576,506)</u>
Net gain/(loss) on financial assets and liabilities at fair value through profit or loss	<u>103,625,261</u>	<u>5,121,245</u>	<u>385,450</u>	<u>(1,580,926)</u>

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.

Man Asset Management (Ireland) 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.

During the period ended 30 June 2018 Man GLG European Equity Alternative purchased contracts for difference from other funds managed by the same Investment Manager or other wholly-owned subsidiaries of the Man Group plc in good faith with a net fair value of €382 (30 June 2017: €Nil).

During the period ended 30 June 2018 Man GLG Global Equity Alternative sold contracts for difference to other funds managed by the same Investment Manager or other wholly-owned subsidiaries of the Man Group plc in good faith with a net fair value of €1,147 (30 June 2017: €Nil).

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), serving as directors, advisers and/or agents of other companies, including companies and legal structures in which the Fund may invest and/or which may invest into the Fund.

GLG Partners LP and Man Asset Management (Ireland) Limited are related party as the Investment Manager and Manager of the Fund, respectively and therefore all subsidiaries of Man Group plc are also related parties.

30 June 2018 Related party	Type of fees /Income	Total Fees /Income US\$	Fees payable /receivable US\$
Man Asset Management (Ireland) Limited	Management fees	33,497,520	5,949,128
Man Asset Management (Ireland) Limited	Performance fees	15,459,396	13,546,417
Man Asset Management (Ireland) Limited	Administration fees*	10,324,916	4,026,568
Man Asset Management (Ireland) Limited	Expense reimbursement	(3,254,839)	(1,701,617)
Directors	Directors' fees	26,930	-
31 December 2017			
Man Asset Management (Ireland) Limited	Management fees	49,636,517	4,952,333
Man Asset Management (Ireland) Limited	Performance fees	22,662,447	13,811,843
Man Asset Management (Ireland) Limited	Administration fees*	13,584,862	2,859,752
Man Asset Management (Ireland) Limited	Expense reimbursement	(4,547,915)	(1,985,282)
Directors	Directors' fees	50,837	-

* The amount paid to each of the Administrator and Investment Manager is determined between the parties from time to time, but, for the avoidance of doubt, the Investment Manager receives only the portion of the administration fee relating to the administrative support services it provides pursuant to the Administrative Services Agreement. Part of the administration fee will be paid by the Fund to the Manager (for on-payment to the Administrator) monthly in arrears and the remainder will be paid by the Fund to the Investment Manager.

The above amounts are payable on demand and do not bear interest. Furthermore, the above transactions were made on terms equivalent to those that prevail in arm's length transactions.

As at 30 June 2018 entities affiliated with Man Group plc owned Redeemable Participating Shares as detailed below:

Portfolio	Redeemable Participating Shares	
	30 June 2018	31 December 2017
Man GLG European Alpha Alternative	201,746	351,367
Man GLG Alpha Select Alternative	24,596	20,479
Man GLG European Equity Alternative	2,663	1,251
Man AHL Multi Strategy Alternative	340	605
Man AHL TargetRisk	29,557	36,702
Man GLG European Mid-Cap Equity Alternative	37,111	26,710
Man Numeric Market Neutral Alternative	190	190
Man GLG Unconstrained Emerging Equity	134	134
Man GLG Global Emerging Markets Debt Total Return	21,918	16,104
Man GLG Innovation Equity Alternative	10,692	130
Man NewSmith UK Equity Alternative	16	16
Man Alternative Style Risk Premia	210,070	210,070

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 Global Emerging Markets Debt Total Return, Man GLG Innovation Equity Alternative and Man Alternative Style Risk Premia at 30 June 2018:

US\$1 = AUD1.35336	US\$1 = €0.85646	US\$1 = JPY111.11111	US\$1 = RUB62.89308
US\$1 = BRL3.84763	US\$1 = £0.7574	US\$1 = KRW1111.11111	US\$1 = SEK8.94454
US\$1 = CAD1.31544	US\$1 = HKD7.84314	US\$1 = MXN19.64637	US\$1 = SGD1.36351
US\$1 = CHF0.99295	US\$1 = HUF285.7143	US\$1 = NOK8.14996	US\$1 = TRY4.58085
US\$1 = CNY6.62691	US\$1 = ILS3.66032	US\$1 = PHP53.47594	US\$1 = ZAR13.69863
US\$1 = COP3333.33333	US\$1 = INR68.49315	US\$1 = PLN3.74392	

The following exchange rates were used to translate foreign currency assets and liabilities in Man GLG European Alpha Alternative, Man GLG European Equity Alternative, Man GLG Global Equity Alternative and Man GLG European Mid-Cap Equity Alternative at 30 June 2018:

€1 = AED4.28949	€1 = COP3892	€1 = JPY129.73333	€1 = SEK10.44365
€1 = ARS33.64841	€1 = CZK26.00445	€1 = KRW1297.33333	€1 = SGD1.59204
€1 = AUD1.58019	€1 = DKK7.45118	€1 = MXN22.9391	€1 = TRY5.3486
€1 = BRL4.4925	€1 = £0.88434	€1 = MYR4.71567	€1 = TWD35.59756
€1 = CAD1.53591	€1 = HKD9.15765	€1 = NOK9.51589	€1 = UAH30.72632
€1 = CHF1.15937	€1 = HUF333.6	€1 = NZD1.72441	€1 = US\$15.99452
€1 = CLP778.4	€1 = ILS 4.27379	€1 = PLN4.3714	€1 = ZAR1.1676
€1 = CNY7.73757	€1 = INR79.9726	€1 = RUB73.43396	

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 2018:

£1 = AUD1.78685	£1 = €1.13078	£1 = JPY146.7	£1 = US\$1.3203
£1 = CHF1.31099	£1 = HKD10.35529	£1 = NOK10.76039	

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 Global Emerging Markets Debt Total Return, Man GLG Innovation Equity Alternative and Man Alternative Style Risk Premia at 31 December 2017:

US\$1 = AUD1.27845	US\$1 = €0.83278	US\$1 = JPY112.35955	US\$1 = RUB57.47126
US\$1 = BRL3.31675	US\$1 = £0.73921	US\$1 = KRW1111.11111	US\$1 = SEK8.19001
US\$1 = CAD1.25298	US\$1 = HKD7.81861	US\$1 = MXN19.56947	US\$1 = SGD1.33636
US\$1 = CHF0.97447	US\$1 = HUF256.41026	US\$1 = NOK8.17661	US\$1 = TRY3.79219
US\$1 = CNY6.51042	US\$1 = ILS3.47222	US\$1 = PHP50	US\$1 = ZAR12.37624
US\$1 = COP3333.33333	US\$1 = INR63.69427	US\$1 = PLN3.47464	

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 31 December 2017:

€1 = AED4.40984	€1 = COP4002.66667	€1 = JPY134.92135	€1 = SEK9.83456
€1 = ARS22.61394	€1 = CZK25.54894	€1 = KRW1334.22222	€1 = SGD1.60470
€1 = AUD1.53516	€1 = DKK7.44451	€1 = MXN23.49902	€1 = TRY4.55366
€1 = BRL3.98275	€1 = £0.88764	€1 = MYR4.85957	€1 = TWD35.73810
€1 = CAD1.50457	€1 = HKD9.38858	€1 = NOK9.81848	€1 = UAH33.73034
€1 = CHF1.17014	€1 = HUF307.89744	€1 = NZD1.68841	€1 = US\$1.2008
€1 = CLP750.5	€1 = ILS4.16944	€1 = PLN4.17234	€1 = ZAR14.86139
€1 = CNY7.81771	€1 = INR76.48408	€1 = RUB69.01149	

The following exchange rates were used to translate foreign currency assets and liabilities in the Man GLG Alpha Select Alternative and Man NewSmith UK Equity Alternative at 31 December 2017:

£1 = AUD1.72948	£1 = HKD10.57701	£1 = JPY152	£1 = US\$1.3528
£1 = CHF1.31826	£1 = €1.12658	£1 = NOK11.06132	

10. Net asset valuation comparison

	Outstanding Shares as at 30-Jun-2018	Net Asset Value per Share as at			Net Assets as at		
	30-Jun-2018	30-Jun-2018	31-Dec-2017	31-Dec-2016	30-Jun-2018	31-Dec-2017	31-Dec-2016
<i>Man GLG European Alpha Alternative</i>							
DN EUR	48,629	117.97	112.04	111.51	5,736,544	3,728,591	8,534,820
DN H GBP	1,586	122.63	116.40	115.04	194,529	166,060	1,040,427
DN H USD	12,020	123.83	116.65	113.90	1,488,447	1,604,925	3,573,858
IN EUR	216,947	124.90	118.66	117.27	27,095,643	22,930,320	82,529,232
IN H GBP	1,767	124.25	117.34	114.98	219,598	247,971	644,348
IN H USD	203,452	130.72	123.36	120.13	26,595,866	43,747,419	51,415,628
INU EUR	10	106.80	101.46	-	1,068	1,015	-
<i>Man GLG Alpha Select Alternative</i>							
DL GBP	7,840	131.59	126.06	110.09	1,031,746	679,810	499,770
DL H EUR	142,012	125.05	120.47	105.89	17,758,136	12,999,281	6,503,961
DL H SEK	-	-	-	98.16	-	-	4,908
DL H USD	67,383	129.02	122.84	106.27	8,693,993	8,537,152	29,800,033
IL GBP	543,232	137.74	131.56	114.36	74,824,474	48,180,677	4,011,075
IL GBP Dist	616,096	102.05	-	-	62,875,567	-	-
IL H EUR	3,075,730	131.12	125.94	110.21	403,279,082	79,673,560	5,791,103
IL H EUR Dist	68,287	102.84	-	-	7,022,863	-	-
IL H SEK	108,847	117.50	112.83	98.88	12,789,764	5,642	4,944
IL H USD	861,171	136.02	129.11	111.24	117,135,461	92,546,687	88,648,162
IL H USD Dist	8,931	102.44	-	-	914,811	-	-
IL U GBP	82,968	119.36	113.99	99.21	9,902,798	3,905,615	3,145,389
<i>Man GLG European Equity Alternative</i>							
DN EUR	808,250	117.44	115.20	109.39	94,919,256	31,780,412	124,080,749
DN H CHF	120,978	112.36	110.29	104.62	13,593,602	7,247,164	8,168,090
DN H GBP	10,788	118.76	115.76	109.05	1,281,180	1,282,243	1,732,582
DN H NOK	64,120	128.37	125.24	117.91	8,231,111	8,030,571	7,560,198
DN H SEK	2,155	120.04	117.74	112.37	258,713	253,761	207,129
DN H SGD	-	-	-	104.90	-	-	239,103
DN H USD	193,183	124.13	120.36	112.33	23,980,361	21,212,675	52,937,759
DN U EUR	10	99.37	-	-	994	-	-
IN EUR	5,474,822	123.23	120.38	113.72	674,687,415	454,158,889	299,276,924
IN H GBP	224,158	125.92	122.37	115.08	28,224,996	27,653,846	32,952,007
IN H NOK	-	-	-	103.75	-	-	5,002
IN H SEK	6,304,041	115.59	113.06	107.06	728,654,203	478,807,425	482,485,696
IN H USD	984,512	127.67	123.48	114.92	125,693,834	57,752,926	102,119,866
INU EUR	747,151	98.90	-	-	73,890,826	-	-
INZ EUR	170,392	107.98	105.12	-	18,398,796	19,096,807	-
INZ EUR Dist	8,000	102.67	100.00	-	821,324	10,000	-
INZ H CHF Dist	77,903	102.38	100.50	-	7,975,903	8,495,105	-
INZ H GBP Dist	16,206	104.04	101.93	-	1,686,120	1,564,557	-
INZ H USD	102,226	110.72	106.71	-	11,318,134	9,692,668	-
INZ H USD Dist	7,630	103.79	100.54	-	791,882	713,829	-
IXN H GBP	-	-	-	100.73	-	-	7,298,354
<i>Man GLG Global Equity Alternative</i>							
DN EUR	-	-	99.38	94.76	-	617,588	1,261,161
DN H CHF	-	-	-	94.48	-	-	1,294,427
DN H USD	-	-	100.97	94.97	-	5,449,461	14,668,484
IN EUR	-	-	100.37	95.66	-	5,412,735	172,512,287
IN H USD	-	-	102.65	96.64	-	293,590	324,898
<i>Man GLG Cred-Eq Alternative</i>							
DN EUR	-	-	-	92.65	-	-	1,636,458
DN H USD	-	-	-	93.58	-	-	451,763
IN EUR	-	-	-	94.31	-	-	42,733,181
IN H USD	-	-	-	96.76	-	-	1,195,590

10. Net asset valuation comparison (continued)

	Outstanding Shares as at 30-Jun-2018	Net Asset Value per Share as at			Net Assets as at		
	30-Jun-2018	30-Jun-2018	31-Dec-2017	31-Dec-2016	30-Jun-2018	31-Dec-2017	31-Dec-2016
Man AHL Multi Strategy Alternative							
DN USD	143,624	105.29	104.85	101.61	15,121,672	19,727,202	37,829,342
DN H EUR	1,842	101.04	101.79	100.61	186,079	189,894	137,151
DN H GBP	3,035	98.56	98.81	96.52	299,139	414,173	949,763
DN H SEK	-	-	-	101.34	-	-	5,067
IN USD	10	107.75	106.98	103.37	1,029	1,022	7,427,547
IN H CHF	55,116	95.29	95.84	96.24	5,252,216	5,282,146	707,387
IN H EUR	545,831	99.13	99.50	97.32	54,108,978	94,254,343	70,759,576
IN H GBP	13,184	103.44	103.47	100.94	1,363,693	1,557,376	80,763
IN H SEK	1,224,058	99.23	99.58	97.90	121,460,068	180,257,309	54,766,924
Man AHL TargetRisk							
D USD	64,238	116.20	113.49	96.88	7,464,607	7,265,336	189,934
D H CHF	40,217	108.64	107.65	-	4,369,224	4,462,300	-
D H EUR	48,781	112.54	111.40	96.67	5,489,662	4,742,730	967
D H SEK	50	112.47	111.57	97.37	5,624	5,579	4,868
I USD	140,419	137.68	133.97	113.52	19,332,399	55,656,326	27,667,827
I H CHF	8,513	111.83	110.41	-	951,988	839,238	-
I H EUR	891,631	118.35	116.59	100.49	105,520,882	2,300,230	1,005
I H GBP	240,933	116.44	114.13	97.73	28,053,611	27,904,484	352,892
I H JPY	896,201	10,228.33	10,057.88	-	9,166,632,007	2,765,915,697	-
I H SEK	50	113.53	112.04	96.92	5,676	5,602	4,846
INU USD	2,701,400	104.68	-	-	282,791,121	-	-
Man AHL Volatility Alternative							
DN USD	-	-	-	100.86	-	-	1,009
IN USD	-	-	-	96.83	-	-	15,212,784
IN H EUR	-	-	-	98.89	-	-	1,586,896
Man GLG European Mid-Cap Equity Alternative							
DN EUR	103,475	110.34	106.86	103.03	11,417,528	12,756,287	135,187
DN H SEK	-	-	-	101.36	-	-	5,068
DN H USD	58,472	121.76	116.79	110.71	7,119,895	7,567,728	29,098,374
DNY EUR	29,147	108.70	105.38	101.77	3,168,382	3,609,783	2,996,856
IN EUR	4,251,937	116.37	112.30	107.67	494,786,997	397,064,610	185,776,138
IN F EUR	751,166	117.94	113.40	108.06	88,595,526	81,446,106	98,788,992
INF H CHF	-	-	-	104.18	-	-	265,658
INF H GBP	37,409	117.67	112.50	106.44	4,401,905	3,826,731	9,224,797
INF H USD	1,953	122.03	116.04	108.59	238,340	249,440	389,753
IN H CHF	-	-	-	100.29	-	-	1,002,865
IN H GBP	127,865	122.16	117.44	111.79	15,620,520	53,254	550,717
IN H SEK	50	109.20	105.35	100.92	5,460	5,268	5,046
IN H USD	226,774	124.40	119.00	112.13	28,211,338	6,197,083	4,093,462
Man Numeric Market Neutral Alternative							
DN USD	22,201	97.86	99.92	103.63	2,172,698	980,839	26,029,098
DN H EUR	2,526	95.77	99.06	104.84	241,912	77,803	77,422
DN H NOK	-	-	-	105.53	-	-	5,277
DN H SEK	-	-	-	105.89	-	-	5,294
IN USD	605	100.26	101.98	104.97	60,687	61,727	38,681,469
IN H CHF	-	-	-	98.77	-	-	1,819,491
IN H EUR	399,720	95.27	98.19	103.11	38,081,273	48,054,209	38,428,272
IN H NOK	-	-	-	105.68	-	-	5,284
IN H SEK	50	98.42	101.19	106.49	4,921	5,060	5,325
INU USD	468,248	96.14	97.61	100.13	45,019,465	80,852,842	24,058,335
INU H EUR	991,303	93.03	95.69	100.06	92,221,531	141,383,947	35,746,811
INU H GBP Dist	22,022	94.24	96.39	99.86	2,075,275	2,007,939	465,373

10. Net asset valuation comparison (continued)

	Outstanding Shares as at 30-Jun-2018	Net Asset Value per Share as at 30-Jun-2018	31-Dec-2017	31-Dec-2016	Net Assets as at 30-Jun-2018	31-Dec-2017	31-Dec-2016
<i>Man GLG Unconstrained Emerging Equity</i>							
D C SEK	-	-	-	110.99	-	-	5,549
D C USD	9,527	113.95	127.10	95.77	1,085,636	685,480	958
DF C EUR	10	98.51	105.46	-	1,005	2,054	-
DF C NOK	-	-	-	100.56	-	-	5,028
DF C SEK	-	-	-	99.53	-	-	4,976
DF C USD	100,856	113.86	126.88	95.47	11,483,268	12,028,030	9,836,942
I C SEK	50	132.18	134.47	111.75	6,609	6,724	5,587
I C USD	1,553	124.26	138.09	103.32	192,924	214,391	160,415
IF C EUR	135,580	122.91	132.70	112.84	16,663,958	19,268,525	15,646,278
IF C GBP	248,016	148.45	160.86	131.56	36,817,473	52,405,497	16,817,898
IF C NOK	-	-	-	98.04	-	-	4,902
IF C SEK	50	118.32	120.32	99.66	5,916	6,016	4,983
IF C USD	7	127.82	141.79	107.35	919	1,020	20,191,779
<i>Man GLG Global Emerging Markets Debt Total Return</i>							
D USD	102,493	108.95	107.02	105.37	11,166,383	12,624,352	€4,135,585
D H CHF	9,580	97.64	97.33	-	935,429	932,421	-
D H EUR	29,220	104.23	103.67	104.34	3,045,665	2,242,368	26186
D H GBP	950	106.76	105.63	105.05	101,426	100,353	1050
D H NOK	4,050	103.84	102.60	101.88	420,534	415,516	5094
D H SEK	-	-	-	104.06	-	-	5203
DL USD	35,596	100.94	99.08	-	3,593,063	3,356,808	-
DL H EUR	8,945	102.94	102.44	103.03	920,773	848,039	102964
DMF USD	359,475	104.66	102.69	101.18	37,622,398	63,008,587	1,387,656
DMF H EUR	505	99.74	99.08	-	50,386	24,771	-
DR USD Dist	681,602	100.50	98.98	-	68,502,112	76,747,948	-
DY USD	1,168	104.80	103.07	101.73	122,383	443,349	749,038
DY H EUR	1,138	98.75	98.29	-	112,373	14,733	-
I USD	7,998,614	110.59	108.22	105.76	884,546,922	922,839,260	126,297,228
I USD Dist	256,652	101.13	99.57	-	25,955,591	23,868,603	-
I H AUD	1,349,651	103.22	-	-	139,317,044	-	-
I H CHF	56,268	101.38	100.67	100.83	5,704,360	6,015,253	262,150
I H EUR	2,065,677	106.05	105.10	104.79	219,065,088	254,427,403	37,461,669
I H EUR Dist	639,485	101.98	102.22	103.27	65,215,679	10,834,037	8,898,152
I H GBP	211,977	108.13	106.58	105.38	22,920,278	19,184,401	1,054
I H NOK	-	-	-	101.81	-	-	5,090
I H SEK	50	105.81	104.73	104.55	5,291	5,237	5,228
IL USD	10	110.10	107.57	105.26	1,101	20,417,585	1,053
IL H EUR	201,452	105.63	104.58	104.39	21,280,139	28,067,574	1,044
IMF USD	1,774,103	110.25	107.87	105.50	195,596,521	130,984,217	€8,995,100
IMF USD Dist	864,010	101.30	99.35	-	87,521,335	160,750,674	-
IMF H EUR	8,486,976	103.09	102.04	101.69	874,902,462	863,222,976	83,641,652
IMF H EUR Dist	3,051,337	103.65	103.78	104.96	316,255,882	310,616,399	224,314,319
IMF H GBP Dist	76,156	102.81	102.34	101.44	7,829,961	10,873,560	5,334,224
<i>Man GLG Innovation Equity Alternative</i>							
DN USD	363,136	106.69	105.75	-	38,744,314	265,427	-
DNF USD	-	-	100.64	-	-	25,160	-
DNF H EUR	875	99.73	99.66	-	87,276	443,501	-
DN H CHF	12,910	103.80	104.17	-	1,340,044	1,344,899	-
DN H EUR	922	104.14	104.30	-	96,066	45,578	-
IN USD	79,966	108.20	106.90	100.00	8,651,904	1,262,088	19,999,273
INF USD	20,069	107.13	105.64	-	2,149,977	1,005,356	-
INF H EUR	713,169	105.76	105.36	-	75,425,359	71,511,132	-
INF H GBP	13,018	105.54	104.72	-	1,373,907	1,436,596	-
IN H CHF	34,269	104.85	104.75	100.00	3,593,119	1,048	1,000
IN H EUR	1,407,735	104.73	104.52	100.00	147,426,869	24,086,200	1,000
IN H GBP	213,202	106.27	105.66	100.00	22,656,364	23,281,034	1,000
IN H NOK	-	-	-	100.00	-	-	5,000
IN H SEK	50	105.09	104.95	100.00	5,254	5,247	5,000
INU H EUR	10,346	98.12	-	-	1,015,120	-	-
INU H GBP	43,969	101.96	101.27	-	4,483,137	3,598,006	-

10. Net asset valuation comparison (continued)

	Outstanding Shares as at 30-Jun-2018	Net Asset Value per Share as at			Net Assets as at		
	30-Jun-2018	30-Jun-2018	31-Dec-2017	31-Dec-2016	30-Jun-2018	31-Dec-2017	31-Dec-2016
<i>Man GLG Global Fundamental Equity</i>							
IN EUR	-	-	-	100.00	-	-	1,000
IN H CHF	-	-	-	100.00	-	-	1,000
INH GBP	-	-	-	100.00	-	-	1,000
IN H NOK	-	-	-	100.00	-	-	5,000
IN H SEK	-	-	-	100.00	-	-	5,000
IN H USD	-	-	-	100.00	-	-	20,000,000
<i>Man NewSmith UK Equity Alternative</i>							
IN GBP	38,242	127.91	126.55	-	4,891,578	4,839,488	-
IX E GBP	165,923	118.41	117.15	-	19,646,391	20,081,881	-
IX H JPY	1,053,280	11,708.10	11,694.85	-	12,331,902,635	12,317,951,721	-
<i>Man Alternative Style Risk Premia</i>							
D USD	154,446	97.30	99.88	-	15,028,348	6,891,754	-
I USD	216,667	102.15	104.48	-	22,134,624	707,911	-
I H CHF	15,179	95.00	-	-	1,442,036	-	-
I H EUR	238,506	100.41	103.98	-	23,949,515	21,837,041	-
I H GBP	428,172	101.09	104.28	-	43,286,450	1,043	-
I H JPY	125,225	9,353.70	-	-	1,171,315,500	-	-
I H SEK	50	100.77	104.46	-	5,039	5,223	-
INU H EUR	327,867	96.54	-	-	31,654,728	-	-

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 2018 and 30 June 2017, 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 2018	30 June 2017
Man GLG European Alpha Alternative	€83,224	€191,377
Man GLG Alpha Select Alternative	£1,057,755	£908,988
Man GLG European Equity Alternative	€6,239,901	€10,334,655
Man GLG Global Equity Alternative	€4,918	€2,722,231
Man GLG Cred-Eq Alternative	n/a	€2,424
Man AHL Multi Strategy Alternative	US\$4,436,191	US\$1,324,311
Man AHL TargetRisk	US\$34,519	US\$4,018
Man AHL Volatility Alternative	n/a	US\$16,331
Man GLG European Mid-Cap Equity Alternative	€249,177	€717,997
Man GLG Unconstrained Emerging Equity	US\$166,668	US\$155,659
Man GLG Innovation Equity Alternative	US\$255,732	US\$61,008
Man GLG Global Fundamental Equity	n/a	US\$129,260
Man NewSmith UK Equity Alternative	£70,658	£33,939
Man Alternative Style Risk Premia	US\$17,662	n/a

13. Significant events during the period

Prospectus

A new prospectus dated 3 January 2018 was issued.

Share Classes

Effective 9 January 2018, all the share classes of Man GLG Alpha Select Alternative and Man GLG European Equity Alternative were delisted from Irish Stock Exchange.

Effective 9 January 2018, Man GLG Global Equity Alternative was fully redeemed and all the share classes of the sub-fund were delisted from Irish Stock Exchange on 10 January 2018.

All remaining listed share classes were delisted from Irish Stock Exchange with effect from 16 March 2018.

Below is the list of share classes which were launched during the period ended 30 June 2018:

Sub Fund	Share Class	Launch Date
Man GLG Alpha Select Alternative	Class IL GBP Dist	08 March 2018
Man GLG Alpha Select Alternative	Class IL H EUR Dist	23 January 2018
Man GLG Alpha Select Alternative	Class IL H USD Dist	08 March 2018
Man GLG European Equity Alternative	Class DN U EUR	12 June 2018
Man GLG European Equity Alternative	Class INU EUR	21 March 2018
Man AHL TargetRisk	Class INU USD	12 March 2018
Man GLG Global Emerging Markets Debt Total Return	Class I H AUD	16 February 2018
Man GLG Innovation Equity Alternative	Class INU H EUR	21 March 2018
Man Alternative Style Risk Premia	Class I H CHF	11 January 2018
Man Alternative Style Risk Premia	Class I H JPY	22 January 2018
Man Alternative Style Risk Premia	Class INU H EUR	02 May 2018

Effective from 26 June 2018 the address of Investment Manager in relation to the Man Numeric Portfolios has been changed.

There were no other significant events during the period ended 30 June 2018.

14. Subsequent events since the period end

There have been no subsequent events since the period end that impact the Fund and require disclosure in the unaudited financial statements.

15. Stock lending

The Fund may enter into stock lending programmes organised by generally recognised International Central Securities Depositories Systems provided that the programme is subject to a guarantee from the system operator. No such transactions incurred during the period.

16. Reclassification of prior period comparative figures

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

17. Approval of financial statements

The Directors approved these unaudited financial statements on 22 August 2018.

Financial assets at fair value through profit or loss

Nominal	Description	Fair Value €	% of Net Assets	Nominal	Description	Fair Value €	% of Net Assets
Contracts for difference (b)				Equities (continued)			
Belgium				Germany (continued)			
(1,156)	Solvay SA	8,182	0.01	52,359	Innogy SE	1,921,052	3.35
European Union				2,069	Pleiffer Vacuum Technology AG	291,522	0.51
(8,638)	ESTX SML EUR Price	96,043	0.17	1,212	Puma SE	607,212	1.06
(4,256)	STOXX Europe 600 Travel & Leisure Price EUR Index	2,866	0.00	270,471	RWE AG	5,280,946	9.21
(1,534)	STXE 600 EUR Price Index	8,766	0.02	1,735	SAP SE	171,678	0.30
		107,675	0.19			10,684,016	18.62
France				Netherlands			
5,993	Aéroports de Paris	36,201	0.06	19,915	AMG Advanced Metallurgical Group NV	959,903	1.67
(1)	Dassault Systemes SE	2	0.00	64,774	Heineken NV	5,571,859	9.71
(6,994)	Edenred	1,637	0.00	754,064	ING Groep NV	9,296,101	16.21
30,423	SMCP SA	100,437	0.18	43,793	Koninklijke DSM NV	3,771,453	6.58
(7,288)	Societe BIC SA	24,276	0.04	190,671	OCI NV	4,410,220	7.69
1,322	STOXX Europe 600 Food & Beverage Price EUR Index	8,709	0.02			24,009,536	41.86
572	STOXX 600 Health Care Price Index	4,935	0.01	Sweden			
15,523	Teleperformance	243,980	0.44	43,477	Husqvarna AB	353,897	0.62
2,572	Thales SA	6,018	0.01				
		426,195	0.76	Total equities			
Germany						37,686,226	65.70
(1,945)	adidas AG	4,908	0.01	Futures contracts (a)			
(24,424)	Deutsche Telekom AG	6,291	0.01	United Kingdom			
(19,195)	ErlingKlinger AG	36,662	0.06	(52)	FTSE 100 Index Futures September 2018	35,134	0.06
(5,255)	Evonik Industries AG	2,953	0.01				
(270,471)	RWE AG	86,551	0.15	Total futures contracts			
(1,735)	SAP SE	399	0.00			35,134	0.06
(6,522)	Software AG	7,249	0.01				
(17,035)	Suedzucker AG	5,198	0.01				
(12,894)	TUI AG	2,931	0.01				
		153,142	0.27				
Ireland							
78,731	Dalata Hotel Group Plc	29,564	0.05				
(4,619)	Paddy Power Betfair Plc	21,330	0.04				
20,476	Shire Plc	42,597	0.07				
		93,491	0.16				
Malta							
220,495	GVC Holdings Plc	172,670	0.30				
Netherlands							
(64,774)	Heineken NV	46,637	0.08				
(754,064)	ING Groep NV	319,723	0.56				
(41,468)	Koninklijke DSM NV	27,369	0.05				
(190,671)	OCI NV	127,750	0.22				
		521,479	0.91				
Switzerland							
50,179	Coca-Cola HBC AG	23,772	0.04				
(13,531)	LafargeHolcim Limited	53,096	0.09				
		76,868	0.13				
United Kingdom							
123,722	Babcock International Group Plc	10,209	0.02				
341,609	Cineworld Group Plc	4,263	0.01				
(6,635)	Compass Group Plc	266	0.00				
(1,040)	Diageo Plc	294	0.00				
2,951	Fevertree Drinks Plc	19,249	0.03				
(2,282)	InterContinental Hotels Group Plc	932	0.00				
(39,266)	Kingfisher Plc	3,708	0.01				
(1,020)	Persimmon Plc	3,143	0.01				
4,973	Reckitt Benckiser Group Plc	6,289	0.01				
69,424	Rolls-Royce Holdings Plc	33,886	0.06				
1,023,594	Tesco Plc	109,183	0.19				
		191,422	0.34				
United States							
(2,960)	FTSE France SMID Cap Tradable Plus Index	110,833	0.19				
Total contracts for difference							
		1,861,957	3.26				
Equities							
Belgium							
19,528	Umicore SA	959,801	1.67				
Denmark							
58,130	Ambu A/S	1,678,976	2.93				
Germany							
78,123	Aroundtown SA	549,595	0.96				
14,124	Fresenius SE and Company KGaA	971,731	1.69				
47,822	HelloFresh SE	625,034	1.09				
8,961	Home24 SE	265,246	0.45				

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
€1,748,264	DKK13,022,439	12 July 2018	3	350	0.00
€80,883	£71,337	06 July 2018	2	231	0.00
€987,368	£870,730	12 July 2018	2	3,110	0.01
€155,233	SEK1,576,360	12 July 2018	2	4,308	0.01
US\$28,148,101	€24,049,378	06 July 2018	2	47,652	0.08
Total unrealised gain on forward currency contracts				55,651	0.10
Total financial assets at fair value through profit and loss - trading				39,638,968	69.12

Financial liabilities at fair value through profit or loss

Nominal	Description	Fair Value €	% of Net Assets
Contracts for difference			
Belgium			
(7,816)	Colruyt SA	(17,724)	(0.03)
Denmark			
(1,934)	Coloplast A/S	(1,881)	(0.00)
(2,080)	H Lundbeck A/S	(3,215)	(0.01)
		(5,096)	(0.01)
European Union			
(2,898)	GS EU Momentum Long Price	(14,899)	(0.03)
715	GS EU Most Short Basket	(7,700)	(0.01)
		(22,599)	(0.04)
France			
12,371	Alstom SA	(15,071)	(0.03)
14,431	Altran Technologies SA	(13,102)	(0.02)
24,399	Claranova SADI	(571)	(0.00)
(1,135)	Euro STOXX 600 Industrial Goods & Services Price Index	(8,464)	(0.02)
7,654	Ipsen SA	(6,436)	(0.01)
26,885	Rubis SCA	(272,020)	(0.47)
(5,703)	Sodexo SA	(15,961)	(0.03)
(954)	STOXX Europe 600 Chemicals Price EUR Index	(3,355)	(0.01)
(1,120)	STOXX Mid 200 Price Index	(1,494)	(0.00)
3,967	Trigano SA	(30,129)	(0.05)
22,509	Vivendi Universal SA	(19,722)	(0.03)
		(386,325)	(0.67)
Germany			
(76)	Deutsche Lufthansa AG	(1,566)	(0.00)
8,784	Eiringsklinger AG	(16,777)	(0.03)
(52,359)	Innogy SE	(27,750)	(0.05)
		(46,093)	(0.08)
Italy			
(17,227)	Moncler SpA	(30,420)	(0.05)
Netherlands			
(22,805)	Koninklijke Ahold Delhaize NV	(25,573)	(0.04)
(10,230)	Wolters Kluwer NV	(18,620)	(0.03)
		(44,193)	(0.07)
Spain			
(37)	Metrovacesa SA	-	(0.00)
(3,208)	Tecnicas Reunidas SA	(7,117)	(0.01)
		(7,117)	(0.01)
Sweden			
(9,937)	ICA Gruppen AB	(2,153)	(0.00)
Switzerland			
(2,164)	STMicroelectronics NV	(766)	(0.00)
(255)	Straumann Holding AG	(1,401)	(0.00)
		(2,167)	(0.00)
United Kingdom			
262,650	ConvaTec Group Plc	(38,194)	(0.07)
(16,581)	Daily Mail & General Trust Plc	(11,170)	(0.03)
(132)	FTSE 250 Index	(56,005)	(0.11)
(12,982)	Informa Plc	(120)	(0.00)
643,643	Melrose Industries Plc	(125,264)	(0.22)
(46,189)	Pearson Plc	(18,888)	(0.04)
		(249,641)	(0.47)
Total contracts for difference		(813,528)	(1.43)

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
€12,784	CHF14,841	12 July 2018	1	(19)	(0.00)
€505,000	DKK3,763,992	12 July 2018	1	(215)	(0.00)
£485,032	€550,378	06 July 2018	3	(2,012)	(0.00)
Total unrealised loss on forward currency contracts				(2,246)	(0.00)
Total financial liabilities at fair value through profit or loss - trading				(815,774)	(1.43)
Total financial assets at fair value through profit or loss - trading				39,638,968	69.12
Total financial liabilities at fair value through profit or loss - trading				(815,774)	(1.43)
Other net assets				18,528,380	32.31
Net Assets Attributable to Holders of Redeemable Participating Shares				57,351,574	100.00

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

Classification:

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

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

*Transferable securities dealt on another regulator 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	61.54
Exchange traded financial derivative instruments described in classification (a) above	0.06
OTC financial derivative instruments described in classification (b) above	3.13
Other current assets	35.27
	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 2018 (continued)
Man GLG Alpha Select Alternative



Financial assets at fair value through profit or loss

Nominal	Description	Fair Value £	% of Net Assets	Nominal	Description	Fair Value £	% of Net Assets
Collective investment scheme				Contracts for difference (b) (continued)			
Bermuda				United Kingdom (continued)			
438,256	CATCo Reinsurance Opportunities Fund Limited	336,099	0.05	207,159	OneSavings Bank Plc	69,165	0.01
				731,918	Pagegroup Plc	107,392	0.02
				(2,464,477)	Pendragon Plc	71,241	0.01
				140,920	Petrofac Limited	73,143	0.01
				544,892	QinetiQ Group Plc	241,363	0.04
				21,557	Reckitt Benckiser Group Plc	9,231	0.00
				1,047,451	RELX Plc	222,564	0.04
				65,899	Robert Walters Plc	35,423	0.01
				535,027	Rolls-Royce Holdings Plc	614,527	0.11
				(454,126)	Royal Mail Plc	133,266	0.02
				277,579	RSA Insurance Group Plc	8,109	0.00
				(1,471,992)	Sage Group Plc/The	394,425	0.06
				(56,004)	Savills Plc	28,177	0.00
				487,833	St. Modwen Properties Plc	206,563	0.03
				(294,914)	Stobart Group Limited	3,967	0.00
				(51,277)	Superdry Plc	63,637	0.01
				778,725	Synthomer Plc	195,114	0.03
				(562,535)	TalkTalk Telecom Group Plc	17,716	0.00
				(216,732)	Tate & Lyle Plc	30,429	0.00
				(35,992)	Ted Baker Plc	64,401	0.01
				(141,719)	Telecom Plus Plc	34,054	0.01
				10,099,620	Tesco Plc	775,279	0.12
				(504,451)	Thomas Cook Group Plc	58,328	0.01
				656,703	Tullow Oil Plc	50,604	0.01
				(143,948)	Tyman Plc	7,665	0.00
				317,825	Watkin Jones Plc	48,051	0.01
						11,622,232	1.87
				United States			
				1,878,024	Diversified Gas & Oil Plc	744,558	0.12
				Total contracts for difference			
						15,519,552	2.50
				Equities			
				Jersey			
				1,176,389	Breedon Group Plc	966,992	0.15
				United Kingdom			
				3,092,041	Gaming Realms Plc	296,063	0.05
				177,329	Mind Gym Limited	314,758	0.05
				1,223,867	Urban Exposure Plc	1,272,822	0.20
						1,883,643	0.30
				United States			
				1,585,244	FFI Holdings Plc	1,260,269	0.20
				Total equities			
						4,110,904	0.65
				Futures contract (a)			
				United Kingdom			
				(3,210)	FTSE 100 Index Futures September 2018	194,260	0.03
				Total futures contract			
						194,260	0.03
				Government bonds			
				United Kingdom#			
				9,000,000	United Kingdom Treasury Bill 0% 03/09/2018	8,992,035	1.44
				3,000,000	United Kingdom Treasury Bill 0% 23/07/2018	2,999,235	0.48
				15,000,000	United Kingdom Treasury Bill 0% 06/08/2018	14,992,875	2.40
				31,000,000	United Kingdom Treasury Bill 0% 20/08/2018	30,980,625	4.96
				20,000,000	United Kingdom Treasury Bill 0% 10/09/2018	19,980,200	3.20
				25,000,000	United Kingdom Treasury Bill 0% 24/09/2018	24,974,125	4.00
				17,650,000	United Kingdom Treasury Bill 0% 01/10/2018	17,624,319	2.82
				10,000,000	United Kingdom Treasury Bill 0% 22/10/2018	9,982,050	1.60
				8,000,000	United Kingdom Treasury Bill 0% 29/10/2018	7,984,840	1.28
				16,000,000	United Kingdom Treasury Bill 0% 05/11/2018	15,967,440	2.56
				25,000,000	United Kingdom Treasury Bill 0% 12/11/2018	24,947,875	4.00
				15,000,000	United Kingdom Treasury Bill 0% 19/11/2018	14,965,650	2.40
				35,000,000	United Kingdom Treasury Bill 0% 03/12/2018	34,915,125	5.59
				50,000,000	United Kingdom Treasury Bill 0% 10/12/2018	49,873,500	7.99
						279,179,894	44.72
				Total government bonds			
						279,179,894	44.72
				Options contract (b)			
				United Kingdom			
				3,596	Call on 1.6 CNA LN 17 August 2018	179,800	0.03
				Total options contract			
						179,800	0.03
				Switzerland			
334,167	Ferguson Plc	219,695	0.04				
United Kingdom							
(420,723)	AA Plc	20,355	0.00				
(236,578)	Ashted Group Plc	27,344	0.00				
27,898	AVEVA Group Plc	75,211	0.01				
2,214,976	B&M European Value Retail SA	10,708	0.00				
1,627,555	BAE Systems Plc	157,112	0.03				
(149,934)	Berkeley Group Holdings Plc	437,526	0.07				
525,864	BHP Billiton Plc	179,304	0.03				
(602,184)	British Land Company Plc/The	22,109	0.00				
2,834,782	Capita Group Plc	121,739	0.02				
(830,138)	Card Factory Plc	200,114	0.03				
1,362,038	Centrica Plc	23,033	0.00				
1,051,448	Chemring Group Plc	359,398	0.06				
113,766	Close Brothers Group Plc	37,520	0.01				
283,140	Croda International Plc	82,320	0.01				
(373,248)	Dairy Crest Group Plc	156,171	0.03				
23,364	Derwent London Plc	5,606	0.00				
(3,399,451)	Direct Line Insurance Group Plc	576,508	0.09				
(387,310)	Dixons Carphone Plc	60,646	0.01				
370,156	DS Smith Plc	60,739	0.01				
(256,925)	Dunelm Group Plc	274,401	0.04				
(397,739)	Esure Group Plc	29,793	0.00				
(1,675)	FTSE 250 Index	116,343	0.02				
1,158,802	Gaming Realms Plc	21,094	0.00				
(202,576)	Hammerson Plc	18,321	0.00				
(207,327)	Hastings Group Holdings Plc	48,425	0.01				
988,891	Hays Plc	48,045	0.01				
175,944	Hollywood Bowl Group Plc	39,705	0.01				
345,497	Hunting Plc	166,995	0.03				
500,172	Ibstock Plc	202,083	0.03				
840,206	Imperial Brands Plc	592,699	0.10				
3,079,516	Informa Plc	1,598,212	0.27				
(1,173,485)	Intu Properties Plc	218,843	0.04				
186,149	J D Wetherspoon Plc	68,365	0.01				
149,021	J D Sports Fashion Plc	56,919	0.01				
(355,925)	Jupiter Fund Management Plc	84,041	0.01				
(1,488,187)	Kingfisher Plc	128,830	0.02				
14,580,972	Lloyds Banking Group Plc	15,437	0.00				
540,268	London Stock Exchange Group Plc	1,164,816	0.20				
(22,228)	Metro Bank Plc	91,917	0.01				
321,659	National Grid Plc	27,124	0.00				
(446,086)	NewRiver REIT Plc	119,486	0.02				
915,202	Norcoris Plc	313,041	0.05				

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
€427,507,026	£376,721,276	06 July 2018	16	1,410,145	0.23
£194,249	€219,530	12 July 2018	1	41	0.00
£38,187	US\$50,000	06 July 2018	1	326	0.00
£45,692	US\$60,226	12 July 2018	1	101	0.00
US\$126,842,869	£95,530,261	06 July 2018	4	515,891.00	0.08
Total unrealised gain on forward currency contracts				1,926,504	0.31
Total financial assets at fair value through profit or loss - trading				301,447,013	48.29

Financial liabilities at fair value through profit or loss

Nominal	Description	Fair Value £	% of Net Assets	Nominal	Description	Fair Value £	% of Net Assets
Contracts for difference				Contracts for difference (continued)			
European Union				United Kingdom (continued)			
8,605	GS EU Momentum Short Price	(94,663)	(0.02)	(22,554)	Russell UK MID 150 Index	(492,069)	(0.08)
Hungary				(232,827)	RWS Holdings Plc	(109,530)	(0.02)
44,268	Wizz Air Holdings Plc	(33,590)	(0.01)	(449,890)	Sabre Insurance Group Plc	(103,144)	(0.02)
Ireland				188,978	Serica Energy Plc	(22,819)	(0.00)
252,015	DCC Plc	(796,617)	(0.13)	(500,068)	SSE Plc	(34,679)	(0.01)
(165,075)	Glanbia Plc	(144,220)	(0.02)	(98,634)	Travis Perkins Plc	(83,731)	(0.01)
(59,374)	Glanbia Plc_CSSE	(84,673)	(0.01)	(118,191)	Unilever Plc	(84,964)	(0.01)
1,252,378	Green REIT Plc	(33,926)	(0.01)	359,282	Volution Group Plc	(12,035)	(0.00)
(1,452,678)	Greencore Group Plc	(359,089)	(0.06)	1,085,172	WPP Plc	(255,989)	(0.04)
(114,554)	Kerry Group Plc	(13,689)	(0.00)			(6,536,220)	(1.04)
(63,670)	Paddy Power Betfair Plc	(41,657)	(0.01)	United States			
985,072	Ryanair Holdings Plc	(244,840)	(0.04)	64,704	Carnival Plc	(271,897)	(0.04)
		(1,718,711)	(0.28)	Total contracts for difference			
Israel						(9,283,565)	(1.49)
154,329	Taptica international Limited	(78,804)	(0.01)				
Jersey							
(141,478)	JTC Plc	(110,242)	(0.02)				
Malta							
(121,367)	GVC Holdings Plc	(190,709)	(0.03)				
Switzerland							
522,779	Coca-Cola HBC AG	(248,729)	(0.04)				
United Kingdom							
(864,717)	AO World Plc	(283,169)	(0.05)				
222,867	Arrow Global Group Plc	(338,371)	(0.05)				
191,625	Ashmore Group Plc	(27,127)	(0.00)				
626,951	Associated British Foods Plc	(114,183)	(0.02)				
25,500	AstraZeneca Plc	(4,710)	(0.00)				
(253,049)	Auto Trader Group Plc	(7,757)	(0.00)				
1,332,345	Babcock International Group Plc	(7,347)	(0.00)				
(860,542)	Bakkavor Group Plc	(33,575)	(0.01)				
1,512,680	Balfour Beatty Plc	(94,332)	(0.02)				
100,517	Beazley Plc	(3,753)	(0.00)				
155,293	Bellway Plc	(355,861)	(0.06)				
1,439,139	BP Plc	(17,129)	(0.00)				
(257,411)	Burberry Group Plc	(42,280)	(0.01)				
(1,170,213)	Compass Group Plc	(38,424)	(0.01)				
3,566,808	ConvaTec Group Plc	(511,126)	(0.07)				
311,562	Costain Group Plc	(30,920)	(0.00)				
(206,749)	De La Rue Plc	(76,080)	(0.01)				
(13)	Dechra Pharmaceuticals Plc	(15)	(0.00)				
828,249	Diageo Plc	(13,576)	(0.00)				
1,681,819	DS Smith Plc	(170,591)	(0.03)				
475,167	easyJet Plc	(255,663)	(0.04)				
(811,807)	Eddie Stobart Logistics Plc	(18,833)	(0.00)				
(485,259)	Essentra Plc	(31,837)	(0.01)				
322,463	Forterra Plc	(22,844)	(0.00)				
(271)	FTSE 250 Index	(111,591)	(0.02)				
1,456,749	G4S Plc	(161,936)	(0.03)				
(82,323)	GlaxoSmithKline Plc	(2,814)	(0.00)				
(1,637,563)	HSBC Holdings Plc	(15,538)	(0.00)				
36,731	Intermediate Capital Group Plc	(15,071)	(0.00)				
838,761	ITE Group Plc_CSSE	(223,760)	(0.04)				
1,467,830	ITE Group Plc_CSSE	(196,993)	(0.03)				
334,823	John Wood Group Plc	(111,631)	(0.02)				
574,127	Johnson Matthey Plc	(834,660)	(0.12)				
(73,636)	Just Eat Plc	(32,811)	(0.01)				
1,532,239	Just Group Plc	(99,426)	(0.02)				
326,809	Lancashire Holdings Limited	(53,797)	(0.01)				
(113,888)	Land Securities Group Plc	(9,895)	(0.00)				
608,615	Legal & General Group Plc	(10,718)	(0.00)				
(1,384,192)	Lookers Plc	(78,099)	(0.01)				
357,624	McBride Plc	(134,532)	(0.02)				
(370,712)	Meggitt Plc	(104,737)	(0.02)				
(433,155)	Mitchells & Butlers Plc	(28,251)	(0.00)				
66,998	Mondi Plc	(3,520)	(0.00)				
(328,229)	Northgate Plc	(186,087)	(0.03)				
(222,666)	PayPoint Plc	(104,932)	(0.02)				
(155,628)	Pearson Plc	(39,450)	(0.01)				
(135,040)	Polypipe Group Plc	(7,442)	(0.00)				
131,548	Redrow Plc	(114,596)	(0.02)				
(1,765,808)	Rentokil Initial Plc	(32,146)	(0.01)				
(202,680)	Rio Tinto Plc	(123,324)	(0.02)				

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

Forward currency contracts (note 4)**

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised loss £	% of Net Assets
£472,437	€536,493	06 July 2018	7	(2,095)	(0.00)
£1,157	€1,308	06 July 2018	1	-	(0.00)
£10,163	€11,553	12 July 2018	3	(58)	(0.00)
£104,998	US\$140,739	12 July 2018	3	(1,539)	(0.00)
SEK12,806,839	£1,087,945	06 July 2018	1	(3,398)	(0.00)
US\$20,000	£15,275	06 July 2018	1	(131)	(0.00)
Total unrealised loss on forward currency contracts				(7,221)	(0.00)
Total financial liabilities at fair value through profit or loss - trading				(9,290,786)	(1.49)
Total financial assets at fair value through profit or loss - trading				301,447,013	48.29
Total financial liabilities at fair value through profit or loss - trading				(9,290,786)	(1.49)
Other net assets				332,111,757	53.20
Net Assets Attributable to Holders of Redeemable Participating Shares				624,267,984	100.00

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

Classifications:

(a) Exchange traded derivative instruments

(b) OTC financial derivative instruments

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

*Transferable securities dealt on another regulator market

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

Analysis of Total Assets

Transferable securities listed on an official stock exchange

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

Transferable securities as described in # above

OTC financial derivative instruments described in classification (b) above

Other current assets

% of Total Assets
0.70
0.03
43.64
2.76
52.87
100.00

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

Financial assets at fair value through profit or loss

Nominal	Description	Fair Value €	% of Net Assets	Nominal	Description	Fair Value €	% of Net Assets
Contracts for difference (b)				Contracts for difference (b) (continued)			
Australia				Czech Republic			
349,255	Alumina Limited	46,413	0.00	84,241	CEZ AS	141,183	0.01
227,114	Evolution Mining Limited	38,437	0.00				
(712,526)	Fortescue Metals Group Limited	55,642	0.00		Denmark		
97,959	Iluka Resources Limited	39,674	0.00	137,957	Ambu A/S	941,946	0.09
631,741	Independence Group NL	71,491	0.01	13,397	Carlsberg A/S	15,583	0.00
(46,322)	OneMarket Limited	335	0.00	5	Coloplast A/S	42	0.00
375,986	OZ Minerals Limited	80,897	0.02	14,631	DSV A/S	6,265	0.00
77,934	Sandfire Resources NL	57,960	0.01	35,932	FLSmidth & Company A/S	2,303	0.00
26,176	South32 Limited	2,153	0.00	(12,609)	H Lundbeck A/S	9,712	0.00
219,182	Western Areas Limited	44,870	0.00	(177)	ISS A/S	5	0.00
174,126	Whitehaven Coal Limited	153,458	0.01	(31,956)	NKT A/S	62,149	0.01
		591,330	0.05	(5)	Novo Nordisk A/S	7	0.00
				(76,426)	Novozymes A/S	6,700	0.00
Austria				(221,782)	Orsted A/S_GS	272,751	0.02
(14)	ams AG	161	0.00	76,967	Orsted A/S_GS	404,962	0.04
168	ANDRITZ AG	50	0.00	285	Tryg A/S	153	0.00
(60)	BUWOG AG	15	0.00	(23,811)	Vestas Wind Systems A/S	51,632	0.00
(33,963)	Raiffeisen Bank International AG	157,155	0.02			1,774,210	0.16
88,843	Verbund AG	122,975	0.01		European Union		
(1,185)	voestalpine AG	5,764	0.00	(18,680)	ESTX SML EUR Price	224,535	0.02
		286,120	0.03	(8,703)	GS EU Momentum Long Price	60,669	0.01
				(36,155)	MSGLG46	132,764	0.01
Belgium				69,394	MSGLGDEF	37,584	0.00
(5)	Ackermans & van Haaren NV	11	0.00	18,594	MSGLLOILS	49,631	0.00
(43,893)	bpost SA	177,004	0.02	(173,262)	MSGLSXNP Index	567,032	0.05
705	Cofinimmo	386	0.00	(621)	OMX Helsinki 25 Index	720	0.00
705	Cofinimmo SA	2	0.00	(9,205)	STOXX Europe 600 Travel & Leisure Price Index	3,661	0.00
1,328	Colruyt SA	11,929	0.00	(18,101)	STXE 600 EUR Price Index	91,934	0.01
(11,125)	Galapagos NV	39,647	0.00			1,168,530	0.10
(5)	Groupe Bruxelles Lambert SA	17	0.00		Finland		
(8,371)	Ion Beam Applications	4,643	0.00	6,474	Cargotec Oyj	2,530	0.00
(62,548)	Ontex Group NV	265,394	0.02	297,873	Fortum Oyj	628,078	0.06
(35,088)	Solvay SA	204,995	0.02	(26,296)	Huhtamaki Oyj	79,772	0.01
(18,195)	Telenet Group Holding NV	221,615	0.02	5	Kesko Oyj	13	0.00
83,441	Unicore SA	182,002	0.02	156,791	Nokia Oyj	63,123	0.01
		1,107,645	0.10	33,952	Nokian Renkaat Oyj	42,660	0.00
				(1,923)	Outokumpu Oyj	569	0.00
Bermuda				(224,179)	Stora Enso Oyj	529,487	0.05
(86,658)	Assured Guaranty Limited	35,731	0.01	87,167	Terveystalo Oyj	120,807	0.01
(389)	Everest Re Group Limited	4,073	0.00	37,882	Valmet Oyj	15,239	0.00
63,020	Hiscox Limited	24,455	0.00	(316,962)	Wartsila Oyj Abp	393,454	0.03
5,106	Odfjell Drilling Limited	0	0			1,875,732	0.17
(25,180)	Textainer Group Holdings Limited	27,112	0.00		France		
(19,862)	Triton International Limited/Bermuda	15,047	0.00	(21,032)	Accor SA	58,208	0.01
		106,418	0.01	133,030	Aeroports de Paris	1,196,401	0.12
				(6,245)	Air Liquide SA	7,829	0.00
Brazil				51,802	Airbus SE	71,609	0.01
(156,080)	Gerdau SA	170,478	0.02	20,437	Alten SA	100,986	0.01
				(2,179)	Amundi SA	15,298	0.00
Canada				(19,923)	Arkema SA	77,595	0.01
(584,687)	Baytex Energy Corporation	5,288	0.00	(5)	Bouygues SA	22	0.00
(105,282)	Hudbay Minerals Inc	121,882	0.01	(14,228)	Bureau Veritas SA	7,209	0.00
(114,516)	Ivanhoe Mines Limited	11,142	0	(166,271)	Carrefour SA	281,143	0.02
(4,337)	Shaw Communications Inc	1,745	0.00	724,219	CGG SA	30,088	0.00
		140,057	0.01	(33,876)	Cie de Saint-Gobain	29,133	0.00
				(20,563)	Cie Generale des Etablissements Michelin SCA	132,567	0.01
China				(104,376)	Cie Plastic Omnium SA	376,912	0.03
(304,000)	Air China Limited	2,921	0.00	(47)	Dassault Aviation SA	2,056	0.00
(631,081)	CGN Power Company Limited	8,782	0.00	(6)	Dassault Systemes SE	11	0.00
105,784	China Conch Venture Holdings Limited	82,537	0.01	(52,649)	Edenred	7,350	0.00
(264,308)	China Merchants Bank Company Limited	94,037	0.01	468,134	Electricite de France SA	262,023	0.02
(491,950)	China Minsheng Banking Corporation Limited	54,560	0.00	(243)	Elior Group SA	1,107	0.00
(234,136)	China Shenhua Energy Company Limited	34,642	0.00	(342,437)	Engie SA	304,384	0.03
(342,000)	China Southern Airlines Company Limited	13,721	0.00	(2,082)	Eramet	59,263	0.01
(494,054)	CRRC Corporation Limited	100,721	0.01	5	Essilor International Cie Generale d'Optique SA	37	0.00
(554,009)	Dongfeng Motor Group Company Limited	67,902	0.01	(1,772)	ESTX EUR Price Index	19,825	0.00
43,358	ENN Energy Holdings Limited	48,976	0.00	(6,067)	Eurazeo SA	44,540	0.00
(133,958)	Hengan International Group Company Limited	3,821	0.00	(12,885)	Euro Stoxx 600 Industrial Goods & Services Price Index	164,927	0.01
(55,520)	iQIYI Inc	212,488	0.03	21,242	Eutelsat Communications SA	22,277	0.00
(2,425)	Noah Holdings Limited	13,961	0.00	(8,218)	Faurecia SA	38,553	0.00
(358,531)	Sinopharm Group Company Limited	188,318	0.02	(16,342)	Getlink	6,761	0.00
(223,998)	Sogou Inc	105,134	0.01	(5,986)	Hermes International	178,142	0.02
(54,500)	Sunac China Holdings Limited	39,457	0.00	5	Ingenico Group SA	24	0.00
(521)	TAL Education Group	1,087	0.00	(26,761)	JCDecaux SA	63,448	0.01
181,753	Tianhe Chemicals Group Limited	0	0.00	(108,198)	Klepierre SA	159,095	0.01
(285,000)	Yanzhou Coal Mining Company Limited	46,905	0.00				
(728,000)	Zhou Hei Ya International Holdings Company Limited	23,109	0.00				
		1,143,079	0.10				

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

Nominal	Description	Fair Value €	% of Net Assets	Nominal	Description	Fair Value €	% of Net Assets
Contracts for difference (b) (continued)				Contracts for difference (b) (continued)			
Italy (continued)				Netherlands			
3,705,374	Snam SpA	206,799	0.02	88,896	Aalberts Industries NV	188,201	0.02
(1,679,367)	Telecom Italia SpA/Milano	208,210	0.02	(7,487)	Akzo Nobel NV	17,602	0.00
(3,950,250)	Terna Rete Elettrica Nazionale SpA	815,111	0.08	79,408	Altice Europe NV_CS	140,179	0.01
(14)	UniCredit SpA	42	0.00	574,777	Altice Europe NV_MS	180,877	0.02
		2,515,628	0.22	(86,581)	Arcadis NV	62,618	0.01
Japan				(8,556)	ASML Holding NV	13,260	0.00
(96,609)	Adastria Company Limited	38,558	0.00	(14)	ASR Nederland NV	33	0.00
81,975	Ain Holdings Inc	546,093	0.05	359	Boskalis Westminster	7,726	0.00
78,122	Asahi Group Holdings Limited	41,563	0.00	(7,149)	Euronext NV	10,449	0.00
(72,798)	Bridgestone Corporation	23,019	0.00	(457)	EXOR NV	1,389	0.00
(82,258)	Coca-Cola Bottlers Japan Holdings Inc	141,824	0.01	123,212	Gemalto NV	11,356	0.00
(37,008)	Daito Trust Construction Company Limited	244,624	0.02	58,730	IMCD NV	331,152	0.03
(25)	Daiwa Securities Group Inc	2	0.00	2,695	Koninklijke DSM NV	567	0.00
49,258	en-japan Inc	102,059	0.01	(6,413,857)	Koninklijke KPN NV	41,529	0.00
(52,087)	Ezaki Glico Company Limited	54,201	0.00	(104,949)	Koninklijke Vopak NV	132,164	0.01
22,498	Fast Retailing Company Limited	1,462,641	0.13	(186,760)	OCI NV	89,645	0.01
(141,100)	Financial Products Group Company Limited	48,542	0.00	(5)	PostNL NV	-	0.00
(65,291)	Harmonic Drive Systems Inc	311,640	0.03	(13,617)	QIAGEN NV	10,761	0.00
(341,201)	Honda Motor Company Limited	694,535	0.06	(5)	Randstad NV	16	0.00
(47)	Idemitsu Kosan Company Limited	17	0.00	692,158	Royal Dutch Shell Plc_CS	607,401	0.04
80,257	IHI Corporation	57,046	0.01	200,669	Royal Dutch Shell Plc_CS	286,061	0.03
94,079	Japan Investment Adviser Company Limited	739,824	0.07	318,376	Royal Dutch Shell Plc_MS	186,461	0.02
248,404	Japan Tobacco Inc	218,608	0.02	(19)	SBM Offshore NV	14	0.00
(294,000)	JGC Corporation	360,357	0.03	(14)	Signify NV	50	0.00
(1,135,494)	Kajima Corporation	1,454,728	0.13	(2,494,984)	Sns Reaal AG	25	0.00
(25,743)	Kawasaki Heavy Industries Limited	28,012	0.00	14,512	Takeaway.com NV	173,267	0.02
(52)	Koito Manufacturing Company Limited	285	0.00	98	Unilever NV	73	0.00
(408,655)	Kubota Corporation	796,855	0.07			2,492,876	0.22
(310,662)	Lion Corporation	157,157	0.01	New Zealand			
(159,312)	Mazda Motor Corporation	73,778	0.01	(53,686)	Fisher & Paykel Healthcare Corporation Limited	11,096	0.00
54,979	MEIJI Holdings Company Limited	258,388	0.02	Norway			
(208,459)	Mitsui Chemicals Inc	454,387	0.04	(30,258)	Aker BP ASA	5,377	0.00
(190,119)	Mitsui Fudosan Company Limited	66,984	0.01	1,464,639	Elkem ASA	1,028,937	0.10
(53,185)	Nissan Chemical Corporation	5,194	0.00	(164,893)	Fred Olsen Energy ASA	53,803	0.00
(39,989)	Nitori Holdings Company Limited	234,760	0.02	5	Gjensidige Forsikring ASA	3	0.00
(2,398,004)	NTN Corporation	761,589	0.07	(220,315)	Marine Harvest ASA	127,721	0.01
(911,163)	Oji Holdings Corporation	254,590	0.02	534,373	NEL ASA	3,569	0.00
334,951	Outsourcing Inc	244,438	0.02	(395,752)	Norsk Hydro ASA	165,272	0.02
(148,292)	Persol Holdings Company Limited	234,477	0.02	1,160	Norwegian Air Shuttle ASA	11,385	0.00
6,769	Pigeon Corporation	6,133	0.00	(2,506)	Schibsted ASA	3,741	0.00
5,933	Ryohin Keikaku Company Limited	88,817	0.01	(99,052)	Storebrand ASA	18,614	0.00
(241,397)	Sakata INX Corporation	298,904	0.03	(159)	Yara International ASA	8	0.00
(109,369)	Seria Company Limited	435,218	0.04			1,418,430	0.13
97,947	SG Holdings Company Limited	27,078	0.00	Poland			
(65,607)	Shimamura Company Limited	1,530,410	0.15	(35,318)	Jastrzebska Spolka Weglowa SA	41,002	0.00
(297,153)	Subaru Corporation	476,218	0.04	21,812	KGHM Polska Miedz SA	5,001	0.00
107,074	Sumitomo Realty & Development Company Limited	229,155	0.02			46,003	0.00
(20)	Suntory Beverage & Food Limited	11	0.00	Portugal			
(121,391)	Taiheyo Cement Corporation	502,253	0.04	(52,097)	Banco Comercial Portugues SA	1,027	0.00
(38,870)	TechnoPro Holdings Inc	96,158	0.01	8,722	EDP - Energias de Portugal SA	2,706	0.00
(23)	Tosoh Corporation	-	0.00	1,643	Galp Energia SGPS SA	979	0.00
87,842	Toyota Motor Corporation	137,610	0.01	(5,542)	Jeronimo Martins SGPS SA	3,127	0.00
(230,045)	Yaskawa Electric Corporation	1,695,575	0.16			7,839	0.00
(32,637)	Zeon Corporation	23,340	0.00				
		15,657,655	1.39	Russia			
Jersey				(49,773)	Polymetal International Plc	33,206	0.00
637,840	Breedon Group Plc	6,627	0.00	South Africa			
42,677	Phoenix Group Holdings	79,665	0.01	(150,879)	Kumba Iron Ore Limited	102,220	0.01
		86,292	0.01	3,462,225	Petra Diamonds Limited	116,969	0.01
Luxembourg						219,189	0.02
(18,251)	APERAM SA	56,888	0.01	South Korea			
(67,699)	ArcelorMittal_GS	43,685	0.00	(2,305)	Amorepacific Corporation	34,389	0.00
(58,937)	ArcelorMittal_GS	188,070	0.02	Spain			
99,501	Befesa SA	619,574	0.06	(106,397)	Acerinox SA	18,673	0.00
32,129	SES SA	103,104	0.01	87,308	ACS Actividades de Construcción y Servicios SA_GS	205,981	0.02
(41,440)	Tenaris SA	5,619	0.00	189,967	ACS Actividades de Construcción y Servicios SA_GS	167,551	0.01
(8,068)	Ternium SA	17,755	0.00	(47,902)	Aena SME SA	611,675	0.05
		1,034,695	0.10	(14)	Bankia SA	5	0.00
Malta				(616)	Bankinter SA	151	0.00
906,192	GVC Holdings Plc	715,920	0.07	(1,209)	CaixaBank SA	380	0.00
(27,318)	Kindred Group Plc	23,160	0.00	126,067	Cellnex Telecom SA	15,379	0.00
		739,080	0.07	1,283	Enagas SA	1,861	0.00
Mexico							
399,896	Grupo Mexico SAB de CV	33,587	0.00				

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

Nominal	Description	Fair Value €	% of Net Assets	Nominal	Description	Fair Value €	% of Net Assets
Contracts for difference (b) (continued)				Contracts for difference (b) (continued)			
United Kingdom (continued)				United Kingdom (continued)			
(640)	FTSE 250 Index	73,805	0.01	1,647	Unilever NV	2,506	0.00
(44)	FTSE 350 General Retailers Index	1,397	0.00	(1,050,475)	United Utilities Group Plc	149,418	0.01
(707)	FTSE 350 Mining Index	550,232	0.05	199,200	Vesuvius Plc	85,795	0.01
197	GKN Plc	81	0.00	(1,152,645)	Vodafone Group Plc	84,904	0.01
(19,478)	GlaxoSmithKline Plc	1,994	0.00	(69,670)	WH Smith Plc	44,571	0.00
(41,828)	Greggs Plc	101,186	0.01	(76,318)	Whitbread Plc	198,843	0.02
3,446,095	GVC Holdings Plc CVR	146,130	0.01	33,751	Wm Morrison Supermarkets Plc	1,910	0.00
(343,381)	Halfords Group Plc	93,901	0.01	97,597	WPP Plc	44,554	0.00
(66,235)	Hammerson Plc	6,879	0.00	2,206,834	ZPG Plc	16,341	0.00
(224,471)	Hays Plc	2,312	0.00			22,547,130	2.00
(16,734)	HomeServe Plc	178	0.00				
379,009	Howden Joinery Group Plc	219,571	0.02	United States			
(216,195)	HSBC Holdings Plc	47,978	0.00	(40,235)	12M Momentum Long	43,289	0.00
20,644	Hunting Plc	701	0.00	(15,584)	3M Company	163,385	0.01
(18,776)	IMI Plc	70	0.00	(34,949)	AbbVie Inc	16,104	0.00
414,775	Imperial Brands Plc	286,934	0.03	(420)	Acuity Brands Inc	3,382	0.00
72,859	Inchcape Plc	48,042	0.00	10,140	Adobe Systems Inc	368,765	0.04
(44,015)	Indivior Plc	48,645	0.00	32,534	ADT Inc	29,477	0.00
2,486,611	Informa Plc	2,622,388	0.24	(5,917)	Aflac Inc	10,312	0.00
35,906	Inmarsat Plc	74,252	0.01	(1,843)	Air Products & Chemicals Inc	11,256	0.00
(4,956)	InterContinental Hotels Group Plc	1,981	0.00	(401)	Alaska Air Group Inc	1,552	0.00
(767,753)	International Consolidated Airlines Group SA	182,677	0.02	(2,600)	Albemarle Corporation	20,654	0.00
(8,096)	Intertek Group Plc	8,155	0.00	112	Alexion Pharmaceuticals Inc	1,451	0.00
(2,019,473)	Intu Properties Plc	673,344	0.06	33	Align Technology Inc	2,351	0.00
241,350	ITV Plc	56,971	0.01	(36,211)	Allegheny Technologies Inc	67,734	0.01
16,046	J D Wetherspoon Plc	10,887	0.00	(9,029)	Allegiant Travel Company	86,966	0.01
224,004	JD Sports Fashion Plc	197,678	0.02	2,711	Alphabet Inc	168,677	0.02
(332,826)	Jupiter Fund Management Plc	197,009	0.02	70,372	Altice USA Inc	110,514	0.01
(100,464)	Kier Group Plc	97,215	0.01	(2,296)	Altria Group Inc	23,035	0.00
(1,037,567)	Kingfisher Plc	105,086	0.01	1,101	Amazon.com Inc	320,475	0.04
105,250	Land Securities Group Plc	27,591	0.00	(5,381)	American Airlines Group Inc	43,942	0.00
(421,903)	Legal & General Group Plc	34,291	0.00	(1,106)	American Express Company	1,803	0.00
(17,404)	LivaNova Plc	23,483	0.00	(4,335)	American International Group Inc	7,247	0.00
2,220,149	Lloyds Banking Group Plc	64,807	0.01	(10,900)	Amgen Inc	6,753	0.00
368,930	London Stock Exchange Group Plc	1,566,866	0.14	(50,472)	Apple Inc	50,290	0.00
(388,231)	Marks & Spencer Group Plc	25,812	0.00	(597)	Applied Materials Inc	4,348	0.00
170,676	Meggitt Plc	25,684	0.00	(2,349)	Aramark	2,936	0.00
27,108	Merlin Entertainments Plc	10,132	0.00	(78,645)	ArcBest Corporation	116,134	0.01
(4,228)	Metro Bank Plc	18,691	0.00	(5,417)	Arch Coal Inc	81,447	0.01
137,556	Mondi Plc	124,230	0.01	(99,469)	Arconic Inc	103,290	0.01
161,450	National Grid Plc	13,319	0.00	(19,020)	AT&T Inc	21,854	0.00
(122,914)	NewRiver REIT Plc	38,375	0.00	215	Autodesk Inc	1,162	0.00
485,305	NEX Group Plc	96,705	0.01	(54,576)	Baker Hughes a GE Company	38,495	0.00
61,705	Next Plc	628,240	0.06	(3,281)	Ball Corporation	11,478	0.00
191,933	Pagegroup Plc	34,675	0.00	(1,129)	Bank of America Corporation	1,800	0.00
168,128	Patisserie Holdings Plc	209,680	0.02	(1,871)	BB&T Corporation	5,529	0.00
123,029	Pennon Group Plc	115,585	0.01	(93)	Biogen Inc	2,772	0.00
(86,318)	Persimmon Plc	181,014	0.02	(176,774)	Blackstone Mortgage Trust Inc	76,006	0.01
(226,834)	Petrofac Limited	111,418	0.01	(933)	BorgWarner Inc	5,153	0.00
258,650	Primary Health Properties Plc	13,454	0.00	(938)	Brighthouse Financial Inc	8,587	0.00
(117,078)	Purplebricks Group Plc	47,816	0.00	(8,420)	Brown & Brown Inc	152	0.00
112,394	Quilter Plc	18,777	0.00	(17,162)	Burlington Stores Inc	32,472	0.00
29,964	Reckitt Benckiser Group Plc	23,689	0.00	(124,173)	Caesars Entertainment Corporation	129,024	0.02
564,348	RELX Plc	608,832	0.05	(30,966)	Caleres Inc	6,955	0.00
816,426	Rolls-Royce Holdings Plc	554,619	0.05	(8,554)	Campbell Soup Company	2,373	0.00
(968,737)	Royal Bank of Scotland Group Plc	143,959	0.01	(10,624)	Cantel Medical Corporation	9,639	0.00
(1,817,052)	Royal Mail Plc	721,788	0.06	(1,400)	Cardinal Health Inc	15,566	0.00
(84,693)	RPC Group Plc	50,205	0.00	(36,076)	Carnival Corporation	48,545	0.00
537,004	RSA Insurance Group Plc	45,791	0.00	(7,619)	Caterpillar Inc	60,354	0.01
97,847	Shaftesbury Plc	3,737	0.00	(313)	Cboe Global Markets Inc	66	0.00
163,866	Sky Plc	267,916	0.02	(9,226)	Cedar Fair LP	8,388	0.00
98	Smith & Nephew Plc	8	0.00	(770)	Celgene Corporation	16,664	0.00
(23,865)	Smiths Group Plc	24,846	0.00	(56,194)	Centennial Resource Development Inc/DE	25,592	0.00
(686,196)	SSE Plc	236,508	0.02	(34,792)	Century Aluminum Company	51,946	0.00
(113,202)	SSP Group Plc	23,914	0.00	(3,313)	CH Robinson Worldwide Inc	23,398	0.00
(56)	St James's Place Plc	1	0.00	(1,451)	Charter Communications Inc	43,523	0.00
(489,230)	Stagecoach Group Plc	65,104	0.01	(29,582)	Chevron Corporation	11,273	0.00
173,913	Subsea 7 SA	190,102	0.02	(14,799)	Choice Hotels International Inc	46,483	0.00
146,392	Synthomer Plc	66,542	0.01	(5,591)	Citigroup Inc	8,937	0.00
(371,044)	Tate & Lyle Plc	66,680	0.01	(7,328)	Cognex Corporation	21,800	0.00
31,873	TechnipFMC Plc_GS	97,989	0.01	(12,833)	Colfax Corporation	16,598	0.00
(62,193)	TechnipFMC Plc_GS	28,484	0.00	(9,828)	Comcast Corporation	4,443	0.00
7,807,371	Tesco Plc	1,069,605	0.10	(6,517)	Commercial Metals Company	5,031	0.00
(198,411)	The British Land Company Plc	8,250	0.00	(1,713)	Concho Resources Inc	7,959	0.00
(34,951)	The Go-Ahead Group Plc	117,885	0.01	(229)	Constellation Brands Inc	1,448	0.00
(1,756,548)	The Sage Group Plc	479,321	0.04	(9,170)	Cracker Barrel Old Country Store Inc	40,927	0.00
(19,236)	The Weir Group Plc	11,911	0.00	4,429	CSX Corporation	15,595	0.00
13,066	Travis Perkins Plc	21,495	0.00	(579)	Cummins Inc	12,384	0.00
385,425	Tullow Oil Plc	110,960	0.01	(16,287)	CVS Health Corporation	83,271	0.01

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

Nominal	Description	Fair Value €	% of Net Assets	Nominal	Description	Fair Value €	% of Net Assets
Contracts for difference (b) (continued)				Contracts for difference (b) (continued)			
United States (continued)				United States (continued)			
87,634	Dell Technologies Inc Class V	802,832	0.08	(8,759)	Morgan Stanley	33,084	0.00
(26,204)	Delta Air Lines Inc	94,717	0.01	(56,472)	MS Materials Basket	38,990	0.00
(5,304)	Dine Brands Global Inc	4,872	0.00	(19,201)	MSGLITS2	67,587	0.01
(2,915)	Discover Financial Services	6,009	0.00	(9,465)	MSGLITSO	5,460	0.00
(4,289)	Dollar Tree Inc	38,964	0.00	(11,915)	MSGLLEIS	38,677	0.00
(933)	Dover Corporation	1,164	0.00	(76,657)	MSGLMATS	85,985	0.01
(2,533)	DR Horton Inc	2,854	0.00	(607)	Mylan NV	2,107	0.00
(1,720)	DTE Energy Company	179	0.00	(8,792)	Navigent Corporation	3,223	0.00
(555)	DXC Technology Company	2,947	0.00	(9,549)	Nevro Corporation	9,938	0.00
(2,450)	Eastman Chemical Company	9,858	0.00	(14,382)	Newmont Mining Corporation	15,169	0.00
(485)	eBay Inc	1,595	0.00	(2,926)	Nielsen Holdings Plc	5,640	0.00
(3,001)	Ecolab Inc	12,694	0.00	(3,346)	Norwegian Cruise Line Holdings Limited	20,355	0.00
(215)	Equifax Inc	441	0.00	(24,567)	Nucor Corporation	38,342	0.00
(22,297)	Expeditors International of Washington Inc	47,858	0.00	(28,410)	NuVasive Inc	27,158	0.00
(42,816)	Express Inc	11,556	0.00	(18,260)	Oil States International Inc	27,821	0.00
11,201	Facebook Inc	265,052	0.03	(11,154)	Old Dominion Freight Line Inc	99,330	0.01
(168)	FedEx Corporation	2,559	0.00	(7,560)	Oracle Corporation	9,319	0.00
(2,833)	Fifth Third Bancorp	10,222	0.00	(3,892)	PACCAR Inc	8,075	0.00
(2,078)	Fluor Corporation	18,473	0.00	(74,807)	Patterson Companies Inc	43,314	0.00
(16,821)	Ford Motor Co	1,887	0.00	(2,457)	Paycom Software Inc	8,741	0.00
(24,641)	Fortune Brands Home & Security Inc	39,366	0.00	16,789	PayPal Holdings Inc	92,263	0.01
(13,145)	FTSE France SMID Cap Tradable Plus Index	490,898	0.05	(12,895)	Penumbra Inc	49,561	0.00
(3,780)	FTSE Italy SMID Cap Tradable Plus Index	363,233	0.04	(275)	Perspecta Inc	1,470	0.00
(278,542)	General Electric Company	220,074	0.03	(555)	Pioneer Natural Resources Company	4,032	0.00
(10,659)	General Mills Inc	901	0.00	94,769	Plains All American Pipeline LP	99,856	0.01
(7,190)	Genuine Parts Company	5,015	0.00	(17,404)	Polaris Industries Inc	38,342	0.00
(15,772)	Glaukos Corporation	2,385	0.00	(2,949)	PPG Industries Inc	4,675	0.00
(8,135)	Global Payments Inc	15,227	0.00	(58,020)	ProPetro Holding Corporation	128,046	0.01
(218,897)	Groupon Inc	37,465	0.00	(15,159)	PVH Corporation	140,231	0.01
(3,183)	H&R Block Inc	9,822	0.00	(14,657)	Qorvo Inc	11,066	0.00
(8,638)	Halliburton Company	43,169	0.00	(26,589)	Ralph Lauren Corporation	87,567	0.01
(5,223)	Harley-Davidson Inc	447	0.00	14,457	Ramaco Resources Inc	407	0.00
(1,614)	Helmerich & Payne Inc	3,291	0.00	(9,149)	Raytheon Company	18,939	0.00
(4,801)	Hospitality Properties Trust	1,414	0.00	(915)	Red Hat Inc	20,255	0.00
(1,446)	Hubbell Inc	3,096	0.00	(57,172)	Regions Financial Corporation	24,379	0.00
(154)	Huntington Ingalls Industries Inc	4,456	0.00	(6,507)	Rockwell Automation Inc	33,939	0.00
(72,714)	Intel Corporation	329,051	0.04	21,205	Rowan Companies Plc	25,503	0.00
(52,256)	International Business Machines Corporation	116,005	0.01	(4,564)	Royal Caribbean Cruises Limited	33,485	0.00
(20,114)	International Flavors & Fragrances Inc	8,742	0.00	(89,286)	RPC Inc	292,352	0.04
121	Intuitive Surgical Inc	3,923	0.00	(1,442)	Schlumberger Limited	1,291	0.00
(26,153)	iShares iBoxx \$ High Yield Corporationate Bond	30,786	0.00	(304,667)	Schneider National Inc	172,241	0.03
(28,340)	iShares MSCI Emerging Markets	95,234	0.01	(1,680)	Sealed Air Corporation	1,641	0.00
(289)	iShares US Aerospace & Defense	92	0.00	(1,446)	SiteOne Landscape Supply Inc	903	0.00
(21,706)	JC Penney Company Inc	7,153	0.00	677	Skyworks Solutions Inc	4,477	0.00
(415,228)	JetBlue Airways Corporation	10,632	0.00	(93,701)	Solaris Oilfield Infrastructure Inc	256,785	0.03
(11,069)	Johnson Controls International plc	5,185	0.00	(120,266)	Southern Copper Corporation	770,255	0.08
40,264	JPM iDex Restaurants	45,625	0.00	(109,124)	Southwest Airlines Company	165,490	0.02
(22,366)	JPM iDex US RM Price USD	11,538	0.00	(24,135)	SPDR S&P 500 Trust	41,926	0.00
(33,496)	JPMorgan Chase & Company	118,487	0.01	(47,125)	SPDR S&P Homebuilders	22,876	0.00
(13,550)	Juniper Networks Inc	1,738	0.00	(341,272)	SPDR S&P Metals & Mining	261,890	0.03
(14,284)	Kaiser Aluminum Corporation	43,971	0.00	(103,261)	Spirit Airlines Inc	101,737	0.01
(78,651)	Keane Group Inc	153,700	0.01	(1,881)	Starbucks Corporation	13,430	0.00
(24,241)	Kemper Corporation	6,080	0.00	(95,819)	Steel Dynamics Inc	211,256	0.03
(2,375)	KeyCorporation	1,121	0.00	(49,969)	SunTrust Banks Inc	70,443	0.01
(29,106)	Kirby Corporation	112,645	0.01	(33,921)	Superior Energy Services Inc	62,398	0.01
39,265	KKR & Company LP	100,987	0.01	(8,851)	Symantec Corporation	19,177	0.00
5	KLAT-Tencor Corporation	14	0.00	(5,069)	SYNNEX Corporation	56,145	0.00
(2,167)	Knight-Swift Transportation Holdings Inc	6,310	0.00	(62,408)	T Rowe Price Group Inc	150,802	0.01
(8,815)	Kohl's Corporation	24,654	0.00	(25,872)	Tallgrass Energy GP LP	50,132	0.00
(5,563)	Lam Research Corporation	22,393	0.00	(53,871)	Tallgrass Energy Partners LP	33,463	0.00
(15,365)	Landstar System Inc	16,637	0.00	(1,017)	Tapestry Inc	4,989	0.00
(51,075)	Laidos Holdings Inc	27,806	0.00	(14,410)	Technology Select Sector SPDR Fund	30,264	0.00
(1,705)	Lennar Corporation	7,237	0.00	(32,534)	The ADT Corporation	94,579	0.01
(111,126)	Liberty Oilfield Services Inc	142,118	0.01	(84,128)	The Bank of New York Mellon Corporation	209,704	0.03
(5,208)	LKQ Corporation	21,842	0.00	14,252	The Blackstone Group LP	2,067	0.00
(9,946)	M&T Bank Corporation	132,262	0.01	(111,811)	The Charles Schwab Corporation	633,461	0.07
(92,671)	Mallinckrodt Plc	11,672	0.00	(9,091)	The Estee Lauder Companies Inc	42,249	0.00
(131,128)	Marathon Petroleum Corporation	538,183	0.06	(1,153)	The Goldman Sachs Group Inc	21,951	0.00
(580)	Markel Corporation	9,911	0.00	(3,346)	The Goodyear Tire & Rubber Company	9,542	0.00
(28,153)	Marriott International Inc/MD	141,559	0.01	(1,317)	The Home Depot Inc	1,608	0.00
(29,946)	Marsh & McLennan Companies, Inc	5,411	0.00	(4,508)	The Interpublic Group of Companies Inc	2,479	0.00
12,099	Mastercard Inc	255,309	0.03	(243)	The PNC Financial Services Group Inc	1,976	0.00
(35,625)	McDonald's Corporation	171,165	0.03	(13,743)	Thor Industries Inc	27,387	0.00
(275)	McKesson Corporation	3,603	0.00	(2,260)	Toll Brothers Inc	11,490	0.00
(43,733)	MetLife Inc	111,177	0.01	(3,063)	Trimble Inc	4,215	0.00
(4,755)	MGM Resorts International	21,425	0.00	(793)	Ulta Beauty Inc	1,904	0.00
406	Microchip Technology Inc	2,478	0.00	(6,634)	Union Pacific Corporation	21,658	0.00
(7,178)	Micron Technology Inc	27,237	0.00	(14,215)	United Bankshares Inc	6,757	0.00
21,917	Microsoft Corporation	155,863	0.01	(23,858)	United Continental Holdings Inc	33,955	0.00
(445)	Mohawk Industries Inc	932	0.00	(22,309)	United Parcel Service Inc	137,831	0.01
(12,191)	Molson Coors Brewing Company	6,443	0.00	(901)	United Rentals Inc	14,618	0.00

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

Nominal	Description	Fair Value €	% of Net Assets	Nominal	Description	Fair Value €	% of Net Assets
Contracts for difference (b) (continued)				Equities (continued)			
United States (continued)				China (continued)			
271	UnitedHealth Group Inc	2,269	0.00	424,962	China Yongda Automobiles Services Holdings Limited	357,694	0.03
(23,425)	Universal Display Corporation	177,966	0.03	27,265	Ctrip.com International Limited	1,112,271	0.10
(934)	Universal Health Services Inc	6,679	0.00	1,034,425	Dail Foods Group Company Limited	683,221	0.06
(15,686)	Urban Outfitters Inc	775	0.00	153,218	ENN Energy Holdings Limited	1,290,483	0.11
(5,835)	Valvoline Inc	7,406	0.00	1,396,026	Huadian Power International Corporation Limited	472,457	0.04
(19,634)	Varian Medical Systems Inc	26,350	0.00	673,659	iKang Healthcare Group Inc	11,805,116	1.06
(9,580)	Viacom Inc	4,620	0.00	1,255,177	Maanshan Iron & Steel Company Limited	478,230	0.04
20,838	Visa Inc	261,233	0.03	2,120	NetEase Inc	458,790	0.04
(401)	Walgreens Boots Alliance Inc	2,729	0.00	3,273,021	Ping An Insurance Group Company of China Limited	25,798,392	2.30
(1,685)	Waste Management Inc	151	0.00	719,374	Shanghai Pharmaceuticals Holding Company Limited	1,700,275	0.15
(6,143)	Waters Corporation	856	0.00	1,796,487	Sinopec Engineering Group Company Limited	1,608,217	0.14
(807)	Western Digital Corporation	6,014	0.00	68,499	Tencent Holdings Limited_BNYM	2,948,118	0.26
(7,580)	Whirlpool Corporation	54,766	0.00	11,178	Tencent Holdings Limited_BNYM	480,559	0.04
(11,627)	Workday Inc	66,522	0.01	1,864,379	Tianhe Chemicals Group Limited	-	0.00
(2,245)	Wyndham Destinations Inc	9,672	0.00	200,196	Vipshop Holdings Limited	1,860,414	0.17
(2,245)	Wyndham Hotels & Resorts Inc	3,208	0.00	857,944	Xiabuxiabu Catering Management China Holdings Company Limited	1,605,375	0.14
(887)	Xerox Corporation	4,818	0.00	132,033	Yangtze Optical Fibre and Cable Joint Stock Limited Company	458,370	0.04
(18,300)	Yelp Inc	17,167	0.00	152,005	ZTO Express Cayman Inc	2,603,829	0.23
(60,212)	Yum! Brands Inc	139,921	0.01				
(8,226)	Zillow Group Inc	7,433	0.00				
		14,713,219	1.31			78,214,745	6.95
Total contracts for difference				Finland			
		103,650,080	9.21	269,943	Fortum Oyj	5,517,635	0.49
Equities				314,818	Stora Enso Oyj	5,276,350	0.47
Bermuda						10,793,985	0.96
58	Everest Re Group Limited	11,449	0.00	Germany			
69,299	Marvell Technology Group Limited	1,272,554	0.11	12,304	Akasol AG	611,570	0.05
186,510	Nabors Industries Limited	1,023,964	0.09	124,872	Bayer AG	11,781,673	1.05
14	Signet Jewelers Limited	669	0.00	89,191	Infineon Technologies AG	1,947,040	0.17
91,446	Validus Holdings Limited	5,294,634	0.47	1,657,473	Innogy SE	60,812,684	5.41
290,056	XL Group Limited	13,899,733	1.24			75,152,967	6.68
		21,503,003	1.91	Hong Kong			
Brazil				1,624,654	Beijing Enterprises Water Group Limited	759,122	0.07
277,363	Gerdau SA	840,962	0.07	234,413	Brilliance China Automotive Holdings Limited	362,368	0.03
34,406	Pagseguro Digital Limited	817,752	0.07	303,098	China Gas Holdings Limited	1,043,973	0.09
331,888	Vale SA	3,644,216	0.33	321	China Resources Cement Holdings Limited	279	0.00
		5,302,930	0.47	264,420	China Resources Gas Group Limited	981,476	0.09
Canada				238,650	Global Cord Blood Corporation	1,939,779	0.17
126,536	Aecon Group Inc	1,273,719	0.11	736,346	Haier Electronics Group Company Limited	2,158,405	0.19
874,573	Bombardier Inc	2,961,076	0.26	36,112	Hong Kong Exchanges & Clearing Limited	930,400	0.08
168,671	Capstone Mining Corporation	110,921	0.01	1,317,300	Kunlun Energy Company Limited	987,980	0.09
43,898	Concordia International Corporation	7,820	0.00	1,292,017	Lifestyle International Holdings Limited	2,347,082	0.21
196,397	Copper Mountain Mining Corporation	158,565	0.01	570,308	WH Group Limited	397,848	0.04
203,678	First Quantum Minerals Limited	2,568,762	0.23			11,908,712	1.06
1,161,098	Mitel Networks Corporation	10,909,379	0.98	Ireland			
200,540	Nevsun Resources Limited	596,716	0.05	971	Accenture Plc	136,051	0.01
99,193	Precision Drilling Corporation_BNYM	282,061	0.03	9,939	Horizon Pharma Plc	140,970	0.01
96,515	Precision Drilling Corporation_BNYM	273,360	0.02	2,123	Medtronic Plc	155,668	0.02
429,914	Raging River Exploration Inc	1,595,536	0.14	313	Perrigo Company Plc	19,546	0.00
69,941	Restaurant Brands International Inc	3,612,216	0.32			452,235	0.04
728,670	Sherritt International Corporation	526,628	0.05	Italy			
34,945	Stelco Holdings Inc	576,784	0.05	30,585	Assicurazioni Generali SpA	439,506	0.04
112,834	Teck Resources Limited	2,459,531	0.22	547,538	Atlantia SpA	13,863,662	1.22
19,868	The Stars Group Inc_BNYM	617,711	0.05	348,990	Autogrill SpA	3,709,764	0.33
6,217	The Stars Group Inc_BNYM	193,004	0.02	73,727	Azimut Holding SpA	977,251	0.09
		28,723,789	2.55	24,515	Banca Generali SpA	523,150	0.05
Cayman Islands				58,190	Buzzi Unicem SpA	1,221,408	0.11
61,734	Ocean Rig UDW Inc	1,558,750	0.14	246,838	Cerved Group SpA	2,270,910	0.20
China				233,739	Enel SpA	1,111,896	0.10
7,835	Alibaba Group Holding Limited	1,245,024	0.11	75,430	Eni SpA	1,199,790	0.11
2,443,753	Aluminum Corporation of China Limited	923,082	0.08	14,844	Gamenet Group SpA	110,291	0.01
1,411,118	Angang Steel Company Limited	1,090,694	0.10	6,371	Leonardo SpA	53,937	0.00
296,770	Anhui Conch Cement Company Limited	1,457,937	0.13	7,476	Luxottica Group SpA	413,124	0.04
3,253,421	AviChina Industry & Technology Company Limited	1,658,685	0.15	2,556	Pirelli & C SpA	18,281	0.00
17,452	Baidu Inc	3,632,252	0.32	331	Poste Italiane SpA	2,373	0.00
3,919,084	BBMG Corporation	1,240,764	0.11	17,986	PRADA SpA	71,277	0.01
108,496	BYD Company Limited	563,211	0.05	570,331	Prismian SpA	12,165,160	1.08
349,326	Changyou.com Limited	4,987,593	0.44	5,479	Saipem SpA	21,609	0.00
22,054	China Biologic Products Holdings Inc	1,876,257	0.17	8,472	Salvatore Ferragamo SpA	177,065	0.02
368,663	China Conch Venture Holdings Limited	1,155,096	0.10	307,260	Snam SpA	1,098,762	0.10
88,458	China Mengniu Dairy Company Limited	256,877	0.02	33,198	Telecom Italia SpA/Milano	21,160	0.00
349,100	China Oilfield Services Limited	282,407	0.03	8,446	Terna Rete Elettrica Nazionale SpA	39,122	0.00
1,453,712	China Railway Signal & Communication Corporation Limited	883,975	0.08	196,346	Unipol Gruppo SpA	649,709	0.06
609,555	China Shenhua Energy Company Limited	1,239,080	0.11			40,159,207	3.57

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

Nominal	Description	Fair Value €	% of Net Assets	Nominal	Description	Fair Value €	% of Net Assets
Equities (continued)				Equities (continued)			
Japan				United States (continued)			
220,130	Aruhi Corporation	3,945,614	0.34	218,604	Alcoa Corporation	8,777,488	0.79
129,814	SG Holdings Company Limited	2,439,213	0.22	19,228	Alder Biopharmaceuticals Inc	260,205	0.02
12,228	Square Enix Holdings Company Limited	514,371	0.05	8,352	Allergan Plc	1,192,622	0.11
15	Yakult Honsha Company Limited	858	0.00	3,351	Alliant Energy Corporation	121,463	0.01
		6,900,056	0.61	1,909	Alnylam Pharmaceuticals Inc	161,036	0.01
Jersey				2,670	Alphabet Inc	2,582,277	0.23
1,477,307	Breedon Group Plc	1,373,167	0.12	1,610	Altria Group Inc	78,311	0.01
Luxembourg				4,477	Amazon.com Inc	6,517,926	0.58
103,009	Tenaris SA_BNYM	1,618,786	0.14	13,756	Ambac Financial Group Inc	233,871	0.02
33,793	Tenaris SA_BNYM	1,053,254	0.09	383	Ameren Corporation	19,961	0.00
6,574	Ternium SA	196,057	0.02	273,039	American Airlines Group Inc	8,877,188	0.80
		2,868,097	0.25	1,624	American Electric Power Company Inc	96,323	0.01
Netherlands				1,218	American International Group Inc	55,311	0.00
103,010	Constellium NV	908,743	0.08	3,178	American Water Works Company Inc	232,399	0.02
60,652	Koninklijke Ahold Delhaize NV	1,243,669	0.11	187	Ameriprise Financial Inc	22,404	0.00
6,416,326	Koninklijke KPN NV	14,950,041	1.33	15,193	AmerisourceBergen Corporation	1,109,595	0.10
139,754	Koninklijke Philips NV	5,090,539	0.45	364	AMETEK Inc	22,497	0.00
347,280	NXP Semiconductors NV	32,501,636	2.89	327	Amgen Inc	51,699	0.00
186,760	OCI NV	4,319,759	0.38	5,829	Amphenol Corporation	435,097	0.04
50,924	Wright Medical Group NV	1,132,274	0.10	36,855	Anadarko Petroleum Corporation	2,312,217	0.21
		60,146,661	5.34	1,134	Analog Devices Inc	93,164	0.01
Russia				79,814	Andeavor	8,967,496	0.81
20,088	Polyus PJSC	565,193	0.05	597	ANSYS Inc	89,063	0.01
Singapore				196	Anthem Inc	39,959	0.00
59,533	Sea Limited	764,845	0.07	3,206	AO Smith Corporation	162,421	0.01
South Africa				29,574	Applied Materials Inc	1,169,991	0.10
85,633	Sibanye Gold Limited	177,493	0.02	2,100	Archer-Daniels-Midland Company	82,432	0.01
Sweden				241,510	Archrock Inc	2,482,223	0.22
12,098	Autoliv Inc	1,484,027	0.13	8,813	Ares Management LP	156,249	0.01
22,052	Spotify Technology SA	3,177,619	0.28	93,839	Arthur J Gallagher & Company	5,246,722	0.48
2,642	Veoneer Inc	90,627	0.01	7,920	AT&T Inc	217,815	0.02
		4,752,273	0.42	21,049	AtrCure Inc	487,667	0.04
Switzerland				588	Automatic Data Processing Inc	67,555	0.01
50,229	ABB Limited	936,564	0.09	271	Avery Dennison Corporation	23,698	0.00
364	Chubb Limited	39,600	0.00	103,974	Axalta Coating Systems Limited	2,699,201	0.24
2,926	Garmin Limited	152,872	0.02	30,573	Bank of America Corporation	738,172	0.07
3,112	ObsEva SA	40,354	0.00	46,162	Baxter International Inc	2,919,449	0.26
532	STMicroelectronics NV	10,181	0.00	1,106	BB&T Corporation	47,781	0.00
1,643	TE Connectivity Limited	126,734	0.01	6,333	Becton Dickinson and Company	1,299,416	0.12
		1,306,305	0.12	2,053	Berkshire Hathaway Inc	328,202	0.03
United Kingdom				33,183	Best Buy Company Inc	2,119,642	0.19
64,860	BrightSphere Investment Group Plc	792,175	0.07	723	Biogen Inc	179,730	0.02
59,696	CNH Industrial NV	542,995	0.05	62,195	BJ's Wholesale Club Holdings Inc	1,259,828	0.11
78,912	Fiat Chrysler Automobiles NV	1,288,949	0.11	519	BlackRock Inc	221,834	0.02
532	IHS Markit Limited	23,507	0.00	75,760	Bloomin' Brands Inc	1,304,249	0.12
60,351	Liberty Global Plc_BNYM	1,423,551	0.13	23	Booking Holdings Inc	39,932	0.00
21,579	Liberty Global Plc_BNYM	491,814	0.04	7,894	Boston Scientific Corporation	221,090	0.02
600,811	Medica Group Plc	885,923	0.08	15,225	Brinker International Inc	620,710	0.06
7,863,898	Premier Foods Plc	3,370,216	0.31	37,050	Bristol-Myers Squibb Company	1,756,111	0.16
677,966	Urban Exposure Plc	797,300	0.07	20,893	Brown-Forman Corporation	877,021	0.08
261	Willis Towers Watson Plc	33,889	0.00	1,936	Burlington Stores Inc	249,605	0.02
		9,650,319	0.86	34,144	C&J Energy Services Inc	690,162	0.06
United States				3,719	CA Inc	113,556	0.01
1,470	3M Company	247,680	0.02	55,113	Cabot Oil & Gas Corporation	1,123,455	0.10
47,694	Abbott Laboratories	2,491,419	0.22	5,063	Campbell Soup Company	175,799	0.02
74,959	Abraxas Petroleum Corporation	185,543	0.02	420	Cardinal Health Inc	17,566	0.00
39,954	Acacia Communications Inc	1,191,210	0.11	55,735	Carnival Corporation	2,735,791	0.24
28,464	Aclaris Therapeutics Inc	486,853	0.04	3,407	CBRE Group Inc	139,309	0.01
8,164	Adobe Systems Inc	1,704,821	0.15	135	CenturyLink Inc	2,155	0.00
5	Advance Auto Parts Inc	581	0.00	742	Cerner Corporation	37,998	0.00
8,170	Adverum Biotechnologies Inc	37,087	0.00	43,083	CH Robinson Worldwide Inc	3,087,083	0.27
26,916	Aetna Inc	4,230,299	0.38	51,021	Cheniere Energy Inc	2,848,751	0.25
60,013	Affiliated Managers Group Inc	7,641,756	0.68	4,329	Chipotle Mexican Grill Inc	1,599,418	0.14
2,973	Agilent Technologies Inc	157,467	0.01	4,676	Church & Dwight Company Inc	212,904	0.02
882	Air Products & Chemicals Inc	117,643	0.01	191	Cigna Corporation	27,802	0.00
20,031	Aircastle Limited	351,707	0.03	2,781	Cincinnati Financial Corporation	159,255	0.01
445,284	AK Steel Holding Corporation	1,655,202	0.15	5,843	Cisco Systems Inc	215,343	0.02
56,026	Alaska Air Group Inc	2,897,872	0.26	17,957	Citigroup Inc	1,029,234	0.09
40,306	Albermarle Corporation	3,256,447	0.29	611	Citizens Financial Group Inc	20,357	0.00
				327	Citrix Systems Inc	29,363	0.00
				318,614	Cleveland-Cliffs Inc	2,300,472	0.20
				23,219	Clovis Oncology Inc	904,259	0.08
				303	CME Group Inc	42,540	0.00
				224	CMS Energy Corporation	9,071	0.00
				877	Cognizant Technology Solutions Corporation	59,333	0.01
				11,345	Coherent Inc	1,519,922	0.14
				1,470	Colgate-Palmolive Company	81,599	0.01
				77,488	Comcast Corporation	2,177,535	0.19
				29,093	Commercial Metals Company	526,019	0.05

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

Nominal	Description	Fair Value €	% of Net Assets	Nominal	Description	Fair Value €	% of Net Assets
Equities (continued)				Equities (continued)			
United States (continued)				United States (continued)			
3,500	Conagra Brands Inc	107,109	0.01	60,805	Hologic Inc	2,070,146	0.18
1,708	Consolidated Edison Inc	114,076	0.01	7,396	Honeywell International Inc	912,504	0.08
5,928	Constellation Brands Inc	1,111,268	0.10	1,050	Hormel Foods Corporation	33,464	0.00
5,129	Corning Inc	120,850	0.01	3,780	HP Inc	73,460	0.01
1,125	CoStar Group Inc	397,592	0.04	138,013	Huntington Bancshares Inc	1,744,741	0.15
1,055	Costco Wholesale Corporation	188,835	0.02	47,282	IberiaBank Corporation	3,069,655	0.27
61,927	Cotiviti Holdings Inc	2,340,661	0.21	252	IDEXX Laboratories Inc	47,039	0.00
1,853	Coty Inc	22,378	0.00	177	Illinois Tool Works Inc	21,003	0.00
16,034	CSX Corporation	875,893	0.08	401	Illumina Inc	95,923	0.01
14	CVS Health Corporation	772	0.00	3,614	Immunomedics Inc	73,267	0.01
1,913	Danaher Corporation	161,685	0.01	434	Incyte Corporation	24,905	0.00
175	Darden Restaurants Inc	16,047	0.00	373,715	Independence Contract Drilling Inc	1,318,749	0.12
712,993	Daseke Inc	6,063,998	0.54	9,867	Ingersoll-Rand Plc	758,311	0.07
15,892	DaVita Inc	945,176	0.08	16,750	Insmid Inc	339,290	0.03
182,021	Delek US Holdings Inc	7,821,501	0.70	15,723	Insulet Corporation	1,154,093	0.10
18,960	Dell Technologies Inc Class V	1,373,506	0.12	1,941	Intel Corporation	82,641	0.01
17,729	Delta Air Lines Inc	752,254	0.07	915	Intercontinental Exchange Inc	57,641	0.01
957	Dentsply Sirona Inc	35,877	0.00	3,510	International Business Machines Corporation	419,979	0.04
11,318	DexCom Inc	920,717	0.08	579	International Paper Company	25,827	0.00
15,641	Dillard's Inc	1,265,962	0.11	19,314	Intuit Inc	3,379,681	0.30
409	Discover Financial Services	24,665	0.00	262,719	Invesco Limited	5,976,461	0.53
18,620	Discovery Inc	438,568	0.04	243	IPG Photonics Corporation	45,919	0.00
44,987	Dollar General Corporation	3,799,168	0.34	275	IQVIA Holdings Inc	23,511	0.00
11,756	Dollar Tree Inc	855,861	0.08	2,007	JB Hunt Transport Services Inc	208,943	0.02
3,882	Dominion Energy Inc	226,692	0.02	1,526	Johnson & Johnson	158,593	0.01
400	Dover Corporation	25,078	0.00	1,895	Kansas City Southern	171,979	0.02
2,254	DR Horton Inc	79,152	0.01	198,005	KapStone Paper and Packaging Corporation	5,850,861	0.52
39,869	DSW Inc	881,690	0.08	10,566	Kellogg Company	632,304	0.06
245	DTE Energy Company	21,746	0.00	55,182	KeyCorporation	923,520	0.08
5,047	Duke Energy Corporation	341,841	0.03	3,281	Kimberly-Clark Corporation	296,022	0.03
11,699	DXC Technology Company	807,723	0.07	2,839	Kirby Corporation	203,281	0.02
3,972	Dycom Industries Inc	321,523	0.03	119,296	KLX Inc	7,346,480	0.65
5,486	E*TRADE Financial Corporation	287,374	0.03	223,057	Knight-Swift Transportation Holdings Inc	7,299,908	0.65
611	Edison International	33,110	0.00	7,225	Kohl's Corporation	451,118	0.04
12,661	Edwards Lifesciences Corporation	1,578,572	0.14	2,856	L Brands Inc	90,214	0.01
2,949	Eli Lilly & Company	215,527	0.02	420	L3 Technologies Inc	69,183	0.01
6,913	Emerson Electric Company	409,374	0.04	159	Laboratory Corporation of America Holdings	24,449	0.00
252	Entergy Corporation	17,437	0.00	560	Leggett & Platt Inc	21,411	0.00
287,911	Envision Healthcare Corporation	10,852,609	0.97	1,659	Leidos Holdings Inc	83,835	0.01
5,849	EQT Corporation	276,432	0.02	41,980	Lincoln National Corporation	2,238,238	0.20
8,140	Esperion Therapeutics Inc	273,227	0.02	915	Loews Corporation	37,837	0.00
8,460	Eversource Energy	424,685	0.04	31,176	Lowe's Companies Inc	2,551,917	0.23
2,413	Exelon Corporation	88,042	0.01	86,428	Lumber Liquidators Holdings Inc	1,802,511	0.16
233	Expedia Group Inc	23,986	0.00	12,850	LyondellBasell Industries NV	1,209,004	0.11
128	Express Scripts Holding Company	8,465	0.00	1,013	M&T Bank Corporation	147,627	0.01
45,057	Exxon Mobil Corporation	3,192,639	0.28	353	Madrigal Pharmaceuticals Inc	84,562	0.01
159	F5 Networks Inc	23,485	0.00	40,642	Masco Corporation	1,302,577	0.12
9,887	Facebook Inc	1,645,533	0.15	13,775	Mastercard Inc	2,318,584	0.21
1,955	Fastenal Company	80,591	0.01	12,194	Mattel Inc	171,492	0.02
17,502	FibroGen Inc	938,397	0.08	388	McCormick & Company Inc	38,579	0.00
36,860	Fifth Third Bancorp	906,070	0.08	611	Merck & Company Inc	31,765	0.00
61,242	First Horizon National Corporation	935,769	0.08	271	Mettler-Toledo International Inc	134,306	0.01
9,418	FirstEnergy Corporation	289,667	0.03	200,493	MGIC Investment Corporation	1,840,850	0.16
1,876	FLIR Systems Inc	83,505	0.01	22,785	Microsoft Corporation	1,924,396	0.17
734	Fluor Corporation	30,666	0.00	765	Mohawk Industries Inc	140,394	0.01
107,822	FNB Corporation	1,239,323	0.11	467	Molson Coors Brewing Company	27,215	0.00
9,098	Foot Locker Inc	410,269	0.04	6,230	Mondelez International Inc	218,774	0.02
1,111	Fortune Brands Home & Security Inc	51,090	0.00	3,155	Monster Beverage Corporation	154,838	0.01
5,003	Franklin Resources Inc	137,336	0.01	168	Moody's Corporation	24,542	0.00
509,790	Freeport-McMoRan Inc	7,536,273	0.67	362	Motorola Solutions Inc	36,081	0.00
64,314	FTS International Inc	784,404	0.07	229	Mylan NV	7,088	0.00
74,250	Gardner Denver Holdings Inc	1,869,048	0.17	16,879	MyoKardia Inc	717,779	0.06
2,886	General Electric Company	33,642	0.00	14	Nasdaq Inc	1,094	0.00
9,763	General Mills Inc	370,100	0.03	109,458	Navistar International Corporation	3,817,507	0.34
53,650	General Motors Company	1,810,466	0.16	607	NetApp Inc	40,827	0.00
202	Genuine Parts Company	15,881	0.00	103	Newell Brands Inc	2,275	0.00
543,417	Genworth Financial Inc	2,094,451	0.19	6,053	News Corporation	80,358	0.01
383	Gilead Sciences Inc	23,238	0.00	882	NextEra Energy Inc	126,179	0.01
233	Global Payments Inc	22,249	0.00	186	NIKE Inc	12,694	0.00
19,872	GlycoMimetics Inc	274,537	0.02	504	NISource Inc	11,344	0.00
152,300	Halliburton Company	5,877,811	0.52	68,917	Noble Energy Inc	2,082,473	0.18
1,606	Harley-Davidson Inc	57,882	0.01	3,881	Nordstrom Inc	172,120	0.02
118,672	Hawaiian Holdings Inc	3,654,026	0.32	59,347	Norfolk Southern Corporation	7,668,778	0.68
399	HCA Healthcare Inc	35,063	0.00	1,577	Northern Trust Corporation	138,973	0.01
747	Helmerich & Payne Inc	40,794	0.00	28,708	Nucor Corporation	1,536,765	0.14
18,223	Henry Schein Inc	1,133,758	0.10	49,556	NxStage Medical Inc	1,184,200	0.11
1,489	Hewlett Packard Enterprise Company	18,632	0.00	6,930	Oasis Petroleum Inc	76,984	0.01
10,263	Hibbett Sports Inc	201,296	0.02	5,919	Omnicom Group Inc	386,658	0.03
6,058	HollyFrontier Corporation	355,059	0.03	4,729	O'Reilly Automotive Inc	1,108,058	0.10

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

Nominal	Description	Fair Value €	% of Net Assets	Nominal	Description	Fair Value €	% of Net Assets
Futures contracts (a) (continued)				Option contracts (b) (continued)			
Hong Kong				Italy			
(88)	Hang Seng Index Futures July 2018	2,489	0.00	2,057	Calls on 3 ISP IM 21 September 2018	23,244	0.00
(24)	HSCEI Index Futures July 2018	18,603	0.00				
		21,092	0.00				
Italy				Netherlands			
(33)	FTSE/MIB Index Futures September 2018	132,230	0.01	710	Calls on 115 NXPI US 17 August 2018	328,380	0.03
757	Intesa Sanp SSDF December 2019	3,785	0.00	290	Calls on 7.5 ATC NA 21 December 2018	64,670	0.01
		136,015	0.01	290	Calls on 8 ATC NA 21 December 2018	55,390	0.00
Japan				581	Calls on 8.5 ATC NA 21 December 2018	90,636	0.01
(75)	NIKKEI 225 OSE Index Futures September 2018	103,307	0.01	660	Calls on 9 ATC NA 20 July 2018	45,540	0.00
(4)	Tokyo TOPIX Index Futures September 2018	2,745	0.00	1,362	Calls on 9.5 ATC NA 21 December 2018	134,838	0.01
		106,052	0.01	1,158	Put on 0.9 SR NA 15 February 2018	103,062	0.01
				351	Put on 105 NXPI US 20 July 2018	111,233	0.01
						933,749	0.08
Sweden				Sweden			
(313)	OMXS 30 Index Futures July 2018	4,357	0.00	3,181	Calls on 155 VOLVB 20 July 2018	21,319	0.00
Switzerland				3,256	Calls on 160 VOLVB 20 July 2018	10,911	0.00
9	Swiss Market Index Futures September 2018	4,425	0.00	174	Put on 1500 OMBX 17 August 2018	29,569	0.00
				2,701	Put on 190 ASSAB SS 20 July 2018	97,619	0.01
						159,418	0.01
United Kingdom				Switzerland			
(1,523)	FTSE 100 Index Futures September 2018	391,902	0.04	1,750	Calls on 3.9 GLEN LN 20 July 2018	79,551	0.01
398	Rio Tinto Plc SSDF December 2018	143,774	0.01	803	Calls on 4 GLEN LN 20 July 2018	22,814	0.00
		535,676	0.05	4,088	Calls on 4.1 GLEN LN 20 July 2018	69,687	0.01
United States				1,241	Calls on 4.2 GLEN LN 17 August 2018	49,361	0.00
(30)	NASDAQ E-mini Index Futures September 2018	21,618	0.00			221,413	0.02
(159)	S&P 500 E-mini Index Futures September 2018	117,692	0.01				
		139,310	0.01				
Total futures contracts				United Kingdom			
		2,761,755	0.25	1,176	Calls on 1.6 GLEN LN 17 August 2018	66,490	0.01
Option contracts (b)				425	Calls on 34 IMB LN 21 December 2018	79,296	0.01
Australia				224	Put on 39 RIO LN 17 August 2018	235,565	0.02
635	Calls on 160 VOLVB 20 July 2018	592,391	0.05	434	Put on 42 RIO LN 20 July 2018	564,376	0.05
131	Put on 5975 AS51 20 September 2018	64,281	0.01	266	Put on 5.2 BP/LN 20 July 2018	2,257	0.00
75	Put on 6000 AS51 16 August 2018	21,453	0.00	793	Put on 5.3 BP/LN 20 July 2018	8,967	0.00
		678,125	0.06			956,951	0.09
China				United States			
3,098	Put on 50 2318 HK 28 December 2018	3,383	0.00	80	Calls on 125 KMB US 20 July 2018	69	0.00
2,069	Put on 55 2318 HK 28 December 2018	13,552	0.00	36	Calls on 134 MCK US 06 July 2018	5,704	0.00
766	Put on 57.5 2318 HK 28 December 2018	10,871	0.00	4,036	Calls on 18 FCX US 20 July 2018	124,445	0.01
		27,806	0.00	2,412	Calls on 19 FCX US 17 August 2018	99,161	0.01
European Union				2,132	Calls on 35 CMCSA US 21 September 2018	195,387	0.02
10,129	Calls on 6.5 IBE SQ 20 July 2018	159,268	0.01	30	Calls on 72.5 DVA US 20 July 2018	1,901	0.00
France				11,447	Written option K=2.7 Egalet Corporation 7 June 2022	-	0.00
5,923	Calls on 15 ORA FP 20 July 2018	17,769	0.00	1,469	Put on 100 SMH US 17 August 2018	348,519	0.03
213	Calls on 150 ILD FP 20 July 2018	10,224	0.00	13	Put on 105 NDX 20 July 2018	105,877	0.01
1,315	Calls on 20.5 UG FP 17 August 2018	56,545	0.01	177	Put on 175 AAPL US 20 July 2018	12,129	0.00
		84,538	0.01			893,192	0.08
Germany				Total option contracts			
1,068	Calls on 130 SX7E 21 December 2018	42,720	0.00			31,487,186	2.79
1,526	Calls on 20.95 RWE GR 21 September 2018	64,113	0.01	Real estate investment trusts			
533	Calls on 73 1COV GR 20 July 2018	211,068	0.02	United States			
818	Calls on 75 1COV GR 20 July 2018	210,226	0.02	625	Alexandria Real Estate Equities Inc	67,540	0.01
4,725	Calls on 9.5 EOAN GR 17 August 2018	75,600	0.01	210	Apartment Investment & Management Company	7,608	0.00
84	Put on 3300 SX5E 21 September 2018	55,356	0.00	1,932	AvalonBay Communities Inc	284,434	0.03
141	Put on 3350 SX5E 20 July 2018	44,556	0.00	779	Boston Properties Inc	83,681	0.01
163	Put on 3400 SX5E 20 July 2018	79,707	0.01	153,429	CorePoint Lodging Inc	3,403,547	0.30
248	Put on 3450 SX5E 20 July 2018	184,760	0.02	252	Digital Realty Trust Inc	24,083	0.00
		968,106	0.09	6,146	Duke Realty Corporation	152,814	0.01
Hong Kong				3,103	Equity Residential	169,269	0.02
5,565,755	Call on 85 2318 HK 27 November 2020	3,218,923	0.29	103	Essex Property Trust Inc	21,091	0.00
5,565,755	Call on 85 2318 HK 29 October 2020	3,075,571	0.27	196	Extra Space Storage Inc	16,755	0.00
5,565,755	Call on 85 2318 HK 30 December 2020	3,381,653	0.30	1,111	Federal Realty Investment Trust	120,421	0.01
823,505	Calls on 90.5 HK 29 June 2021	454,811	0.04	391,175	GGP Inc	6,844,851	0.61
823,505	Calls on 90.5 HK 30 December 2020	396,250	0.04	8,328	HCP Inc	184,171	0.02
823,505	Calls on 90.5 HK 30 March 2021	441,523	0.04	7,891	Host Hotels & Resorts Inc	142,404	0.01
3,407,698	Put on 52.5 2318 HK Equity 30 July 2018	6,889	0.00	33	Kimco Realty Corporation	480	0.00
1,514,509	Put on 75 2318 HK 27 September 2018	797,711	0.07	1,671	Mid-America Apartment Communities Inc	144,079	0.01
2,016,167	Put on 90.5 2318 HK 29 June 2021	5,016,006	0.44	4,317	Prologis Inc	242,888	0.02
2,016,167	Put on 90.5 2318 HK 30 December 2018	4,769,709	0.42	383	Public Storage	74,419	0.01
2,016,167	Put on 90.5 2318 HK 30 March 2021	4,822,330	0.43	1,442	Realty Income Corporation	66,434	0.01
		26,381,376	2.34	3,817	Regency Centers Corporation	202,954	0.02
				420	Simon Property Group Inc	61,222	0.01
				1,223	SL Green Realty Corporation	105,304	0.01
				71,985	Spirit Realty Capital Inc	495,088	0.04
				48,012	STORE Capital Corporation	1,126,743	0.10
				588	The Macerich Company	28,621	0.00

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

Nominal	Description	Fair Value €	% of Net Assets
Real estate investment trusts (continued)			
United States (continued)			
3,579	UDR Inc	115,075	0.01
495	Ventas Inc	24,145	0.00
245	Vornado Realty Trust	15,511	0.00
521	Welltower Inc	27,974	0.00
714	Weyerhaeuser Company	22,297	0.00
		<u>14,275,903</u>	<u>1.27</u>
Total real estate investment trusts		<u>14,275,903</u>	<u>1.27</u>
Total return swap (b)			
South Korea			
(2,486,295)	KOSPI2 Index Futures September 2018	<u>55,341</u>	<u>0.00</u>
Total total return swaps		<u>55,341</u>	<u>0.00</u>
Warrants (b)			
United States			
8,565	Basic Energy Services Inc	<u>2,274</u>	<u>0.00</u>
Total warrants		<u>2,274</u>	<u>0.00</u>

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

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

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised gain	% of
				€	Net Assets
€211,377	AUD332,733	12 July 2018	2	1,011	0.00
€9,838,887	CAD15,117,796	12 July 2018	2	2,641	0.00
€2,594	CHF2,993	06 July 2018	3	12	0.00
€89,924	CHF103,857	12 July 2018	4	329	0.00
€5,612	CZK144,192	12 July 2018	1	71	0.00
€15,329	£13,517	06 July 2018	4	47	0.00
€35,971,613	£31,719,220	12 July 2018	6	116,740	0.01
€589,586	JPY75,496,648	12 July 2018	1	5,846	0.00
€43,037	SEK446,209	06 July 2018	2	316	0.00
€1,395,150	SEK14,189,608	12 July 2018	5	36,589	0.00
€1,770,639	US\$2,060,761	06 July 2018	5	6,463	0.00
€56,283,128	US\$65,448,364	12 July 2018	14	279,788	0.03
€187,228	ZAR2,831,391	12 July 2018	1	10,758	0.00
US\$156,790,184	€133,960,800	06 July 2018	5	264,155	0.02
Total unrealised gain on forward currency contracts				724,766	0.06
Total financial assets at fair value through profit or loss - trading				940,953,070	83.58

Financial liabilities at fair value through profit or loss

Nominal	Description	Fair Value €	% of Net Assets	Nominal	Description	Fair Value €	% of Net Assets
Contracts for difference				Contracts for difference (continued)			
Argentina				Denmark (continued)			
(3,683)	MercadoLibre Inc	(12,387)	(0.00)	(200,614)	GN Store Nord A/S	(1,524,283)	(0.13)
Australia				(11,946)	H Lundbeck A/S	(10,546)	(0.00)
36,236	Alumina Limited	(229)	(0.00)	144,761	ISS A/S	(312,212)	(0.03)
55,005	APN Outdoor Group Limited	(10,443)	(0.00)	(7,187)	Jyske Bank A/S	(1,584)	(0.00)
(71,229)	BHP Billiton Limited	(215,683)	(0.02)	(75,963)	Novozymes A/S	(1,690)	(0.00)
138,783	GetSwift Limited	(224,670)	(0.03)	(250,687)	Orsted A/S	(283,344)	(0.03)
10,122	Iluka Resources Limited	(2,254)	(0.00)	10,961	Pandora A/S	(80,728)	(0.01)
(980,000)	MMG Limited	(23,435)	(0.00)	312,140	Vestas Wind Systems A/S	(736,374)	(0.07)
46,322	OneMarket Limited	(2,931)	(0.00)	(112,666)	William Demant Holding A/S	(321,855)	(0.03)
38,846	OZ Minerals Limited	(10,040)	(0.00)			(6,106,035)	(0.54)
(704)	S&P/ASX 200 Resources Index	(130,170)	(0.01)	European Union			
(546)	S&P/ASX 300 Met and Mining Index	(220,968)	(0.02)	(9,396)	EU Momentum Long	(1,822)	(0.00)
903,199	S2 Resources Limited	(33,667)	(0.00)	11,944	EU Momentum Short	(3,722)	(0.00)
2,702	South32 Limited_GS	(448)	(0.00)	53,015	EU Value Long	(129,876)	(0.02)
2,569,015	South32 Limited_GS	(32,373)	(0.00)	2,813	GS EU Momentum Short Price	(32,981)	(0.00)
		(907,311)	(0.08)	(107)	MDAX Performance Index	(30,971)	(0.00)
Austria				(73,420)	MSGLGCYC	(96,800)	(0.01)
11,880	ams AG	(170,122)	(0.02)	33,946	MSGLOIL2	(116,828)	(0.01)
4,872	OMV AG	(7,859)	(0.00)	22,764	MSSTHISI	(115,192)	(0.01)
53,831	voestalpine AG	(319,241)	(0.03)	(4,711)	STOXX Europe 600 Travel & Leisure Price Index	(24,665)	(0.00)
(22,544)	Wienerberger AG	(10,723)	(0.00)	(4,230)	STXE 600 MDA Price Index	(42,957)	(0.00)
		(507,945)	(0.05)			(595,814)	(0.05)
Belgium				Finland			
2,506	Anheuser-Busch InBev SA/NV	(3,210)	(0.00)	(81,085)	Amer Sports Oyj	(120,329)	(0.01)
10,075	bpst SA	(82,899)	(0.01)	(8,358)	Elisa Oyj	(3,986)	(0.00)
(16,903)	Colruyt SA	(40,130)	(0.00)	(3,089)	Fortum Oyj	(1,030)	(0.00)
112	Ontex Group NV	(245)	(0.00)	(186,330)	Kone Oyj	(502,145)	(0.04)
26,753	Proximus SADP	(180,304)	(0.01)	(5)	Konecranes Oyj	(5)	(0.00)
33	Solvay SA	(255)	(0.00)	(23,877)	Metsa Oyj	(58,378)	(0.01)
(2,007)	UCB SA	(1,893)	(0.00)	(168)	Neste Oyj	(6)	(0.00)
31,899	Umicore SA	(78,728)	(0.01)	66,147	Nokia Oyj	(2,216)	(0.00)
		(387,664)	(0.03)	191	Nokian Renkaat Oyj	(550)	(0.00)
Bermuda				4,975	Orion Oyj	(10,214)	(0.00)
432,704	Nabors Industries Limited	(191,895)	(0.02)	542,012	Outokumpu Oyj	(63,234)	(0.01)
66,858	Odjell Drilling Limited	(14,259)	(0.00)	325,137	Outotec Oyj	(97,753)	(0.01)
(29,938)	Triton International Limited	(9,259)	(0.00)	261	Sampo Oyj	(713)	(0.00)
(4,317)	XL Group Limited	(1,947)	(0.00)	164,085	Stora Enso Oyj	(132,805)	(0.01)
		(217,360)	(0.02)	95,187	UPM-Kymmene Oyj	(99,338)	(0.01)
						(1,092,702)	(0.10)
Canada				France			
(21,805)	Agnico Eagle Mines Limited	(48,726)	(0.00)	(2,604)	Aeroports de Paris	(35,447)	(0.00)
(42,821)	Barrick Gold Corporation	(10,783)	(0.00)	677	Air France-KLM	(202)	(0.00)
60,361	Goldcorp Inc	(10,991)	(0.00)	19,368	Airbus SE	(93,220)	(0.01)
(25,940)	Nutrien Limited	(99,481)	(0.01)	13,867	Alstom SA	(68,953)	(0.01)
168,085	Teck Resources Limited	(154,708)	(0.02)	511,786	Altran Technologies SA	(322,769)	(0.03)
		(324,689)	(0.03)	32,560	Arkema SA	(180,377)	(0.02)
China				8,754	Atos SE	(33,367)	(0.00)
9,722	Anhui Conch Cement Company Limited	(2,341)	(0.00)	52,228	AXA SA	(62,483)	(0.01)
(45,824)	Ctrip.com International Limited	(56,893)	(0.01)	(15,158)	BioMerieux	(71,235)	(0.01)
(115)	ENN Energy Holdings Limited	(39)	(0.00)	20,776	BNP Paribas SA	(80,336)	(0.01)
301,617	Guangxi Liuzhou Pharmaceutical Company Limited	(83,014)	(0.01)	53,306	Bureau Veritas SA	(9,119)	(0.00)
(234,000)	Guangzhou Baiyunshan Pharmaceutical Holdings Company Limited	(1,935)	(0.00)	(5)	Capgemini SE	(5)	(0.00)
132,840	Huadong Medicine Company Limited	(54,999)	(0.00)	30,874	Carrefour SA	(49,804)	(0.00)
(113,530)	JD.com Inc	(81,995)	(0.01)	104,207	Casino Guichard Perrachon SA	(272,500)	(0.02)
13,755	NetEase Inc	(19,139)	(0.00)	(1,162)	Christian Dior SE	(44,448)	(0.00)
(168,314)	Tingyi Cayman Islands Holding Corporation	(103,733)	(0.01)	52,747	Claranova SADIIR	(1,235)	(0.00)
(458,956)	TravelSky Technology Limited	(21,942)	(0.00)	93	Covivio	(232)	(0.00)
(458,000)	Weichai Power Company Limited	(35,661)	(0.00)	11,480	Credit Agricole SA	(18,577)	(0.00)
		(461,691)	(0.04)	(73,110)	Criteo SA	(364,527)	(0.03)
Czech Republic				5	Danone SA	(18)	(0.00)
214,262	CEZ AS	(173,308)	(0.02)	(296)	Dassault Aviation SA	(55,915)	(0.00)
(11,564)	Komerční banka AS	(7,031)	(0.00)	(1,951)	Dassault Systemes SE	(17,521)	(0.00)
		(180,339)	(0.02)	(139,691)	Edenred	(122,447)	(0.01)
Denmark				143,188	Eiffage SA	(345,126)	(0.03)
9,891	AP Moller - Maersk A/S	(2,161,163)	(0.18)	997,817	Electricite de France SA	(12,461)	(0.00)
(4,358)	Chr Hansen Holding A/S	(12,329)	(0.00)	142,862	Elior Group SA	(695,714)	(0.07)
(4,183)	Coloplast A/S	(4,071)	(0.00)	5	Elis SA	(1)	(0.00)
196	Danske Bank A/S	(515)	(0.00)	378	Euro STOXX 50 Price	(9,495)	(0.00)
(173,003)	DSV A/S	(526,502)	(0.05)	(4,251)	Euro Stoxx 600 Industrial Goods & Services Price Index	(24,482)	(0.00)
32,909	FLSmidth & Company A/S	(128,839)	(0.01)	(1,647)	Eurofins Scientific SE	(9,547)	(0.00)
				12,893	Faurecia SA	(83,788)	(0.01)
				5	Hermes International	(3)	(0.00)
				5	Iliad SA	(255)	(0.00)
				8,576	Ipsen SA	(81,263)	(0.01)
				7,331	Kering SA	(125,278)	(0.01)

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

Nominal	Description	Fair Value €	% of Net Assets	Nominal	Description	Fair Value €	% of Net Assets
Contracts for difference (continued)				Contracts for difference (continued)			
Japan (continued)				Netherlands (continued)			
(23,072)	Cosmos Pharmaceutical Corporation	(233,750)	(0.02)	142,330	Aegion NV	(40,147)	(0.00)
32	Denso Corporation	(86)	(0.00)	8,859	Akzo Nobel NV	(42,288)	(0.00)
75,509	DIC Corporation	(329,677)	(0.03)	(144,081)	Alice Europe NV_MS	(265,821)	(0.02)
153,767	Don Quijote Holdings Company Limited	(507,705)	(0.05)	168,087	Alice Europe NV_CS	(808,206)	(0.08)
(41,219)	East Japan Railway Company	(275,518)	(0.02)	31,208	AMG Advanced Metallurgical Group NV	(30,946)	(0.00)
19,009	en-japan Inc	(16,899)	(0.00)	1,577	ASM International NV	(9,865)	(0.00)
(73,023)	FamilyMart UNY Holdings Company Limited	(490,968)	(0.04)	406	BE Semiconductor Industries NV	(2,510)	(0.00)
(229,401)	Financial Products Group Company Limited	(83,735)	(0.01)	67,743	Constellium NV	(73,350)	(0.01)
244,936	Hitachi Chemical Company Limited	(737,441)	(0.07)	14	Heineken NV	(12)	(0.00)
(31,408)	Hoshizaki Corporation	(289,750)	(0.03)	(9,100)	IMCD NV	(47,769)	(0.00)
46,700	IHI Corporation	(433)	(0.00)	58,999	ING Groep NV	(34,650)	(0.00)
59,000	Japan Investment Adviser Company Limited	(123,794)	(0.01)	(242,286)	Koninklijke Ahold Delhaize NV	(135,431)	(0.01)
496,656	JSR Corporation	(1,701,595)	(0.15)	397	Koninklijke DSM NV	(73,006)	(0.01)
152,912	Kansai Paint Company Limited	(149,416)	(0.01)	(128,699)	Koninklijke Philips NV	(3,861)	(0.00)
(51,296)	KH Neochem Company Limited	(57,196)	(0.01)	100,087	NXP Semiconductors NV	(310,835)	(0.04)
229,128	Komatsu Limited	(949,307)	(0.08)	4,697	OCI NV	(2,807)	(0.00)
36	Kuraray Company Limited	(60)	(0.00)	(19,690)	Randstad NV	(7,503)	(0.00)
511,881	Leopalace21 Corporation	(829,677)	(0.07)	(44,137)	Wolters Kluwer NV	(42,388)	(0.00)
37	LXIL Group Corporation	(110)	(0.00)			(2,156,065)	(0.19)
17,765	Mercari Inc	(20,076)	(0.00)	Norway			
(22,853)	MISUMI Group Inc	(37,852)	(0.00)	79	Norsk Hydro ASA	(13)	(0.00)
241,431	Mitsubishi Chemical Holdings Corporation	(181,800)	(0.02)	(1,160)	Norwegian Air Shuttle ASA	(11,385)	(0.00)
9	Mitsubishi Gas Chemical Company Inc	(82)	(0.00)	25,297	Orkla ASA	(30,322)	(0.00)
76,906	Nabtesco Corporation	(283,026)	(0.03)	30,048	Otello Corporation ASA	(47,638)	(0.00)
8,121	NH Foods Limited	(4,947)	(0.00)	(146,265)	Petroleum Geo-Services ASA	(28,181)	(0.00)
(244,015)	Nippon Paint Holdings Company Limited	(1,357,957)	(0.12)	331	Telenor ASA	(374)	(0.00)
(10,300)	Nissan Chemical Corporation	(4,064)	(0.00)	(141,662)	TGS NOPEC Geophysical Company ASA	(1,038,708)	(0.10)
(260,762)	Nisshin Seifun Group Inc	(525,303)	(0.05)	36,204	Tomra Systems ASA	(48,565)	(0.00)
44,777	Nitto Denko Corporation	(119,377)	(0.01)	195,552	XXL ASA	(128,162)	(0.02)
(34)	NTT Urban Development Corporation	(3)	(0.00)	8,482	Yara International ASA	(41,753)	(0.00)
88,491	Pola Orbis Holdings Inc	(94,689)	(0.01)			(1,375,101)	(0.12)
66,942	Rinnai Corporation	(160,114)	(0.01)	Poland			
3,400	Ryohin Keikaku Company Limited	(14,087)	(0.00)	88,983	KGHM Polska Miedz SA	(102,970)	(0.01)
18	Seibu Holdings Inc	(2)	(0.00)	Portugal			
(44,700)	Seria Company Limited	(8,131)	(0.00)	2,050,643	EDP - Energias de Portugal SA	(87,586)	(0.01)
(56,752)	Shimano Inc	(365,483)	(0.03)	140	Jeronimo Martins SGPS SA	(268)	(0.00)
139,519	Shin-Etsu Chemical Company Limited	(1,419,494)	(0.13)			(87,854)	(0.01)
(64,541)	Shiseido Company Limited	(1,054,999)	(0.09)	Russia			
20,600	Square Enix Holdings Company Limited	(23,693)	(0.00)	1,783	Polymetal International Plc	(1,001)	(0.00)
294,365	Sumitomo Heavy Industries Limited	(1,646,302)	(0.15)	South Africa			
60,040	Sumitomo Realty & Development Company Limited	(50,281)	(0.00)	21,900	Mediclinic International Plc	(11,528)	(0.00)
26	Suruga Bank Limited	(76)	(0.00)	337,182	Old Mutual Limited	(119,621)	(0.01)
(148,510)	Taisei Corporation	(344,497)	(0.03)			(131,149)	(0.01)
329,389	The Japan Steel Works Limited	(1,423,358)	(0.13)	South Korea			
75,937	THK Company Limited	(444,948)	(0.04)	6,182	Hotel Shilla Company Limited	(26,739)	(0.00)
39	Tokuyama Corporation	(165)	(0.00)	2,324	Korea Zinc Company Limited	(146,073)	(0.02)
263,886	Tokyo Tatemono Company Limited	(297,813)	(0.03)			(172,812)	(0.02)
(152,499)	Tokyo TOPIX Pharmaceutical Index	(33,404)	(0.00)	Spain			
286,585	Toshiba Machine Company Limited	(406,473)	(0.04)	(48,276)	Abertis Infraestructuras SA	(526)	(0.00)
(123,414)	Toyo Seikan Group Holdings Limited	(91,609)	(0.01)	(37,752)	Acciona SA	(67,372)	(0.01)
105,800	Toyota Motor Corporation	(161,250)	(0.01)	136,660	ACS Actividades de Construcción y Servicios SA_GS	(45,136)	(0.00)
238,324	Ube Industries Limited	(653,342)	(0.06)	(51)	ACS Actividades de Construcción y Servicios SA_GS	(45)	(0.00)
148,829	Yamaha Motor Company Limited	(887,520)	(0.08)	(285)	Amadeus IT Group SA	(1,312)	(0.00)
(49)	Yamato Holdings Company Limited	(118)	(0.00)	47,165	Banco Bilbao Vizcaya Argentaria SA	(2,790)	(0.00)
(83,245)	Yamazaki Baking Company Limited	(133,130)	(0.01)	10,150	Banco de Sabadell SA	(343)	(0.00)
		(21,127,835)	(1.88)	231,937	Banco Santander SA	(44,035)	(0.00)
Jersey Channel Islands				163,454	Cellnex Telecom SA	(130,240)	(0.01)
810,014	Centamin Plc	(69,848)	(0.01)	27,337	Distribuidora Internacional de Alimentación SA	(25,786)	(0.00)
91,451	Phoenix Group Holdings	(101,399)	(0.01)	(794,434)	Enagas SA	(1,700,004)	(0.16)
289	Randgold Resources Limited	(268)	(0.00)	462,399	Endesa SA	(261,993)	(0.02)
		(171,515)	(0.02)	427,039	Ferrovial SA	(38,456)	(0.00)
Luxembourg				(663,531)	Gas Natural SDG SA	(1,627,570)	(0.15)
130,233	ArcelorMittal	(357,611)	(0.03)	(23)	Grifols SA	(48)	(0.00)
163,568	Nexa Resources SA	(667,735)	(0.06)	1,213,223	Iberdrola SA	(28,017)	(0.00)
8,194	RTL Group SA	(68,341)	(0.01)	(28,107)	Inmobiliaria Colonial Socimi SA	(3,351)	(0.00)
(3,227)	Tenaris SA	(1,276)	(0.00)	38,046	Mapfre SA	(4,170)	(0.00)
		(1,094,963)	(0.10)	50,274	Melia Hotels International SA	(2,175)	(0.00)
Macau				14	Merlin Properties Socimi SA	(2)	(0.00)
(155,104)	Wynn Macau Limited	(13,608)	(0.00)	(652,779)	Red Electrica Corporation SA	(434,612)	(0.04)
Mexico				(6,934)	Tecnicas Reunidas SA	(17,055)	(0.00)
537	Fresnillo Plc	(776)	(0.00)	17,929	Telefonica SA	(4,611)	(0.00)
Netherlands						(4,439,649)	(0.39)
198,079	Aalberts Industries NV	(223,779)	(0.02)				
252	ABN AMRO Group NV	(861)	(0.00)				
3	Adyen NV	(30)	(0.00)				

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

Nominal	Description	Fair Value €	% of Net Assets	Nominal	Description	Fair Value €	% of Net Assets
Contracts for difference (continued)				United States (continued)			
(100,541)	International Consolidated Airlines Group SA	(5,670)	(0.00)	(3,024)	Advanced Micro Devices Inc	(9,448)	(0.00)
(50)	Intertek Group Plc	(103,904)	(0.01)	(70,999)	AES Corporation/VA	(41,998)	(0.00)
6,711	Intu Properties Plc	(1,122)	(0.00)	(728)	Aetna Inc	(3,286)	(0.00)
47,478	Investec Plc	(15,761)	(0.00)	376,390	AK Steel Holding Corporation	(79,828)	(0.01)
(87,391)	J D Wetherspoon Plc	(61,054)	(0.01)	(25,676)	Alarm.com Holdings Inc	(39,586)	(0.00)
(1,178,944)	J Sainsbury Plc	(742,159)	(0.07)	31,039	Alcoa Corporation	(75,625)	(0.01)
267,830	John Wood Group Plc	(72,831)	(0.01)	(989)	Alliance Data Systems Corporation	(21,078)	(0.00)
166,536	Johnson Matthey Plc	(327,976)	(0.03)	(2,217)	Alliant Energy Corporation	(2,829)	(0.00)
(378,476)	Johnson Service Group Plc	(1,234)	(0.00)	(789)	Alphabet Inc	(63,721)	(0.01)
40,786	Jupiter Fund Management Plc	(9,899)	(0.00)	162,343	Altice USA Inc	(58,173)	(0.01)
(86,044)	Just Eat Plc	(43,815)	(0.00)	(61)	Amazon.com Inc	(12,484)	(0.00)
182,053	Just Group Plc	(16,646)	(0.00)	(1,559)	American Tower Corporation	(9,365)	(0.00)
284,830	KAZ Minerals Plc	(206,970)	(0.02)	(10,513)	Amgen Inc	(3,733)	(0.00)
(229,170)	Kingfisher Plc	(4,084)	(0.00)	(2,954)	Anadarko Petroleum Corporation	(40,568)	(0.00)
76,383	Lancashire Holdings Limited	(5,431)	(0.00)	(2,529)	Andeavor	(43,203)	(0.00)
(37,235)	Land Securities Group Plc	(3,716)	(0.00)	(119,456)	Antero Resources Corporation	(253,563)	(0.03)
200,276	Legal & General Group Plc	(5,653)	(0.00)	(11,741)	Apache Corporation	(52,666)	(0.00)
(2,776,227)	Marks & Spencer Group Plc	(342,772)	(0.03)	(462)	Apex Corporation	(2,306)	(0.00)
(127,667)	Meggitt Plc	(86,671)	(0.01)	40,405	Applied Materials Inc	(187,328)	(0.03)
8,757,259	Melrose Industries Plc	(2,064,817)	(0.19)	(688)	Arch Coal Inc	(1,177)	(0.00)
(989)	Michael Kors Holdings Limited	(2,655)	(0.00)	(89,822)	Atlas Air Worldwide Holdings Inc	(362,832)	(0.04)
132,759	Micro Focus International Plc	(52,051)	(0.00)	(173)	AutoZone Inc	(8,759)	(0.00)
(30,383)	Mitchells & Butlers Plc	(1,590)	(0.00)	(8,248)	Baker Hughes a GE Company	(29,078)	(0.00)
(48,043)	MSG LGUKT	(25,419)	(0.00)	(13,305)	Bank of Hawaii Corporation	(7,538)	(0.00)
(548,914)	National Grid Plc	(21,105)	(0.00)	(7,712)	Beacon Roofing Supply Inc	(2,621)	(0.00)
(177,644)	Noble Corporation plc	(332,868)	(0.03)	(1,612)	Becton Dickinson and Company	(18,864)	(0.00)
96,881	Ocado Group Plc	(39,972)	(0.00)	(25,901)	Big Lots Inc	(11,401)	(0.00)
(1,609,585)	Pearson Plc	(1,127,497)	(0.10)	3,804	Broadcom Inc	(54,258)	(0.00)
15,470	Persimmon Plc	(29,676)	(0.00)	(61,213)	Brown & Brown Inc	(31,785)	(0.00)
(258,650)	Primary Health Properties Plc	(13,454)	(0.00)	26,180	C&J Energy Services Inc	(100,560)	(0.01)
229	Provident Financial Plc	(116)	(0.00)	(1,034)	Cable One Inc	(64,135)	(0.01)
173,102	Prudential Plc	(266,116)	(0.02)	(7,163)	Cabot Oil & Gas Corporation	(6,504)	(0.00)
50,815	Renishaw Plc	(57,388)	(0.01)	(131)	Cadence Design Systems Inc	(599)	(0.00)
(1,657,532)	Rentokil Initial Plc	(159,281)	(0.01)	(8,970)	Cantel Medical Corporation	(2,404)	(0.00)
(29,522)	Rio Tinto Limited	(138,243)	(0.01)	(15,568)	CarMax Inc	(74,663)	(0.01)
(343,048)	Rio Tinto Plc	(117,591)	(0.01)	20,839	Carnival Plc	(96,369)	(0.01)
(289)	Rolls-Royce Holdings Plc_GS	(471)	(0.00)	(11,387)	Carter's Inc	(70,768)	(0.01)
(50,454,659)	Rolls-Royce Holdings Plc_MS	(57,053)	(0.01)	(8,432)	CBS Corporation	(40,936)	(0.00)
(198,618)	Rotork Plc	(67,380)	(0.01)	(457)	Centene Corporation	(6,161)	(0.00)
289	Royal Mail Plc	(210)	(0.00)	(5,329)	CenterPoint Energy Inc	(10,218)	(0.00)
(8,341)	Russell UK MID 150 Index	(522,301)	(0.05)	(5,110)	CF Industries Holdings Inc	(23,255)	(0.00)
6,137	Saga Plc	(497)	(0.00)	(3,733)	Chevron Corporation	(10,115)	(0.00)
34,016	Schroders Plc	(61,291)	(0.01)	(224)	Chipotle Mexican Grill Inc	(16,001)	(0.00)
(853,141)	Serco Group Plc	(49,913)	(0.00)	(1,596)	Cimarex Energy Company	(20,456)	(0.00)
(501,870)	Severn Trent Plc	(716,891)	(0.07)	(21,548)	CME Group Inc	(35,084)	(0.00)
543,257	Smart Metering Systems Plc	(100,007)	(0.01)	(16,154)	Colgate-Palmolive Company	(33,106)	(0.00)
(59,235)	Smith & Nephew Plc	(2,675)	(0.00)	33,396	Comcast Corporation	(94,048)	(0.01)
63,524	Smiths Group Plc	(50,109)	(0.00)	(108,385)	Commerce Bancshares Inc/MO	(181,495)	(0.03)
51,743	Spectris Plc	(70,463)	(0.01)	(6,331)	Concho Resources Inc	(56,516)	(0.01)
(2,567)	Spirax-Sarco Engineering Plc	(3,586)	(0.00)	(3,463)	ConocoPhillips	(42,068)	(0.00)
(692,625)	SSE Plc	(18,815)	(0.00)	(16,307)	Consumer Staples Select Sector SPDR Fund	(25,694)	(0.00)
(86,537)	SSP Group Plc	(13,666)	(0.00)	(1,190)	Crown Castle International Corporation	(4,460)	(0.00)
126,245	Standard Chartered Plc	(50,947)	(0.00)	(889)	Darden Restaurants Inc	(11,707)	(0.00)
271,934	Standard Life Aberdeen Plc	(118,334)	(0.01)	(2,114)	DeVita Inc	(10,423)	(0.00)
(387)	Subsea 7 SA	(658)	(0.00)	(3,005)	Deere & Company	(2,963)	(0.00)
1,268,250	Taylor Wimpey Plc	(91,644)	(0.01)	(7,243)	Devon Energy Corporation	(52,350)	(0.00)
(22,384)	TechnipFMC Plc_GS	(14,813)	(0.00)	(203,304)	Diamond Offshore Drilling Inc	(801,313)	(0.08)
(76,630)	TechnipFMC Plc_GS	(255,204)	(0.02)	(1,323)	Digital Realty Trust Inc	(3,064)	(0.00)
(8,096)	Tesco Plc	(1,706)	(0.00)	(7,947)	Discovery Inc	(21,731)	(0.00)
25,049	The British Land Company Plc	(4,495)	(0.00)	(43,842)	DISH Network Corporation	(41,502)	(0.00)
117,305	The Weir Group Plc	(114,454)	(0.01)	(4,811)	Dollar General Corporation	(6,522)	(0.00)
4,545	TP ICAP Plc	(300)	(0.00)	(12,230)	Dominion Energy Inc	(34,934)	(0.00)
(298,799)	Travis Perkins Plc	(562,864)	(0.05)	9,504	DowDuPont Inc	(54,207)	(0.00)
(216,893)	Unilever NV	(384,807)	(0.03)	(2,343)	Dr Pepper Snapple Group Inc	(5,354)	(0.00)
(62,154)	Unilever Plc	(38,691)	(0.00)	(18,190)	Duke Energy Corporation	(16,278)	(0.00)
(107,233)	Victrex Plc	(404,303)	(0.04)	(10,355)	Dunkin' Brands Group Inc	(34,833)	(0.00)
(11,652)	Vodafone Group Plc	(11,123)	(0.00)	(120,028)	Echo Global Logistics Inc	(32,867)	(0.00)
103	Whitbread Plc	(344)	(0.00)	(93)	Electronic Arts Inc	(1,391)	(0.00)
223,893	William Hill Plc	(39,900)	(0.00)	(6,181)	Eli Lilly & Company	(42,972)	(0.00)
(3,654)	Wm Morrison Supermarkets Plc	(240)	(0.00)	(16,636)	Energy Select Sector SPDR Fund	(29,168)	(0.00)
252,611	WPP Plc	(76,891)	(0.01)	(3,885)	Envision Healthcare Corporation	(20,939)	(0.00)
		(17,640,395)	(1.57)	(5,815)	EOG Resources Inc	(31,036)	(0.00)
				(364)	EQT Corporation	(2,157)	(0.00)
				(807)	Equinix Inc	(5,095)	(0.00)
United States				(61,721)	Exelixis Inc	(26,677)	(0.00)
58,214	12M Momentum Short	(43,719)	(0.00)	(1,813)	Express Scripts Holding Company	(2,281)	(0.00)
(2,719)	3M Company	(3,858)	(0.00)	(3,761)	Exxon Mobil Corporation	(13,551)	(0.00)
(849)	AbbVie Inc	(486)	(0.00)	(1,181)	Facebook Inc	(31,416)	(0.00)
(166,675)	Accuray Inc	(13,524)	(0.00)	(683)	FactSet Research Systems Inc	(11,487)	(0.00)
(18,472)	Activision Blizzard Inc	(55,895)	(0.00)	(89,354)	First Financial Bankshares Inc	(252,499)	(0.03)
(541)	Adobe Systems Inc	(11,569)	(0.00)				

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

Nominal	Description	Fair Value €	% of Net Assets	Nominal	Description	Fair Value €	% of Net Assets
Contracts for difference (continued)				Contracts for difference (continued)			
United States (continued)				United States (continued)			
(14,136)	FirstEnergy Corporation	(19,542)	(0.00)	(135)	O'Reilly Automotive Inc	(4,871)	(0.00)
(364)	Fiserv Inc	(865)	(0.00)	115,176	Patterson-UTI Energy Inc	(244,511)	(0.03)
(28,297)	Floor & Decor Holdings Inc	(33,390)	(0.00)	(2,417)	PayPal Holdings Inc	(13,685)	(0.00)
(17,040)	FMC Corporation	(33,163)	(0.00)	(13,627)	Performance Food Group Company	(20,331)	(0.00)
(8,878)	Foot Locker Inc	(81,042)	(0.01)	(603)	Philip Morris International Inc	(44)	(0.00)
(35,793)	Ford Motor Company	(811)	(0.00)	(4,886)	Phillips 66	(11,814)	(0.00)
(9,846)	Freeport-McMoRan Inc	(10,436)	(0.00)	61,644	Plains All American Pipeline LP	(736)	(0.00)
(18,295)	GATX Corporation	(29,337)	(0.00)	(13,357)	PPL Corporation	(8,412)	(0.00)
(12,334)	General Motors Company	(13,571)	(0.00)	(2,562)	Praxair Inc	(23,015)	(0.00)
(61,091)	Genesee & Wyoming Inc	(201,744)	(0.03)	(25,377)	ProPetro Holding Corporation	(10,351)	(0.00)
(1,280)	Genuine Parts Company	(3,247)	(0.00)	(205)	Qorvo Inc	(1,579)	(0.00)
(6,820)	Glaukos Corporation	(441)	(0.00)	(1,162)	Quanta Services Inc	(408)	(0.00)
99,431	Halliburton Company	(301,797)	(0.04)	(107,826)	Quintana Energy Services Inc	(43,752)	(0.00)
(10,864)	Hanesbrands Inc	(32,368)	(0.00)	(2,921)	Ralph Lauren Corporation	(42,145)	(0.00)
(1,400)	Hasbro Inc	(6,737)	(0.00)	(6,902)	Range Resources Corporation	(4,373)	(0.00)
(1,932)	HB Fuller Company	(6,133)	(0.00)	(19,102)	RLI Corporation	(23,529)	(0.00)
(4,389)	HCA Healthcare Inc	(18,851)	(0.00)	(840)	Rockwell Collins Inc	(1,041)	(0.00)
(18,828)	HCP Inc	(54,925)	(0.00)	(11,524)	Ross Stores Inc	(66,267)	(0.01)
(3,618)	Healthcare Realty Trust Inc	(6,460)	(0.00)	(103)	salesforce.com Inc	(767)	(0.00)
(1,581)	HEICO Corporation	(459)	(0.00)	(247)	SBA Communications Corporation	(171)	(0.00)
(32,424)	Helmerich & Payne Inc	(3,522)	(0.00)	(7,895)	SCANA Corporation	(18,374)	(0.00)
(1,289)	Henry Schein Inc	(3,287)	(0.00)	33,735	Schlumberger Limited	(252,541)	(0.03)
(369)	Hess Corporation	(4,614)	(0.00)	(1,927)	Simon Property Group Inc	(34,021)	(0.00)
(5,287)	Hilton Worldwide Holdings Inc	(13,804)	(0.00)	(10,727)	Sinclair Broadcast Group Inc	(21,478)	(0.00)
(3,001)	Hormel Foods Corporation	(2,874)	(0.00)	(52,106)	Sleep Number Corporation	(24,731)	(0.00)
(45,931)	Hospitality Properties Trust	(566)	(0.00)	(78,946)	Snap Inc	(4,005)	(0.00)
(43,214)	Invesco QQQ Trust Series 1	(296,091)	(0.04)	(7,897)	SPDR Dow Jones Industrial Average Trust	(366)	(0.00)
(9,625)	Iron Mountain Inc	(3,902)	(0.00)	(4,339)	SPDR S&P 500 Trust	(13,914)	(0.00)
(35,480)	iShares Russell 2000	(401,047)	(0.05)	(7,211)	SPDR S&P Homebuilders	(1,498)	(0.00)
(1,772)	iShares U.S. Real Estate	(3,085)	(0.00)	(30,930)	SPDR S&P Retail	(101,488)	(0.01)
16,017	JPGLVALLU	(109,083)	(0.02)	(93,787)	Sprouts Farmers Market Inc	(62,378)	(0.01)
(40,736)	Juniper Networks Inc	(15,683)	(0.00)	(1,756)	Stericycle Inc	(6,205)	(0.00)
(43,755)	K2M Group Holdings Inc	(7,907)	(0.00)	(11,426)	Sysco Corporation	(44,494)	(0.00)
(12,227)	Kellogg Company	(98,522)	(0.01)	(10,947)	Take-Two Interactive Software Inc	(39,296)	(0.00)
(21,500)	Kemper Corporation	(9,820)	(0.00)	(26,415)	Tallgrass Energy Partners LP	(97,864)	(0.01)
(29,600)	Kinder Morgan Inc/DE	(33,584)	(0.00)	(7,396)	Target Corporation	(32,342)	(0.00)
(48,660)	Kinsale Capital Group Inc	(240,158)	(0.03)	(20,780)	Technology Select Sector Fund	(101,295)	(0.01)
(4,438)	Kohl's Corporation	(45,875)	(0.00)	(17,597)	Tesla Inc	(513,819)	(0.06)
(8,951)	L Brands Inc	(14,293)	(0.00)	5,243	The Blackstone Group LP	(8,437)	(0.00)
19	Lam Research Corporation	(192)	(0.00)	(1,987)	The Boeing Company	(24,458)	(0.00)
(51,079)	Landstar System Inc	(16,719)	(0.00)	(9,025)	The Brink's Company	(40,208)	(0.00)
(62,059)	Leggett & Platt Inc	(154,271)	(0.02)	(5,424)	The Clorox Company	(86,251)	(0.01)
(2,737)	Lennar Corporation	(1,111)	(0.00)	(6,058)	The Cooper Companies Inc	(25,820)	(0.00)
(54,614)	Liberty Oilfield Services Inc	(46,619)	(0.00)	(11,382)	The Gap Inc	(27,269)	(0.00)
(3,790)	Lions Gate Entertainment Corporation_CS	(3,442)	(0.00)	(1,974)	The Greenbrier Companies Inc	(7,150)	(0.00)
(19,154)	Lions Gate Entertainment Corporation_MS	(4,201)	(0.00)	(3,086)	The Hershey Company	(1,068)	(0.00)
(540)	Littelfuse Inc	(866)	(0.00)	(13,428)	The Home Depot Inc	(59,920)	(0.01)
(5,749)	LyondellBasell Industries NV	(27,853)	(0.00)	(3,615)	The Kraft Heinz Company	(16,205)	(0.00)
(6,739)	Macy's Inc	(35,764)	(0.00)	(57,902)	The Kroger Company	(102,213)	(0.01)
(84,764)	Mammoth Energy Services Inc	(100,417)	(0.01)	(3,557)	The Middleby Corporation	(12,576)	(0.00)
(5,759)	Marathon Oil Corporation	(21,144)	(0.00)	(2,282)	The Mosaic Company	(3,364)	(0.00)
(785)	Martin Marietta Materials Inc	(4,244)	(0.00)	(3,612)	The Procter & Gamble Company	(4,344)	(0.00)
(3,164)	Masco Corporation	(2,937)	(0.00)	(378)	The Sherwin-Williams Company	(11,741)	(0.00)
(68,838)	Mattel Inc	(86,572)	(0.01)	(44,965)	The Southern Company	(38,887)	(0.00)
(1,612)	McCormick & Company Inc/MD	(14,211)	(0.00)	(12,174)	The TJX Companies Inc	(121,386)	(0.01)
110,126	Media General Inc	(8,956)	(0.00)	9,292	The Travelers Companies Inc	(133,968)	(0.02)
(3,022)	Microchip Technology Inc	(403)	(0.00)	(4,533)	The Walt Disney Company	(20,181)	(0.00)
(3,775)	Micron Technology Inc	(998)	(0.00)	(193,250)	The Western Union Company	(60,195)	(0.01)
(9,685)	Mohawk Industries Inc	(64,456)	(0.01)	(14,392)	The Williams Companies Inc	(16,665)	(0.00)
(11,880)	Monster Beverage Corporation	(9,972)	(0.00)	(1,475)	Tiffany & Company	(36,344)	(0.00)
27,721	Most Short	(30,984)	(0.00)	(5,456)	Tractor Supply Company	(69,626)	(0.01)
(1,123)	Motorola Solutions Inc	(6,069)	(0.00)	(2,967)	TransDigm Group Inc	(48,348)	(0.00)
(513)	MSCI Inc	(6,757)	(0.00)	46,629	Tribune Media Company	(77,222)	(0.01)
(29,798)	National Vision Holdings Inc	(87,134)	(0.01)	(15,974)	TripAdvisor Inc	(45,795)	(0.00)
(17,225)	Navistar International Corporation	(30,799)	(0.00)	(6,650)	Twenty-First Century Fox Inc	(71,415)	(0.01)
(4,030)	Netflix Inc	(107,640)	(0.02)	(3,654)	Under Armour Inc	(15,118)	(0.00)
(5,253)	Nevro Corporation	(2,175)	(0.00)	(1,507)	United Continental Holdings Inc	(525)	(0.00)
(7,317)	Newfield Exploration Company	(33,608)	(0.00)	(9,110)	United Technologies Corporation	(25,725)	(0.00)
(17,805)	Nielsen Holdings Plc	(3,611)	(0.00)	(124,882)	Valero Energy Corporation	(676,951)	(0.07)
(2,473)	NIKE Inc	(25,637)	(0.00)	(7,715)	Valvoline Inc	(4,071)	(0.00)
(3,881)	NiSource Inc	(9,832)	(0.00)	(28,641)	VanEck Vectors Semiconductor	(13,749)	(0.00)
(4,867)	Noble Energy Inc	(20,582)	(0.00)	(4,840)	Ventas Inc	(36,849)	(0.00)
(4,153)	Nordstrom Inc	(12,272)	(0.00)	(24,091)	Verizon Communications Inc	(30,966)	(0.00)
(1,269)	NRG Energy Inc	(3,719)	(0.00)	(1,591)	VF Corporation	(4,131)	(0.00)
(14,256)	Nucor Corporation	(11,614)	(0.00)	(1,008)	Visa Inc	(10,105)	(0.00)
(378)	NVIDIA Corporation	(1,740)	(0.00)	(82,152)	VMware Inc	(1,984,438)	(0.19)
(5,021)	Occidental Petroleum Corporation	(25,527)	(0.00)	(413)	Vornado Realty Trust	(2,922)	(0.00)
(98,121)	Oceaneering International Inc	(381,219)	(0.04)	(776)	Vulcan Materials Company	(6,346)	(0.00)
(24,489)	Omnicom Group Inc	(64,538)	(0.01)	46,836	Warrior Met Coal Inc	(48,819)	(0.00)
(15,977)	ONEOK Inc	(29,068)	(0.00)	(7,224)	Waters Corporation	(2,266)	(0.00)

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

Nominal	Description	Fair Value €	% of Net Assets	Nominal	Description	Fair Value €	% of Net Assets
Contracts for difference (continued)				Option contracts (continued)			
United States (continued)				Sweden			
(16,273)	Wayfair Inc	(256,502)	(0.03)	(3,344)	Put on 142.5 VOLVB SS 20 July 2018	(114,456)	(0.01)
(9,047)	Wells Fargo & Company	(22,701)	(0.00)	(3,895)	Put on 145 SAND SS 20 July 2018	(49,410)	(0.00)
(2,948)	Welltower Inc	(27,855)	(0.00)	(2,995)	Put on 155 SKFB SS 20 July 2018	(40,144)	(0.00)
(13,027)	Wingstop Inc	(1,134)	(0.00)	(7,059)	Put on 38 SSABA SS 20 July 2018	(33,792)	(0.00)
(9,804)	Worldpay Inc_CS	(51,138)	(0.00)			(237,802)	(0.01)
(1,499)	Worldpay Inc_CS	(1,716)	(0.00)				
(24,682)	WW Grainger Inc	(42,664)	(0.00)	Switzerland			
(1,115)	Wynn Resorts Limited	(3,887)	(0.00)	(1,227)	Put on 3.6 BLN LN 20 July 2018	(174,302)	(0.02)
		(14,269,938)	(1.27)				
Total contracts for difference				United Kingdom			
		(98,888,632)	(8.78)	(196)	Put on 16 AAL LN 20 July 2018	(57,625)	(0.00)
Futures contracts				(252)	Put on 16.2 AAL LN 20 July 2018	(91,187)	(0.01)
Canada				(470)	Put on 30 LBTYA US 20 July 2018	(107,884)	(0.01)
1,421	E.ON SE December 2020	-	(0.00)			(256,696)	(0.02)
(9)	S&P/TSX 60 Index Futures September 2018	(9,751)	(0.00)	United States			
		(9,751)	(0.00)	(756)	Put on 17 JBLU US 21 September 2018	(19,425)	(0.00)
France				(757)	Put on 80 KEX US 21 September 2018	(173,438)	(0.02)
118	CAC40 10 Euro Index Futures July 2018	(113,145)	(0.01)	(1,469)	Put on 90 SMH US 17 August 2018	(101,913)	(0.01)
						(294,776)	(0.03)
Germany				Total option contracts			
(32)	DAX Mini Index Futures September 2018	(720)	(0.00)			(36,241,335)	(3.22)
Hong Kong				Rights			
(110)	Mini HSI Index Futures July 2018	(4,698)	(0.00)	Italy			
United States				214,835	Intesa Sanpaolo SpA	-	(0.00)
22	Russell 2000 E-mini Index Futures September 2018	(32,660)	(0.00)	Total rights			
						-	(0.00)
Total futures contracts				Warrants			
		(160,974)	(0.01)	Ireland			
Option contracts				12,050	Kenmare Resources Plc Writs	-	(0.00)
Australia				United States			
(201)	Put on 15.5 BLT LN 20 July 2018	(15,910)	(0.00)	18,416	CVSL Inc	-	(0.00)
Chile				158	Scynexis Inc	-	(0.00)
(303)	Put on 10 ANTO LN 20 July 2018	(110,498)	(0.01)			-	(0.00)
(168)	Put on 9 ANTO LN 17 August 2018	(25,646)	(0.00)	Total warrants			
(159)	Put on 9.6 ANTO LN 20 July 2018	(26,520)	(0.00)			-	(0.00)
		(162,664)	(0.01)				
China							
(3,114)	Call on 100 2318 HK 28 December 2018	(10,199)	(0.00)				
(378)	Put on 75 2318 HK 30 July 2018	(73,248)	(0.01)				
		(83,447)	(0.01)				
Germany							
(622)	Put on 95 SX5E 21 December 2018	(68,420)	(0.01)				
Hong Kong							
(4,543,474)	Call on 60 2318 HK 27 November 2020	(7,903,894)	(0.71)				
(4,543,474)	Call on 60 2318 HK 29 October 2020	(7,769,438)	(0.69)				
(4,543,474)	Call on 60 2318 HK 30 December 2020	(8,054,571)	(0.73)				
(1,135,872)	Calls on 100 HK 28 December 2018	(27,016)	(0.00)				
(3,786)	Calls on 105 HK 28 March 2019	(78,927)	(0.01)				
(2,839,672)	Put on 56 2318 HK 29 June 2021	(1,316,506)	(0.12)				
(2,839,672)	Put on 56 2318 HK 30 December 2018	(1,062,955)	(0.09)				
(2,839,672)	Put on 56 2318 HK 30 March 2021	(1,159,097)	(0.10)				
(1,892)	Put on 80 2318 HK 27 September 2018_GS	(917,371)	(0.08)				
(1,135)	Put on 80 2318 HK 27 September 2018_DB	(550,326)	(0.05)				
(1,022,281)	Put on 85 2318 HK 27 November 2020	(1,965,097)	(0.17)				
(1,022,281)	Put on 85 2318 HK 29 October 2020	(1,965,706)	(0.17)				
(1,022,281)	Put on 85 2318 HK 30 December 2020	(1,965,200)	(0.17)				
		(34,736,104)	(3.09)				
Italy							
(666)	Put on 2.4 ISP IM 21 September 2018	(77,323)	(0.01)				
Luxembourg							
(677)	Put on 25 MT NA 21 September 2018	(54,837)	(0.00)				
Netherlands							
(710)	Calls on 125 NXPI US 17 August 2018	(79,054)	(0.01)				

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

Forward currency contracts (note 4)**

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised loss €	% of Net Assets
CHF21,693,943	€18,801,591	06 July 2018	6	(88,083)	(0.01)
€1,461,984	CAD2,254,823	12 July 2018	4	(5,095)	(0.00)
€145,715	CHF169,160	12 July 2018	1	(215)	(0.00)
€48,267,696	HKD447,129,945	12 July 2018	3	(507,480)	(0.05)
€494,431,597	US\$584,279,282	12 July 2018	9	(5,528,817)	(0.49)
£31,386,463	€35,616,369	06 July 2018	4	(131,527)	(0.01)
£8,656,109	€9,829,183	12 July 2018	1	(44,463)	(0.00)
NOK8,274,817	€871,401	06 July 2018	1	(2,008)	(0.00)
SEK730,912,665	€70,494,438	06 July 2018	6	(514,683)	(0.05)
US\$1,785,869	€1,540,781	06 July 2018	5	(11,934)	(0.00)
Total unrealised loss on forward currency contracts				(6,834,305)	(0.61)
Total financial liabilities at fair value through profit or loss - trading				(142,125,246)	(12.62)
Total financial assets at fair value through profit or loss - trading				940,953,070	83.58
Total financial liabilities at fair value through profit or loss - trading				(142,125,246)	(12.62)
Other net assets				326,986,469	29.04
Net Assets Attributable to Holders of Redeemable Participating Shares				1,125,814,293	100.00

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

Classification

(a) Exchange traded derivative instruments

(b) OTC financial derivative instruments

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

*Transferable securities dealt on another regulator market

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

Analysis of Total Assets

Transferable securities listed on an official stock exchange

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

Transferable securities as described in # above

OTC financial derivative instruments described in classification (b) above

Other current assets

% of Total Assets
60.12
0.21
0.04
10.19
29.44
100.00

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

Financial assets at fair value through profit or loss

Nominal Description	Fair Value US\$	% of Net Assets	Nominal Description	Fair Value US\$	% of Net Assets
Contracts for difference (b)			Contracts for difference (b) (continued)		
Argentina			Belgium		
(279) MercadoLibre Inc	1,772	0.00	132 Anheuser-Busch InBev SA/NV	280	0.00
			(5,058) bpost SA	15,795	0.02
Australia			836 Colruyt SA	1,601	0.00
1,816 Adelaide Brighton Limited	622	0.00	(2,782) Galapagos NV	751	0.00
2,655 AGL Energy Limited	2,374	0.00	(1,089) KBC Group NV	4,020	0.00
1,695 Altium Limited	902	0.00	(2,521) Proximus SADP	20,520	0.02
2,444 Amcor Limited	369	0.00	2,459 UCB SA	3,196	0.00
(6,177) AMP Limited	1,727	0.00		46,163	0.04
4,557 Ansell Limited	6,736	0.01			
217 APA Group	192	0.00	Bermuda		
960 Aristocrat Leisure Limited	4,767	0.00	(116) Aspen Insurance Holdings Limited	231	0.00
550 ASX Limited	3,532	0.00	(84) Axis Capital Holdings Limited	72	0.00
(23,658) AusNet Services	351	0.00	627 Bank of NT Butterfield & Son Limited	2,793	0.00
927 Australia & New Zealand Banking Group Limited	619	0.00	137 Essent Group Limited	264	0.00
1,154 Beach Energy Limited	368	0.00	86 Everest Re Group Limited	221	0.00
(4,500) Bellamy's Australia Limited	9,805	0.01	523 Helen of Troy Limited	3,527	0.00
4,343 Bendigo & Adelaide Bank Limited	1,662	0.00	3,899 Kosmos Energy Limited	5,441	0.01
2,665 BHP Billiton Limited	7,743	0.01	670 Marvell Technology Group Limited	430	0.00
56 Blackmores Limited	361	0.00	(10,366) Nabors Industries Limited	3,204	0.00
3,415 BlueScope Steel Limited	5,873	0.01	(34) RenaissanceRe Holdings Limited	180	0.00
(8,534) Boral Limited	4,039	0.00	911 Signet Jewelers Limited	13,643	0.01
1,890 Caltex Australia Limited	1,211	0.00	(2,842) Third Point Reinsurance Limited	3,186	0.00
5,118 carsales.com Limited	3,478	0.00	(2,603) Triton International Limited/Bermuda	5,782	0.01
(4,495) Challenger Limited	722	0.00		38,974	0.03
8,943 Coca-Cola Amatil Limited	1,846	0.00			
388 Cochlear Limited	4,848	0.00	Brazil		
18 Commonwealth Bank of Australia	28	0.00	(47) Cosan Limited	125	0.00
6,949 Computershare Limited	5,578	0.01			
9,868 Crown Resorts Limited	3,231	0.00	Canada		
196 CSL Limited	3,315	0.00	(10) Bank of Montreal	10	0.00
133 Domino's Pizza Enterprises Limited	662	0.00	(12) Bank of Nova Scotia/The	7	0.00
22,061 Evolution Mining Limited	6,097	0.01	5,182 Cameco Corporation	3,072	0.00
1,653 Flight Centre Travel Group Limited	15,353	0.02	(288) Canadian Imperial Bank of Commerce	878	0.00
(29,323) G8 Education Limited	8,251	0.01	354 Canadian National Railway Company	896	0.00
3,626 Iluka Resources Limited	578	0.00	305 Canadian Natural Resources Limited	694	0.00
11,308 IncoTec Pivot Limited	766	0.00	14 Canadian Pacific Railway Limited	15	0.00
3,738 Insurance Australia Group Limited	3,271	0.00	1,724 Cenovus Energy Inc	1,866	0.00
(8,582) IOOF Holdings Limited	6,110	0.01	1,643 CGI Group Inc	10,424	0.01
829 LendLease Group	1,048	0.00	99 Cott Corporation	1	0.00
(7,211) Link Administration Holdings Limited	1,055	0.00	(149) Crescent Point Energy Corporation	75	0.00
531 Macquarie Group Limited	8,771	0.01	1,540 Domtar Corporation	2,199	0.00
1,567 Newcrest Mining Limited	1,208	0.00	145 Enbridge Inc	678	0.00
6,847 Northern Star Resources Limited	5,247	0.01	2,851 Enerplus Corporation	5,638	0.01
5,656 Oil Search Limited	5,187	0.01	(156) Goldcorp Inc	32	0.00
(3,238) Orica Limited	989	0.00	13,851 IAMGOLD Corporation	517	0.00
971 Orora Limited	209	0.00	(68) IMAX Corporation	27	0.00
7,260 OZ Minerals Limited	3,144	0.00	2,003 Imperial Oil Limited	4,814	0.00
(4,062) Platinum Asset Management Limited	926	0.00	2,440 Kinross Gold Corporation	365	0.00
21,612 Qantas Airways Limited	12,249	0.01	7 Lululemon Athletica Inc	157	0.00
(2,284) QBE Insurance Group Limited	119	0.00	860 Magna International Inc	4,617	0.00
(31,457) Qube Holdings Limited	1,120	0.00	(64) Manulife Financial Corporation	52	0.00
806 REA Group Limited	4,440	0.00	916 Methanex Corporation	8,598	0.01
15,362 Regis Resources Limited	7,370	0.01	712 Open Text Corporation	151	0.00
5,412 Santos Limited	896	0.00	867 Pembina Pipeline Corporation	113	0.00
2,030 SEEK Limited	3,492	0.00	365 Restaurant Brands International Inc	931	0.00
1,882 Sirtex Medical Limited	4,917	0.00	(215) Shaw Communications Inc	35	0.00
4,015 Sonic Healthcare Limited	2,143	0.00	4 Shopify Inc	67	0.00
38,592 South32 Limited	3,874	0.00	(15) Sun Life Financial Inc	20	0.00
1,299 Spark Infrastructure Group	77	0.00	1,150 Suncor Energy Inc	6,634	0.01
24,693 St Barbara Limited	16,619	0.02	2,226 Teck Resources Limited	2,571	0.00
(5,230) Star Entertainment Grp Limited	1,278	0.00	1,504 TELUS Corporation	68	0.00
8,590 Super Retail Group Limited	1,081	0.00	1,364 TransCanada Corporation	1,444	0.00
(12,603) Tabcorp Holdings Limited	989	0.00	938 Wheaton Precious Metals Corporation	740	0.00
(12,544) Telstra Corporation Limited	6,230	0.01		58,406	0.04
(22,996) TPG Telecom Limited	6,855	0.01			
(46,545) Vocus Group Limited	1,404	0.00	China		
1,161 Wesfarmers Limited	5,158	0.01	(2,500) AAC Technologies Holdings Inc	3,546	0.00
44 Westpac Banking Corporation	20	0.00	6,000 Agile Group Holdings Limited	347	0.00
19,948 Whitehaven Coal Limited	18,792	0.02	(2,000) Air China Limited	629	0.00
275 Woodside Petroleum Limited	317	0.00	(106,000) Aluminum Corporation of China Limited	15,724	0.02
1,956 Woolworths Group Limited	4,297	0.00	1,500 Anhui Conch Cement Company Limited	672	0.00
	248,908	0.22	4,000 ANTA Sports Products Limited	2,781	0.00
			(33,500) BYD Electronic International Company Limited	11,390	0.01
Austria			(181,000) CGN Power Company Limited	1,182	0.00
(2,493) Ams AG	40,567	0.04	(70,000) China Cinda Asset Management Company Limited	3,696	0.00
(1,796) ANDRITZ AG	1,032	0.00	(15,000) China Communications Construction Company Limited	1,834	0.00
(33) Erste Group Bank AG	87	0.00	4,500 China Conch Venture Holdings Limited	2,504	0.00
(2,380) Raiffeisen Bank International AG	4,369	0.00	(8,000) China Eastern Airlines Corporation Limited	951	0.00
(11) voestalpine AG	6	0.00	(6,000) China Evergrande Group	1,844	0.00
	46,061	0.04	(128,500) China Galaxy Securities Company Limited	14,063	0.01

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

Nominal Description	Fair Value US\$	% of Net Assets	Nominal Description	Fair Value US\$	% of Net Assets
Contracts for difference (b) (continued)			Contracts for difference (b) (continued)		
China (continued)			France (continued)		
(95,000) China Huarong Asset Management Company Limited	5,125	0.01	104 Aeroports de Paris	1,647	0.00
(24,800) China International Capital Corporation Limited	6,552	0.01	(21,786) Air France-KLM	39,529	0.04
(7,000) China Life Insurance Company Limited	3,019	0.00	305 Air Liquide SA	431	0.00
(4,000) China Mengniu Dairy Company Limited	513	0.00	(760) Amundi SA	5,068	0.01
(6,600) China Minsheng Banking Corporation Limited	404	0.00	549 Atos SE	3,118	0.00
(57,000) China Molybdenum Company Limited	8,285	0.01	(209) AXA SA	179	0.00
(12,000) China National Building Material Company Limited	1,495	0.00	581 BioMerieux	5,010	0.01
(6,200) China Pacific Insurance Group Company Limited	4,216	0.00	(73) BNP Paribas SA	514	0.00
(1,500) China Railway Construction Corporation Limited	186	0.00	(7,579) Bolloré SA	3,493	0.00
(12,000) China Southern Airlines Company Limited	2,676	0.00	(2,382) Bouygues SA	14,993	0.02
(38,000) China Telecom Corporation Limited	145	0.00	2,570 Bureau Veritas SA	4,621	0.00
(1,100) China Vanke Company Limited	541	0.00	831 Capgemini SE	9,268	0.01
(134,000) China ZhengTong Auto Services Holdings Limited	14,303	0.01	(12,878) Carrefour SA	42,509	0.04
(28,000) CIFI Holdings Group Company Limited	4,098	0.00	(3,083) Casino Guichard Perrachon SA	11,262	0.01
(18,500) CITIC Securities Company Limited	4,123	0.00	(436) Cie de Saint-Gobain	1,863	0.00
45,000 CNOOC Limited	9,335	0.01	(4,700) Credit Agricole SA	8,542	0.01
(6,000) Country Garden Holdings Company Limited	1,184	0.00	80 Dassault Aviation SA	16,414	0.02
(27,000) CRRC Corporation Limited	3,978	0.00	695 Dassault Systemes SE	5,819	0.01
2,000 ENN Energy Holdings Limited	1,168	0.00	464 Eiffage SA	355	0.00
(1,500) Fosun International Limited	446	0.00	(5,916) Elis SA	3,668	0.00
(9,000) Geely Automobile Holdings Limited	2,951	0.00	(96) Engie SA	62	0.00
(50,500) Great Wall Motor Company Limited	19,198	0.02	642 Essilor International Cie Generale d'Optique SA	1,617	0.00
(24,000) Guangzhou Automobile Group Company Limited	8,625	0.01	(650) Eurazeo SA	1,343	0.00
(22,800) Haitong Securities Company Limited	9,239	0.01	97 Eutelsat Communications SA	41	0.00
(14,000) Huatai Securities Company Limited	5,300	0.01	89 Getlink	1	0.00
(9,000) Jiangxi Copper Company Limited	1,420	0.00	(1,804) Iliad SA	56,867	0.06
(12,500) KWG Property Holding Limited	1,736	0.00	10 Ipsen SA	14	0.00
(14,000) Minth Group Limited	6,060	0.01	48 Kering SA	843	0.00
(8,200) New China Life Insurance Company Limited	10,030	0.01	(3,186) Lagardere SCA	10,431	0.01
(7,000) People's Insurance Company Group of China Limited	264	0.00	(875) Legrand SA	1,522	0.00
(2,000) Ping An Insurance Group Company of China Limited	1,481	0.00	99 L'Oréal SA	334	0.00
(9,000) Postal Savings Bank of China Company Limited	242	0.00	(3,465) Nexans SA	53,167	0.05
(44,500) Semiconductor Manufacturing International Corporation	15,383	0.02	(959) Orange SA	430	0.00
(3,500) Shanghai Fosun Pharmaceutical Group Company Limited	1,333	0.00	390 Pernod Ricard SA	439	0.00
2,000 Shenzhou International Group Holdings Limited	3,212	0.00	3,125 Peugeot SA	5,557	0.01
(13,000) Sunac China Holdings Limited	5,210	0.01	(112) Remy Cointreau SA	1,832	0.00
32,000 Tingyi Cayman Islands Holding Corporation	8,529	0.01	(1,563) Renault SA	22,161	0.02
40,000 TravelSky Technology Limited	3,810	0.00	(189) Rexel SA	78	0.00
71,000 Want Want China Holdings Limited	3,302	0.00	(438) Rubis SCA	2,414	0.00
6,000 Weichai Power Company Limited	1,439	0.00	235 Safran SA	2,662	0.00
(2,000) Yanzhou Coal Mining Company Limited	234	0.00	3,236 Sanofi	10,002	0.01
(400) Zhuzhou CRRC Times Electric Company Limited	262	0.00	(102) Schneider Electric SE	24	0.00
(6,000) Zijin Mining Group Company Limited	485	0.00	(2,211) Societe Generale SA	11,963	0.01
	242,700	0.20	202 Sodexo SA	431	0.00
			(16,173) Suez	29,441	0.03
Denmark			121 Teleperformance	705	0.00
(31) AP Moller - Maersk A/S	7,048	0.01	243 Thales SA	3,329	0.00
1,328 Carlsberg A/S	7,846	0.01	1,128 Ubisoft Entertainment SA	16,847	0.02
808 Coloplast A/S	3,056	0.00	(1,040) Valeo SA	10,724	0.01
(70) Danske Bank A/S	150	0.00	(3,303) Veolia Environnement SA	2,712	0.00
542 DSV A/S	2,855	0.00	(106) Vinci SA	71	0.00
(691) FLSmidth & Company A/S	2,010	0.00	(2,181) Vivendi SA	2,947	0.00
(1,117) Genmab A/S	22,158	0.02		431,080	0.41
3,242 GN Store Nord A/S	39,670	0.04			
2,043 H Lundbeck A/S	31,886	0.03	Germany		
(2,014) ISS A/S	3,807	0.00	(1,861) 1&1 Drillisch AG	27,698	0.03
108 Novozymes A/S	122	0.00	(1,605) Aareal Bank AG	2,750	0.00
(92) Vestas Wind Systems A/S	80	0.00	(37) adidas AG	308	0.00
2,505 William Demant Holding A/S	13,727	0.01	(7,442) AIXTRON SE	17,600	0.02
	134,415	0.12	(4) Allianz SE	19	0.00
			(289) Axel Springer SE	1,772	0.00
Faroe Islands			(869) Bayerische Motoren Werke AG	7,772	0.01
91 Bakkafrost P/F	21	0.00	202 Beiersdorf AG	323	0.00
			(1,313) CECONOMY AG	1,933	0.00
Finland			(8,980) Commerzbank AG	22,615	0.02
2,206 Amer Sports Oyj	8,951	0.01	(3,428) Daimler AG	48,849	0.05
3,164 Fortum OYJ	2,939	0.00	125 Delivery Hero AG	376	0.00
(2,455) Huhtamaki OYJ	6,335	0.01	(24,079) Deutsche Bank AG	65,581	0.07
360 Kesko OYJ	976	0.00	513 Deutsche Boerse AG	5,873	0.01
155 Kone OYJ	277	0.00	(195) Deutsche Lufthansa AG	109	0.00
1,262 Neste Oyj	11,206	0.01	(1,799) Deutsche Post AG	14,624	0.01
(1,876) Nokian Renkaat OYJ	3,244	0.00	(1,949) Deutsche Telekom AG	1,076	0.00
5,488 Stora Enso OYJ	7,585	0.01	22 Deutsche Wohnen SE	13	0.00
3,971 UPM-Kymmene OYJ	18,241	0.02	(2,081) Duerr AG	11,949	0.01
(3,407) Wartsila OYJ Abp	2,877	0.00	(7,963) Evotec AG	7,405	0.01
	62,631	0.06	365 Fraport AG Frankfurt Airport Services Worldwide	708	0.00
			(1,193) Freenet AG	2,421	0.00
France			158 Fresenius Medical Care AG & Company KGaA	11	0.00
(818) Accor SA	1,766	0.00	583 Fresenius SE & Company KGaA	464	0.00

Fair Value	% of Net Assets
US\$	

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

Nominal	Description	Fair Value US\$	% of Net Assets	Nominal	Description	Fair Value US\$	% of Net Assets
Contracts for difference (b) (continued)				Contracts for difference (b) (continued)			
Japan (continued)				Japan (continued)			
(100)	DMG Mori Company Limited	252	0.00	300	Kobayashi Pharmaceutical Company Limited	4,519	0.00
(2,500)	Don Quijote Holdings Company Limited	9,713	0.01	300	Kobe Bussan Company Limited	226	0.00
(4,200)	Dowa Holdings Company Limited	13,768	0.01	(200)	Kobe Steel Limited	166	0.00
200	East Japan Railway Company	130	0.00	(200)	Koito Manufacturing Company Limited	876	0.00
1,500	Electric Power Development Company Limited	388	0.00	(3,500)	Komatsu Limited	12,548	0.01
400	en-japan Inc	895	0.00	600	Konami Holdings Corporation	452	0.00
(100)	Ezaki Glico Company Limited	162	0.00	(300)	Kubota Corporation	184	0.00
200	FamilyMart UNY Holdings Company Limited	1,193	0.00	400	Kumagai Gumi Company Limited	80	0.00
500	Fancl Corporation	3,832	0.00	(300)	Kyocera Corporation	1,342	0.00
(200)	FANUC Corporation	3,173	0.00	100	Kyoritsu Maintenance Company Limited	81	0.00
(100)	Fuji Corporation /Aichi	181	0.00	2,700	Kyowa Exeo Corporation	196	0.00
5,000	Fuji Electric Company Limited	3,132	0.00	700	Kyowa Hakkō Kirin Company Limited	73	0.00
2,100	Fuji Oil Holdings Inc	9,785	0.01	1,400	Kyudenko Corporation	319	0.00
2,500	FUJIFILM Holdings Corporation	2,287	0.00	(3,300)	Kyushu Financial Group Inc	53	0.00
(18,400)	Fujikura Limited	8,162	0.01	(1,500)	Lasertec Corporation	7,797	0.01
(900)	Fujitsu General Limited	1,527	0.00	(8,900)	LIFULL Company Limited	10,914	0.01
7,000	Fujitsu Limited	2,052	0.00	100	LINE Corporation	229	0.00
(14,000)	Fukuoka Financial Group Inc	2,640	0.00	100	Link And Motivation Inc	40	0.00
(2,300)	Furukawa Electric Company Limited	28,064	0.03	(200)	Lion Corporation	154	0.00
100	GMO internet Inc	358	0.00	(100)	LXIL Group Corporation	222	0.00
(8,000)	GS Yuasa Corporation	1,395	0.00	(100)	Maeda Corporation	12	0.00
(500)	Gunma Bank Limited	126	0.00	(900)	Makita Corporation	266	0.00
(800)	H2O Retailing Corporation	278	0.00	7,200	Marubeni Corporation	3,257	0.00
(12,600)	Hachijuni Bank Limited	14,387	0.01	400	Maruha Nichiro Corporation	459	0.00
3,000	Hakuhodo DY Holdings Inc	5,073	0.01	200	Maruichi Steel Tube Limited	1,088	0.00
600	Hankyu Hanshin Holdings Inc	81	0.00	1,100	Matsumotokiyo Holdings Company Limited	6,373	0.01
(2,800)	Hanwa Company Limited	6,611	0.01	200	McDonald's Holdings Company Japan Limited	1,440	0.00
10,700	Hazama Ando Corporation	11,974	0.01	(18,500)	Mebuki Financial Group Inc	10,439	0.01
100	Heiwa Corporation	188	0.00	2,300	Medipal Holdings Corporation	1,776	0.00
(1,200)	Hino Motors Limited	982	0.00	700	MEIJI Holdings Company Limited	3,854	0.00
(200)	Hirose Electric Company Limited	1,054	0.00	(100)	MINEBEA MITSUMI Inc	172	0.00
(300)	Hiroshima Bank Limited	534	0.00	2,100	Mitsubishi Corporation	2,151	0.00
(2,700)	HIS Company Limited	6,069	0.01	(2,600)	Mitsubishi Electric Corporation	3,072	0.00
(400)	Hitachi Capital Corporation	80	0.00	(300)	Mitsubishi Logistics Corporation	61	0.00
(5,700)	Hitachi Chemical Company Limited	7,599	0.01	(2,600)	Mitsubishi Materials Corporation	6,409	0.01
(100)	Hitachi Construction Machinery Company Limited	239	0.00	1,800	Mitsubishi Motors Corporation	459	0.00
(100)	Hitachi High-Technologies Corporation	622	0.00	(300)	Mitsubishi UFJ Financial Group Inc	327	0.00
(9,200)	Hitachi Metals Limited	8,192	0.01	(2,700)	Mitsubishi UFJ Lease & Finance Company Limited	387	0.00
(18,500)	Hitachi Zosen Corporation	4,411	0.00	(8,200)	Mitsui E&S Holdings Company Limited	18,156	0.02
(4,900)	Hokuhoku Financial Group Inc	5,042	0.01	(1,600)	Mitsui Fudosan Company Limited	2,213	0.00
(100)	Honda Motor Company Limited	439	0.00	(8,100)	Mitsui OSK Lines Limited	36,201	0.04
100	Hoshizaki Corporation	2,570	0.00	(2,100)	Miura Company Limited	8,253	0.01
1,000	House Foods Group Inc	1,932	0.00	(400)	Mizuho Financial Group Inc	42	0.00
1,800	Hoya Corporation	11,488	0.01	200	Morinaga & Company Limited	30	0.00
1,600	Ichigo Inc	515	0.00	(500)	MS&AD Insurance Group Holdings Inc	319	0.00
(200)	IHI Corporation	140	0.00	(1,000)	Nabtesco Corporation	3,009	0.00
(3,900)	Inpex Corporation	4,616	0.00	(100)	Nachi-Fujikoshi Corporation	194	0.00
700	Isetan Mitsukoshi Holdings Limited	545	0.00	4,800	NET One Systems Company Limited	9,643	0.01
(1,400)	Isuzu Motors Limited	349	0.00	(6,000)	NGK Insulators Limited	2,967	0.00
400	Ito En Limited	3,093	0.00	500	NGK Spark Plug Company Limited	657	0.00
(9,500)	Iyo Bank Limited	9,108	0.01	(100)	NHK Spring Company Limited	78	0.00
(100)	Izumi Company Limited	36	0.00	(2,300)	Nichi-iko Pharmaceutical Company Limited	1,772	0.00
2,300	Japan Exchange Group Inc	2,121	0.00	(200)	Nidec Corporation	746	0.00
(3,700)	Japan Post Bank Company Limited	4,906	0.00	(800)	Nifco Inc/Japan	2,608	0.00
(200)	Japan Post Insurance Company Limited	597	0.00	1,900	Nihon Kohden Corporation	1,633	0.00
3,300	Japan Tobacco Inc	1,753	0.00	(600)	Nihon M&A Center Inc	394	0.00
(500)	JCR Pharmaceuticals Company Limited	1,288	0.00	5,000	Nihon Unisys Limited	17,915	0.02
(300)	JFE Holdings Inc	276	0.00	(100)	Nintendo Company Limited	9,646	0.01
(4,400)	JGC Corporation	4,934	0.00	(300)	Nippon Electric Glass Company Limited	138	0.00
(2,500)	JSR Corporation	10,423	0.01	(400)	Nippon Express Company Limited	501	0.00
(3,600)	JTEKT Corporation	5,098	0.01	200	Nippon Kayaku Company Limited	69	0.00
7,900	JXTG Holdings Inc	3,932	0.00	(4,100)	Nippon Paper Industries Company Limited	10,291	0.01
2,800	Kakaku.com Inc	14,118	0.01	(1,000)	Nippon Shinyaku Company Limited	4,992	0.01
2,500	Kanamoto Company Limited	43	0.00	(3,100)	Nippon Steel & Sumitomo Metal Corporation	5,668	0.01
1,900	Kansai Electric Power Company Inc/The	96	0.00	(13,600)	Nippon Suisan Kaisha Limited	1,373	0.00
(2,900)	Kansai Paint Company Limited	3,089	0.00	200	Nippon Telegraph & Telephone Corporation	476	0.00
200	Kao Corporation	1,289	0.00	(10,100)	Nippon Yusen KK	14,508	0.01
(4,600)	Kawasaki Heavy Industries Limited	7,507	0.01	(11,500)	Nipro Corporation	20,075	0.02
(8,300)	Kawasaki Kisen Kaisha Limited	33,807	0.03	800	Nishimatsu Construction Company Limited	3,663	0.00
2,100	KDDI Corporation	2,359	0.00	700	Nissan Chemical Corporation	4,416	0.00
3,800	Keihin Corporation	294	0.00	(14,800)	Nissan Motor Company Limited	5,019	0.01
(7,900)	Keikyū Corporation	6,394	0.01	3,600	Nisshin Seifun Group Inc	6,110	0.01
300	Keisei Electric Railway Company Limited	43	0.00	(600)	Nisshinbo Holdings Inc	636	0.00
1,500	Kenedix Inc	151	0.00	(300)	Nitori Holdings Company Limited	3,535	0.00
(800)	Kewpie Corporation	93	0.00	600	Nitto Denko Corporation	2,151	0.00
(100)	Keyence Corporation	1,809	0.00	1,900	NOF Corporation	8,711	0.01
100	Kikkoman Corporation	607	0.00	1,900	Nomura Research Institute Limited	8,729	0.01
4,500	Kinden Corporation	476	0.00	(400)	NSK Limited	993	0.00
(700)	Kirin Holdings Company Limited	841	0.00	300	NTN Corporation	56	0.00

Fair Value	% of Net Assets
US\$	

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

Nominal	Description	Fair Value US\$	% of Net Assets	Nominal	Description	Fair Value US\$	% of Net Assets
Contracts for difference (b) (continued)				Contracts for difference (b) (continued)			
Mexico				South Korea (continued)			
(3,401)	Fresnillo Plc	2,902	0.00	(2,331)	Hanon Systems	168	0.00
Netherlands				(4,397)	Hanwha Aerospace Company Limited	25,661	0.03
(3,514)	ABN AMRO Group NV	7,769	0.01	(385)	Hanwha Chemical Corporation	120	0.00
(991)	Akzo Nobel NV	4,111	0.00	(51)	Hugel Inc	4,666	0.00
(5,909)	Boskalis Westminster	8,434	0.01	8	Hyosung Corporation	67	0.00
(303)	Cimpress NV	1,153	0.00	413	Hyundai Department Store Company Limited	5,239	0.01
1,228	EXOR NV	6,989	0.01	(387)	Hyundai Engineering & Construction Company Limited	2,897	0.00
(4,390)	ING Groep NV	3,519	0.00	(184)	Hyundai Heavy Industries Company Limited	4,579	0.00
7,941	Koninklijke Ahold Delhaize NV	16,982	0.02	(20)	Hyundai Heavy Industries Holdings Company Limited	453	0.00
(15,885)	Koninklijke BAM Groep NV	3,397	0.00	(33)	Hyundai Mipo Dockyard Company Limited	222	0.00
551	Koninklijke DSM NV	1,432	0.00	(36)	Hyundai Mobis Company Limited	675	0.00
(505)	Koninklijke KPN NV	12	0.00	(192)	Hyundai Motor Company	4,010	0.00
4,602	Koninklijke Philips NV	18,623	0.02	23	Hyundai Steel Company	12	0.00
23	NN Group NV	32	0.00	(68)	Kia Motors Corporation	164	0.00
(131)	NXP Semiconductors NV	726	0.00	(1,447)	Kolon Industries Inc	3,318	0.00
359	PostNL NV	21	0.00	(1,444)	Korea Aerospace Industries Limited	6,896	0.01
866	QIAGEN NV	1,403	0.00	(1,596)	Korea Electric Power Corporation	821	0.00
1,659	Royal Dutch Shell Plc	1,769	0.00	42	Korea Investment Holdings Company Limited	9	0.00
3,296	Wolters Kluwer NV	8,994	0.01	(206)	Korea Petrochemical Ind Company Limited	2,558	0.00
		85,366	0.08	1,338	KT&G Corporation	6,535	0.01
New Zealand				606	Kumho Petrochemical Company Limited	8,042	0.01
5,856	Fisher & Paykel Healthcare Corporation Limited	6,806	0.01	(107)	LG Chem Limited	1,428	0.00
Norway				(161)	LG Corporation	463	0.00
1,362	Aker BP ASA	8,257	0.01	(5,963)	LG Display Company Limited	18,269	0.02
240	Aker Solutions ASA	50	0.00	(328)	LG Electronics Inc	5,976	0.01
1,974	DNB ASA	1,236	0.00	3,895	LG Uplus Corporation	4,152	0.00
75,743	DNO ASA	39,619	0.04	(106)	Lotte Shopping Company Limited	89	0.00
3,722	Equinor ASA	11,799	0.01	(1,579)	Mando Corporation	8,934	0.01
13,393	Leroy Seafood Group ASA	9,820	0.01	38	Medy-Tox Inc	1,445	0.00
(562)	Marine Harvest ASA	174	0.00	(7,799)	Mirae Asset Daewoo Company Limited	5,084	0.01
(5,610)	Norsk Hydro ASA	1,694	0.00	3	NAVER Corporation	195	0.00
4	Norwegian Air Shuttle ASA	46	0.00	207	NCSOFT Corporation	213	0.00
(12,633)	Petroleum Geo-Services ASA	122	0.00	(1,820)	NH Investment & Securities Company Limited	326	0.00
4,132	Salmor ASA	16,042	0.02	(399)	OCI Company Limited	4,543	0.00
1,381	Ship Finance International Limited	140	0.00	(1,119)	Pan Ocean Company Limited	249	0.00
(3,752)	Storebrand ASA	1,284	0.00	(141)	Pearl Abyss Corporation	2,541	0.00
3,701	TGS NOPEC Geophysical Company ASA	45,354	0.05	(693)	POSCO Chemtech Company Limited	1,925	0.00
(3,433)	Yara International ASA	8,432	0.01	(38)	Samsung Biologics Company Limited	829	0.00
		144,069	0.15	(172)	Samsung C&T Corporation	1,894	0.00
Portugal				(165)	Samsung Engineering Company Limited	332	0.00
1,630	EDP - Energias de Portugal SA	63	0.00	(1,526)	Samsung Heavy Industries Company Limited	513	0.00
4,636	Galp Energia SGPS SA	1,603	0.00	(286)	Samsung Life Insurance Company Limited	2,595	0.00
		1,666	0.00	(31)	Shinhan Financial Group Company Limited	165	0.00
Puerto Rico				(404)	SillaJen Inc	2,335	0.00
(248)	Popular Inc	146	0.00	735	SK Hynix Inc	4,919	0.00
Russia				366	SK Innovation Company Limited	1,189	0.00
(3,615)	Polymetal International Plc	2,945	0.00	(6)	SK Telecom Company Limited	19	0.00
96	Yandex NV	239	0.00	(120)	S-Oil Corporation	910	0.00
		3,184	0.00	3,547	Woori Bank	3,891	0.00
Singapore				105	Yuhan Corporation	15	0.00
1,100	ComfortDelGro Corporation Limited	99	0.00			182,642	0.16
900	DBS Group Holdings Limited	84	0.00	Spain			
(400)	Keppel Corporation Limited	81	0.00	(3,700)	Acerinox SA	529	0.00
(25,900)	Sembcorp Industries Limited	5,841	0.01	(187)	ACS Actividades Construction Y Servicios	86	0.00
(8,600)	Singapore Airlines Limited	1,192	0.00	1,936	Amadeus IT Group SA	11,591	0.01
(1,000)	Singapore Exchange Limited	138	0.00	3,774	Atlantica Yield Plc	1,443	0.00
(400)	Singapore Press Holdings Limited	5	0.00	(11,137)	Banco Bilbao Vizcaya Argentaria SA	3,615	0.00
(33,000)	Singapore Telecommunications Limited	7,165	0.01	(52,047)	Banco de Sabadell SA	9,665	0.01
(16,200)	Wilmar International Limited	454	0.00	(33,396)	Banco Santander SA	29,969	0.03
		15,059	0.02	(38,310)	Bankia SA	17,974	0.02
South Korea				(9,870)	Bankinter SA	1,498	0.00
7	Celltrion Inc	200	0.00	(16,837)	CaixaBank SA	4,051	0.00
(1,114)	CJ CGV Company Limited	1,370	0.00	(9,877)	Cellex Telecom SA	6,772	0.01
(346)	CJ Corporation	5,116	0.01	(71,961)	Distribuidora Internacional de Alimentacion SA	52,314	0.05
480	Com2uS Corporation	7,813	0.01	5,207	Enagas SA	18,967	0.02
(533)	Doosan Infracore Company Limited	437	0.00	2,872	Endesa SA	207	0.00
(114)	GS Holdings Corporation	569	0.00	(5,858)	Ferrovial SA	3,358	0.00
(128)	Hanmi Pharm Company Limited	7,142	0.01	(7,043)	Melia Hotels International SA	214	0.00
(459)	Hanmi Science Company Limited	7,445	0.01	(31,400)	Obrascon Huarte Lain SA	26,001	0.03
Sweden				4,626	Red Elctrica Corporation SA	4,679	0.00
(20)	Autoliv Inc_CSFB			394	Repsol SA	211	0.00
				(31,658)	Sacyr SA	2,923	0.00
				(18,987)	Siemens Gamesa Renewable Energy SA	15,189	0.02
				(8,550)	Telefonica SA	6,637	0.01
						217,893	0.21

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

Nominal	Description	Fair Value US\$	% of Net Assets	Nominal	Description	Fair Value US\$	% of Net Assets
Contracts for difference (b) (continued)				Contracts for difference (b) (continued)			
Sweden (continued)				Taiwan (continued)			
(113)	Autoliv Inc_Morgan Stanley	516	0.00	1,000	Eclat Textile Company Limited	165	0.00
6,002	Axfood AB	10,430	0.01	21,000	Formosa Chemicals & Fibre Corporation	12,851	0.01
3,745	Boliden AB	3,383	0.00	18,000	Formosa Plastics Corporation	7,774	0.01
3,195	Castellum AB	4,864	0.00	(3,000)	Fubon Financial Holding Company Limited	129	0.00
(5,519)	Dometic Group AB	649	0.00	(2,000)	Hiwin Technologies Corporation	2,933	0.00
11,528	Elekta AB	27,040	0.03	(30,000)	Hon Hai Precision Industry Company Limited	2,225	0.00
51	Evolution Gaming Group AB	29	0.00	(1,000)	HTC Corporation	212	0.00
652	Fabege AB	1,227	0.00	15,000	Mega Financial Holding Company Limited	287	0.00
2,365	Fastighets AB Balder	6,907	0.01	(1,000)	Micro-Star International Company Limited	163	0.00
(14,768)	Gefinge AB	17,155	0.02	9,000	Nan Ya Plastics Corporation	2,419	0.00
(158)	Hexagon AB	245	0.00	(1,000)	Nanya Technology Corporation	135	0.00
(937)	Hexpol AB	518	0.00	(51,000)	Pegatron Corporation	4,916	0.00
4,386	Husqvarna AB	1,398	0.00	7,000	President Chain Store Corporation	10,643	0.01
(187)	ICA Gruppen AB	545	0.00	(58,000)	Quanta Computer Inc	7,142	0.01
1,607	Lundin Petroleum AB	2,340	0.00	(35,000)	Shin Kong Financial Holding Company Limited	155	0.00
(5,322)	NCC AB	4,437	0.00	17,000	Sino-American Silicon Products Inc	2,004	0.00
(415)	Nordea Bank AB	47	0.00	38,000	Uni-President Enterprises Corporation	11,352	0.01
4,579	Sandvik AB	4,885	0.00	80,000	United Microelectronics Corporation	2,180	0.00
(5,530)	Skanska AB	2,108	0.00	(115,000)	Winbond Electronics Corporation	3,139	0.00
4	Spotify Technology SA	45	0.00	(94,000)	Wistron Corporation	3,243	0.00
8,082	Svenska Cellulosa AB SCA	441	0.00	(42,000)	Zhen Ding Technology Holding Limited	1,521	0.00
1,893	Swedish Match AB	18,659	0.02			82,794	0.05
		107,962	0.09				
Switzerland				Thailand			
(2,563)	ABB Limited	3,876	0.00	(49,700)	Thai Beverage PCL	2,157	0.00
(8,827)	Aryzta AG	57,285	0.06	United Arab Emirates			
(118)	Baloise Holding AG	211	0.00	64	NMC Health Plc	32	0.00
10	Chocoladefabriken Lindt & Spruengli AG	1,159	0.00	United Kingdom			
(312)	Chubb Limited	1,746	0.00	2,269	Admiral Group Plc	1,253	0.00
2,126	Coca-Cola HBC AG	165	0.00	(3,654)	Aggreko Plc	6,706	0.01
(10,957)	Credit Suisse Group AG	14,873	0.01	5,791	Anglo American Plc	8,160	0.01
(118)	dormakaba Holding AG	4,905	0.00	6,517	Antofagasta Plc	269	0.00
(311)	Dufry AG	53	0.00	(107)	Aon Plc	293	0.00
8	EMS-Chemie Holding AG	33	0.00	76	Aptiv Plc	515	0.00
912	Ferguson Plc	3,419	0.00	(1,974)	ASOS Plc	5,531	0.01
1,040	Garmin Limited	1,804	0.00	595	Associated British Foods Plc	347	0.00
(30)	Geberit AG	56	0.00	363	AstraZeneca Plc	1,676	0.00
(7,077)	Glencore Plc	424	0.00	89	Atlantia Corporation Plc	263	0.00
(936)	Julius Baer Group Limited	1,206	0.00	24,927	Auto Trader Group Plc	22,336	0.02
(217)	Kuehne + Nagel International AG	1,033	0.00	(167)	Aviva Plc	17	0.00
(1,567)	LafargeHolcim Limited	5,350	0.01	6,295	Babcock International Group Plc	5,911	0.01
394	Logitech International SA_CSFB	489	0.00	9,183	BAE Systems Plc	2,067	0.00
12	Logitech International SA_JP Morgan	76	0.00	(54,366)	Barclays Plc	11,690	0.01
17	Logitech International SA_Morgan Stanley	113	0.00	20,674	BBA Aviation Plc	2,002	0.00
1,960	Nestle SA	2,547	0.00	(1,020)	Beazley Plc	33	0.00
255	Novartis AG	279	0.00	1,474	boohoo.com Plc	197	0.00
42	Partners Group Holding AG	601	0.00	(3,417)	British American Tobacco Plc	2,464	0.00
1,026	Roche Holding AG	749	0.00	554	Britvic Plc	3	0.00
19	Schindler Holding AG	14	0.00	(34,420)	BT Group Plc	1,621	0.00
13	SGS SA	660	0.00	7,935	Burberry Group Plc	28,900	0.03
(310)	Sika AG	787	0.00	3,056	Capita Plc	393	0.00
777	Sonova Holding AG	10,984	0.01	37,870	Centrica Plc	9,999	0.01
(1,443)	STMicroelectronics NV	2,553	0.00	1,062	Coca-Cola European Partners Plc	1,438	0.00
5	Straumann Holding AG	480	0.00	2,966	Compass Group Plc	2,731	0.00
9	Sunrise Communications Group AG	2	0.00	20	Croda International Plc	21	0.00
213	Swatch Group AG/The	3,091	0.00	242	Daily Mail & General Trust Plc	125	0.00
430	Swiss Prime Site AG	527	0.00	(514)	Delphi Technologies Plc	1,347	0.00
(46)	Swiss Re AG	130	0.00	4,013	Diageo Plc	3,297	0.00
363	Temenos AG	7,256	0.01	2,591	Domino's Pizza Group Plc	17	0.00
121	Transocean Limited	26	0.00	2,857	Electrocomponents Plc	5,529	0.01
(6,204)	UBS Group AG	5,250	0.01	30,779	Evraz Plc	35,527	0.04
(194)	VAT Group AG	3,006	0.00	(1,708)	Ferroglobe Plc	5,001	0.01
156	Vifor Pharma AG	24	0.00	312	Fevertree Drinks Plc	1,810	0.00
(2)	Zurich Insurance Group AG	4	0.00	(224)	Fiat Chrysler Automobiles NV	587	0.00
		137,246	0.11	4,615	G4S Plc	272	0.00
Taiwan				4,969	GlaxoSmithKline Plc	7,900	0.01
7,000	Asustek Computer Inc	715	0.00	1,007	Greene King Plc	624	0.00
193,000	AU Optronics Corporation	102	0.00	1,174	Halma Plc	1,079	0.00
(2,000)	Cathay Financial Holding Company Limited	3	0.00	32	Hargreaves Lansdown Plc	4	0.00
(7,000)	Challase Holding Company Limited	1,025	0.00	44,378	Hays Plc	1,511	0.00
67,000	China Steel Corporation	637	0.00	453	Hikma Pharmaceuticals Plc	825	0.00
18,000	Chipbond Technology Corporation	1,580	0.00	8,350	Howden Joinery Group Plc	6,425	0.01
(5,000)	Chungwa Telecom Company Limited	80	0.00	(2,435)	HSBC Holdings Plc	310	0.00
(11,000)	Compeq Manufacturing Company Limited	414	0.00	12,084	IG Group Holdings Plc	14,693	0.01
12,000	CTBC Financial Holding Company Limited	413	0.00	432	IHS Markit Limited	559	0.00
(3,000)	Delta Electronics Inc	1,460	0.00	180	IMI Plc	11	0.00
47,000	E.Sun Financial Holding Company Limited	777	0.00	4,677	Imperial Brands Plc	12,691	0.01

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

Nominal	Description	Fair Value US\$	% of Net Assets	Nominal	Description	Fair Value US\$	% of Net Assets
Contracts for difference (b) (continued)				Contracts for difference (b) (continued)			
United Kingdom (continued)				United States (continued)			
12,586	Inchcape Plc	12,381	0.01	9	Adobe Systems Inc	114	0.00
16,633	Indivior Plc	416	0.00	4,080	ADT Inc	4,604	0.00
548	Informa Plc	107	0.00	178	Adtalem Global Education Inc	191	0.00
582	InterContinental Hotels Group Plc	530	0.00	(13)	AECOM	17	0.00
(3,409)	Intermediate Capital Group Plc	1,354	0.00	(327)	Affiliated Managers Group Inc	5,956	0.01
23,404	International Consolidated Airlines Group SA	10,054	0.01	(28)	AGCO Corporation	98	0.00
(24)	International Game Technology Plc	100	0.00	(1,595)	Alimmune Therapeutics Inc	10,712	0.01
1,182	Intertek Group Plc	9,736	0.01	(1,647)	Air Lease Corporation	4,093	0.00
(12,404)	Investec Plc	5,635	0.01	(74)	Air Products & Chemicals Inc	487	0.00
(29,331)	IQE Plc	13,981	0.01	(20,329)	AK Steel Holding Corporation	10,319	0.01
38,748	J Sainsbury Plc	26,156	0.03	344	Akamai Technologies Inc	1,691	0.00
1,409	JD Sports Fashion Plc	750	0.00	(395)	Alaska Air Group Inc	2,856	0.00
(3,037)	Just Eat Plc	1,162	0.00	(498)	Albemarle Corporation	60	0.00
36,857	Legal & General Group Plc	752	0.00	(1,267)	Alcoa Corporation	3,068	0.00
(984)	Liberty Global Plc	4,160	0.00	46	Align Technology Inc	4,673	0.00
310	LivaNova Plc	4,157	0.00	(7)	Allegheny Corporation	7	0.00
(107,972)	Lloyds Banking Group Plc	3,212	0.00	(3,636)	Allegheny Technologies Inc	243	0.00
10,126	Marks & Spencer Group Plc	948	0.00	(276)	Allegiant Travel Company	4,038	0.00
20,090	Meggitt Plc	4,511	0.00	34	Allergan Plc	255	0.00
(57,491)	Melrose Industries Plc	11,684	0.01	449	ALLETE Inc	1,562	0.00
492	Merlin Entertainments Plc	64	0.00	32	Alliance Data Systems Corporation	713	0.00
822	Michael Kors Holdings Limited	3,492	0.00	2,183	Allison Transmission Holdings Inc	126	0.00
(3,309)	Micro Focus International Plc	14,692	0.01	(756)	Alnylam Pharmaceuticals Inc	5,615	0.01
13	Mimecast Limited	18	0.00	65	Alphabet Inc	4,201	0.00
6,203	Mondi Plc	9,104	0.01	(2,997)	Altice USA Inc	7,891	0.01
512	Next Plc	4,126	0.00	13	Amazon.com Inc	2,303	0.00
2,669	Nomad Foods Limited	4,264	0.00	(492)	Ambarella Inc	5,184	0.01
383	Ocado Group Plc	218	0.00	344	AMC Networks Inc	3,945	0.00
14,380	Pagegroup Plc	6,702	0.01	1,170	Amdocs Limited	180	0.00
18,006	Pearson Plc	29,626	0.03	1,135	Amedisys Inc	27,000	0.03
15,786	Petrofac Limited	21,740	0.02	552	Ameren Corporation	1,456	0.00
(187)	Prudential Plc	274	0.00	(1,145)	American Airlines Group Inc	9,297	0.01
7,413	Quilter Plc	1,554	0.00	(168)	American Axle & Manufacturing Holdings Inc	34	0.00
14,955	Rentokil Initial Plc	10,836	0.01	2,195	American Eagle Outfitters Inc	5,871	0.01
2,416	Rightmove Plc	28,367	0.03	(97)	American Express Company	145	0.00
1,749	Rio Tinto Limited	9,583	0.01	(826)	American International Group Inc	238	0.00
3,473	Rio Tinto Plc	17,176	0.02	215	American States Water Company	504	0.00
4,833	Rolls-Royce Holdings Plc	7,637	0.01	(946)	American Woodmark Corporation	1,286	0.00
7,438	Rotork Plc	3,627	0.00	(242)	Ameris Ban Corporation	169	0.00
(40,156)	Royal Bank of Scotland Group Plc	7,897	0.01	537	AMETEK Inc	1,134	0.00
27,368	Royal Mail Plc	2,333	0.00	392	Amgen Inc	1,618	0.00
911	RPC Group Plc	545	0.00	(4,354)	Amkor Technology Inc	246	0.00
1,394	RSA Insurance Group Plc	718	0.00	988	AMN Healthcare Services Inc	3,546	0.00
(2,211)	Sage Group Plc/The	926	0.00	217	Anadarko Petroleum Corporation	1,085	0.00
(4,557)	Severn Trent Plc	3,454	0.00	(487)	AnaptysBio Inc	12,379	0.01
282	Sky Plc	154	0.00	231	ANSYS Inc	3,090	0.00
10,342	Smith & Nephew Plc	10,887	0.01	64	Antero Midstream GP LP	32	0.00
614	Smiths Group Plc	1,091	0.00	913	Antero Resources Corporation	2,062	0.00
579	Sophos Group Plc	444	0.00	443	Anthem Inc	7,131	0.01
(868)	St James's Place Plc	517	0.00	368	Apache Corporation	2,116	0.00
(10,779)	Standard Chartered Plc	8,372	0.01	278	Apple Inc	5,442	0.01
(9,245)	Standard Life Aberdeen Plc	3,758	0.00	410	Applied Industrial Technologies Inc	2,520	0.00
1,093	STERIS Plc	9,126	0.01	75	AptarGroup Inc	117	0.00
33,702	Tate & Lyle Plc	33,327	0.03	(3,198)	Arconic Inc	12,116	0.01
47,727	Tesco Plc	9,207	0.01	96	Armstrong World Industries Inc	231	0.00
3,630	Unilever NV	10,557	0.01	(231)	Arrow Electronics Inc	55	0.00
(9,180)	United Utilities Group Plc	1,070	0.00	(59)	Arthur J Gallagher & Company	43	0.00
958	Victrex Plc	3,879	0.00	584	Asbury Automotive Group Inc	1,306	0.00
(491)	Vodafone Group Plc	60	0.00	77	ASGN Inc	52	0.00
(4,541)	Weir Group Plc/The	1,491	0.00	90	Ashland Global Holdings Inc	116	0.00
(233)	WH Smith Plc	48	0.00	368	Aspen Technology Inc	7,003	0.01
(94)	Willis Towers Watson Plc	44	0.00	(901)	AT&T Inc	7	0.00
42,272	Wm Morrison Supermarkets Plc	8,100	0.01	(1,860)	Atara Biotherapeutics Inc	15,017	0.02
		619,871	0.56	6	athenahealth Inc	92	0.00
United States				(1,347)	Athene Holding Limited	3,636	0.00
(107)	3M Company	423	0.00	443	Automatic Data Processing Inc	8,552	0.01
232	8x8 Inc	284	0.00	94	AutoNation Inc	73	0.00
247	Aaron's Inc	545	0.00	10	AutoZone Inc	245	0.00
1,543	Abbott Laboratories	2,677	0.00	(1,521)	Avis Budget Group Inc	10,152	0.01
(5)	AbbVie Inc	64	0.00	(10)	Axalta Coating Systems Limited	19	0.00
115	ABIOMED Inc	13,761	0.01	21	Axon Enterprise Inc	46	0.00
(2,589)	ABM Industries Inc	16,112	0.02	(1,369)	B&G Foods Inc	3,916	0.00
70	Acadia Healthcare Company Inc	248	0.00	395	Balchem Corporation	3,748	0.00
(4,370)	ACADIA Pharmaceuticals Inc	12,103	0.01	20	BancorpSouth Bank	37	0.00
1,463	ACI Worldwide Inc	1,432	0.00	(533)	Bank of America Corporation	876	0.00
65	Activision Blizzard Inc	472	0.00	197	Bank of Hawaii Corporation	23	0.00
(107)	Acuity Brands Inc	2,443	0.00	(898)	Bank of New York Mellon Corporation /The	936	0.00
1,459	Axiom Corporation	2,549	0.00	(963)	Bank of the Ozarks	1,545	0.00
				511	Banner Corporation	935	0.00

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

Nominal	Description	Fair Value US\$	% of Net Assets	Nominal	Description	Fair Value US\$	% of Net Assets
Contracts for difference (b) (continued)				Contracts for difference (b) (continued)			
United States (continued)				United States (continued)			
1,424	Baxter International Inc	11,855	0.01	(270)	Cincinnati Financial Corporation	492	0.00
(1,569)	Beacon Roofing Supply Inc	2,174	0.00	(904)	Cinemark Holdings Inc	1,951	0.00
1,951	Bed Bath & Beyond Inc	1,214	0.00	140	Cintas Corporation	354	0.00
(220)	Belden Inc	609	0.00	26	Cirrus Logic Inc	9	0.00
(20)	Bemis Company Inc	51	0.00	1,927	Cisco Systems Inc	7,779	0.01
751	Best Buy Company Inc	3,216	0.00	(460)	Citigroup Inc	934	0.00
(4,119)	BGC Partners Inc	4,093	0.00	563	Citrix Systems Inc	4,218	0.00
117	Bio-Rad Laboratories Inc	3,035	0.00	753	CMS Energy Corporation	1,041	0.00
390	Bio-Techne Corporation	167	0.00	(10)	CNA Financial Corporation	11	0.00
995	Black Knight Inc	3,333	0.00	68	CNX Resources Corporation	98	0.00
399	Blackbaud Inc	1,330	0.00	(8,326)	Coeur Mining Inc	584	0.00
8	Blackline Inc	28	0.00	(911)	Cognex Corporation	1,894	0.00
(61)	BlackRock Inc	1,744	0.00	250	Cognizant Technology Solutions Corporation	753	0.00
(502)	Bluebird Bio Inc	9,144	0.01	(250)	Coherent Inc	3,781	0.00
(926)	Blueprint Medicines Corporation	10,713	0.01	(612)	Colfax Corporation	836	0.00
120	Boeing Co/The	2,803	0.00	932	Columbia Sportswear Company	13,415	0.01
(673)	Boji Holding Inc	121	0.00	(244)	Comerica Inc	1,495	0.00
3	Booking Holdings Inc	634	0.00	635	Commerce Bancshares Inc/MO	1,502	0.00
2,182	Booz Allen Hamilton Holding Corporation	6,163	0.01	(991)	Commercial Metals Company	1,473	0.00
(233)	BorgWarner Inc	2,096	0.00	1,081	Community Bank System Inc	2,873	0.00
128	Boston Beer Company Inc/The	7,904	0.01	(25)	Compass Minerals International Inc	6	0.00
2,225	Boston Scientific Corporation	11,118	0.01	(72)	Concho Resources Inc	708	0.00
550	Bottomline Technologies de Inc	397	0.00	1,483	CONMED Corporation	20,335	0.02
36	Box Inc	134	0.00	890	ConocoPhillips	9,979	0.01
632	Boyd Gaming Corporation	688	0.00	224	Continental Resources Inc/OK	2,901	0.00
782	Bright Horizons Family Solutions Inc	4,445	0.00	2,835	Convergys Corporation	2,713	0.00
(49)	Brighthouse Financial Inc	395	0.00	45	Cooper Cos Inc/The	188	0.00
199	Brinker International Inc	820	0.00	(1,418)	Cooper Tire & Rubber Company	1,591	0.00
644	Broadridge Financial Solutions Inc	12,507	0.01	265	Cooper-Standard Holdings Inc	2,348	0.00
2,114	Brown & Brown Inc	2,235	0.00	1,099	Copart Inc	5,110	0.01
364	Brunswick Corporation /DE	1,553	0.00	(452)	Corcept Therapeutics Inc	963	0.00
(148)	Builders FirstSource Inc	29	0.00	886	CoreLogic Inc/United States	5,303	0.01
(1,186)	Bunge Limited	1,196	0.00	240	Cornerstone OnDemand Inc	86	0.00
234	Burlington Stores Inc	3,009	0.00	48	CoStar Group Inc	1,874	0.00
408	BWX Technologies Inc	1,490	0.00	16	Costco Wholesale Corporation	158	0.00
(1,526)	C&J Energy Services Inc	2,870	0.00	1,485	Cotiviti Holdings Inc	14,211	0.01
2,347	CA Inc	1,638	0.00	(6,991)	Coty Inc	12,434	0.01
336	Cabot Corporation	313	0.00	11	Coupa Software Inc	143	0.00
171	Cabot Microelectronics Corporation	1,379	0.00	1	Credit Acceptance Corporation	31	0.00
44	Cabot Oil & Gas Corporation	30	0.00	(1,289)	Crown Holdings Inc	718	0.00
414	CACI International Inc	4,338	0.00	32	CSX Corporation	208	0.00
1,097	Cadence Design Systems Inc	2,723	0.00	(50)	Cullen/Frost Bankers Inc	326	0.00
(10,436)	Caesars Entertainment Corporation	15,050	0.02	243	Curtiss-Wright Corporation	296	0.00
(11)	California Water Service Group	3	0.00	(107)	Dana Inc	627	0.00
(1,962)	Callon Petroleum Company	398	0.00	802	Danaher Corporation	1,779	0.00
70	Cambrex Corporation	369	0.00	14	Darden Restaurants Inc	262	0.00
(63)	Capital One Financial Corporation	238	0.00	72	Dave & Buster's Entertainment Inc	497	0.00
(368)	Carpenter Technology Corporation	548	0.00	129	Davita Inc	672	0.00
154	Cars.com Inc	481	0.00	182	Deckers Outdoor Corporation	1,358	0.00
(140)	Carter's Inc	170	0.00	(264)	Deere & Company	4,331	0.00
41	Casey's General Stores Inc	168	0.00	170	Delek US Holdings Inc	2,171	0.00
266	Catalent Inc	481	0.00	575	Dell Technologies Inc Class V	6,644	0.01
(404)	Oboe Global Markets Inc	5,855	0.01	174	DexCom Inc	1,288	0.00
(64)	CBRE Group Inc	46	0.00	634	Diamond Offshore Drilling Inc	1,328	0.00
525	CDW Corporation /DE	2,621	0.00	142	Dick's Sporting Goods Inc	198	0.00
570	Celanese Corporation	3,261	0.00	71	Dillard's Inc	1,004	0.00
662	Centene Corporation	14,580	0.01	397	Dollar General Corporation	1,185	0.00
(765)	Centennial Resource Development Inc/DE	318	0.00	(668)	Dominion Energy Inc	3,196	0.00
1,769	CenterPoint Energy Inc	2,193	0.00	16	Domino's Pizza Inc	650	0.00
(3,972)	Century Aluminum Company	7,305	0.01	(35)	Dorman Products Inc	9	0.00
(145)	CenturyLink Inc	11	0.00	211	DowDuPont Inc	467	0.00
(932)	Ceridian HCM Holding Inc	2,692	0.00	114	Dril-Quip Inc	614	0.00
120	Cerner Corporation	66	0.00	624	Dropbox Inc	1,503	0.00
88	CF Industries Holdings Inc	479	0.00	216	DSW Inc	213	0.00
420	CH Robinson Worldwide Inc	312	0.00	(365)	DTE Energy Company	426	0.00
456	Charles River Laboratories International Inc	2,992	0.00	165	Dunkin' Brands Group Inc	755	0.00
(566)	Charles Schwab Corporation /The	568	0.00	(725)	Dycom Industries Inc	230	0.00
571	Cheesecake Factory Inc/The	2,086	0.00	5	E*TRADE Financial Corporation	14	0.00
21	Chegg Inc	32	0.00	(262)	Eagle Materials Inc	757	0.00
288	Chemed Corporation	12,516	0.01	20	East West Bancorp Inc	2	0.00
(56)	Chemical Financial Corporation	5	0.00	513	Eastman Chemical Company	589	0.00
(698)	Chemours Company	4,092	0.00	(143)	Eaton Vance Corporation	548	0.00
23	Cheniere Energy Inc	63	0.00	(429)	EchoStar Corporation	2,027	0.00
297	Chevron Corporation	2,852	0.00	446	Edwards Lifesciences Corporation	11,211	0.01
(122)	Children's Place Inc/The	428	0.00	377	El Paso Electric Company	2,645	0.00
1	Chipotle Mexican Grill Inc	10	0.00	(9)	Eldorado Resorts Inc	17	0.00
78	Churchill Downs Inc	274	0.00	150	Electronic Arts Inc	2,329	0.00
73	Ciena Corporation	104	0.00	687	Eli Lilly & Company	2,969	0.00
11	Cimarex Energy Company	36	0.00	(98)	Ellie Mae Inc	419	0.00

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

Nominal	Description	Fair Value US\$	% of Net Assets	Nominal	Description	Fair Value US\$	% of Net Assets
Contracts for difference (b) (continued)				Contracts for difference (b) (continued)			
United States (continued)				United States (continued)			
240	Enanta Pharmaceuticals Inc	3,578	0.00	(836)	GTT Communications Inc	3,731	0.00
1,870	Encompass Health Corporation	21,081	0.02	518	Guess? Inc	634	0.00
1,028	Energen Corporation	10,805	0.01	(14)	Guidewire Software Inc	61	0.00
404	EnerSys	758	0.00	1,060	Haemonetics Corporation	8,835	0.01
1,087	EnLink Midstream LLC	1,768	0.00	(2,594)	Hain Celestial Group Inc/The	2,591	0.00
(594)	EnPro Industries Inc	1,850	0.00	320	Halliburton Company	329	0.00
662	Entegris Inc	2,466	0.00	555	Halyard Health Inc	5,779	0.01
860	Envision Healthcare Corporation	3,709	0.00	258	Hanesbrands Inc	1,003	0.00
248	EOG Resources Inc	1,628	0.00	382	Hanover Insurance Group Inc/The	2,706	0.00
7	EPAM Systems Inc	15	0.00	250	Harley-Davidson Inc	170	0.00
61	Equifax Inc	312	0.00	(34)	Harsco Corporation	23	0.00
(83)	Estee Lauder Cos Inc/The	191	0.00	(209)	Hartford Financial Services Group Inc/The	452	0.00
667	Etsy Inc	8,409	0.01	(950)	Hawaiian Holdings Inc	1,453	0.00
490	Euronet Worldwide Inc	1,307	0.00	780	HCA Healthcare Inc	7,750	0.01
106	Evercore Inc	431	0.00	1,294	HD Supply Holdings Inc	5,070	0.01
612	Evergy Inc	1,801	0.00	7	Healthcare Services Group Inc	18	0.00
(286)	Exelixis Inc	1,997	0.00	701	HealthEquity Inc	5,286	0.01
936	ExlService Holdings Inc	237	0.00	(1,960)	Heartland Express Inc	2,103	0.00
4	Expedia Group Inc	15	0.00	(11,334)	Hecla Mining Company	2,982	0.00
596	Expeditors International of Washington Inc	4,397	0.00	495	HEICO Corporation	480	0.00
1,232	Express Scripts Holding Company	7,676	0.01	379	Henry Schein Inc	169	0.00
411	Exxon Mobil Corporation	1,011	0.00	724	Herbalife Nutrition Limited	2,419	0.00
351	F5 Networks Inc	7,639	0.01	(5,494)	Hertz Global Holdings Inc	18,515	0.02
143	Facebook Inc	2,690	0.00	484	Hexcel Corporation	133	0.00
(108)	FactSet Research Systems Inc	40	0.00	977	Hillenbrand Inc	1,644	0.00
211	Fair Isaac Corporation	5,377	0.01	813	Hill-Rom Holdings Inc	1,623	0.00
(531)	Fastenal Company	1,320	0.00	(830)	Hilltop Holdings Inc	1,235	0.00
226	FCB Financial Holdings Inc	947	0.00	3,411	HMS Holdings Corporation	4,606	0.00
(92)	FedEx Corporation	1,601	0.00	789	HollyFrontier Corporation	13,226	0.01
(34)	Ferro Corporation	120	0.00	16	Home Depot Inc/The	182	0.00
503	Fidelity National Information Services Inc	4,832	0.00	341	Hormel Foods Corporation	198	0.00
(23)	FireEye Inc	79	0.00	2,920	HP Inc	7,181	0.01
2,959	First Data Corporation	10,332	0.01	3	HubSpot Inc	46	0.00
399	First Financial Bankshares Inc	1,150	0.00	347	Humana Inc	9,378	0.01
2,399	First Hawaiian Inc	1,826	0.00	(1,442)	Huntington Bancshares Inc/OH	330	0.00
(1,861)	First Horizon National Corporation	2,714	0.00	1,173	Hyatt Hotels Corporation	324	0.00
282	First Midwest Bancorp Inc/IL	252	0.00	(130)	IAC/InterActive Corporation	698	0.00
(450)	First Solar Inc	7,210	0.01	(444)	IBERIABANK Corporation	656	0.00
696	FirstCash Inc	8,583	0.01	224	ICU Medical Inc	6,228	0.01
401	Fiserv Inc	537	0.00	617	IDA Corporation Inc	1,238	0.00
93	Five Below Inc	2,123	0.00	216	IDEX Corporation	1,697	0.00
128	FleetCor Technologies Inc	819	0.00	285	IDEXX Laboratories Inc	8,013	0.01
61	FLIR Systems Inc	31	0.00	(1,276)	II-VI Inc	1,780	0.00
7	Floor & Decor Holdings Inc	24	0.00	73	Illumina Inc	3,767	0.00
(920)	Flowserve Corporation	2,012	0.00	595	Imperva Inc	721	0.00
(1,579)	FNB Corporation /PA	489	0.00	(463)	Incyte Corporation	3,414	0.00
101	Foot Locker Inc	194	0.00	537	Ingersoll-Rand Plc	468	0.00
(85)	Ford Motor Company	21	0.00	264	Innospec Inc	1,664	0.00
1,338	Fortinet Inc	16,431	0.02	160	Inogen Inc	10,224	0.01
358	Fortive Corporation	39	0.00	(1,685)	Inphi Corporation	196	0.00
372	Forward Air Corporation	763	0.00	(3,245)	Insmed Inc	14,065	0.01
(473)	Franklin Resources Inc	544	0.00	790	Inspire Inc	24,428	0.02
67	Freeport-McMoRan Inc	19	0.00	(894)	Installed Building Products Inc	1,722	0.00
(63)	Fresh Del Monte Produce Inc	104	0.00	567	Integer Holdings Corporation	3,756	0.00
1,021	FTI Consulting Inc	11,821	0.01	785	Integra LifeSciences Holdings Corporation	5,133	0.01
(1,726)	Fulton Financial Corporation	1,560	0.00	290	Intel Corporation	263	0.00
142	Gap Inc/The	256	0.00	211	Intercontinental Exchange Inc	650	0.00
(28)	Gardner Denver Holdings Inc	63	0.00	136	InterDigital Inc/PA	783	0.00
(1,555)	Gates Industrial Corporation Plc	1,434	0.00	(84)	International Flavors & Fragrances Inc	44	0.00
(561)	GCP Applied Technologies Inc	1,035	0.00	(551)	International Paper Company	933	0.00
692	Generac Holdings Inc	3,327	0.00	1,720	Interpublic Group of Cos Inc/The	962	0.00
(4,508)	General Electric Company	3,371	0.00	(5,517)	Intrexon Corporation	742	0.00
(1,318)	General Motors Company	1,272	0.00	287	Intuit Inc	3,550	0.00
19	Genesee & Wyoming Inc	163	0.00	52	Intuitive Surgical Inc	3,074	0.00
1,575	Gentex Corporation	77	0.00	(1,971)	Invesco Limited	3,237	0.00
4	Genuine Parts Company	4	0.00	(503)	Ionis Pharmaceuticals Inc	2,885	0.00
1,920	Globus Medical Inc	5,792	0.01	406	IQVIA Holdings Inc	237	0.00
134	GoDaddy Inc	196	0.00	(729)	Itron Inc	1,277	0.00
(94)	Goldman Sachs Group Inc/The	3,770	0.00	269	ITT Inc	70	0.00
(603)	Goodyear Tire & Rubber Company	1,457	0.00	181	J&J Snack Foods Corporation	1,758	0.00
672	Graco Inc	342	0.00	640	j2 Global Inc	2,115	0.00
(759)	GrafTech International Limited	595	0.00	(702)	Jabil Inc	104	0.00
59	Graham Holdings Company	590	0.00	411	Jack Henry & Associates Inc	4,376	0.00
292	Grand Canyon Education Inc	995	0.00	24	Jack in the Box Inc	59	0.00
(95)	Great Western Banc Corporation Inc	311	0.00	103	Jagged Peak Energy Inc	107	0.00
152	Green Dot Corporation	1,797	0.00	155	JB Hunt Transport Services Inc	941	0.00
(143)	Group 1 Automotive Inc	830	0.00	(1,763)	Jefferies Financial Group Inc	1,189	0.00
972	Groupon Inc	97	0.00	(616)	JELD-WEN Holding Inc	2,020	0.00
2	GrubHub Inc	5	0.00	(511)	John Bean Technologies Corporation	7,519	0.01

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

Nominal	Description	Fair Value US\$	% of Net Assets	Nominal	Description	Fair Value US\$	% of Net Assets
Contracts for difference (b) (continued)				Contracts for difference (b) (continued)			
United States (continued)				United States (continued)			
(727)	Johnson Controls International Plc	2,605	0.00	7	Moody's Corporation	24	0.00
(62)	Jones Lang LaSalle Inc	259	0.00	210	Motorola Solutions Inc	1,533	0.00
2,846	Juniper Networks Inc	3,998	0.00	224	MSA Safety Inc	3,862	0.00
479	Kaiser Aluminum Corporation	662	0.00	15	MSCI Inc	325	0.00
35	Kansas City Southern	51	0.00	2,339	MSG Networks Inc	3,961	0.00
1,491	KAR Auction Services Inc	3,732	0.00	705	Mueller Water Products Inc	398	0.00
119	KB Home	84	0.00	29	Murphy Oil Corporation	50	0.00
1,285	KBR Inc	2,888	0.00	418	Murphy USA Inc	2,459	0.00
(1,494)	Keane Group Inc	1,463	0.00	(488)	Mylan NV	1,072	0.00
247	Kellogg Company	1,561	0.00	(709)	MyoKardia Inc	422	0.00
328	Kemper Corporation	6,161	0.01	506	Myriad Genetics Inc	3,802	0.00
(512)	Kennametal Inc	3,282	0.00	18	Nasdaq Inc	65	0.00
(2,522)	Key Corporation	1,054	0.00	3	National Beverage Corporation	11	0.00
40	Kinder Morgan Inc/DE	67	0.00	641	National Fuel Gas Company	1,062	0.00
(1,378)	Knight-Swift Transportation Holdings Inc	6,169	0.01	124	National Oilwell Varco Inc	508	0.00
901	Kohl's Corporation	8,808	0.01	(51)	Navient Corporation	21	0.00
591	Korn/Ferry International	8,276	0.01	(512)	NCR Corporation	319	0.00
219	Kroger Company	531	0.00	(811)	Nektar Therapeutics	13,548	0.01
58	L Brands Inc	32	0.00	1,086	Neogen Corporation	9,220	0.01
110	L3 Technologies Inc	505	0.00	1,010	NetApp Inc	11,042	0.01
422	Laboratory Corporation of America Holdings	6,694	0.01	1	Netflix Inc	55	0.00
11	Lam Research Corporation	66	0.00	231	NETGEAR Inc	867	0.00
11	Lamb Weston Holdings Inc	3	0.00	1,516	NetScout Systems Inc	3,459	0.00
502	Landstar System Inc	1,471	0.00	592	New Jersey Resources Corporation	1,953	0.00
(68)	Laredo Petroleum Inc	1	0.00	398	New Relic Inc	9,930	0.01
1,575	Las Vegas Sands Corporation	2,570	0.00	(2,267)	New York Community Bancorp Inc	1,689	0.00
289	La-Z-Boy Inc	41	0.00	(2,914)	Newell Brands Inc	1,534	0.00
175	Lear Corporation	827	0.00	262	Newfield Exploration Company	295	0.00
(236)	Leggett & Platt Inc	285	0.00	(1)	NewMarket Corporation	9	0.00
(344)	LendingTree Inc	23,102	0.02	(308)	Newmont Mining Corporation	492	0.00
(338)	Lennar Corporation	1,390	0.00	192	NextEra Energy Inc	2,049	0.00
389	LHC Group Inc	4,553	0.00	157	NIKE Inc	1,210	0.00
(781)	Liberty Broadband Corporation	1,939	0.00	(281)	Nordson Corporation	92	0.00
669	Liberty Media Corporation -Liberty SiriusXM_CSFB	2516	0.00	346	Nordstrom Inc	1,006	0.00
478	Liberty Media Corporation -Liberty SiriusXM_CSFB	115	0.00	288	Norfolk Southern Corporation	1,712	0.00
(38)	Liberty Media Corporation -Liberty SiriusXM_CSFB	20	0.00	34	Northern Trust Corporation	84	0.00
639	LifePoint Health Inc	1,367	0.00	2,644	Northwest Bancshares Inc	949	0.00
(638)	Lincoln National Corporation	3,614	0.00	219	NorthWestern Corporation	752	0.00
(21)	Lions Gate Entertainment Corporation	39	0.00	230	Nu Skin Enterprises Inc	1,614	0.00
(200)	Lithia Motors Inc	1,157	0.00	198	Nuance Communications Inc	76	0.00
(71)	Loews Corporation	79	0.00	(159)	Nucor Corporation	88	0.00
2,160	Louisiana-Pacific Corporation	450	0.00	416	NuVasive Inc	375	0.00
210	Lowe's Cos Inc	1,390	0.00	(1)	NVIDIA Corporation	19	0.00
564	LyondellBasell Industries NV	3,458	0.00	391	Occidental Petroleum Corporation	6,234	0.01
(1,285)	Macquarie Infrastructure Corporation	144	0.00	463	OGE Energy Corporation	948	0.00
766	Macy's Inc	7,489	0.01	17	Okta Inc	18	0.00
858	Magellan Health Inc	3,182	0.00	228	Old Dominion Freight Line Inc	1,601	0.00
441	Manhattan Associates Inc	1,822	0.00	1,397	Old National Ban Corporation /IN	1,367	0.00
(259)	ManpowerGroup Inc	2,586	0.00	(229)	Old Republic International Corporation	199	0.00
(66)	Markel Corporation	3,552	0.00	306	Ollie's Bargain Outlet Holdings Inc	1,608	0.00
(151)	Marriott Vacations Worldwide Corporation	531	0.00	641	Omnicom Group Inc	2,525	0.00
304	Marsh & McLennan Cos Inc	45	0.00	702	ONE Gas Inc	1,575	0.00
649	Masimo Corporation	4,428	0.00	119	ONEOK Inc	1,232	0.00
(14)	Matador Resources Company	28	0.00	95	O'Reilly Automotive Inc	1,911	0.00
477	Match Group Inc	1,436	0.00	(955)	Ormat Technologies Inc	3,633	0.00
490	Maxim Integrated Products Inc	2,010	0.00	(204)	Oshkosh Corporation	1,407	0.00
(3,614)	MaxLinear Inc	20,445	0.02	(483)	Owens Corning	593	0.00
480	MB Financial Inc	2,625	0.00	(108)	Owens-Illinois Inc	354	0.00
(424)	McDermott International Inc	657	0.00	(463)	Pacific Premier Ban Corporation Inc	1,482	0.00
1,123	MDU Resources Group Inc	515	0.00	(865)	Pacira Pharmaceuticals Inc/DE	3,845	0.00
505	Merck & Company Inc	2,837	0.00	66	Palo Alto Networks Inc	1,331	0.00
(921)	Mercury General Corporation	1,560	0.00	(571)	Papa John's International Inc	4,360	0.00
(1,083)	Mercury Systems Inc	8,036	0.01	(80)	Parker-Hannifin Corporation	1,672	0.00
1,638	Merit Medical Systems Inc	6,012	0.01	3,473	Party City Holdco Inc	392	0.00
(905)	Meritage Homes Corporation	818	0.00	(1,985)	Patterson-UTI Energy Inc	1,923	0.00
(27)	Meritor Inc	1	0.00	1,151	Paychex Inc	4,452	0.00
(5)	MetLife Inc	11	0.00	653	Paylocity Holding Corporation	6,007	0.01
(2,104)	MGM Resorts International	6,469	0.01	7	PayPal Holdings Inc	23	0.00
343	Michaels Cos Inc/The	174	0.00	444	PBF Energy Inc	4,948	0.00
(73)	Micron Technology Inc	531	0.00	1,441	Peabody Energy Corporation	7,661	0.01
743	Microsoft Corporation	3,461	0.00	(430)	Pegasystems Inc	2,663	0.00
(174)	Middleby Corporation /The	435	0.00	1,721	Penn National Gaming Inc	7,490	0.01
346	Minerals Technologies Inc	1,777	0.00	769	Penske Automotive Group Inc	1,117	0.00
(109)	Mohawk Industries Inc	458	0.00	3	Penumbra Inc	40	0.00
642	Molina Healthcare Inc	10,317	0.01	1,372	Performance Food Group Company	2,255	0.00
(469)	Momenta Pharmaceuticals Inc	748	0.00	1,994	Pfizer Inc	1,356	0.00
1,186	Mondelez International Inc	264	0.00	(1,639)	PG&E Corporation	2,183	0.00
653	Monro Inc	2,035	0.00	(192)	Philip Morris International Inc	75	0.00
10	Monster Beverage Corporation	11	0.00	540	Phillips 66	5,070	0.01

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

Nominal	Description	Fair Value US\$	% of Net Assets	Nominal	Description	Fair Value US\$	% of Net Assets
Contracts for difference (b) (continued)				Contracts for difference (b) (continued)			
United States (continued)				United States (continued)			
(2,434)	Pilgrim's Pride Corporation	4,634	0.00	698	ServiceMaster Global Holdings Inc	5,507	0.01
2,354	Pinnacle Entertainment Inc	1,496	0.00	(2)	Shutterstock Inc	163	0.00
(661)	Pinnacle Financial Partners Inc	2,308	0.00	113	Shutterstock Inc	40	0.00
686	Pinnacle Foods Inc	4,969	0.00	(425)	Signature Bank/New York NY	1,984	0.00
23	Pioneer Natural Resources Company	28	0.00	(76)	Silgan Holdings Inc	30	0.00
(6,577)	Pitney Bowes Inc	4,591	0.00	414	Simpson Manufacturing Company Inc	1,164	0.00
661	Planet Fitness Inc	2,988	0.00	6,473	Sirius XM Holdings Inc	1,657	0.00
789	Plantronics Inc	12,081	0.01	827	Six Flags Entertainment Corporation	4,288	0.00
46	Plexus Corporation	126	0.00	(14)	SkyWest Inc	55	0.00
(185)	PNC Financial Services Group Inc/The	1,868	0.00	(149)	Skyworks Solutions Inc	96	0.00
121	Polaris Industries Inc	836	0.00	(27)	SLM Corporation	4	0.00
700	PolyOne Corporation	718	0.00	45	Snap Inc	98	0.00
100	Pool Corporation	1,851	0.00	(18)	Snap-on Inc	11	0.00
350	Portland General Electric Company	900	0.00	548	Sonoco Products Company	439	0.00
(2,052)	Portola Pharmaceuticals Inc	6,704	0.01	321	Sotheby's	199	0.00
7	PPG Industries Inc	6	0.00	517	South Jersey Industries Inc	94	0.00
89	PRA Health Sciences Inc	575	0.00	11	South State Corporation	2	0.00
468	Praxair Inc	4,034	0.00	(382)	Southwest Airlines Company	689	0.00
2,735	Premier Inc	12,267	0.01	163	Southwestern Energy Company	103	0.00
663	Prestige Brands Holdings Inc	2,748	0.00	15	Spirit AeroSystems Holdings Inc	199	0.00
27	Primerica Inc	98	0.00	(2,587)	Spirit Airlines Inc	3,780	0.00
(7)	Principal Financial Group Inc	21	0.00	92	Sprouts Farmers Market Inc	73	0.00
(1,444)	ProAssurance Corporation	9,851	0.01	87	SS&C Technologies Holdings Inc	129	0.00
437	Procter & Gamble Co/The	1,732	0.00	31	Stamps.com Inc	1,012	0.00
193	Progress Software Corporation	98	0.00	(172)	Stanley Black & Decker Inc	1,401	0.00
(68)	Progressive Corporation /The	148	0.00	683	Steel Dynamics Inc	1,338	0.00
(167)	Proofpoint Inc	436	0.00	(602)	Stericycle Inc	800	0.00
205	Prospect Capital Corporation	3	0.00	1,149	Steven Madden Limited	8,294	0.01
(58)	Proto Labs Inc	158	0.00	(611)	Stifel Financial Corporation	3,923	0.00
(234)	Prudential Financial Inc	1,564	0.00	207	Stryker Corporation	2,076	0.00
90	PTC Inc	827	0.00	(1,023)	Summit Materials Inc	4,344	0.00
220	PVH Corporation	148	0.00	(18)	SunTrust Banks Inc	54	0.00
(310)	Q2 Holdings Inc	37	0.00	(736)	Symantec Corporation	4,484	0.00
(724)	QUALCOMM Inc	906	0.00	17	Synaptics Inc	43	0.00
420	Qualys Inc	4,591	0.00	(146)	SYNNEX Corporation	266	0.00
(330)	Quanta Services Inc	44	0.00	635	Synovus Financial Corporation	1,991	0.00
750	Quest Diagnostics Inc	7,231	0.01	2,701	Syntel Inc	11,703	0.01
308	Quidel Corporation	1,976	0.00	512	Sysco Corporation	2,799	0.00
(2,343)	Radian Group Inc	439	0.00	13	T Rowe Price Group Inc	89	0.00
(2,841)	Radius Health Inc	1,628	0.00	5	Tableau Software Inc	66	0.00
480	Ralph Lauren Corporation	7,383	0.01	(4,887)	Tahoe Resources Inc	277	0.00
(407)	Raymond James Financial Inc	719	0.00	10	Take-Two Interactive Software Inc	95	0.00
272	RBC Bearings Inc	156	0.00	(371)	Tapestry Inc	657	0.00
(1,498)	Realeo Holdings Corporation	2,738	0.00	734	Target Corporation	3,510	0.00
47	Redfin Corporation	58	0.00	507	TCF Financial Corporation	452	0.00
831	Regal Beloit Corporation	3,474	0.00	(765)	TD Ameritrade Holding Corporation	3,186	0.00
(17)	Regeneron Pharmaceuticals Inc	675	0.00	306	Teledyne Technologies Inc	1,331	0.00
(5)	Reinsurance Group of America Inc	41	0.00	123	Teleflex Inc	1,349	0.00
580	Reliance Steel & Aluminum Co	427	0.00	196	Telephone & Data Systems Inc	279	0.00
881	Republic Services Inc	3,099	0.00	441	Teradata Corporation	1,386	0.00
669	ResMed Inc	7,531	0.01	191	Teradyne Inc	3	0.00
(5,862)	REV Group Inc	22,050	0.02	284	Terex Corporation	178	0.00
1,123	Rexnord Corporation	281	0.00	(2,098)	TESARO Inc	17,410	0.02
81	RH	3,803	0.00	848	Tetra Tech Inc	7,186	0.01
801	RLJ Corporation	1,613	0.00	(119)	Texas Capital Bancshares Inc	128	0.00
859	Robert Half International Inc	4,193	0.00	131	Texas Instruments Inc	805	0.00
(382)	Rogers Corporation	902	0.00	231	Texas Roadhouse Inc	2,167	0.00
914	Rollins Inc	2,562	0.00	101	Thermo Fisher Scientific Inc	1,216	0.00
61	Roper Technologies Inc	591	0.00	31	Thomson Reuters Corporation	44	0.00
468	Ross Stores Inc	1,970	0.00	328	Tiffany & Company	9,592	0.01
65	Rowan Cos Plc	90	0.00	(346)	Timken Company	1,424	0.00
126	Royal Gold Inc	750	0.00	633	TJX Cos Inc/The	8,089	0.01
1,061	RPM International Inc	9,292	0.01	(744)	T-Mobile US Inc	677	0.00
7	S&P Global Inc	47	0.00	266	TopBuild Corporation	173	0.00
2,626	Sabre Corporation	4,161	0.00	490	Total System Services Inc	1,692	0.00
578	Saia Inc	5,396	0.01	130	Tractor Supply Company	989	0.00
5	salesforce.com Inc	65	0.00	4	Trade Desk Inc/The	80	0.00
395	Sally Beauty Holdings Inc	131	0.00	71	TransDigm Group Inc	1,702	0.00
(5,571)	Sangamo Therapeutics Inc	19,870	0.02	771	TransUnion	8,416	0.01
(32)	Sanmina Corporation	28	0.00	4,328	Travelport Worldwide Limited	17,560	0.02
151	Schlumberger Limited	177	0.00	765	Tribune Media Company	175	0.00
10	Schneider National Inc	3	0.00	(292)	Trimble Inc	265	0.00
37	Scientific Games Corporation	131	0.00	25	TriNet Group Inc	141	0.00
568	Seagate Technology Plc	4,079	0.00	16	TripAdvisor Inc	220	0.00
394	Sealed Air Corporation	88	0.00	(44)	Tronox Limited	19	0.00
1,927	Select Medical Holdings Corporation	860	0.00	1,053	Trustmark Corporation	536	0.00
(68)	Selective Insurance Group Inc	129	0.00	(1,279)	Tupperware Brands Corporation	3,977	0.00
(7)	Sensata Technologies Holding Plc	13	0.00	9	Twilio Inc	23	0.00
75	Sensient Technologies Corporation	296	0.00	28	Twitter Inc	327	0.00

Fair Value	% of Net Assets
US\$	

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Fair Value US\$	% of Net Assets
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Financial assets at fair value through profit or loss (continued)

Nominal	Description	Fair Value US\$	% of Net Assets
Option contracts (b) (continued)			
United States (continued)			
157,604	USD Put/CAD Call K=1.269 06 July 2018	10	0.00
156,458	USD Put/CAD Call K=1.2783 03 July 2018	5	0.00
76,266	USD Put/CAD Call K=1.3112 20 July 2018	448	0.00
152,439	USD Put/CAD Call K=1.312 24 July 2018	1,003	0.00
185,580	USD Put/JPY Call K=107.77 03 July 2018	32	0.00
185,546	USD Put/JPY Call K=107.79 03 July 2018	32	0.00
103,300	USD Put/MXN Call K=19.3611 03 July 2018	629	0.00
76,410	USD Put/MXN Call K=19.6309 05 July 2018	912	0.00
22,380	USD Put/TRY Call K=4.4683 05 July 2018	33	0.00
149,400	USD Put/ZAR Call K=13.3869 19 July 2018	777	0.00
148,400	USD Put/ZAR Call K=13.4771 19 July 2018	1,059	0.00
		58,148	0.01
Total option contracts (b)		129,320	0.02

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
AUD1,075,662	£600,000	27 July 2018	8	1,650	0.00
AUD600,000	JPY49,067,280	02 July 2018	1	235	0.00
AUD200,000	JPY16,226,400	03 July 2018	2	1,237	0.00
AUD2,100,000	JPY170,572,239	24 July 2018	18	9,132	0.01
AUD1,900,000	NZD2,063,232	02 July 2018	11	6,895	0.01
AUD900,000	NZD980,454	03 July 2018	9	1,144	0.00
AUD7,600,000	NZD8,245,892	30 July 2018	43	32,916	0.03
AUD12,700,000	US\$9,326,824	02 July 2018	10	56,517	0.06
AUD6,400,000	US\$4,704,453	03 July 2018	2	24,150	0.02
AUD19,507	US\$14,339	12 July 2018	2	74	0.00
AUD3,500,000	US\$2,577,063	18 July 2018	35	9,045	0.01
BRL1,300,000	US\$335,771	02 August 2018	12	742	0.00
BRL900,000	US\$229,482	03 July 2018	7	4,327	0.00
CAD769,590	€500,000	03 July 2018	2	1,146	0.00
CAD1,231,478	€800,000	05 July 2018	5	1,841	0.00
CAD1,703,845	€1,100,000	30 July 2018	5	8,662	0.01
CAD6,700,000	US\$5,063,104	03 July 2018	17	30,586	0.03
CAD4,000,000	US\$3,012,479	05 July 2018	33	28,641	0.03
CHF2,447,814	€2,100,000	06 July 2018	24	13,455	0.01
CHF2,300,000	US\$2,312,818	02 July 2018	1	4,037	0.00
CHF3,500,000	US\$3,509,002	05 July 2018	30	17,447	0.02
COP200,000,000	US\$67,736	14 September 2018	1	119	0.00
COP200,000,000	US\$67,740	17 August 2018	2	203	0.00
€700,000	AUD1,103,463	02 July 2018	7	2,166	0.00
€300,000	AUD472,823	03 July 2018	3	1,019	0.00
€5,500,000	AUD8,544,646	31 July 2018	52	122,999	0.12
€2,900,000	CAD4,412,248	30 July 2018	26	37,791	0.04
€100,000	CHF115,430	02 July 2018	1	503	0.00
€400,000	CHF461,224	06 July 2018	4	2,502	0.00
€2,800,000	£2,472,346	02 July 2018	13	5,285	0.01
€13,500,000	£11,872,233	10 July 2018	138	92,380	0.09
€5,500,000	HUF1,748,801,062	20 July 2018	55	219,502	0.22
€700,000	JPY89,284,300	02 July 2018	7	11,227	0.01
€400,000	JPY51,547,490	03 July 2018	3	1,651	0.00
€2,900,000	JPY371,394,004	10 July 2018	28	33,116	0.03
€700,000	NOK6,630,910	02 July 2018	3	3,788	0.00
€400,000	NOK3,806,350	30 July 2018	1	496	0.00
€200,000	PLN872,845	02 July 2018	2	415	0.00
€296,661	PLN1,296,907	03 July 2018	8	44	0.00
€5,200,000	PLN22,465,551	24 July 2018	58	79,902	0.08
€900,000	PLN3,862,765	25 July 2018	9	20,708	0.02
€700,000	RON3,259,682	20 July 2018	7	3,301	0.00
€100,000	RON469,824	31 August 2018	4	18	0.00
€1,900,000	SEK19,784,402	02 July 2018	13	6,786	0.01
€100,000	SEK1,042,961	03 August 2018	1	166	0.00
€8,300,000	SEK85,601,127	03 July 2018	72	121,909	0.12
€4,900,000	US\$5,694,746	02 July 2018	10	27,435	0.03
€600,000	US\$693,543	03 July 2018	1	7,180	0.01
€1,706,971	US\$1,979,383	12 July 2018	9	15,468	0.02
€5,500,000	US\$6,390,795	19 July 2018	73	40,223	0.04
€54,596,408	US\$63,862,512	31 July 2018	2	34,391	0.03
£400,000	AUD710,940	02 July 2018	3	2,893	0.00
£700,000	AUD1,245,874	03 July 2018	14	3,828	0.00
£1,500,000	AUD2,646,168	27 July 2018	29	27,643	0.03
£3,462,152	€3,900,000	02 July 2018	4	17,103	0.02
£973,832	€1,100,000	03 July 2018	11	1,261	0.00
£88,471	€100,000	10 July 2018	1	14	0.00
£550,000	JPY79,748,056	02 July 2018	4	6,115	0.01
£800,000	JPY116,407,095	03 July 2018	16	5,169	0.01
£1,450,000	JPY209,810,994	26 July 2018	13	19,062	0.02
£9,000,000	US\$11,781,623	02 July 2018	62	102,158	0.10
£3,550,000	US\$4,648,886	03 July 2018	19	38,804	0.04
£1,950,000	US\$2,554,760	10 July 2018	6	20,991	0.02
£306	US\$404	31 July 2018	1	-	0.00
HUF32,942,880	€100,000	20 July 2018	1	82	0.00
INR5,000,000	US\$72,900	05 July 2018	1	54	0.00
INR12,500,000	US\$181,773	23 July 2018	5	162	0.00
JPY472,492,075	AUD5,700,000	24 July 2018	56	61,219	0.06
JPY640,808,086	€4,900,000	10 July 2018	38	64,030	0.06
JPY132,019,896	£900,000	26 July 2018	15	4,380	0.00
JPY10,000,000	US\$90,300	24 July 2018	1	136	0.00
MXN24,000,000	US\$1,203,397	02 July 2018	20	17,035	0.02
MXN24,500,000	US\$1,243,236	03 July 2018	5	2,423	0.00
MXN110,590,733	US\$5,519,784	27 July 2018	219	81,070	0.08
NOK24,769,881	€2,590,598	30 July 2018	31	11,290	0.01
NOK32,000,000	SEK34,692,360	03 August 2018	36	43,458	0.04
NOK7,500,000	US\$914,384	02 July 2018	10	5,927	0.01
NOK18,068	US\$2,206	12 July 2018	2	11	0.00

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

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

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised gain US\$	% of Net Assets
NOK5,500,000	US\$673,075	26 July 2018	11	2,487	0.00
NZD327,667	AUD300,000	03 July 2018	3	194	0.00
NZD218,559	AUD200,000	30 July 2018	2	191	0.00
NZD6,064,680	US\$4,105,144	02 July 2018	5	948	0.00
NZD200,000	US\$135,205	03 July 2018	2	205	0.00
NZD7,779	US\$5,260	12 July 2018	2	6	0.00
PEN750,000	US\$228,277	13 August 2018	3	324	0.00
PLN4,006	US\$1,063	12 July 2018	2	6	0.00
RON2,809,282	€600,000	20 July 2018	12	989	0.00
RON470,333	€100,000	31 August 2018	1	109	0.00
RON10,297	US\$2,563	12 July 2018	1	13	0.00
RUB10,000,000	US\$158,203	10 August 2018	1	555	0.00
SEK2,198,081	NOK2,000,000	02 July 2018	2	343	0.00
SEK1,097,509	NOK1,000,000	03 August 2018	2	141	0.00
SEK1,653,300	NOK1,500,000	03 July 2018	1	793	0.00
SEK2,000,000	US\$221,957	02 July 2018	4	1,656	0.00
SEK2,500,000	US\$278,848	03 July 2018	3	688	0.00
SEK2,000,000	US\$222,825	17 July 2018	4	1,042	0.00
TRY600,000	US\$130,346	02 July 2018	1	458	0.00
TRY3,200,000	US\$669,068	25 July 2018	38	21,610	0.02
US\$296,640	AUD400,000	02 July 2018	2	1,102	0.00
US\$3,103,334	AUD4,200,000	03 July 2018	3	188	0.00
US\$768,934	AUD1,012,132	12 July 2018	4	21,106	0.02
US\$23,452,071	AUD30,900,000	18 July 2018	315	620,455	0.62
US\$6,639,302	BRL25,000,000	02 August 2018	50	167,898	0.17
US\$17,059,901	BRL62,200,000	03 July 2018	353	901,162	0.90
US\$950,244	BRL3,600,000	05 September 2018	2	21,458	0.02
US\$1,218,761	CAD1,600,000	03 July 2018	14	2,357	0.00
US\$14,649,654	CAD18,900,000	05 July 2018	185	280,356	0.28
US\$2,226,065	CAD2,900,079	12 July 2018	2	20,928	0.02
US\$100,775	CHF100,000	03 July 2018	1	35	0.00
US\$16,538,722	CHF16,100,000	05 July 2018	102	317,058	0.32
US\$349	CHF345	12 July 2018	1	2	0.00
US\$629,373	CLP400,000,000	10 August 2018	14	14,938	0.02
US\$8,870,069	CLP5,450,000,000	11 July 2018	538	498,456	0.50
US\$696,494	CLP450,000,000	12 September 2018	7	5,276	0.01
US\$1,151,686	CNH7,500,000	19 July 2018	16	20,792	0.02
US\$343,141	COP1,000,000,000	17 August 2018	15	3,425	0.00
US\$6,668,139	€5,665,130	12 July 2018	2	47,582	0.05
US\$29,849,652	€25,000,000	19 July 2018	270	617,750	0.62
US\$23,740,477	£17,700,000	10 July 2018	233	360,586	0.36
US\$1,674,599	£1,255,085	12 July 2018	8	16,604	0.02
US\$474,203	HUF130,000,000	31 July 2018	11	12,101	0.01
US\$287,557	IDR4,000,000,000	09 July 2018	3	7,726	0.01
US\$691,575	ILS2,500,000	26 July 2018	9	7,281	0.01
US\$2,149,049	INR147,500,000	03 August 2018	3	5,596	0.01
US\$1,966,698	INR132,500,000	05 July 2018	23	33,418	0.03
US\$2,558,103	INR175,279,687	23 July 2018	19	6,958	0.01
US\$3,988,496	JPY440,000,000	02 July 2018	25	15,346	0.02
US\$4,969,658	JPY550,000,000	03 July 2018	16	2,897	0.00
US\$2,318,511	JPY255,566,900	12 July 2018	20	9,207	0.01
US\$29,227,247	JPY3,210,000,000	24 July 2018	278	197,429	0.20
US\$1,352,597	KRW1,441,096,997	12 July 2018	1	57,846	0.06
US\$228,681	MXN4,500,000	27 July 2018	8	778	0.00
US\$921,369	NOK7,500,000	02 July 2018	2	1,057	0.00
US\$61,369	NOK500,000	03 July 2018	1	12	0.00
US\$17,995	NOK145,385	12 July 2018	6	146	0.00
US\$3,400,296	NOK27,500,000	26 July 2018	41	22,491	0.02
US\$1,577,891	NZD2,327,215	02 July 2018	11	2,250	0.00
US\$2,665,390	NZD3,935,318	03 July 2018	31	985	0.00
US\$2,720	NZD3,930	12 July 2018	7	58	0.00
US\$12,311,795	NZD17,800,000	13 July 2018	124	260,243	0.26
US\$229,260	PEN750,000	13 August 2018	4	659	0.00
US\$2,038,198	PHP107,500,000	06 July 2018	3	25,466	0.03
US\$824	PLN3,041	12 July 2018	3	12	0.00
US\$2,057,091	PLN7,500,000	25 July 2018	72	53,110	0.05
US\$970,214	RUB60,000,000	10 August 2018	21	17,669	0.02
US\$31,912	SEK282,378	12 July 2018	11	316	0.00
US\$5,808,171	SEK50,500,000	17 July 2018	69	155,522	0.16
US\$10,176,059	SGD13,600,000	16 July 2018	44	198,357	0.20
US\$1,244,456	THB40,000,000	16 July 2018	4	36,613	0.04
US\$656,237	TRY3,000,000	02 July 2018	4	2,219	0.00
US\$1,189,943	TRY5,300,000	25 July 2018	27	46,007	0.05
US\$1,153,446	TWD35,000,000	30 July 2018	6	2,256	0.00
US\$2,481,556	ZAR34,000,000	03 July 2018	3	2,178	0.00
US\$15,125,460	ZAR192,000,000	23 July 2018	509	1,161,076	1.17
ZAR1,500,000	US\$108,482	02 July 2018	3	916	0.00
ZAR11,500,000	US\$836,074	03 July 2018	23	2,537	0.00
ZAR3,500,000	US\$252,097	23 July 2018	6	2,463	0.00
Total unrealised gain on forward currency contracts				8,006,363	7.99
Total financial assets at fair value through profit or loss - trading				28,495,783	28.60

Financial liabilities at fair value through profit or loss

Nominal Description	Fair Value US\$	% of Net Assets	Nominal Description	Fair Value US\$	% of Net Assets
Contracts for difference			Contracts for difference (continued)		
Argentina			Bermuda		
(323) Globant SA	(4,173)	(0.00)	1,254 Arch Capital Group Limited	(49)	(0.00)
3 MercadoLibre Inc	(116)	(0.00)	1,028 Aspen Insurance Holdings Limited	(2,310)	(0.00)
	(4,289)	(0.00)	(775) Assured Guaranty Limited	(91)	(0.00)
			251 Axis Capital Holdings Limited	(481)	(0.00)
Australia			24 Bank of NT Butterfield & Son Limited/The	(51)	(0.00)
10,124 ALS Limited	(1,159)	(0.00)	(12) Everest Re Group Limited	(34)	(0.00)
71 Altium Limited	(58)	(0.00)	1,863 Genpact Limited	(5,556)	(0.01)
(2,410) Alumina Limited	(604)	(0.00)	740 Golar LNG Limited	(2,486)	(0.00)
(2,255) APA Group	(3,000)	(0.00)	(1,579) Hiscox Limited	(183)	(0.00)
(15,262) Atlas Arteria Limited	(9,580)	(0.01)	58 Marvell Technology Group Limited	(22)	(0.00)
20,206 Aurizon Holdings Limited	(2,348)	(0.00)	406 RenaissanceRe Holdings Limited	(2,134)	(0.00)
5,155 Bank of Queensland Limited	(7,548)	(0.01)		(13,397)	(0.01)
(20,889) Beach Energy Limited	(7,320)	(0.01)			
239 Bendigo & Adelaide Bank Limited	(39)	(0.00)	Canada		
(42) Blackmores Limited	(413)	(0.00)	(1,484) Agnico Eagle Mines Limited	(7,618)	(0.01)
199 BlueScope Steel Limited	(24)	(0.00)	(5,290) Alamos Gold Inc	(1,380)	(0.00)
2,224 Brambles Limited	(1,269)	(0.00)	(195) Bank of Montreal	(213)	(0.00)
1,577 CIMIC Group Limited	(6,201)	(0.01)	950 Bank of Nova Scotia/The	(5,777)	(0.01)
629 Commonwealth Bank of Australia	(1,280)	(0.00)	(3,476) Barrick Gold Corporation	(2,066)	(0.00)
9,382 CSR Limited	(2,509)	(0.00)	1,208 BCE Inc	(3,829)	(0.00)
(329) Domino's Pizza Enterprises Limited	(2,921)	(0.00)	697 BlackBerry Limited	(890)	(0.00)
(8,559) Downer EDI Limited	(49)	(0.00)	(244) Brookfield Asset Management Inc	(168)	(0.00)
(2,845) DuluxGroup Limited	(308)	(0.00)	34 Canadian Natural Resources Limited	(47)	(0.00)
(6,782) Fairfax Media Limited	(265)	(0.00)	(58) Canadian Pacific Railway Limited	(304)	(0.00)
31,283 Fortescue Metals Group Limited	(8,290)	(0.01)	74 Cenovus Energy Inc	(22)	(0.00)
75 G8 Education Limited	(5)	(0.00)	(2,690) Crescent Point Energy Corporation	(1,346)	(0.00)
17,709 Harvey Norman Holdings Limited	(6,016)	(0.01)	(50) Enbridge Inc	(135)	(0.00)
(5,582) Healthscope Limited	(920)	(0.00)	(398) Encana Corporation	(738)	(0.00)
299 Iluka Resources Limited	(103)	(0.00)	94 Enerplus Corporation	(27)	(0.00)
(11,005) Independence Group NL	(3,980)	(0.00)	(322) Franco-Nevada Corporation	(855)	(0.00)
(1,008) Insurance Australia Group Limited	(300)	(0.00)	2,217 Gildan Activewear Inc	(5,459)	(0.01)
4,024 JB Hi-Fi Limited	(5,846)	(0.01)	(2,287) Gold Corporation Inc	(1,250)	(0.00)
495 Link Administration Holdings Limited	(238)	(0.00)	43 IAMGOLD Corporation	(16)	(0.00)
(461) Magellan Financial Group Limited	(161)	(0.00)	(173) Lululemon Athletica Inc	(6,260)	(0.01)
14,602 Medibank Pvt Limited	(842)	(0.00)	865 Manulife Financial Corporation	(1,151)	(0.00)
37,314 Metcash Limited	(14,067)	(0.01)	(921) Nutrien Limited	(2,615)	(0.00)
4,282 Mineral Resources Limited	(5,087)	(0.01)	181 Open Text Corporation	(29)	(0.00)
91 National Australia Bank Limited	(125)	(0.00)	(1,859) Pan American Silver Corporation	(2,978)	(0.00)
(3,725) NEXTDC Limited	(357)	(0.00)	(24) Pembina Pipeline Corporation	(30)	(0.00)
(14,890) Nufarm Limited	(4,107)	(0.00)	(11,347) Pretium Resources Inc	(225)	(0.00)
(38) Orica Limited	(1)	(0.00)	(1,019) Ritchie Bros Auctioneers Inc	(3,425)	(0.00)
(1,907) Origin Energy Limited	(1,479)	(0.00)	821 Rogers Communications Inc	(1,739)	(0.00)
668 OZ Minerals Limited	(360)	(0.00)	(26) Royal Bank of Canada	(15)	(0.00)
2,829 Pandal Group Limited	(2,292)	(0.00)	1,030 Shaw Communications Inc	(78)	(0.00)
224 Perpetual Limited	(1,612)	(0.00)	(457) Shopify Inc	(12,280)	(0.01)
591 Qantas Airways Limited	(79)	(0.00)	1,041 Sun Life Financial Inc	(807)	(0.00)
(897) QBE Insurance Group Limited	(126)	(0.00)	26 Suncor Energy Inc	(18)	(0.00)
(1,502) Qube Holdings Limited	(215)	(0.00)	(169) Toronto-Dominion Bank/The	(195)	(0.00)
1,388 Ramsay Health Care Limited	(8,867)	(0.01)		(63,985)	(0.05)
(9,870) Saracen Mineral Holdings Limited	(683)	(0.00)			
799 South32 Limited	(143)	(0.00)	China		
6,753 Spark Infrastructure Group	(252)	(0.00)	5,500 3SBio Inc	(399)	(0.00)
(1,249) Suncorp Group Limited	(1,008)	(0.00)	18,000 Agricultural Bank of China Limited	(1,333)	(0.00)
812 Super Retail Group Limited	(236)	(0.00)	500 Anhui Conch Cement Company Limited	(268)	(0.00)
2,269 Sydney Airport	(121)	(0.00)	66,500 BAIC Motor Corporation Limited	(10,814)	(0.01)
(3,542) Transurban Group	(1,297)	(0.00)	27,000 Bank of China Limited	(1,203)	(0.00)
949 Treasury Wine Estates Limited	(146)	(0.00)	34,000 Bank of Communications Company Limited	(1,676)	(0.00)
1,823 Westpac Banking Corporation	(166)	(0.00)	(247) China Biologic Products Holdings Inc	(4,245)	(0.00)
(3,221) WorleyParsons Limited	(6,401)	(0.01)	11,000 China CITIC Bank Corporation Limited	(1,016)	(0.00)
	(122,823)	(0.11)	(3,000) China Conch Venture Holdings Limited	(584)	(0.00)
			13,000 China Construction Bank Corporation	(1,175)	(0.00)
Austria			1,000 China Evergrande Group	(622)	(0.00)
(51) ANDRITZ AG	(4)	(0.00)	1,900 China Minsheng Banking Corporation Limited	(137)	(0.00)
(610) Erste Group Bank AG	(145)	(0.00)	2,000 China National Building Material Company Limited	(362)	(0.00)
1,135 OMV AG	(4,409)	(0.00)	22,000 China Petroleum & Chemical Corporation	(448)	(0.00)
243 voestalpine AG	(1,209)	(0.00)	(2,500) China Railway Construction Corporation Limited	(37)	(0.00)
	(5,767)	(0.00)	5,000 China Railway Group Limited	(549)	(0.00)
			12,500 China Shenhua Energy Company Limited	(963)	(0.00)
Belgium			(58,000) China Telecom Corporation Limited	(1,559)	(0.00)
2,801 Ageas	(2,140)	(0.00)	500 China Vanke Company Limited	(162)	(0.00)
(173) Anheuser-Busch InBev SA/NV	(589)	(0.00)	56,000 Dongfeng Motor Group Company Limited	(4,627)	(0.00)
35 bpost SA	(130)	(0.00)	4,500 Fosun International Limited	(1,125)	(0.00)
(31) Galapagos NV	(60)	(0.00)	(10,000) Future Land Development Holdings Limited	(769)	(0.00)
335 Groupe Bruxelles Lambert SA	(421)	(0.00)	1,200 Guangzhou R&F Properties Company Limited	(522)	(0.00)
415 Solvay SA	(3,218)	(0.00)	400 Haitong Securities Company Limited	(21)	(0.00)
(1,741) Unicore SA	(5,776)	(0.01)	- Hengan International Group Company Limited	(218)	(0.00)
	(12,334)	(0.01)	(44,000) Huaneng Power International Inc	(1,327)	(0.00)

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

Nominal Description	Fair Value US\$	% of Net Assets	Nominal Description	Fair Value US\$	% of Net Assets
Contracts for difference (continued)			Contracts for difference (continued)		
China (continued)			France (continued)		
23,000 Industrial & Commercial Bank of China Limited	(2,380)	(0.00)	(166) Legrand SA	(3)	(0.00)
1,000 Jiangxi Copper Company Limited	(130)	(0.00)	85 LVMH Moet Hennessy Louis Vuitton SE	(1,619)	(0.00)
(4,000) Kingsoft Corporation Limited	(252)	(0.00)	1,607 Natixis SA	(1,331)	(0.00)
(212,000) Lenovo Group Limited	(10,294)	(0.01)	(952) Orpea	(14,189)	(0.01)
2,000 Logan Property Holdings Company Limited	(534)	(0.00)	176 Pernod Ricard SA	(167)	(0.00)
500 Longfor Properties Company Limited	(180)	(0.00)	640 Publicis Groupe SA	(999)	(0.00)
23,000 Luye Pharma Group Limited	(1,033)	(0.00)	68 Remy Cointreau SA	(526)	(0.00)
2,000 People's Insurance Company Group of China Limited	(26)	(0.00)	1,653 Rexel SA	(989)	(0.00)
(4,000) PetroChina Company Limited	(309)	(0.00)	866 Schneider Electric SE	(698)	(0.00)
57,000 PICC Property & Casualty Company Limited	(3,309)	(0.00)	1,888 SCOR SE	(5,044)	(0.01)
16,100 Shanghai Pharmaceuticals Holding Company Limited	(2,425)	(0.00)	44 SEB SA	(341)	(0.00)
153 SINA Corporation /China	(3,016)	(0.00)	1,375 Societe BIC SA	(3,003)	(0.00)
6,400 Sinopharm Group Company Limited	(2,375)	(0.00)	(74) Sodexo SA	(243)	(0.00)
(2,400) Sunny Optical Technology Group Company Limited	(7,826)	(0.01)	13 Thales SA	(4)	(0.00)
900 Tencent Holdings Limited	(2,467)	(0.00)	(385) TOTAL SA	(118)	(0.00)
(5,000) Weichai Power Company Limited	(885)	(0.00)	(17,499) Vallourec SA	(11,207)	(0.01)
(2,000) Wuxi Biologics Cayman Inc	(3,291)	(0.00)	306 Vinci SA	(175)	(0.00)
31,000 Yangzijiang Shipbuilding Holdings Limited	(6,447)	(0.01)	229 Vivendi SA	(81)	(0.00)
8,000 Yanzhou Coal Mining Company Limited	(404)	(0.00)	256 Wendel SA	(1,843)	(0.00)
13,600 Zhuzhou CRRC Times Electric Company Limited	(2,038)	(0.00)		(153,029)	(0.13)
2,000 Zijin Mining Group Company Limited	(136)	(0.00)			
	(85,918)	(0.04)			
Denmark			Germany		
1 AP Moller - Maersk A/S	(198)	(0.00)	(101) Aareal Bank AG	(7)	(0.00)
(1,015) Chr Hansen Holding A/S	(10,538)	(0.01)	88 adidas AG	(389)	(0.00)
1,709 Danske Bank A/S	(4,160)	(0.00)	357 Allianz SE	(5,108)	(0.01)
21 DSV A/S	(56)	(0.00)	(10,502) Aroundtown SA	(3,025)	(0.00)
387 Jyske Bank A/S	(1,089)	(0.00)	1,776 AURELIUS Equity Opportunities SE & Company KGaA	(15,743)	(0.02)
4,355 Novo Nordisk A/S	(7,532)	(0.01)	(118) Aurubis AG	(973)	(0.00)
(901) Orsted A/S	(3,194)	(0.00)	611 BASF SE	(3,726)	(0.00)
3,729 Pandora A/S	(59,441)	(0.06)	748 Bayer AG	(5,253)	(0.01)
1,463 Sydbank A/S	(2,843)	(0.00)	(1,476) Bilfinger SE	(13,099)	(0.01)
(4,970) Tryg A/S	(2,676)	(0.00)	142 Brenntag AG	(375)	(0.00)
3,313 Vestas Wind Systems A/S	(9,744)	(0.01)	307 CECOMY AG	(92)	(0.00)
	(101,471)	(0.09)	86 Continental AG	(3,318)	(0.00)
			2,288 Covestro AG	(15,809)	(0.02)
Finland			(3,019) Delivery Hero AG	(11,495)	(0.01)
(2,168) Elisa OYJ	(8,926)	(0.01)	8 Deutsche Boerse AG	-	(0.00)
(1,795) Metso OYJ	(5,325)	(0.01)	(223) Deutsche EuroShop AG	(399)	(0.00)
145 Neste Oyj	(139)	(0.00)	4,991 Deutsche Lufthansa AG	(37,706)	(0.04)
11,195 Nokia OYJ	(569)	(0.00)	(491) Deutsche Telekom AG	(53)	(0.00)
7 Nokian Renkaat OYJ	(15)	(0.00)	(68) Deutsche Wohnen SE	(105)	(0.00)
1,478 Orion Oyj	(2,157)	(0.00)	18 Duerr AG	(55)	(0.00)
(3,193) Outokumpu OYJ	(1,359)	(0.00)	(7,410) E.ON SE	(4,501)	(0.00)
1,185 Sampo Oyj	(2,353)	(0.00)	(213) Evonik Industries AG	(182)	(0.00)
1,081 Stora Enso OYJ	(373)	(0.00)	150 Evotec AG	(33)	(0.00)
587 UPM-Kymmene OYJ	(188)	(0.00)	32 Fraport AG Frankfurt Airport Services Worldwide	(84)	(0.00)
(59) Wartsila OYJ Abp	(17)	(0.00)	781 Fresenius Medical Care AG & Company KGaA	(76)	(0.00)
	(21,421)	(0.02)	186 GEA Group AG	(793)	(0.00)
			10 Gerresheimer AG	(8)	(0.00)
France			906 Hannover Rueck SE	(3,993)	(0.00)
77 Accor SA	(282)	(0.00)	(18) LANXESS AG	(8)	(0.00)
(872) Airbus SE	(9,275)	(0.01)	158 LEG Immobilien AG	(81)	(0.00)
(889) Alstom SA	(4,662)	(0.00)	9 Linde AG	(34)	(0.00)
146 Arkema SA	(715)	(0.00)	(683) MAN SE	(2,076)	(0.00)
4,512 AXA SA	(3,978)	(0.00)	189 Merck KGaA	(244)	(0.00)
309 BNP Paribas SA	(3,221)	(0.00)	624 METRO AG	(743)	(0.00)
188 Bolloré SA	(72)	(0.00)	(1,039) MorphoSys AG	(21,501)	(0.02)
305 Cie Generale des Etablissements Michelin SCA	(6,807)	(0.01)	(60) MTU Aero Engines AG	(2,130)	(0.00)
408 Cie Plastic Omnium SA	(991)	(0.00)	272 Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen	(3,213)	(0.00)
5,863 CNP Assurances	(3,979)	(0.00)	5,914 ProSiebenSat.1 Media SE	(33,431)	(0.03)
320 Danone SA	(367)	(0.00)	392 Rheinmetall AG	(6,174)	(0.01)
3 Dassault Aviation SA	(168)	(0.00)	(3,658) RWE AG	(9,191)	(0.01)
44 Dassault Systemes SE	(75)	(0.00)	100 SAP SE	(225)	(0.00)
4,155 Edenred	(1,257)	(0.00)	(260) Siemens AG	(1,110)	(0.00)
(65) Eiffage SA	(72)	(0.00)	457 Siemens Healthineers AG	(301)	(0.00)
(6,197) Electricite de France SA	(7,612)	(0.01)	210 Siltronic AG	(6,043)	(0.01)
5,528 Engie SA	(9,182)	(0.01)	3,337 Software AG	(11,511)	(0.01)
876 Eramet	(22,361)	(0.02)	359 Suedzucker AG	(209)	(0.00)
41 Eurazeo SA	(23)	(0.00)	(620) Symrise AG	(3,899)	(0.00)
(318) Eurofins Scientific SE	(7,185)	(0.01)	(858) TUI AG	(1,330)	(0.00)
4,388 Eutelsat Communications SA	(1,446)	(0.00)	(783) Uniper SE	(216)	(0.00)
631 Faurecia SA	(5,221)	(0.01)	1,654 United Internet AG	(11,631)	(0.01)
(4,843) Getlink	(2,744)	(0.00)	303 Volkswagen AG	(7,441)	(0.01)
116 Hermes International	(9,752)	(0.01)	(1,165) Vonovia SE	(1,444)	(0.00)
125 Imerys SA	(1,506)	(0.00)	171 Wacker Chemie AG	(5,516)	(0.01)
(1,058) Ingenico Group SA	(7,478)	(0.01)	199 Wirecard AG	(342)	(0.00)
295 Ipsen SA	(18)	(0.00)	(3,346) Zalando SE	(13,044)	(0.01)
				(269,498)	(0.25)

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

Nominal	Description	Fair Value US\$	% of Net Assets	Nominal	Description	Fair Value US\$	% of Net Assets
Contracts for difference (continued)				Contracts for difference (continued)			
Hong Kong				Italy (continued)			
(400)	ASM Pacific Technology Limited	(3)	(0.00)	(69)	Recordati SpA	(262)	(0.00)
4,500	BOC Hong Kong Holdings Limited	(680)	(0.00)	(20,919)	Saipem SpA	(14,225)	(0.01)
3,500	China Mobile Limited	(655)	(0.00)	122	Salvatore Ferragamo SpA	(412)	(0.00)
10,000	China Overseas Land & Investment Limited	(1,218)	(0.00)	745	Snam SpA	(183)	(0.00)
2,000	China Resources Land Limited	(519)	(0.00)	(1,416)	Terna Rete Elettrica Nazionale SpA	(711)	(0.00)
(12,000)	China Resources Power Holdings Company Limited	(123)	(0.00)	(14,440)	UnipolSai Assicurazioni SpA	(89)	(0.00)
59,000	CITIC Limited	(1,484)	(0.00)			(131,368)	(0.10)
2,000	CK Asset Holdings Limited	(1,613)	(0.00)	Japan			
500	CK Hutchison Holdings Limited	(421)	(0.00)	2,400	77 Bank Limited/The	(2,394)	(0.00)
500	CK Infrastructure Holdings Limited	(75)	(0.00)	1,000	ABC-Mart Inc	(6,770)	(0.01)
(25,000)	Fullshare Holdings Limited	(919)	(0.00)	(1,400)	Advantest Corporation	(472)	(0.00)
7,000	Galaxy Entertainment Group Limited	(3,964)	(0.00)	(2,500)	Aeon Company Limited	(10,948)	(0.01)
4,000	Guangdong Investment Limited	(217)	(0.00)	400	Aeon Mall Company Limited	(707)	(0.00)
12,000	Hang Lung Properties Limited	(3,841)	(0.00)	(4,400)	Aiful Corporation	(3)	(0.00)
2,000	Henderson Land Development Company Limited	(1,295)	(0.00)	(400)	Ain Holdings Inc	(4,566)	(0.00)
37,000	HKT Trust & HKT Limited	(402)	(0.00)	700	Aisin Seiki Company Limited	(7,038)	(0.01)
8,000	Hong Kong & China Gas Company Limited	(22)	(0.00)	(3,100)	Alps Electric Company Limited	(5,682)	(0.01)
(100)	Hong Kong Exchanges & Clearing Limited	(11)	(0.00)	5,300	Amada Holdings Company Limited	(17,391)	(0.02)
10,000	Kingdee International Software Group Company Limited	(667)	(0.00)	1,900	ANA Holdings Inc	(2,618)	(0.00)
8,000	Lee & Man Paper Manufacturing Limited	(1,086)	(0.00)	(2,900)	Anritsu Corporation	(4,616)	(0.00)
4,000	Melco International Development Limited	(964)	(0.00)	2,800	Aoyama Trading Company Limited	(12,901)	(0.01)
2,500	MTR Corporation Limited	(277)	(0.00)	(200)	Asahi Japan Company Limited	(2,458)	(0.00)
(2,000)	Nine Dragons Paper Holdings Limited	(20)	(0.00)	1,400	Asahi Group Holdings Limited	(542)	(0.00)
4,000	Power Assets Holdings Limited	(1,729)	(0.00)	(900)	Asahi Intecc Company Limited	(1,181)	(0.00)
1,000	Shimao Property Holdings Limited	(186)	(0.00)	5,600	Asahi Kasei Corporation	(3,458)	(0.00)
1,000	Sino Biopharmaceutical Limited	(151)	(0.00)	3,700	Asics Corporation	(1,250)	(0.00)
(11,000)	SJM Holdings Limited	(3,617)	(0.00)	(2,500)	ASKUL Corporation	(349)	(0.00)
1,000	Sun Hung Kai Properties Limited	(953)	(0.00)	500	Astellas Pharma Inc	(144)	(0.00)
500	Technronic Industries Company Limited	(216)	(0.00)	1,100	Azbil Corporation	(715)	(0.00)
124,000	WH Group Limited	(17,636)	(0.02)	(300)	Bandai Namco Holdings Inc	(3,046)	(0.00)
19,000	Wharf Holdings Limited	(4,478)	(0.00)	2,200	Benesse Holdings Inc	(1,509)	(0.00)
		(49,442)	(0.02)	(2,600)	Bic Camera Inc	(575)	(0.00)
India				2,000	Bridgestone Corporation	(10,290)	(0.01)
1,116	Vedanta Resources Plc	(1,325)	(0.00)	4,500	Brother Industries Limited	(15,861)	(0.02)
Ireland				(1,400)	Calbee Inc	(2,358)	(0.00)
(32)	Allegion Plc	(8)	(0.00)	1,800	Canon Inc	(8,917)	(0.01)
(52)	DCC Plc	(40)	(0.00)	100	Central Japan Railway Company	(928)	(0.00)
(4,780)	Endo International Plc	(15,983)	(0.02)	9,700	Chiba Bank Limited/The	(8,661)	(0.01)
(63,647)	Greencore Group Plc	(36,536)	(0.04)	(17,400)	Chiyoda Corporation	(3,970)	(0.00)
(1,402)	James Hardie Industries Plc	(434)	(0.00)	400	Chubu Electric Power Company Inc	(211)	(0.00)
77	Perrigo Company Plc	(746)	(0.00)	(400)	Chugai Pharmaceutical Company Limited	(1,008)	(0.00)
6,275	UDG Healthcare Plc	(3,723)	(0.00)	5,100	Chugoku Bank Limited/The	(6,631)	(0.01)
		(57,470)	(0.06)	(7,400)	Chugoku Electric Power Company Inc/The	(12,556)	(0.01)
Isle of Man				7,300	Citizen Watch Company Limited	(2,485)	(0.00)
15,507	Playtech Plc	(4,746)	(0.00)	300	Coca-Cola Bottlers Japan Holdings Inc	(160)	(0.00)
Israel				9,300	COLOPL Inc	(4,804)	(0.00)
771	Check Point Software Technologies Limited	(2,345)	(0.00)	9,800	Concordia Financial Group Limited	(2,717)	(0.00)
7	Mellanox Technologies Limited	(10)	(0.00)	100	Cosmo Energy Holdings Company Limited	(443)	(0.00)
33	SolarEdge Technologies Inc	(104)	(0.00)	(1,400)	CyberAgent Inc	(16,407)	(0.02)
(274)	Wix.com Limited	(10,536)	(0.01)	100	CYBERDYNE Inc	(138)	(0.00)
		(12,995)	(0.01)	1,900	Dai-ichi Life Holdings Inc	(1,261)	(0.00)
Italy				1,500	Daiichikosho Company Limited	(2,041)	(0.00)
77,901	A2A SpA	(5,583)	(0.01)	200	Daito Trust Construction Company Limited	(1,325)	(0.00)
10,868	Anima Holding SpA	(8,619)	(0.01)	200	Daiva House Industry Company Limited	(632)	(0.00)
4,617	Assicurazioni Generali SpA	(10,343)	(0.01)	500	Daiwa Securities Group Inc	(12)	(0.00)
198	Atlantia SpA	(571)	(0.00)	300	DeNA Company Limited	(124)	(0.00)
146	Azimut Holding SpA	(208)	(0.00)	1,200	Denka Company Limited	(2,709)	(0.00)
1,213	Banca Generali SpA	(4,143)	(0.00)	400	Denso Corporation	(2,489)	(0.00)
8,548	Banca Mediolanum SpA	(13,437)	(0.01)	200	Dentsu Inc	(25)	(0.00)
(6,431)	Banco BPM SpA	(1,288)	(0.00)	-	Digital Garage Inc	(1,669)	(0.00)
(29,564)	BPER Banca	(14,899)	(0.01)	100	Disco Corporation	(2,099)	(0.00)
(2,650)	Buzzi Unicem SpA	(3,968)	(0.00)	9,600	DMG Mori Company Limited	(39,251)	(0.04)
3,940	Eni SpA	(2,793)	(0.00)	100	Don Quijote Holdings Company Limited	(358)	(0.00)
(165)	Ferrari NV	(1,811)	(0.00)	(200)	Dowa Holdings Company Limited	(5)	(0.00)
72,122	Fincantieri SpA	(14,856)	(0.01)	100	East Japan Railway Company	(121)	(0.00)
375	FinecoBank Banca Fineco SpA	(201)	(0.00)	1,800	Ebara Corporation	(3,194)	(0.00)
(36,706)	Intesa Sanpaolo SpA	-	(0.00)	1,000	Eisai Company Limited	(1,768)	(0.00)
18,161	Italgas SpA	(5,863)	(0.01)	300	en-japan Inc	(2,094)	(0.00)
40,534	Mediaset SpA	(14,424)	(0.01)	200	Ezaki Glico Company Limited	(348)	(0.00)
5,857	Mediobanca Banca di Credito Finanziario SpA	(11,749)	(0.01)	100	FamilyMart UNY Holdings Company Limited	(1)	(0.00)
(830)	Pirelli & C SpA	(14)	(0.00)	-	Fast Retailing Company Limited	(10,698)	(0.01)
12,830	Poste Italiane SpA	(716)	(0.00)	1,100	Financial Products Group Company Limited	(262)	(0.00)
				1,900	Fuji Corporation /Aichi	(1,514)	(0.00)
				(4,500)	Fuji Media Holdings Inc	(1,025)	(0.00)
				(100)	FUJIFILM Holdings Corporation	(28)	(0.00)
				2,100	Glory Limited	(16,032)	(0.02)
				(5,400)	GMO internet Inc	(26,395)	(0.03)
				(800)	GMO Payment Gateway Inc	(20,238)	(0.02)

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

Nominal	Description	Fair Value US\$	% of Net Assets	Nominal	Description	Fair Value US\$	% of Net Assets
Contracts for difference (continued)				Contracts for difference (continued)			
Japan (continued)				Japan (continued)			
14,700	Gree Inc	(3,431)	(0.00)	24,000	Leopalace21 Corporation	(45,013)	(0.05)
(2,000)	GS Yuasa Corporation	(245)	(0.00)	500	LIFULL Company Limited	(487)	(0.00)
34,900	GungHo Online Entertainment Inc	(7,726)	(0.01)	(3,400)	LINE Corporation	(14,513)	(0.01)
7,400	Gunma Bank Limited/The	(2,666)	(0.00)	400	Lion Corporation	(54)	(0.00)
600	H2O Retailing Corporation	(700)	(0.00)	1,000	LIXIL Group Corporation	(1,889)	(0.00)
(700)	Hamamatsu Photonics KK	(3,184)	(0.00)	(1,200)	M3 Inc	(385)	(0.00)
300	Hankyu Hanshin Holdings Inc	(126)	(0.00)	300	Mabuchi Motor Company Limited	(883)	(0.00)
(100)	Hanwa Company Limited	(7)	(0.00)	10,000	Maeda Corporation	(2,619)	(0.00)
11,100	Haseko Corporation	(15,917)	(0.02)	3,000	Makino Milling Machine Company Limited	(4,713)	(0.00)
(100)	Hazama Ando Corporation	-	(0.00)	(100)	Marubeni Corporation	(14)	(0.00)
(1,900)	Heiwa Corporation	(8,110)	(0.01)	(5,500)	Marui Group Company Limited	(12,698)	(0.01)
(200)	Hikari Tsushin Inc	(2,771)	(0.00)	(7,200)	Matsui Securities Company Limited	(1,406)	(0.00)
100	HIS Company Limited	(14)	(0.00)	300	Matsumotokiyo Holdings Company Limited	(49)	(0.00)
(2,000)	Hitachi Capital Corporation	(1,969)	(0.00)	(600)	Maxell Holdings Limited	(162)	(0.00)
(200)	Hitachi Chemical Company Limited	(64)	(0.00)	2,000	Mazda Motor Corporation	(1,877)	(0.00)
900	Hitachi Construction Machinery Company Limited	(3,476)	(0.00)	100	McDonald's Holdings Company Japan Limited	(10)	(0.00)
400	Hitachi High-Techologies Corporation	(190)	(0.00)	800	Medipal Holdings Corporation	(1,087)	(0.00)
4,000	Hitachi Limited	(688)	(0.00)	3,000	Megmilk Snow Brand Company Limited	(1,681)	(0.00)
1,400	Hitachi Transport System Limited	(597)	(0.00)	1,900	Meitec Corporation	(3,841)	(0.00)
(12,700)	Hokkaido Electric Power Company Inc	(2,570)	(0.00)	1,300	MINEBEA MITSUMI Inc	(2,352)	(0.00)
2,600	Hokuetsu Corporation	(1,960)	(0.00)	(300)	Miraca Holdings Inc	(1,525)	(0.00)
(9,500)	Hokuriku Electric Power Company	(17,727)	(0.02)	(2,300)	MISUMI Group Inc	(5,797)	(0.01)
1,200	Honda Motor Company Limited	(5,176)	(0.01)	5,300	Mitsubishi Chemical Holdings Corporation	(3,387)	(0.00)
200	Horiba Limited	(489)	(0.00)	(1,100)	Mitsubishi Estate Company Limited	(712)	(0.00)
300	Hoya Corporation	(234)	(0.00)	3,100	Mitsubishi Gas Chemical Company Inc	(6,478)	(0.01)
(5,500)	Hulic Company Limited	(813)	(0.00)	1,800	Mitsubishi Heavy Industries Limited	(3,497)	(0.00)
(5,400)	Ibiden Company Limited	(2,456)	(0.00)	(4,300)	Mitsubishi Logistics Corporation	(3,411)	(0.00)
1,500	Ichigo Inc	(133)	(0.00)	(200)	Mitsubishi Materials Corporation	(7)	(0.00)
(600)	Idemitsu Kosan Company Limited	(790)	(0.00)	(1,100)	Mitsubishi Motors Corporation	(468)	(0.00)
(4,200)	Iida Group Holdings Company Limited	(3,045)	(0.00)	7,800	Mitsubishi Tanabe Pharma Corporation	(10,170)	(0.01)
200	Inpex Corporation	(401)	(0.00)	7,500	Mitsubishi UFJ Financial Group Inc	(5,706)	(0.01)
(400)	Isetan Mitsukoshi Holdings Limited	(638)	(0.00)	(200)	Mitsubishi UFJ Lease & Finance Company Limited	(42)	(0.00)
1,800	ITOCHU Corporation	(350)	(0.00)	5,200	Mitsui & Company Limited	(425)	(0.00)
700	Itochu Techno-Solutions Corporation	(1,747)	(0.00)	1,100	Mitsui Chemicals Inc	(3,291)	(0.00)
100	Izumi Company Limited	(127)	(0.00)	(800)	Mitsui E&S Holdings Company Limited	(81)	(0.00)
1,900	J Front Retailing Company Limited	(2,171)	(0.00)	(100)	Mitsui Fudosan Company Limited	(9)	(0.00)
2,800	Jafco Company Limited	(25,122)	(0.03)	(1,400)	Mitsui Mining & Smelting Company Limited	(498)	(0.00)
4,100	Japan Airlines Company Limited	(9,503)	(0.01)	6,200	Mixi Inc	(58,359)	(0.06)
(1,900)	Japan Airport Terminal Company Limited	(3,793)	(0.00)	22,400	Mizuho Financial Group Inc	(1,964)	(0.00)
5,000	Japan Aviation Electronics Industry Limited	(5,310)	(0.01)	(6,400)	Monex Group Inc	(955)	(0.00)
100	Japan Exchange Group Inc	(32)	(0.00)	(1,800)	MonotaRO Company Limited	(23,823)	(0.02)
(6,000)	Japan Lifeline Company Limited	(2,344)	(0.00)	200	Morinaga & Company Limited/Japan	(131)	(0.00)
(1,800)	Japan Petroleum Exploration Company Limited	(7,094)	(0.01)	500	Morinaga Milk Industry Company Limited	(779)	(0.00)
1,200	Japan Post Insurance Company Limited	(3,127)	(0.00)	(100)	MS&AD Insurance Group Holdings Inc	(21)	(0.00)
2,600	Japan Steel Works Limited	(6,921)	(0.01)	(600)	Murata Manufacturing Company Limited	(19,907)	(0.02)
(300)	JSR Corporation	(80)	(0.00)	(1,300)	Nagoya Railroad Company Limited	(1,936)	(0.00)
1,500	Kagome Company Limited	(4,210)	(0.00)	(700)	Nankai Electric Railway Company Limited	(2,824)	(0.00)
17,000	Kajima Corporation	(22,602)	(0.02)	2,400	Nexon Company Limited	(3,730)	(0.00)
1,600	Kaken Pharmaceutical Company Limited	(4,065)	(0.00)	(300)	NGK Spark Plug Company Limited	(230)	(0.00)
3,900	Kamigumi Company Limited	(5,738)	(0.01)	700	NH Foods Limited	(101)	(0.00)
(1,600)	Kandenko Company Limited	(526)	(0.00)	4,100	NHK Spring Company Limited	(2,200)	(0.00)
3,000	Kaneka Corporation	(1,793)	(0.00)	2,600	Nichirei Corporation	(4,588)	(0.00)
(200)	Katitas Company Limited	(22)	(0.00)	100	Nihon M&A Center Inc	(533)	(0.00)
(1,300)	Keihan Holdings Company Limited	(5,556)	(0.01)	10,500	Nikon Corporation	(11,881)	(0.01)
(100)	Keihin Corporation	(44)	(0.00)	3,700	Nippon Kayaku Company Limited	(6,253)	(0.01)
100	Keiyo Corporation	(9)	(0.00)	(500)	Nippon Light Metal Holdings Company Limited	(404)	(0.00)
(1,800)	Keio Corporation	(7,650)	(0.01)	(1,300)	Nippon Paint Holdings Company Limited	(9,662)	(0.01)
(300)	Keisei Electric Railway Company Limited	(1,185)	(0.00)	200	Nippon Shokubai Company Limited	(525)	(0.00)
(100)	Keyence Corporation	(1,599)	(0.00)	(100)	Nippon Suisan Kaisha Limited	(13)	(0.00)
(100)	Kikkoman Corporation	(1,210)	(0.00)	600	Nippon Television Holdings Inc	(408)	(0.00)
100	Kinden Corporation	(35)	(0.00)	(400)	Nippon Yusen KK	(283)	(0.00)
-	Kintetsu Group Holdings Company Limited	(929)	(0.00)	400	Nissinbo Holdings Inc	(1,339)	(0.00)
200	Kirin Holdings Company Limited	(190)	(0.00)	(400)	Nissin Foods Holdings Company Limited	(2,844)	(0.00)
2,800	Kobe Steel Limited	(4,193)	(0.00)	(1,100)	NOK Corporation	(311)	(0.00)
(200)	Koito Manufacturing Company Limited	(88)	(0.00)	3,500	Nomura Holdings Inc	(2,220)	(0.00)
(6,900)	Konica Minolta Inc	(3,985)	(0.00)	1,200	Nomura Real Estate Holdings Inc	(1,210)	(0.00)
100	Kose Corporation	(1,221)	(0.00)	400	Nomura Research Institute Limited	(552)	(0.00)
5,300	K's Holdings Corporation	(14,325)	(0.01)	1,800	NS Solutions Corporation	(2,689)	(0.00)
1,200	Kubota Corporation	(2,029)	(0.00)	400	NTT Urban Development Corporation	(188)	(0.00)
2,500	Kuraray Company Limited	(4,841)	(0.00)	6,700	Obayashi Corporation	(886)	(0.00)
500	Kurita Water Industries Limited	(1,628)	(0.00)	(1,900)	Odakyu Electric Railway Company Limited	(2,688)	(0.00)
(900)	Kusuri no Aoki Holdings Company Limited	(7,068)	(0.01)	(1,000)	Oji Holdings Corporation	(127)	(0.00)
1,300	KYB Corporation	(5,910)	(0.01)	3,900	Oki Electric Industry Company Limited	(5,630)	(0.01)
(2,500)	Kyoritsu Maintenance Company Limited	(22,601)	(0.02)	1,900	OKUMA Corporation	(10,653)	(0.01)
300	Kyowa Hakko Kirin Company Limited	(231)	(0.00)	1,000	Okumura Corporation	(1,111)	(0.00)
(5,300)	Kyushu Electric Power Company Inc	(1,883)	(0.00)	200	Ono Pharmaceutical Company Limited	(87)	(0.00)
(1,600)	Kyushu Financial Group Inc	(145)	(0.00)	(300)	Open House Company Limited	(194)	(0.00)
(900)	Kyushu Railway Company	(872)	(0.00)	(300)	Oriental Land Company Limited	(903)	(0.00)
1,100	Lawson Inc	(1,445)	(0.00)	2,600	ORIX Corporation	(2,931)	(0.00)

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

Nominal	Description	Fair Value US\$	% of Net Assets	Nominal	Description	Fair Value US\$	% of Net Assets
Contracts for difference (continued)				Contracts for difference (continued)			
Japan (continued)				Japan (continued)			
200	Osaka Gas Company Limited	(118)	(0.00)	(4,500)	Tokai Carbon Company Limited	(16,603)	(0.02)
700	OSG Corporation	(2,068)	(0.00)	(500)	Tokai Rika Company Limited	(11)	(0.00)
1,100	Otsuka Corporation	(4,811)	(0.00)	7,000	Tokai Tokyo Financial Holdings Inc	(1,847)	(0.00)
(900)	Otsuka Holdings Company Limited	(2,065)	(0.00)	700	Token Corporation	(3,784)	(0.00)
(5,500)	Outsourcing Inc	(7,629)	(0.01)	(5,600)	Tokyo Electric Power Company Holdings Inc	(4,247)	(0.00)
(3,400)	Park24 Company Limited	(9,747)	(0.01)	1,400	Tokyo Gas Company Limited	(27)	(0.00)
(6,200)	Penta-Ocean Construction Company Limited	(822)	(0.00)	100	Tokyo Ohka Kogyo Company Limited	(54)	(0.00)
100	PeptiDream Inc	(766)	(0.00)	1,500	Tokyo Seimitsu Company Limited	(7,262)	(0.01)
200	Persol Holdings Company Limited	(333)	(0.00)	(300)	Tokyo Steel Manufacturing Company Limited	(123)	(0.00)
100	Pola Orbis Holdings Inc	(177)	(0.00)	(3,500)	Tokyu Corporation	(4,469)	(0.00)
(4,000)	Prima Meat Packers Limited	(358)	(0.00)	200	Tokyu Fudosan Holdings Corporation	(22)	(0.00)
9,600	Rakuten Inc	(385)	(0.00)	11,800	Tomy Company Limited	(13,432)	(0.01)
(1,000)	Relo Group Inc	(949)	(0.00)	(700)	Topcon Corporation	(372)	(0.00)
(1,000)	Renesas Electronics Corporation	(30)	(0.00)	(300)	Toray Industries Inc	(13)	(0.00)
(4,400)	Rengo Company Limited	(5,286)	(0.01)	8,200	Tosoh Corporation	(27,592)	(0.03)
15,600	Resona Holdings Inc	(3,216)	(0.00)	(2,300)	Toyo Seikan Group Holdings Limited	(5,917)	(0.01)
100	Resorttrust Inc	(327)	(0.00)	900	Toyo Suisan Kaisha Limited	(1,503)	(0.00)
400	Rinnai Corporation	(2,782)	(0.00)	(900)	Toyobo Company Limited	(166)	(0.00)
100	Rizap Group Inc	(388)	(0.00)	(3,300)	Toyoda Gosei Company Limited	(5,850)	(0.01)
(100)	Rohm Company Limited	(109)	(0.00)	3,000	Toyota Boshoku Corporation	(5,299)	(0.01)
8,400	Round One Corporation	(6,912)	(0.01)	(700)	Toyota Motor Corporation	(2,386)	(0.00)
100	SanBio Company Limited	(464)	(0.00)	1,400	Toyota Tsusho Corporation	(4,007)	(0.00)
2,000	Sankyo Company Limited	(1,052)	(0.00)	200	Tsuruha Holdings Inc	(2,025)	(0.00)
300	Sankyu Inc	(613)	(0.00)	3,600	Ube Industries Limited	(12,513)	(0.01)
(1,300)	Sanrio Company Limited	(3,112)	(0.00)	1,300	Ulvac Inc	(15,207)	(0.02)
7,200	Sanwa Holdings Corporation	(13,673)	(0.01)	3,500	Unipres Corporation	(9,357)	(0.01)
400	Sapporo Holdings Limited	(702)	(0.00)	800	United Arrows Limited	(471)	(0.00)
(2,200)	Sawai Pharmaceutical Company Limited	(1,919)	(0.00)	(4,100)	Universal Entertainment Corporation	(4,471)	(0.00)
(2,500)	SBI Holdings Inc/Japan	(9,125)	(0.01)	3,200	USS Company Limited	(2,869)	(0.00)
(3,000)	Selbu Holdings Inc	(744)	(0.00)	(1,200)	UT Group Company Limited	(8,073)	(0.01)
600	Seino Holdings Company Limited	(406)	(0.00)	200	V Technology Company Limited	(3,100)	(0.00)
4,000	Sekisui Chemical Company Limited	(468)	(0.00)	100	Yahoo Japan Corporation	(4)	(0.00)
(800)	Sekisui House Limited	(674)	(0.00)	13,000	Yamada Denki Company Limited	(735)	(0.00)
(1,600)	Seria Company Limited	(822)	(0.00)	200	Yamaha Corporation	(111)	(0.00)
(1,100)	Shimadzu Corporation	(2,950)	(0.00)	200	Yamaha Motor Company Limited	(1,202)	(0.00)
600	Shimamura Company Limited	(14,674)	(0.01)	100	YA-MAN Limited	(589)	(0.00)
(100)	Shimano Inc	(986)	(0.00)	(1,300)	Yamato Holdings Company Limited	(8,169)	(0.01)
(200)	Shimizu Corporation	(65)	(0.00)	(100)	Yamato Kogyo Company Limited	(5)	(0.00)
200	Shin-Etsu Chemical Company Limited	(189)	(0.00)	(2,000)	Yamazaki Baking Company Limited	(13,647)	(0.01)
(1,300)	Shinsei Bank Limited	(541)	(0.00)	600	Yokohama Rubber Company Limited	(787)	(0.00)
(200)	Shiseido Company Limited	(749)	(0.00)	100	Zenkoku Hoshu Company Limited	(1)	(0.00)
3,000	Showa Corporation	(4,111)	(0.00)	(1,200)	Zensho Holdings Company Limited	(8,796)	(0.01)
(1,600)	Showa Denko KK	(11,496)	(0.01)	8,500	Zeon Corporation	(12,673)	(0.01)
(1,900)	Skylark Holdings Company Limited	(1,848)	(0.00)			(1,474,222)	(1.24)
100	SMC Corporation /Japan	(564)	(0.00)				
(400)	Sohgo Security Services Company Limited	(873)	(0.00)	Jersey Channel Islands			
(200)	Sompo Holdings Inc	(401)	(0.00)	113,045	Centamin Plc	(38,080)	(0.04)
(100)	Sony Financial Holdings Inc	(206)	(0.00)	(257)	Novocure Limited	(1,050)	(0.00)
100	Sosei Group Corporation	(4)	(0.00)	8,138	Phoenix Group Holdings	(11,756)	(0.01)
1,800	Stanley Electric Company Limited	(6,754)	(0.01)	(751)	Randgold Resources Limited	(537)	(0.00)
(2,600)	Start Today Company Limited	(30,023)	(0.03)			(51,423)	(0.05)
4,500	Subaru Corporation	(13,520)	(0.01)				
300	Sugi Holdings Company Limited	(130)	(0.00)	Luxembourg			
4,000	Sumitomo Chemical Company Limited	(1,295)	(0.00)	3,070	APERAM SA	(16,549)	(0.02)
(4,200)	Sumitomo Forestry Company Limited	(396)	(0.00)	296	ArcelorMittal	(848)	(0.00)
1,900	Sumitomo Heavy Industries Limited	(12,681)	(0.01)	(590)	SES SA	(2,541)	(0.00)
(100)	Sumitomo Metal Mining Company Limited	(21)	(0.00)	(4,318)	Tenaris SA	(12,753)	(0.01)
(1,000)	Sumitomo Mitsui Trust Holdings Inc	(396)	(0.00)			(32,691)	(0.03)
(14,000)	Sumitomo Osaka Cement Company Limited	(1,730)	(0.00)				
1,500	Sumitomo Rubber Industries Limited	(1,007)	(0.00)	Macau			
1,900	Sundrug Company Limited	(7,116)	(0.01)	1,200	Sands China Limited	(684)	(0.00)
900	Suruga Bank Limited	(3,501)	(0.00)	26,000	Wynn Macau Limited	(8,379)	(0.01)
(700)	Sushiro Global Holdings Limited	(6,964)	(0.01)			(9,063)	(0.01)
3,600	Suzuken Company Limited	(807)	(0.00)				
(100)	Suzuki Motor Corporation	(274)	(0.00)	Malta			
8,000	Tadano Limited	(16,911)	(0.02)	(6,511)	GVC Holdings Plc	(11,423)	(0.01)
1,600	Taiheyo Cement Corporation	(10,162)	(0.01)	781	Kindred Group Plc	(587)	(0.00)
900	Taiyo Nippon Sanso Corporation	(284)	(0.00)			(12,010)	(0.01)
(3,500)	Taiyo Yuden Company Limited	(39,026)	(0.04)				
(2,300)	Takara Bio Inc	(5,056)	(0.01)	Monaco			
(400)	Takara Holdings Inc	(106)	(0.00)	(1,613)	GasLog Limited	(1,949)	(0.00)
(20,000)	Takashimaya Company Limited	(1,839)	(0.00)				
3,500	Takeuchi Manufacturing Company Limited	(1,705)	(0.00)				
200	Tateru Inc	(893)	(0.00)	Netherlands			
(1,700)	TDK Corporation	(33,055)	(0.03)	1,140	Aalberts Industries NV	(1,304)	(0.00)
1,700	Teijin Limited	(1,645)	(0.00)	7,683	Aegon NV	(7,269)	(0.01)
100	Terumo Corporation	(142)	(0.00)	(807)	AerCap Holdings NV	(2,304)	(0.00)
(800)	Tobu Railway Company Limited	(1,283)	(0.00)	(109)	AMG Advanced Metallurgical Group NV	(51)	(0.00)
200	Toho Company Limited/Tokyo	(232)	(0.00)	1,044	ASM International NV	(12,227)	(0.01)

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

Nominal	Description	Fair Value US\$	% of Net Assets	Nominal	Description	Fair Value US\$	% of Net Assets
Contracts for difference (continued)				Contracts for difference (continued)			
Netherlands (continued)				South Korea			
(100)	ASML Holding NV	(237)	(0.00)	(191)	Amorepacific Corporation	(4,769)	(0.00)
3,142	ASR Nederland NV	(3,681)	(0.00)	(181)	Celltrion Pharm Inc	(750)	(0.00)
2,241	BE Semiconductor Industries NV	(25,186)	(0.03)	(381)	CJ CheilJedang Corporation	(5,912)	(0.01)
(228)	Boskalis Westminster	(193)	(0.00)	51	Com2uS Corporation	(414)	(0.00)
(46)	Core Laboratories NV	(214)	(0.00)	86	Coway Company Limited	(175)	(0.00)
23	EXOR NV	(168)	(0.00)	193	Daelim Industrial Company Limited	(1,727)	(0.00)
(10,880)	Fugro NV	(7,635)	(0.01)	(448)	Doosan Infracore Company Limited	(191)	(0.00)
757	Heineken NV	(1,341)	(0.00)	144	E-MART Inc	(1,050)	(0.00)
21	InterXion Holding NV	(31)	(0.00)	431	GS Engineering & Construction Corporation	(2,428)	(0.00)
37	Koninklijke DSM NV	(86)	(0.00)	78	GS Holdings Corporation	(578)	(0.00)
24,048	Koninklijke KPN NV	(6,970)	(0.01)	279	Hana Financial Group Inc	(1,168)	(0.00)
(285)	Koninklijke Vopak NV	(675)	(0.00)	39	Hanall Biopharma Company Limited	(312)	(0.00)
1,856	NN Group NV	(3,735)	(0.00)	347	Hankook Tire Company Limited	(1,766)	(0.00)
(4,268)	OCI NV	(18,402)	(0.02)	4	Hanmi Science Company Limited	(39)	(0.00)
(22,840)	PostNL NV	(3,311)	(0.00)	433	Hanwha Aerospace Company Limited	(2,091)	(0.00)
46	QIAGEN NV	(26)	(0.00)	10	Hanwha Chemical Corporation	(51)	(0.00)
2,316	Randstad NV	(11,056)	(0.01)	(180)	Hotel Shilla Company Limited	(5,426)	(0.01)
4,490	SBM Offshore NV	(4,006)	(0.00)	(539)	Hyosung Corporation	(4,328)	(0.00)
6,823	Signify NV	(44,727)	(0.04)	153	Hyundai Glovis Company Limited	(5,010)	(0.01)
8,250	TomTom NV	(5,919)	(0.01)	11	Hyundai Heavy Industries Holdings Company Limited	(652)	(0.00)
(1,772)	Wright Medical Group NV	(9,199)	(0.01)	496	Hyundai Mipo Dockyard Company Limited	(410)	(0.00)
		(169,953)	(0.16)	31	Hyundai Mobis Company Limited	(477)	(0.00)
New Zealand				44	Hyundai Steel Co	(372)	(0.00)
(2,129)	a2 Milk Company Limited	(963)	(0.00)	1,842	Industrial Bank of Korea	(1,425)	(0.00)
(8,026)	Fletcher Building Limited	(7,692)	(0.01)	(452)	Kakao Corporation	(1,990)	(0.00)
(23,161)	Spark New Zealand Limited	(4,387)	(0.00)	4,106	Kangwon Land Inc	(16,826)	(0.02)
(80)	Xero Limited	(321)	(0.00)	45	KB Financial Group Inc	(129)	(0.00)
		(13,363)	(0.01)	861	Kia Motors Corporation	(737)	(0.00)
Norway				(3)	Kolon Industries Inc	(3)	(0.00)
(3,868)	Aker Solutions ASA	(6,590)	(0.01)	4	Korea Investment Holdings Company Limited	(2)	(0.00)
6,097	DNO ASA	(162)	(0.00)	(633)	Korea Kolmar Company Limited	(1,703)	(0.00)
(1,252)	Gjensidige Forsikring ASA	(735)	(0.00)	(1)	Korea Petrochemical Ind Company Limited	(1)	(0.00)
1,070	Leroy Seafood Group ASA	(398)	(0.00)	(8)	Korea Zinc Company Limited	(293)	(0.00)
300	Norsk Hydro ASA	(104)	(0.00)	201	Korean Air Lines Company Limited	(919)	(0.00)
13,057	Orkla ASA	(15,802)	(0.02)	723	KT Corporation	(1,215)	(0.00)
614	Petroleum Geo-Services ASA	(140)	(0.00)	(1)	LG Chem Limited	(2)	(0.00)
310	Salmar ASA	(1,230)	(0.00)	22	LG Corporation	(261)	(0.00)
(2,356)	Schibsted ASA	(7,799)	(0.01)	(2)	LG Household & Health Care Limited	(212)	(0.00)
(98)	Storebrand ASA	(3)	(0.00)	(799)	LG Innotek Company Limited	(7,702)	(0.01)
8,648	Telenor ASA	(5,825)	(0.01)	58	Lotte Chemical Corporation	(2,386)	(0.00)
		(38,788)	(0.05)	(559)	Netmarble Corporation	(5,211)	(0.01)
Panama				247	POSCO	(4,394)	(0.00)
359	Copa Holdings SA	(11,281)	(0.01)	(2)	Samsung Biologics Company Limited	(66)	(0.00)
Peru				(494)	Samsung Electro-Mechanics Company Limited	(19,050)	(0.02)
(1)	Credi Corporation Limited	(2)	(0.00)	1,859	Samsung Electronics Company Limited	(1,381)	(0.00)
Portugal				1,340	Samsung Engineering Company Limited	(752)	(0.00)
16,272	EDP - Energias de Portugal SA	(37)	(0.00)	146	Samsung Fire & Marine Insurance Company Limited	(1,442)	(0.00)
400	Galp Energia SGPS SA	(312)	(0.00)	(407)	Samsung SDI Company Limited	(7,659)	(0.01)
180	Jeronimo Martins SGPS SA	(245)	(0.00)	483	Samsung SDS Company Limited	(10,266)	(0.01)
		(594)	(0.00)	68	Shinsegae Inc	(1,463)	(0.00)
Russia				213	SK Holdings Company Limited	(5,577)	(0.01)
97	Yandex NV	(625)	(0.00)	(326)	SK Materials Company Limited	(8,073)	(0.01)
Singapore				(74)	SK Telecom Company Limited	(95)	(0.00)
1,600	CapitaLand Limited	(499)	(0.00)	(63)	ViroMed Company Limited	(4,637)	(0.00)
3,000	City Developments Limited	(3,353)	(0.00)	10	Yuhan Corporation	(8)	(0.00)
6,100	ComfortDelGro Corporation Limited	(135)	(0.00)			(145,976)	(0.13)
110,500	Genting Singapore Limited	(3,933)	(0.00)	Spain			
800	Jardine Cycle & Carriage Limited	(2,791)	(0.00)	(1,763)	Acciona SA	(13,124)	(0.01)
6,100	Keppel Corporation Limited	(4,193)	(0.00)	2,284	ACS Actividades Construction Y Servicios	(1,382)	(0.00)
8,700	Oversea-Chinese Banking Corporation Limited	(7,442)	(0.01)	768	Aena SME SA	(13,493)	(0.01)
2,200	Singapore Exchange Limited	(1,286)	(0.00)	(27)	Atlantica Yield Plc	(7)	(0.00)
(9,600)	Singapore Press Holdings Limited	(235)	(0.00)	425	Endesa SA	(186)	(0.00)
3,100	Singapore Technologies Engineering Limited	(396)	(0.00)	(2,736)	Gas Natural SDG SA	(10,864)	(0.01)
1,500	United Overseas Bank Limited	(669)	(0.00)	(1,480)	Grifols SA	(2,898)	(0.00)
2,700	UOL Group Limited	(1,872)	(0.00)	(6,603)	Iberdrola SA	(4,108)	(0.00)
4,000	Venture Corporation Limited	(10,122)	(0.01)	3,046	Indra Sistemas SA	(2,837)	(0.00)
		(36,926)	(0.02)	(2,446)	Industria de Diseno Textil SA	(11,451)	(0.01)
South Africa				30,964	Mapfre SA	(3,515)	(0.00)
8,550	Mediclinic International Plc	(9,216)	(0.01)	13,378	Mediaset Espana Comunicacion SA	(14,878)	(0.01)
39,061	Old Mutual Limited	(10,066)	(0.01)	(2,737)	Sacyr SA_Morgan Stanley	(239)	(0.00)
		(19,282)	(0.02)	(2,443)	Tecnicas Reunidas SA	(4,880)	(0.00)
						(83,862)	(0.05)
Sweden				2,763	Alfa Laval AB	(3,668)	(0.00)
				(2,275)	Assa Abloy AB	(915)	(0.00)
				5,003	Atlas Copco AB	(6,515)	(0.01)
				(377)	Autoliv Inc	(416)	(0.00)
				13,660	Betsson AB	(8,938)	(0.01)

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

Nominal	Description	Fair Value US\$	% of Net Assets	Nominal	Description	Fair Value US\$	% of Net Assets
Contracts for difference (continued)				Contracts for difference (continued)			
Sweden (continued)				Taiwan (continued)			
(8,980)	BillrudKorsnas AB	(3,238)	(0.00)	(2,000)	Compeq Manufacturing Company Limited	(44)	(0.00)
76	Boliden AB	(289)	(0.00)	69,000	E Ink Holdings Inc	(7,499)	(0.01)
(185)	Dometic Group AB	(29)	(0.00)	12,000	Epistar Corporation	(1,684)	(0.00)
3,222	Electrolux AB	(12,131)	(0.01)	3,000	Evergreen Marine Corporation Taiwan Limited	(194)	(0.00)
(75)	Essity AB	(41)	(0.00)	22,000	Foxconn Technology Company Limited	(3,308)	(0.00)
(709)	Evolution Gaming Group AB	(707)	(0.00)	6,000	Fubon Financial Holding Company Limited	(278)	(0.00)
(8,325)	Hennes & Mauritz AB	(2,906)	(0.00)	(6,000)	General Interface Solution Holding Limited	(519)	(0.00)
3,008	Industrivarden AB	(5,977)	(0.01)	-	Globalwafers Company Limited	(2,217)	(0.00)
1,279	Intrum AB	(1,149)	(0.00)	(5,000)	Hon Hai Precision Industry Company Limited	(224)	(0.00)
1,331	Investor AB	(1,678)	(0.00)	226,000	Innolux Corporation	(10,467)	(0.01)
10,395	JM AB	(21,984)	(0.02)	(1,000)	Macronix International	(29)	(0.00)
1,544	Kinnevik AB	(1,337)	(0.00)	2,000	MediaTek Inc	(1,082)	(0.00)
619	L E Lundbergfloretagen AB	(2,036)	(0.00)	23,000	Micro-Star International Company Limited	(15,328)	(0.02)
(2,592)	Modern Times Group MTG AB	(4,572)	(0.00)	2,000	Nanya Technology Corporation	(811)	(0.00)
(2,414)	Nibe Industrier AB	(4,915)	(0.00)	-	Taiwan Mobile Company Limited	(85)	(0.00)
(5,750)	Nordea Bank AB	(89)	(0.00)	6,000	Taiwan Semiconductor Manufacturing Company Limited	(4,771)	(0.00)
(3,985)	Saab AB	(4,107)	(0.00)	(4,000)	Tatung Company Limited	(477)	(0.00)
(3,005)	Securitas AB	(2,500)	(0.00)	(2,000)	United Microelectronics Corporation	(71)	(0.00)
(2,844)	Skandinaviska Enskilda Banken AB	(1,373)	(0.00)	(2,000)	Win Semiconductors Corporation	(240)	(0.00)
(487)	Skanska AB	(71)	(0.00)	(8,000)	Winbond Electronics Corporation	(270)	(0.00)
2,480	SKF AB	(3,279)	(0.00)	(6,000)	Zhen Ding Technology Holding Limited	(381)	(0.00)
(205)	Spotify Technology SA	(1,547)	(0.00)			(63,128)	(0.04)
31,695	SSAB AB	(11,886)	(0.01)				
1,246	Svenska Cellulosa AB SCA	(469)	(0.00)	Thailand			
(3,280)	Svenska Handelsbanken AB	(749)	(0.00)	7,300	Thai Beverage PCL	(468)	(0.00)
1,436	Swedbank AB	(212)	(0.00)				
(1,085)	Swedish Orphan Biovitrum AB	(1,471)	(0.00)	United Arab Emirates			
(8,231)	Tele2 AB	(1,247)	(0.00)	(369)	NMC Health Plc	(2,060)	(0.00)
(10,626)	Telefonaktiebolaget LM Ericsson	(18,065)	(0.02)				
(10,476)	Telia Company AB	(1,527)	(0.00)	United Kingdom			
2,450	Trelleborg AB	(2,302)	(0.00)	206	Admiral Group Plc	(162)	(0.00)
(113)	Veoneer Inc	-	(0.00)	(186)	Anglo American Plc	(160)	(0.00)
3,629	Volvo AB	(4,374)	(0.00)	190	Antofagasta Plc	(213)	(0.00)
		(138,709)	(0.09)	(29)	Aptiv Plc	(54)	(0.00)
Switzerland				1,995	Ashtead Group Plc	(656)	(0.00)
2,580	Adecco Group AG	(24,380)	(0.02)	56	ASOS Plc	(124)	(0.00)
340	Aryzta AG	(929)	(0.00)	672	Associated British Foods Plc	(308)	(0.00)
(5)	Baloise Holding AG	(7)	(0.00)	16,355	Aviva Plc	(2,186)	(0.00)
81	Barry Callebaut AG	(1,597)	(0.00)	(15,760)	B&M European Value Retail SA	(781)	(0.00)
941	Cie Financiere Richemont SA	(11,534)	(0.01)	1,394	Babcock International Group Plc	(23)	(0.00)
(4,056)	Clariant AG	(2,490)	(0.00)	(791)	BAE Systems Plc	(321)	(0.00)
(1,139)	CRISPR Therapeutics AG	(5,880)	(0.01)	13,812	Barratt Developments Plc	(17,335)	(0.02)
112	Dufry AG	(1,014)	(0.00)	(40)	Beazley Plc	(6)	(0.00)
37,611	Ferrexpo Plc	(27,129)	(0.03)	4,104	Bellway Plc	(12,409)	(0.01)
576	Flughafen Zurich AG	(11,380)	(0.01)	5,293	Berkeley Group Holdings Plc	(20,128)	(0.02)
33	Georg Fischer AG	(777)	(0.00)	(67,312)	boohoo.com Plc	(19,317)	(0.02)
7	Givaudan SA	(161)	(0.00)	9,815	Bovis Homes Group Plc	(10,398)	(0.01)
(43)	Helvetia Holding AG	(226)	(0.00)	(408)	BP Plc	(496)	(0.00)
(95)	Julius Baer Group Limited	(16)	(0.00)	(6,611)	Britvic Plc	(1,477)	(0.00)
7	Kuehne + Nagel International AG	(26)	(0.00)	(9,541)	BT Group Plc	(1,468)	(0.00)
164	Logitech International SA	(33)	(0.00)	(1,361)	Bunzl Plc	(2,343)	(0.00)
(851)	Lonza Group AG	(10,772)	(0.01)	(51,701)	Capita Plc	(14,718)	(0.01)
2,131	Novartis AG	(1,637)	(0.00)	(28,205)	Capital & Counties Properties Plc	(1,277)	(0.00)
3,992	OC Oerlikon Corporation AG	(5,098)	(0.01)	812	Centrica Plc	(14)	(0.00)
419	Schindler Holding AG	(4,502)	(0.00)	(32,915)	Cineworld Group Plc	(12,606)	(0.01)
(156)	STMicroelectronics NV	(29)	(0.00)	2,753	CNH Industrial NV	(4,028)	(0.00)
(56)	Straumann Holding AG	(6,110)	(0.01)	(93,279)	Cobham Plc	(7,300)	(0.01)
1,185	Sunrise Communications Group AG	(9,318)	(0.01)	14,046	ConvaTec Group Plc	(2,341)	(0.00)
(100)	Swiss Life Holding AG	(266)	(0.00)	10,147	Crest Nicholson Holdings Plc	(12,154)	(0.01)
25	Swiss Prime Site AG	(25)	(0.00)	(698)	Croda International Plc	(1,275)	(0.00)
369	Swiss Re AG	(2,918)	(0.00)	(874)	Daily Mail & General Trust Plc	(711)	(0.00)
46	Swisscom AG	(2,257)	(0.00)	9,701	Dialog Semiconductor Plc	(69,211)	(0.07)
227	TE Connectivity Limited	(1,537)	(0.00)	27,334	Direct Line Insurance Group Plc	(8,197)	(0.01)
(746)	Transocean Limited	(2,150)	(0.00)	8,297	Dixons Carphone Plc	(1,097)	(0.00)
(680)	UBS Group AG	(67)	(0.00)	10,085	Domino's Pizza Group Plc	(3,303)	(0.00)
(10)	VAT Group AG	(31)	(0.00)	(19,482)	DS Smith Plc	(8,184)	(0.01)
199	Zurich Insurance Group AG	(2,807)	(0.00)	2,270	easyJet Plc	(1,413)	(0.00)
		(137,103)	(0.12)	(214)	Electrocomponents Plc	(332)	(0.00)
Taiwan				(8,411)	Ensco Plc	(16,986)	(0.02)
(8,000)	Accon Technology Corporation	(4,076)	(0.00)	(892)	Fevertree Drinks Plc	(11,196)	(0.01)
62,000	Acer Inc	(3,461)	(0.00)	2,610	Fiat Chrysler Automobiles NV	(6,883)	(0.01)
16,500	ASE Technology Holding Company Limited	(3,560)	(0.00)	4,143	G4S Plc	(141)	(0.00)
(1,000)	Asustek Computer Inc	(32)	(0.00)	(5,683)	Greene King Plc	(2,887)	(0.00)
3,000	Catcher Technology Company Limited	(1,504)	(0.00)	(341)	Halma Plc	(440)	(0.00)
22,000	Cathay Financial Holding Company Limited	(173)	(0.00)	(2,332)	Hargreaves Lansdown Plc	(4,265)	(0.00)
2,000	Chroma ATE Inc	(189)	(0.00)	(4,023)	Hikma Pharmaceuticals Plc	(7,581)	(0.01)
(7,000)	Chungghwa Telecom Company Limited	(154)	(0.00)	(3,578)	IMI Plc	(316)	(0.00)
				1,551	Indivior Plc	(750)	(0.00)
				(984)	Informa Plc	(174)	(0.00)

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

Nominal	Description	Fair Value US\$	% of Net Assets	Nominal	Description	Fair Value US\$	% of Net Assets
Contracts for difference (continued)				Contracts for difference (continued)			
United Kingdom (continued)				United States (continued)			
(25,382)	Inmarsat Plc	(50,349)	(0.05)	510	Agilent Technologies Inc	(2,641)	(0.00)
160	InterContinental Hotels Group Plc	(229)	(0.00)	(849)	Agios Pharmaceuticals Inc	(16,729)	(0.02)
62	Intermediate Capital Group Plc	(65)	(0.00)	(33)	Air Lease Corporation	-	(0.00)
(346)	International Consolidated Airlines Group SA	(6)	(0.00)	103	Akamai Technologies Inc	(65)	(0.00)
636	International Game Technology Plc	(3,693)	(0.00)	(1,958)	Akorn Inc	(3,778)	(0.00)
79	Intertek Group Plc	(9)	(0.00)	(339)	Alarm.com Holdings Inc	(1,028)	(0.00)
(262)	Investec Plc	(10)	(0.00)	5	Alaska Air Group Inc	(23)	(0.00)
(23,601)	ITV Plc	(3,598)	(0.00)	7	Alleghany Corporation	(64)	(0.00)
549	Janus Henderson Group Plc	(2,302)	(0.00)	(6)	Allergan Plc	(110)	(0.00)
(5,606)	JD Sports Fashion Plc	(4,335)	(0.00)	35	Alliance Data Systems Corporation	(278)	(0.00)
(15,723)	John Wood Group Plc	(7,812)	(0.01)	(698)	Alliant Energy Corporation	(2,343)	(0.00)
(654)	Johnson Matthey Plc	(4,252)	(0.00)	1,341	Allscripts Healthcare Solutions Inc	(1,929)	(0.00)
12,077	Jupiter Fund Management Plc	(17,641)	(0.02)	124	Allstate Corporation /The	(1,019)	(0.00)
484	Just Eat Plc	(418)	(0.00)	(7)	Alnylam Pharmaceuticals Inc	(58)	(0.00)
6,051	KAZ Minerals Plc	(7,284)	(0.01)	(157)	Altice USA Inc	(2,678)	(0.00)
9,208	Kingfisher Plc	(1,456)	(0.00)	(123)	Altria Group Inc	(98)	(0.00)
(77)	London Stock Exchange Group Plc	(61)	(0.00)	35	Ambarella Inc	(159)	(0.00)
4,226	Marks & Spencer Group Plc	(120)	(0.00)	(4)	AMC Networks Inc	(17)	(0.00)
(32,542)	Merlin Entertainments Plc	(16,223)	(0.02)	124	Amdocs Limited	(81)	(0.00)
490	Mimecast Limited	(342)	(0.00)	(33)	AMERCO	(224)	(0.00)
36,536	Moneysupermarket.com Group Plc	(1,760)	(0.00)	(26)	Ameren Corporation	(126)	(0.00)
6,072	National Grid Plc	(492)	(0.00)	(3,145)	American Axle & Manufacturing Holdings Inc	(1,159)	(0.00)
(1)	Nomad Foods Limited	(1)	(0.00)	(311)	American Electric Power Company Inc	(288)	(0.00)
(14,190)	Ocado Group Plc	(32,585)	(0.03)	(200)	American Equity Investment Life Holding Company	(776)	(0.00)
1,405	Pearson Plc	(40)	(0.00)	9	American Express Company	(28)	(0.00)
(4,518)	Pennon Group Plc	(8,414)	(0.01)	518	American Financial Group Inc/OH	(386)	(0.00)
1,137	Pentair Plc	(3,784)	(0.00)	(305)	American Water Works Company Inc	(1,540)	(0.00)
7,456	Persimmon Plc	(14,518)	(0.01)	(17)	American Woodmark Corporation	(32)	(0.00)
1,621	Prudential Plc	(3,661)	(0.00)	133	Ameriprise Financial Inc	(2,796)	(0.00)
146	Quilter Plc	(8)	(0.00)	286	AmerisourceBergen Corporation	(1,768)	(0.00)
(1,604)	Reckitt Benckiser Group Plc	(9,196)	(0.01)	(4,844)	Amicus Therapeutics Inc	(7,621)	(0.01)
12,160	RELX Plc	(7,206)	(0.01)	(159)	Amkor Technology Inc	(23)	(0.00)
(132)	Rio Tinto Plc	(198)	(0.00)	175	Amphenol Corporation	(330)	(0.00)
657	Rotork Plc	(92)	(0.00)	(8)	Analog Devices Inc	(36)	(0.00)
(121)	RSA Insurance Group Plc	(10)	(0.00)	(904)	Anixter International Inc	(743)	(0.00)
1,157	Sage Group Plc/The	(542)	(0.00)	(30)	Antero Resources Corporation	(29)	(0.00)
2,557	Schroders Plc	(9,138)	(0.01)	240	AO Smith Corporation	(902)	(0.00)
(592)	Severn Trent Plc	(1,507)	(0.00)	(132)	Apergy Corporation	(392)	(0.00)
(3,687)	Sky Plc	(5,467)	(0.01)	(521)	Apogee Enterprises Inc	(2,244)	(0.00)
230	Smiths Group Plc	(101)	(0.00)	408	Applied Materials Inc	(2,351)	(0.00)
(2,534)	Sophos Group Plc	(3,709)	(0.00)	(23)	AptarGroup Inc	(8)	(0.00)
1,359	Spectris Plc	(1,595)	(0.00)	(842)	Aqua America Inc	(325)	(0.00)
(735)	Spirax-Sarco Engineering Plc	(7,760)	(0.01)	476	Aramark	(185)	(0.00)
4,895	SSE Plc	(1,901)	(0.00)	(612)	Archer-Daniels-Midland Company	(1,039)	(0.00)
(1,670)	SSP Group Plc	(203)	(0.00)	(816)	Arena Pharmaceuticals Inc	(6,786)	(0.01)
(6,172)	Subsea 7 SA	(11,612)	(0.01)	(58)	Arista Networks Inc	(28)	(0.00)
106,537	Taylor Wimpey Plc	(21,719)	(0.02)	(11)	Armstrong World Industries Inc	(36)	(0.00)
3,689	TP ICAP Plc	(2,395)	(0.00)	(2,306)	Array BioPharma Inc	(5,923)	(0.01)
(5,316)	Travis Perkins Plc	(8,953)	(0.01)	649	ARRIS International Plc	(571)	(0.00)
(4,284)	Tullow Oil Plc	(1,131)	(0.00)	(21)	Arrow Electronics Inc	(8)	(0.00)
(1,387)	United Utilities Group Plc	(1,009)	(0.00)	307	Arthur J Gallagher & Company	(1,025)	(0.00)
72,940	Vodafone Group Plc	(20,101)	(0.02)	795	Artisan Partners Asset Management Inc	(5,251)	(0.01)
(270)	Weir Group Plc/The	(59)	(0.00)	45	Asbury Automotive Group Inc	(131)	(0.00)
415	WH Smith Plc	(318)	(0.00)	56	ASGN Inc	(248)	(0.00)
(1,908)	Whitbread Plc	(2,935)	(0.00)	(13)	Ashland Global Holdings Inc	(97)	(0.00)
30,376	William Hill Plc	(1,098)	(0.00)	(188)	Associated Banc- Corporation	(212)	(0.00)
1,842	WPP Plc	(386)	(0.00)	(623)	Assurant Inc	(8,966)	(0.01)
		(595,954)	(0.53)	(182)	Astec Industries Inc	(236)	(0.00)
United States				(1,290)	At Home Group Inc	(2,769)	(0.00)
(361)	2U Inc	(6,284)	(0.01)	(97)	athenahealth Inc	(3,379)	(0.00)
21	8x8 Inc	(46)	(0.00)	(819)	Atlas Air Worldwide Holdings Inc	(10,941)	(0.01)
(652)	A Schulman Inc	(957)	(0.00)	(375)	Atmos Energy Corporation	(3,350)	(0.00)
309	AbbVie Inc	(1,513)	(0.00)	(86)	Autodesk Inc	(753)	(0.00)
(2,312)	Acacia Communications Inc	(4,639)	(0.00)	333	AutoNation Inc	(1,221)	(0.00)
1,455	Acadia Healthcare Company Inc	(1,194)	(0.00)	2	AutoZone Inc	(12)	(0.00)
(1,961)	Accelaron Pharma Inc	(23,584)	(0.02)	165	Avangrid Inc	(364)	(0.00)
(243)	Activision Blizzard Inc	(1,342)	(0.00)	2,055	Avaya Holdings Corporation	(4,359)	(0.00)
(1,395)	Actuant Corporation	(7,631)	(0.01)	225	Avery Dennison Corporation	(2,782)	(0.00)
(49)	Adtalem Global Education Inc	(65)	(0.00)	(349)	Avnet Inc	(1,041)	(0.00)
(167)	Advance Auto Parts Inc	(4,302)	(0.00)	45	Axalta Coating Systems Limited	(36)	(0.00)
98	Advanced Energy Industries Inc	(863)	(0.00)	(266)	Axon Enterprise Inc	(9,360)	(0.01)
(6,016)	Advanced Micro Devices Inc	(23,662)	(0.02)	(35)	B&G Foods Inc	(129)	(0.00)
368	AECOM	(1,018)	(0.00)	(1,553)	Baker Hughes a GE Company	(2,866)	(0.00)
(1,374)	Aerie Pharmaceuticals Inc	(17,734)	(0.02)	585	Ball Corporation	(1,378)	(0.00)
(129)	AES Corporation /VA	(216)	(0.00)	(375)	Ban Corporation South Bank	(7)	(0.00)
12	Affiliated Managers Group Inc	(224)	(0.00)	10	Bank of Hawaii Corporation	(19)	(0.00)
334	Aflac Inc	(664)	(0.00)	916	BankUnited Inc	(262)	(0.00)
(5)	AGCO Corporation	(4)	(0.00)	772	Barnes Group Inc	(2,349)	(0.00)
				205	BB&T Corporation	(849)	(0.00)

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

Nominal	Description	Fair Value US\$	% of Net Assets	Nominal	Description	Fair Value US\$	% of Net Assets
Contracts for difference (continued)				Contracts for difference (continued)			
United States (continued)				United States (continued)			
(18)	Becton Dickinson and Company	(470)	(0.00)	(54)	Cinemark Holdings Inc	(55)	(0.00)
1,222	Bemis Company Inc	(1,884)	(0.00)	555	Cirrus Logic Inc	(2,363)	(0.00)
597	Benchmark Electronics Inc	(673)	(0.00)	38	Cisco Systems Inc	(42)	(0.00)
570	Berry Global Group Inc	(2,355)	(0.00)	495	CIT Group Inc	(1,705)	(0.00)
(296)	Big Lots Inc	(31)	(0.00)	(11)	Citigroup Inc	(3)	(0.00)
42	Biogen Inc	(304)	(0.00)	(94)	Clean Harbors Inc	(685)	(0.00)
(173)	BioMarin Pharmaceutical Inc	(1,497)	(0.00)	(12,794)	Cleveland-Cliffs Inc	(14,345)	(0.01)
12	Bio-Rad Laboratories Inc	(135)	(0.00)	(209)	Clorox Company	(2,260)	(0.00)
16	Bio-Techne Corporation	(223)	(0.00)	(1,967)	Cloudera Inc	(119)	(0.00)
(277)	Black Hills Corporation	(2,031)	(0.00)	(19)	CMS Energy Corporation	(42)	(0.00)
19	Blackbaud Inc	(33)	(0.00)	1,240	CNA Financial Corporation	(5,983)	(0.01)
(288)	Blackline Inc	(1,222)	(0.00)	632	CNO Financial Group Inc	(1,378)	(0.00)
4	BlackRock Inc	(152)	(0.00)	(1,064)	CNX Resources Corporation	(2,036)	(0.00)
2,132	Bloomin' Brands Inc	(5,389)	(0.01)	218	Coca-Cola Company	(51)	(0.00)
1	Boeing Company	(24)	(0.00)	(512)	Cogent Communications Holdings Inc	(3,688)	(0.00)
32	Boji Holding Inc	(13)	(0.00)	102	Cognizant Technology Solutions Corporation	(103)	(0.00)
447	Boise Cascade Company	(1,302)	(0.00)	5	Coherent Inc	(20)	(0.00)
282	BOK Financial Corporation	(1,744)	(0.00)	(26)	Colfax Corporation	(1)	(0.00)
1	Booking Holdings Inc	(120)	(0.00)	336	Colgate-Palmolive Company	(2,874)	(0.00)
(524)	Box Inc	(1,986)	(0.00)	30	Columbia Banking System Inc	(70)	(0.00)
120	Boyd Gaming Corporation	(122)	(0.00)	9	Comerica Inc	(16)	(0.00)
217	Brighthouse Financial Inc	(2,917)	(0.00)	17	Commerce Bancshares Inc/MO	(5)	(0.00)
(574)	Brink's Company	(4,455)	(0.00)	910	CommScope Holding Company Inc	(3,205)	(0.00)
833	Bristol-Myers Squibb Company	(2,977)	(0.00)	484	CommVault Systems Inc	(1,331)	(0.00)
(67)	Broadcom Inc	(103)	(0.00)	(545)	Compass Minerals International Inc	(1,657)	(0.00)
(3,164)	Brookdale Senior Living Inc	(6,214)	(0.01)	1,892	Conagra Brands Inc	(1,417)	(0.00)
(1,284)	Brooks Automation Inc	(8,881)	(0.01)	502	Conduent Inc	(481)	(0.00)
1,005	Brown-Forman Corporation	(4,587)	(0.00)	17	ConocoPhillips	(16)	(0.00)
1,590	Brucker Corporation	(4,358)	(0.00)	(110)	Consolidated Edison Inc	(439)	(0.00)
10	Brunswick Corporation /DE	(37)	(0.00)	252	Constellation Brands Inc	(1,541)	(0.00)
497	Builders FirstSource Inc	(725)	(0.00)	21	Continental Resources Inc/OK	(69)	(0.00)
7	BWX Technologies Inc	(40)	(0.00)	(16)	Cooper-Standard Holdings Inc	(84)	(0.00)
(53)	Cable One Inc	(2,724)	(0.00)	9	Cornerstone OnDemand Inc	(1)	(0.00)
7	Cabot Microelectronics Corporation	(55)	(0.00)	(1,003)	Corning Inc	(154)	(0.00)
1,324	Cabot Oil & Gas Corporation	(380)	(0.00)	(413)	Coupa Software Inc	(5,978)	(0.01)
(613)	Cadence Ban Corporation	(855)	(0.00)	(1,123)	Covanta Holding Corporation	(1,928)	(0.00)
(545)	California Water Service Group	(398)	(0.00)	194	Cracker Barrel Old Country Store Inc	(432)	(0.00)
(450)	Cal-Maine Foods Inc	(1,305)	(0.00)	455	Crane Company	(3,927)	(0.00)
(350)	Cambrex Corporation	(1,389)	(0.00)	(125)	Credit Acceptance Corporation	(1,240)	(0.00)
(1,656)	Campbell Soup Company	(9,624)	(0.01)	(1,297)	Cree Inc	(6,734)	(0.01)
405	Cantel Medical Corporation	(7,350)	(0.01)	(97)	CSX Corporation	(384)	(0.00)
7	Capital One Financial Corporation	(30)	(0.00)	10	Cullen/Frost Bankers Inc	(107)	(0.00)
533	Cardinal Health Inc	(5,327)	(0.01)	110	Cummins Inc	(4,550)	(0.00)
(127)	Carlisle Cos Inc	(266)	(0.00)	16	Curtiss-Wright Corporation	(203)	(0.00)
(211)	CarMax Inc	(2,279)	(0.00)	922	CVB Financial Corporation	(514)	(0.00)
4,716	Carnival Plc	(30,425)	(0.03)	562	CVR Energy Inc	(1,302)	(0.00)
(6)	Carpenter Technology Corporation	(3)	(0.00)	215	CVS Health Corporation	(449)	(0.00)
(2,525)	Carrizo Oil & Gas Inc	(27,206)	(0.03)	550	Cypress Semiconductor Corporation	(1,071)	(0.00)
(877)	Cars.com Inc	(2,204)	(0.00)	61	Dana Inc	(3)	(0.00)
58	Carter's Inc	(26)	(0.00)	119	Danaher Corporation	(303)	(0.00)
123	Casa Systems Inc	(307)	(0.00)	107	Darden Restaurants Inc	(69)	(0.00)
(2)	Casey's General Stores Inc	(6)	(0.00)	(159)	Dave & Buster's Entertainment Inc	(946)	(0.00)
(36)	Catalent Inc	(52)	(0.00)	788	DaVita Inc	(374)	(0.00)
35	Caterpillar Inc	(689)	(0.00)	(7)	Deere & Company	(17)	(0.00)
331	Cathay General Ban Corporation	(618)	(0.00)	6	Delta Air Lines Inc	(30)	(0.00)
14	Cboe Global Markets Inc	(21)	(0.00)	922	Deluxe Corporation	(4,154)	(0.00)
24	CBRE Group Inc	(7)	(0.00)	1,003	DENTSPLY SIRONA Inc	(6,710)	(0.01)
(469)	CBS Corporation	(2,540)	(0.00)	(566)	Devon Energy Corporation	(4,033)	(0.00)
1,099	CDK Global Inc	(1,122)	(0.00)	(32)	Diamondback Energy Inc	(556)	(0.00)
174	Celgene Corporation	(2,144)	(0.00)	420	Dick's Sporting Goods Inc	(719)	(0.00)
(38)	Centennial Resource Development Inc/DE	(23)	(0.00)	601	Discover Financial Services	(2,131)	(0.00)
864	CenterState Bank Corporation	(1,128)	(0.00)	(739)	Discovery Inc	(3,157)	(0.00)
(5,610)	CenturyLink Inc	(2,611)	(0.00)	(362)	DISH Network Corporation	(618)	(0.00)
798	Cerner Corporation	(846)	(0.00)	(296)	DocuSign Inc	(593)	(0.00)
23	CH Robinson Worldwide Inc	(167)	(0.00)	594	Dolby Laboratories Inc	(405)	(0.00)
27	Charles River Laboratories International Inc	(81)	(0.00)	(230)	Dollar Tree Inc	(163)	(0.00)
28	Charles Schwab Corporation /The	(146)	(0.00)	(38)	Dominion Energy Inc	(175)	(0.00)
(590)	Chart Industries Inc	(375)	(0.00)	(61)	Domino's Pizza Inc	(3,035)	(0.00)
(30)	Charter Communications Inc	(378)	(0.00)	(260)	Dorman Products Inc	(638)	(0.00)
(1,907)	Chegg Inc	(10,308)	(0.01)	259	Dover Corporation	(1,241)	(0.00)
(126)	Cheniere Energy Inc	(1,565)	(0.00)	896	DR Horton Inc	(1,537)	(0.00)
7	Chevron Corporation	(17)	(0.00)	521	DSW Inc	(200)	(0.00)
49	Children's Place Inc/The	(387)	(0.00)	(14)	DTE Energy Company	(64)	(0.00)
(125)	Chipotle Mexican Grill Inc	(14,200)	(0.01)	(449)	Duke Energy Corporation	(1,127)	(0.00)
777	Choice Hotels International Inc	(2,657)	(0.00)	382	Dun & Bradstreet Corporation /The	(307)	(0.00)
(69)	Church & Dwight Company Inc	(449)	(0.00)	805	DXC Technology Company	(4,863)	(0.00)
(1,382)	Ciena Corporation	(654)	(0.00)	(496)	E*TRADE Financial Corporation	(2,538)	(0.00)
593	Cigna Corporation	(6,155)	(0.01)	(106)	East West Ban Corporation Inc	(205)	(0.00)
(18)	Cimarex Energy Company	(239)	(0.00)	744	Eaton Corporation Plc	(1,362)	(0.00)

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

Nominal	Description	Fair Value US\$	% of Net Assets	Nominal	Description	Fair Value US\$	% of Net Assets
Contracts for difference (continued)				Contracts for difference (continued)			
United States (continued)				United States (continued)			
9	Eaton Vance Corporation	(33)	(0.00)	22	Halozyne Therapeutics Inc	(41)	(0.00)
1,663	eBay Inc	(6,581)	(0.01)	95	Hancock Whitney Corporation	(138)	(0.00)
(373)	Ebix Inc	(56)	(0.00)	(18)	Hanover Insurance Group Inc/The	(13)	(0.00)
209	Ecolab Inc	(199)	(0.00)	176	Harris Corporation	(1,333)	(0.00)
(336)	Edgewell Personal Care Company	(2,042)	(0.00)	(557)	Hasbro Inc	(2,485)	(0.00)
(929)	Edison International	(854)	(0.00)	164	Hawaiian Electric Industries Inc	(194)	(0.00)
(1,929)	Eldorado Resorts Inc	(7,283)	(0.01)	(693)	HB Fuller Company	(1,483)	(0.00)
(973)	Electronics For Imaging Inc	(3,229)	(0.00)	(1,558)	Healthcare Services Group Inc	(745)	(0.00)
309	EMCOR Group Inc	(1,266)	(0.00)	4	HealthEquity Inc	(2)	(0.00)
613	Emergent BioSolutions Inc	(926)	(0.00)	26	Heartland Express Inc	(1)	(0.00)
379	Emerson Electric Company	(488)	(0.00)	211	Helmerich & Payne Inc	(1,151)	(0.00)
(314)	Enervizer Holdings Inc	(1,780)	(0.00)	758	Herman Miller Inc	(2,422)	(0.00)
(71)	EnLink Midstream LLC	(103)	(0.00)	(1,359)	Heron Therapeutics Inc	(14,331)	(0.01)
(6)	Entegris Inc	(10)	(0.00)	49	Hershey Company	(318)	(0.00)
(247)	Entergy Corporation	(1,006)	(0.00)	(442)	Hess Corporation	(8,791)	(0.01)
302	Envestnet Inc	(496)	(0.00)	4,345	Hewlett Packard Enterprise Company	(7,002)	(0.01)
31	EPAM Systems Inc	(26)	(0.00)	18	Hexcel Corporation	(94)	(0.00)
(913)	EQT Corporation	(4,486)	(0.00)	561	HFF Inc	(429)	(0.00)
(184)	Equifax Inc	(1,317)	(0.00)	7	Hillenbrand Inc	(4)	(0.00)
20	Evercore Inc	(10)	(0.00)	129	Hill-Rom Holdings Inc	(100)	(0.00)
(372)	Eversource Energy	(646)	(0.00)	19	Hilltop Holdings Inc	(29)	(0.00)
(1,231)	Exact Sciences Corporation	(14,828)	(0.01)	1,269	Hilton Grand Vacations Inc	(8,340)	(0.01)
(197)	Exelon Corporation	(309)	(0.00)	317	Hilton Worldwide Holdings Inc	(1,362)	(0.00)
109	ExtService Holdings Inc	(211)	(0.00)	233	HNI Corporation	(109)	(0.00)
(204)	Expedia Group Inc	(2,545)	(0.00)	14	HollyFrontier Corporation	(67)	(0.00)
440	Federated Investors Inc	(3,963)	(0.00)	(449)	Hologic Inc	(716)	(0.00)
598	Ferro Corporation	(345)	(0.00)	1,195	Home BancShares Inc/AR	(1,196)	(0.00)
(841)	FibroGen Inc	(13,916)	(0.01)	(18)	Home Depot Inc/The	(203)	(0.00)
509	Fifth Third Banc Corporation	(2,161)	(0.00)	126	Honeywell International Inc	(1,204)	(0.00)
(3,514)	FireEye Inc	(186)	(0.00)	3,450	Hope Banc Corporation Inc	(1,749)	(0.00)
1,096	First American Financial Corporation	(4,953)	(0.00)	(476)	Horizon Pharma Plc	(787)	(0.00)
29	First Citizens BancShares Inc/NC	(1,251)	(0.00)	5	Hormel Foods Corporation	-	(0.00)
25	First Solar Inc	(17)	(0.00)	(3,952)	Hostess Brands Inc	(2,343)	(0.00)
(2,494)	FirstEnergy Corporation	(3,998)	(0.00)	(265)	Howard Hughes Corporation /The	(1,191)	(0.00)
156	Five9 Inc	(142)	(0.00)	(522)	HRG Group Inc	(766)	(0.00)
185	Flex Limited	(924)	(0.00)	(269)	Hub Group Inc	(890)	(0.00)
(937)	Floor & Decor Holdings Inc	(2,855)	(0.00)	-	Hubbell Inc	(23)	(0.00)
1,801	Flowers Foods Inc	(159)	(0.00)	(154)	HubSpot Inc	(4,302)	(0.00)
(705)	Fluor Corporation	(752)	(0.00)	6	Huntington Ingalls Industries Inc	(42)	(0.00)
(259)	FMC Corporation	(2,850)	(0.00)	416	Huntsman Corporation	(626)	(0.00)
(218)	FNF Group	(88)	(0.00)	85	Hyatt Hotels Corporation	(163)	(0.00)
351	Foot Locker Inc	(486)	(0.00)	5	IAC/InterActive Corporation	(3)	(0.00)
301	Ford Motor Company	(444)	(0.00)	9	IDA Corporation Inc	(9)	(0.00)
(5)	Fortive Corporation	(14)	(0.00)	(7)	Il-Vi Inc	(13)	(0.00)
522	Fortune Brands Home & Security Inc	(3,885)	(0.00)	167	Illinois Tool Works Inc	(2,854)	(0.00)
(3,131)	Forum Energy Technologies Inc	(2,085)	(0.00)	(3,825)	Immunomedics Inc	(39,692)	(0.04)
(320)	Foundation Medicine Inc	(19,302)	(0.02)	(19)	Incyte Corporation	(97)	(0.00)
44	Franklin Resources Inc	(91)	(0.00)	(112)	Ingevity Corporation	(238)	(0.00)
2,198	Freemport-McMoRan Inc	(2,078)	(0.00)	185	Ingredion Inc	(3,697)	(0.00)
737	Fresh Del Monte Produce Inc	(1,343)	(0.00)	18	Innospec Inc	(1)	(0.00)
463	FTS International Inc	(2,724)	(0.00)	(8)	Inphi Corporation	(17)	(0.00)
(246)	Gap Inc/The	(76)	(0.00)	218	Insulet Corporation	(192)	(0.00)
648	Gardiner Denver Holdings Inc	(2,893)	(0.00)	(11)	Integra LifeSciences Holdings Corporation	(91)	(0.00)
(402)	Gartner Inc	(2,371)	(0.00)	100	Integrated Device Technology Inc	(171)	(0.00)
(77)	Gates Industrial Corporation Plc	(65)	(0.00)	7	Intel Corporation	(36)	(0.00)
(180)	GATX Corporation	(665)	(0.00)	136	Interactive Brokers Group Inc	(1,144)	(0.00)
(1,120)	GCI Liberty Inc	(1,919)	(0.00)	(1,136)	Intercept Pharmaceuticals Inc	(23,606)	(0.02)
288	General Mills Inc	(298)	(0.00)	34	InterDigital Inc/PA	(49)	(0.00)
(134)	General Motors Company	(183)	(0.00)	3,353	Interface Inc	(2,765)	(0.00)
(162)	Genesee & Wyoming Inc	(1,352)	(0.00)	360	International Business Machines Corporation	(4,416)	(0.00)
34	Gentex Corporation	(42)	(0.00)	(44)	Interpublic Group of Cos Inc/The	(22)	(0.00)
(543)	Gentherm Inc	(3,171)	(0.00)	21	Invesco Limited	(95)	(0.00)
(240)	Genuine Parts Company	(547)	(0.00)	2,487	Investors Banc Corporation Inc	(1,814)	(0.00)
(424)	G-III Apparel Group Limited	(3,333)	(0.00)	7	IPG Photonics Corporation	(57)	(0.00)
1,139	Gilead Sciences Inc	(526)	(0.00)	25	IQVIA Holdings Inc	(133)	(0.00)
837	Glacier Banc Corporation Inc	(413)	(0.00)	(1,200)	iRobot Corporation	(11,392)	(0.01)
(1,655)	Global Blood Therapeutics Inc	(2,161)	(0.00)	(3,215)	Ironwood Pharmaceuticals Inc	(11,343)	(0.01)
33	Global Payments Inc	(34)	(0.00)	9	ITT Inc	(11)	(0.00)
1	Goldman Sachs Group Inc/The	(33)	(0.00)	(6)	J&J Snack Foods Corporation	(86)	(0.00)
13	Graco Inc	(13)	(0.00)	(666)	Jack in the Box Inc	(1,060)	(0.00)
12	Graham Holdings Company	(224)	(0.00)	2,328	Jagged Peak Energy Inc	(332)	(0.00)
47	Granite Construction Inc	(86)	(0.00)	2,703	JetBlue Airways Corporation	(677)	(0.00)
1,819	Graphic Packaging Holding Company	(1,243)	(0.00)	977	JM Smucker Company	(4,484)	(0.00)
446	Groupon Inc	(160)	(0.00)	(6)	John Bean Technologies Corporation	(3)	(0.00)
(134)	GrubHub Inc	(3,810)	(0.00)	1,476	John Wiley & Sons Inc	(2,332)	(0.00)
(1,339)	Gulfport Energy Corporation	(5,282)	(0.01)	591	Johnson & Johnson	(5,309)	(0.01)
4,466	H&R Block Inc	(6,976)	(0.01)	8	Jones Lang LaSalle Inc	(46)	(0.00)
62	Haemonetics Corporation	(74)	(0.00)	2	Kaiser Aluminum Corporation	(10)	(0.00)
22	Halliburton Company	(200)	(0.00)	28	Kansas City Southern	(113)	(0.00)

Man Funds VI plc

Unaudited schedule of investments as at 30 June 2018 (continued)

Man AHL Multi Strategy Alternative (continued)



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

Nominal	Description	Fair Value US\$	% of Net Assets	Nominal	Description	Fair Value US\$	% of Net Assets
Contracts for difference (continued)				Contracts for difference (continued)			
United States (continued)				United States (continued)			
1,065	KB Home	(1,481)	(0.00)	(2,243)	MGIC Investment Corporation	(389)	(0.00)
(20)	KBR Inc	(23)	(0.00)	17	MGM Resorts International	(120)	(0.00)
4	Kellogg Company	-	(0.00)	134	Michaels Cos Inc/The	(607)	(0.00)
(2,281)	Kennedy-Wilson Holdings Inc	(7,185)	(0.01)	(8)	Microchip Technology Inc	(153)	(0.00)
460	Keysight Technologies Inc	(883)	(0.00)	10	Micron Technology Inc	(63)	(0.00)
90	Kimberly-Clark Corporation	(503)	(0.00)	348	MicroStrategy Inc	(816)	(0.00)
780	Kinder Morgan Inc/DE	(271)	(0.00)	179	MKS Instruments Inc	(838)	(0.00)
60	Kirby Corporation	(270)	(0.00)	(3)	Moelis & Company	(189)	(0.00)
346	KLA-Tencor Corporation	(372)	(0.00)	2	Mohawk Industries Inc	(58)	(0.00)
300	KLX Inc	(136)	(0.00)	(117)	Molson Coors Brewing Company	(1,431)	(0.00)
(3,048)	Knowles Corporation	(3,793)	(0.00)	28	Mondelez International Inc	-	(0.00)
(950)	Kraft Heinz Company	(712)	(0.00)	(26)	Monolithic Power Systems Inc	(5)	(0.00)
666	Kroger Company	(95)	(0.00)	(143)	Moody's Corporation	(921)	(0.00)
957	Kronos Worldwide Inc	(1,401)	(0.00)	311	Moog Inc	(1,449)	(0.00)
(445)	L Brands Inc	(105)	(0.00)	(1,787)	Mosaic Company	(2,545)	(0.00)
8	L3 Technologies Inc	(26)	(0.00)	(2,676)	MRC Global Inc	(11,095)	(0.01)
4	Lam Research Corporation	(58)	(0.00)	244	MSC Industrial Direct Company Inc	(1,571)	(0.00)
56	Lamb Weston Holdings Inc	(10)	(0.00)	(88)	Murphy Oil Corporation	(102)	(0.00)
(9)	Lancaster Colony Corporation	(8)	(0.00)	(6)	MyoKardia Inc	(29)	(0.00)
28	Landstar System Inc	(69)	(0.00)	(90)	National Beverage Corporation	(1,488)	(0.00)
(3,728)	Laredo Petroleum Inc	(3,478)	(0.00)	883	National Instruments Corporation	(4,547)	(0.00)
103	La-Z-Boy Inc	(72)	(0.00)	353	Navient Corporation	(83)	(0.00)
(605)	LCI Industries	(612)	(0.00)	(2,451)	Navistar International Corporation	(7,279)	(0.01)
2	Lear Corporation	(24)	(0.00)	(161)	Netflix Inc	(15,377)	(0.02)
314	LegacyTexas Financial Group Inc	(1,356)	(0.00)	40	NETGEAR Inc	(76)	(0.00)
287	Legg Mason Inc	(1,575)	(0.00)	(336)	Neurocrine Biosciences Inc	(7,241)	(0.01)
14	Leggett & Platt Inc	(6)	(0.00)	(133)	Nevro Corporation	(632)	(0.00)
567	Leidos Holdings Inc	(2,520)	(0.00)	12	New Jersey Resources Corporation	(1)	(0.00)
2	LendingTree Inc	(98)	(0.00)	(1,889)	New York Times Company	(4,166)	(0.00)
(44)	Lennox International Inc	(159)	(0.00)	(18)	Newell Brands Inc	(12)	(0.00)
22	Liberty Broadband Corporation _CSFB	(184)	(0.00)	(31)	Newfield Exploration Company	(121)	(0.00)
(78)	Liberty Broadband Corporation _JP Morgan	(457)	(0.00)	(56)	NewMarket Corporation	(2,078)	(0.00)
(485)	Liberty Expedia Holdings Inc	(1,741)	(0.00)	6	Newmont Mining Corporation	(12)	(0.00)
(1,203)	Liberty Media Corporation -Liberty Formula One	(4,400)	(0.00)	1,544	News Corporation	(1,059)	(0.00)
88	LifePoint Health Inc	(99)	(0.00)	(68)	Nexstar Media Group Inc	(569)	(0.00)
(25)	Ligand Pharmaceuticals Inc	(1,434)	(0.00)	871	Nielsen Holdings Plc	(3,002)	(0.00)
31	Lincoln Electric Holdings Inc	(55)	(0.00)	(3,847)	NiSource Inc	(6,941)	(0.01)
1,107	Lions Gate Entertainment Corporation	(259)	(0.00)	(673)	Noble Energy Inc	(4,369)	(0.00)
(100)	Littelfuse Inc	(2,392)	(0.00)	2	Nordson Corporation	(1)	(0.00)
(254)	Live Nation Entertainment Inc	(2,240)	(0.00)	7	Northern Trust Corporation	(25)	(0.00)
786	LKQ Corporation	(2,596)	(0.00)	(506)	Northwest Natural Gas Company	(2,467)	(0.00)
819	Loews Corporation	(1,994)	(0.00)	131	Norwegian Cruise Line Holdings Limited	(640)	(0.00)
296	LogMein Inc	(3,443)	(0.00)	(428)	Novanta Inc	(3,047)	(0.00)
49	Louisiana-Pacific Corporation	(77)	(0.00)	(535)	NRG Energy Inc	(1,783)	(0.00)
(86)	Loxo Oncology Inc	(6,214)	(0.01)	415	Nuance Communications Inc	(250)	(0.00)
(205)	LPL Financial Holdings Inc	(1,271)	(0.00)	(1,121)	Nutanix Inc	(12,572)	(0.01)
(941)	Lumentum Holdings Inc	(4,150)	(0.00)	(208)	NVIDIA Corporation	(1,095)	(0.00)
19	M&T Bank Corporation	(307)	(0.00)	9	NVR Inc	(2,346)	(0.00)
(3,408)	MACOM Technology Solutions Holdings Inc	(6,211)	(0.01)	2,114	NxStage Medical Inc	(422)	(0.00)
(7)	Macquarie Infrastructure Corporation	(32)	(0.00)	(3,431)	Oasis Petroleum Inc	(12,491)	(0.01)
(200)	Madison Square Garden Company	(13,136)	(0.01)	14	Occidental Petroleum Corporation	(21)	(0.00)
(99)	Madrigal Pharmaceuticals Inc	(16,540)	(0.02)	(1,083)	Oceaneering International Inc	(3,746)	(0.00)
(620)	Mallinckrodt Plc	(2,808)	(0.00)	(12)	OGE Energy Corporation	(31)	(0.00)
79	ManpowerGroup Inc	(1,116)	(0.00)	209	Oil States International Inc	(257)	(0.00)
(84)	Marathon Oil Corporation	(96)	(0.00)	(746)	Okta Inc	(8,064)	(0.01)
609	Marathon Petroleum Corporation	(75)	(0.00)	9	Old Dominion Freight Line Inc	(5)	(0.00)
(50)	MarketAxess Holdings Inc	(659)	(0.00)	389	Old Republic International Corporation	(225)	(0.00)
584	Marriott International Inc/MD	(5,282)	(0.01)	221	Olin Corporation	(268)	(0.00)
8	Marriott Vacations Worldwide Corporation	(47)	(0.00)	(19)	Omniceil Inc	(154)	(0.00)
(30)	Marsh & McLennan Cos Inc	(25)	(0.00)	1,016	ON Semiconductor Corporation	(1,334)	(0.00)
(251)	Martin Marietta Materials Inc	(2,253)	(0.00)	(9)	ONE Gas Inc	(42)	(0.00)
112	Masco Corporation	(778)	(0.00)	(1,377)	OneMain Holdings Inc	(4,210)	(0.00)
(1,335)	MasTec Inc	(2,646)	(0.00)	(6)	ONEOK Inc	(61)	(0.00)
(847)	Matador Resources Company	(642)	(0.00)	(15,853)	OPKO Health Inc	(18,571)	(0.02)
178	Match Group Inc	(968)	(0.00)	1,453	Oracle Corporation	(1,512)	(0.00)
19	Maxim Integrated Products Inc	(32)	(0.00)	(11)	Ormat Technologies Inc	(1)	(0.00)
583	MAXIMUS Inc	(2,509)	(0.00)	(163)	OSI Systems Inc	(2,202)	(0.00)
(372)	McCormick & Company Inc/MD	(3,642)	(0.00)	(226)	Owens-Illinois Inc	(74)	(0.00)
176	McDonald's Corporation	(2,350)	(0.00)	181	PACCAR Inc	(1,403)	(0.00)
553	McKesson Corporation	(9,203)	(0.01)	251	Packaging Corporation of America	(1,321)	(0.00)
(1,795)	MDC Holdings Inc	(1,096)	(0.00)	515	PacWest Ban Corporation	(1,440)	(0.00)
(1,777)	Medicines Company	(14,973)	(0.02)	140	Papa John's International Inc	(144)	(0.00)
(50)	Medidata Solutions Inc	(78)	(0.00)	(971)	Parsley Energy Inc	(4,565)	(0.00)
1,689	MEDNAX Inc	(7,779)	(0.01)	(5,108)	Pattern Energy Group Inc	(182)	(0.00)
(1,893)	Meredith Corporation	(3,680)	(0.00)	2,515	Patterson Cos Inc	(13,913)	(0.01)
1,183	Meritor Inc	(6,150)	(0.01)	(101)	Paycom Software Inc	(1,894)	(0.00)
21	Methode Electronics Inc	(19)	(0.00)	(191)	PayPal Holdings Inc	(1,654)	(0.00)
394	MetLife Inc	(1,374)	(0.00)	11	PBF Energy Inc	(38)	(0.00)
43	Mettler-Toledo International Inc	(681)	(0.00)	(448)	PDC Energy Inc	(5,712)	(0.01)

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

Nominal	Description	Fair Value US\$	% of Net Assets	Nominal	Description	Fair Value US\$	% of Net Assets
Contracts for difference (continued)				Contracts for difference (continued)			
United States (continued)				United States (continued)			
49	Pegasystems Inc	(347)	(0.00)	(929)	Seattle Genetics Inc	(10,892)	(0.01)
(21)	Penske Automotive Group Inc	(50)	(0.00)	214	SEI Investments Company	(1,127)	(0.00)
342	Penumbra Inc	(4,598)	(0.00)	107	Selective Insurance Group Inc	(459)	(0.00)
1,258	People's United Financial Inc	(1,486)	(0.00)	(1,532)	SemGroup Corporation	(940)	(0.00)
(48)	PepsiCo Inc	(137)	(0.00)	(970)	Sempra Energy	(9,236)	(0.01)
244	PerkinElmer Inc	(149)	(0.00)	(4)	Semtech Corporation	(26)	(0.00)
9	Pfizer Inc	-	(0.00)	156	Sensata Technologies Holding Plc	(703)	(0.00)
6	Phillips 66	(45)	(0.00)	3,113	Service Corporation International	(3,838)	(0.00)
21	Pilgrim's Pride Corporation	(3)	(0.00)	(14)	ServiceNow Inc	(420)	(0.00)
16	Pinnacle Foods Inc	(2)	(0.00)	(34)	Sherwin-Williams Company	(443)	(0.00)
(259)	Pinnacle West Capital Corporation	(388)	(0.00)	(169)	Shutterstock Inc	(313)	(0.00)
398	Pitney Bowes Inc	(525)	(0.00)	841	Silgan Holdings Inc	(436)	(0.00)
(6,699)	Platform Specialty Products Corporation	(7,468)	(0.01)	43	Silicon Laboratories Inc	(309)	(0.00)
(13)	Plexus Corporation	(14)	(0.00)	669	Simmons First National Corporation	(702)	(0.00)
4	PNC Financial Services Group Inc/The	(59)	(0.00)	2,686	Sims Metal Management Limited	(232)	(0.00)
(1,087)	PNM Resources Inc	(665)	(0.00)	(245)	Sinclair Broadcast Group Inc	(863)	(0.00)
5	Polaris Industries Inc	(14)	(0.00)	(344)	SiteOne Landscape Supply Inc	(4,481)	(0.00)
(20)	Portola Pharmaceuticals Inc	(66)	(0.00)	(941)	Skechers U.S.A. Inc	(637)	(0.00)
(718)	Post Holdings Inc	(6,603)	(0.01)	202	SkyWest Inc	(770)	(0.00)
(341)	Power Integrations Inc	(1,770)	(0.00)	10	Skyworks Solutions Inc	(35)	(0.00)
309	PPG Industries Inc	(2,148)	(0.00)	(2,337)	SLM Corporation	(387)	(0.00)
(1,448)	PPL Corporation	(1,415)	(0.00)	(1,014)	SM Energy Company	(5,611)	(0.01)
(1,011)	PRA Group Inc	(2,170)	(0.00)	(7,028)	Snap Inc	(7,771)	(0.01)
21	PRA Health Sciences Inc	(25)	(0.00)	(35)	Sonoco Products Co	(66)	(0.00)
(17)	Prestige Brands Holdings Inc	(112)	(0.00)	154	Sotheby's	(75)	(0.00)
(121)	PriceSmart Inc	(908)	(0.00)	(27)	South Jersey Industries Inc	(89)	(0.00)
418	Principal Financial Group Inc	(5,212)	(0.01)	216	South State Corporation	(388)	(0.00)
2,208	Progress Software Corporation	(5,481)	(0.01)	(447)	Southern Company	(797)	(0.00)
615	Progressive Corporation /The	(70)	(0.00)	4	Southwest Airlines Company	(14)	(0.00)
4	Proofpoint Inc	(26)	(0.00)	(555)	Southwest Gas Holdings Inc	(2,460)	(0.00)
503	Prosperity Bancshares Inc	(2,896)	(0.00)	(372)	Southwestern Energy Company	(613)	(0.00)
(3)	PTC Inc	(32)	(0.00)	(659)	Spark Therapeutics Inc	(20,373)	(0.02)
(503)	Public Service Enterprise Group Inc	(1,882)	(0.00)	(1,002)	Spectrum Brands Holdings Inc	(8,998)	(0.01)
1,540	PulteGroup Inc	(1,240)	(0.00)	(3,310)	Spectrum Pharmaceuticals Inc	(10,933)	(0.01)
(2,996)	Pure Storage Inc	(9,224)	(0.01)	(241)	Spire Inc	(879)	(0.00)
(3,011)	QEP Resources Inc	(9,955)	(0.01)	15	Spirit AeroSystems Holdings Inc	(19)	(0.00)
(302)	Qorvo Inc	(1,090)	(0.00)	(33)	Spirit Airlines Inc	(3)	(0.00)
(84)	Quaker Chemical Corporation	(467)	(0.00)	57	Splunk Inc	(789)	(0.00)
(11)	QUALCOMM Inc	(61)	(0.00)	(21,134)	Sprint Corporation	(4,347)	(0.00)
(8)	Quidel Corporation	(85)	(0.00)	136	Sprouts Farmers Market Inc	(13)	(0.00)
1,768	Qurate Retail Inc	(4,546)	(0.00)	729	SPX FLOW Inc	(2,756)	(0.00)
35	Radian Group Inc	(2)	(0.00)	(708)	Square Inc	(16,026)	(0.02)
1,059	Rambus Inc	(1,403)	(0.00)	(1,648)	SRC Energy Inc	(3,166)	(0.00)
(2,757)	Range Resources Corporation	(8,345)	(0.01)	261	SS&C Technologies Holdings Inc	(200)	(0.00)
174	Raytheon Company	(1,003)	(0.00)	(14)	Stamps.com Inc	(805)	(0.00)
15	Realogy Holdings Corporation	(30)	(0.00)	258	Starbucks Corporation	(2,245)	(0.00)
335	RealPage Inc	(583)	(0.00)	286	State Street Corporation	(2,341)	(0.00)
14	Red Hat Inc	(390)	(0.00)	4,691	Steelcase Inc	(2,054)	(0.00)
167	Red Rock Resorts Inc	(221)	(0.00)	880	Sterling Bancorp/DE	(827)	(0.00)
(4,591)	Redfin Corporation	(6,595)	(0.01)	6	SunTrust Banks Inc	(17)	(0.00)
996	Regions Financial Corporation	(1,191)	(0.00)	(5,122)	Superior Energy Services Inc	(887)	(0.00)
623	Renasant Corporation	(757)	(0.00)	(328)	Supernus Pharmaceuticals Inc	(838)	(0.00)
(713)	Repligen Corporation	(1,948)	(0.00)	333	Symantec Corporation	(1,246)	(0.00)
192	RingCentral Inc	(695)	(0.00)	(1,066)	Synaptics Inc	(6,869)	(0.01)
87	Rockwell Automation Inc	(600)	(0.00)	17	Synchrony Financial	(42)	(0.00)
3	Rogers Corporation	(34)	(0.00)	(1,179)	Syneos Health Inc	(7,588)	(0.01)
(2,139)	Roku Inc	(10,693)	(0.01)	659	Synopsys Inc	(1,373)	(0.00)
14	Rollins Inc	(19)	(0.00)	21	Synovus Financial Corporation	(29)	(0.00)
(5)	Roper Technologies Inc	(48)	(0.00)	(372)	T Rowe Price Group Inc	(703)	(0.00)
(1,448)	Rowan Cos Plc	(110)	(0.00)	(211)	Tableau Software Inc	(3,885)	(0.00)
545	Royal Caribbean Cruises Limited	(4,377)	(0.00)	(332)	Take-Two Interactive Software Inc	(2,020)	(0.00)
1,300	RPC Inc	(5,187)	(0.01)	(302)	Targa Resources Corporation	(1,001)	(0.00)
(1,056)	Ryder System Inc	(4,041)	(0.00)	916	Taylor Morrison Home Corporation	(2,054)	(0.00)
(56)	S&P Global Inc	(809)	(0.00)	35	TCF Financial Corporation	(45)	(0.00)
(513)	Sage Therapeutics Inc	(4,144)	(0.00)	12	TD Ameritrade Holding Corporation	(70)	(0.00)
(48)	salesforce.com Inc	(1,066)	(0.00)	284	Tech Data Corporation	(225)	(0.00)
(1,250)	Sally Beauty Holdings Inc	(773)	(0.00)	147	TEGNA Inc	(68)	(0.00)
9,000	Samsonite International SA	(5,408)	(0.01)	(1,536)	Teladoc Inc	(32,983)	(0.03)
(279)	Sanderson Farms Inc	(1,619)	(0.00)	7	Teledyne Technologies Inc	(9)	(0.00)
(668)	Sanmina Corporation	(1,834)	(0.00)	107	Tellurian Inc	(234)	(0.00)
383	Santander Consumer USA Holdings Inc	(80)	(0.00)	(1,096)	Tempur Sealy International Inc	(1,084)	(0.00)
(511)	Sarepta Therapeutics Inc	(29,867)	(0.03)	(39)	Tenet Healthcare Corporation	(410)	(0.00)
14	Schlumberger Limited	(103)	(0.00)	213	Teradata Corporation	(30)	(0.00)
(508)	Schneider National Inc	(244)	(0.00)	35	Teradyne Inc	(45)	(0.00)
1,840	Schweitzer-Mauduit International Inc	(322)	(0.00)	(244)	Tesla Inc	(4,111)	(0.00)
745	Science Applications International Corporation	(1,463)	(0.00)	5	Texas Instruments Inc	(18)	(0.00)
(684)	Scientific Games Corporation	(1,804)	(0.00)	12	Thermo Fisher Scientific Inc	(63)	(0.00)
60	Scotts Miracle-Gro Company	(402)	(0.00)	522	Thomson Reuters Corporation	(147)	(0.00)
5	Seagate Technology Plc	(19)	(0.00)	61	Thor Industries Inc	(31)	(0.00)

Fair Value US\$	% of Net Assets
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Financial liabilities at fair value through profit or loss (continued)

Nominal	Description	Fair Value US\$	% of Net Assets	Nominal	Description	Fair Value US\$	% of Net Assets
Futures contracts (continued)				Option contracts (continued)			
Taiwan				European Union (continued)			
25	TAIEX Index Futures July 2018	(1,778)	(0.00)	(400,000)	EUR Call/GBP Put K=0.8938 12 July 2018	(491)	(0.00)
United Kingdom				(400,000)	EUR Call/GBP Put K=0.8945 12 July 2018	(438)	(0.00)
65	90 Day Sterling Futures December 2018	(1,122)	(0.00)	(400,000)	EUR Call/GBP Put K=0.8948 31 July 2018	(1,387)	(0.00)
United States				(700,000)	EUR Call/GBP Put K=0.8952 11 July 2018	(584)	(0.00)
33	90 Day Euro Dollar Futures September 2019	(362)	(0.00)	(400,000)	EUR Call/GBP Put K=0.8954 12 July 2018	(378)	(0.00)
4	British Pound Currency Futures September 2018	(300)	(0.00)	(400,000)	EUR Call/GBP Put K=0.897 09 July 2018	(237)	(0.00)
(10)	Canadian Dollar Currency Futures September 2018	(8,100)	(0.01)	(400,000)	EUR Call/GBP Put K=0.8973 01 August 2018	(1,144)	(0.00)
(21)	CBOE VIX Index Futures November 2018	(20,825)	(0.02)	(400,000)	EUR Call/GBP Put K=0.8974 01 August 2018	(1,134)	(0.00)
(11)	Mexican Peso Currency Futures September 2018	(3,920)	(0.00)	(300,000)	EUR Call/GBP Put K=0.8979 31 July 2018	(1,043)	(0.00)
26	Nasdaq 100 E-Mini Index Futures September 2018	(67,015)	(0.07)	(200,000)	EUR Call/NOK Put K=9.5699 24 July 2018	(980)	(0.00)
15	Russell 2000 E-Mini Index Futures September 2018	(14,865)	(0.01)	(200,000)	EUR Call/NOK Put K=9.5701 23 July 2018	(942)	(0.00)
(233)	US 10 Years Note CBT Bond Futures September 2018	(168,008)	(0.17)	(100,000)	EUR Call/NOK Put K=9.5709 12 July 2018	(279)	(0.00)
(58)	US 5 Years Note CBT Bond Futures September 2018	(15,500)	(0.02)	(100,000)	EUR Call/NOK Put K=9.5734 17 July 2018	(358)	(0.00)
		(298,895)	(0.30)	(300,000)	EUR Call/NOK Put K=9.575 24 July 2018	(1,407)	(0.00)
				(100,000)	EUR Call/NOK Put K=9.5816 12 July 2018	(244)	(0.00)
Total futures contracts				(200,000)	EUR Call/NOK Put K=9.5967 16 July 2018	(520)	(0.00)
		(692,249)	(0.68)	(300,000)	EUR Call/NOK Put K=9.6097 31 July 2018	(1,323)	(0.00)
Option contracts				(300,000)	EUR Call/NOK Put K=9.6177 31 July 2018	(1,244)	(0.00)
Australia				(300,000)	EUR Call/NOK Put K=9.6376 01 August 2018	(1,109)	(0.00)
(3)	Call on 6075 AS51 Index 19 July 2018	(3,427)	(0.00)	(300,000)	EUR Call/NOK Put K=9.6422 09 July 2018	(204)	(0.00)
(1)	Call on 6100 AS51 Index 19 July 2018	(991)	(0.00)	(300,000)	EUR Call/NOK Put K=9.6447 01 August 2018	(1,051)	(0.00)
(5)	Call on 6125 AS51 Index 19 July 2018	(4,237)	(0.00)	(100,000)	EUR Call/NOK Put K=9.657 09 July 2018	(67)	(0.00)
(7)	Call on 6150 AS51 Index 19 July 2018	(4,996)	(0.01)	(300,000)	EUR Call/NOK Put K=9.6594 03 July 2018	(1,111)	(0.00)
(8)	Call on 6175 AS51 Index 19 July 2018	(4,717)	(0.00)	(200,000)	EUR Call/NOK Put K=9.6652 10 July 2018	(138)	(0.00)
(8)	Call on 6200 AS51 Index 19 July 2018	(3,824)	(0.00)	(400,000)	EUR Call/NOK Put K=9.6784 03 July 2018	(142)	(0.00)
(9)	Call on 6225 AS51 Index 19 July 2018	(3,418)	(0.00)	(400,000)	EUR Call/NOK Put K=9.6871 03 July 2018	(140)	(0.00)
(9)	Call on 6250 AS51 Index 19 July 2018	(2,653)	(0.00)	(200,000)	EUR Call/SEK Put K=10.3878 05 July 2018	(1,665)	(0.00)
(4)	Call on 6275 AS51 Index 19 July 2018	(898)	(0.00)	(200,000)	EUR Call/SEK Put K=10.3934 05 July 2018	(1,575)	(0.00)
(5)	Call on 6300 AS51 Index 19 July 2018	(839)	(0.00)	(200,000)	EUR Call/SEK Put K=10.394 09 July 2018	(1,776)	(0.00)
(5)	Call on 6325 AS51 Index 19 July 2018	(617)	(0.00)	(200,000)	EUR Call/SEK Put K=10.3993 09 July 2018	(1,699)	(0.00)
(10)	Call on 6350 AS51 Index 19 July 2018	(894)	(0.00)	(300,000)	EUR Call/SEK Put K=10.4114 05 July 2018	(1,954)	(0.00)
(13)	Call on 6375 AS51 Index 19 July 2018	(836)	(0.00)	(200,000)	EUR Call/SEK Put K=10.4127 05 July 2018	(1,284)	(0.00)
(16)	Call on 6400 AS51 Index 19 July 2018	(733)	(0.00)	(300,000)	EUR Call/SEK Put K=10.4199 05 July 2018	(1,777)	(0.00)
(5)	Call on 6425 AS51 Index 19 July 2018	(163)	(0.00)	(200,000)	EUR Call/SEK Put K=10.4216 05 July 2018	(1,162)	(0.00)
(9)	Put on 5750 AS51 Index 19 July 2018	(446)	(0.00)	(200,000)	EUR Call/SEK Put K=10.4235 03 July 2018	(895)	(0.00)
(9)	Put on 5800 AS51 Index 19 July 2018	(519)	(0.00)	(100,000)	EUR Call/SEK Put K=10.4313 10 July 2018	(668)	(0.00)
(8)	Put on 5825 AS51 Index 19 July 2018	(496)	(0.00)	(300,000)	EUR Call/SEK Put K=10.4378 03 July 2018	(1,062)	(0.00)
(5)	Put on 5850 AS51 Index 19 July 2018	(340)	(0.00)	(200,000)	EUR Call/SEK Put K=10.4418 03 July 2018	(661)	(0.00)
(3)	Put on 5875 AS51 Index 19 July 2018	(222)	(0.00)	(300,000)	EUR Call/SEK Put K=10.4449 24 July 2018	(2,445)	(0.00)
(1)	Put on 5900 AS51 Index 19 July 2018	(81)	(0.00)	(200,000)	EUR Call/SEK Put K=10.4494 10 July 2018	(1,133)	(0.00)
(8)	Put on 5925 AS51 Index 19 July 2018	(721)	(0.00)	(100,000)	EUR Call/SEK Put K=10.4672 03 July 2018	(207)	(0.00)
(7)	Put on 5950 AS51 Index 19 July 2018	(703)	(0.00)	(100,000)	EUR Call/SEK Put K=10.484 24 July 2018	(625)	(0.00)
(10)	Put on 5975 AS51 Index 19 July 2018	(1,130)	(0.00)	(100,000)	EUR Call/SEK Put K=10.5675 01 August 2018	(466)	(0.00)
(4)	Put on 6000 AS51 Index 19 July 2018	(514)	(0.00)	(500,000)	EUR Put/GBP Call K=0.8663 05 July 2018	(1,110)	(0.00)
(5)	Put on 6025 AS51 Index 19 July 2018	(735)	(0.00)	(300,000)	EUR Put/GBP Call K=0.8664 17 July 2018	(122)	(0.00)
(10)	Put on 6050 AS51 Index 19 July 2018	(1,692)	(0.00)	(500,000)	EUR Put/GBP Call K=0.8649 05 July 2018	(120)	(0.00)
		(1,388)	(0.00)	(400,000)	EUR Put/GBP Call K=0.865 10 July 2018	(94)	(0.00)
		(42,230)	(0.01)	(400,000)	EUR Put/GBP Call K=0.8654 18 July 2018	(174)	(0.00)
European Union				(400,000)	EUR Put/GBP Call K=0.8657 23 July 2018	(213)	(0.00)
(500,000)	EUR Call/GBP Put K=0.8849 05 July 2018	(1,433)	(0.00)	(500,000)	EUR Put/GBP Call K=0.866 03 July 2018	(45)	(0.00)
(500,000)	EUR Call/GBP Put K=0.8859 05 July 2018	(1,150)	(0.00)	(400,000)	EUR Put/GBP Call K=0.866 03 July 2018	(36)	(0.00)
(300,000)	EUR Call/GBP Put K=0.8859 17 July 2018	(1,474)	(0.00)	(200,000)	EUR Put/GBP Call K=0.866 05 July 2018	(49)	(0.00)
(300,000)	EUR Call/GBP Put K=0.886 17 July 2018	(1,456)	(0.00)	(400,000)	EUR Put/GBP Call K=0.8662 19 July 2018	(185)	(0.00)
(400,000)	EUR Call/GBP Put K=0.8868 23 July 2018	(2,127)	(0.00)	(500,000)	EUR Put/GBP Call K=0.8665 03 July 2018	(54)	(0.00)
(500,000)	EUR Call/GBP Put K=0.887 03 July 2018	(561)	(0.00)	(400,000)	EUR Put/GBP Call K=0.8665 18 July 2018	(182)	(0.00)
(500,000)	EUR Call/GBP Put K=0.8875 03 July 2018	(557)	(0.00)	(400,000)	EUR Put/GBP Call K=0.8668 09 July 2018	(95)	(0.00)
(400,000)	EUR Call/GBP Put K=0.8875 18 July 2018	(1,695)	(0.00)	(400,000)	EUR Put/GBP Call K=0.867 10 July 2018	(112)	(0.00)
(400,000)	EUR Call/GBP Put K=0.8879 24 July 2018	(1,960)	(0.00)	(400,000)	EUR Put/GBP Call K=0.8671 16 July 2018	(174)	(0.00)
(500,000)	EUR Call/GBP Put K=0.8882 05 July 2018	(670)	(0.00)	(400,000)	EUR Put/GBP Call K=0.8671 19 July 2018	(196)	(0.00)
(400,000)	EUR Call/GBP Put K=0.8882 18 July 2018	(1,560)	(0.00)	(400,000)	EUR Put/GBP Call K=0.8672 24 July 2018	(285)	(0.00)
(400,000)	EUR Call/GBP Put K=0.8882 24 July 2018	(1,900)	(0.00)	(400,000)	EUR Put/GBP Call K=0.8676 24 July 2018	(302)	(0.00)
(400,000)	EUR Call/GBP Put K=0.8884 19 July 2018	(1,601)	(0.00)	(500,000)	EUR Put/GBP Call K=0.8677 03 July 2018	(81)	(0.00)
(400,000)	EUR Call/GBP Put K=0.8887 16 July 2018	(1,324)	(0.00)	(400,000)	EUR Put/GBP Call K=0.8685 12 July 2018	(159)	(0.00)
(500,000)	EUR Call/GBP Put K=0.8891 03 July 2018	(547)	(0.00)	(400,000)	EUR Put/GBP Call K=0.8687 23 July 2018	(327)	(0.00)
(400,000)	EUR Call/GBP Put K=0.8891 19 July 2018	(1,475)	(0.00)	(200,000)	EUR Put/GBP Call K=0.8691 19 July 2018	(135)	(0.00)
(200,000)	EUR Call/GBP Put K=0.8897 05 July 2018	(184)	(0.00)	(400,000)	EUR Put/GBP Call K=0.8697 16 July 2018	(266)	(0.00)
(200,000)	EUR Call/GBP Put K=0.8904 19 July 2018	(632)	(0.00)	(400,000)	EUR Put/GBP Call K=0.8701 11 July 2018	(162)	(0.00)
(500,000)	EUR Call/GBP Put K=0.8907 03 July 2018	(541)	(0.00)	(400,000)	EUR Put/GBP Call K=0.8702 11 July 2018	(163)	(0.00)
(400,000)	EUR Call/GBP Put K=0.8908 10 July 2018	(627)	(0.00)	(400,000)	EUR Put/GBP Call K=0.8703 12 July 2018	(174)	(0.00)
(400,000)	EUR Call/GBP Put K=0.8908 23 July 2018	(1,385)	(0.00)	(400,000)	EUR Put/GBP Call K=0.8708 12 July 2018	(254)	(0.00)
(400,000)	EUR Call/GBP Put K=0.891 25 July 2018	(1,471)	(0.00)	(400,000)	EUR Put/GBP Call K=0.8709 25 July 2018	(507)	(0.00)
(400,000)	EUR Call/GBP Put K=0.8915 25 July 2018	(1,395)	(0.00)	(400,000)	EUR Put/GBP Call K=0.871 09 July 2018	(147)	(0.00)
(400,000)	EUR Call/GBP Put K=0.8918 09 July 2018	(448)	(0.00)	(400,000)	EUR Put/GBP Call K=0.8712 25 July 2018	(528)	(0.00)
(400,000)	EUR Call/GBP Put K=0.8923 16 July 2018	(819)	(0.00)	(400,000)	EUR Put/GBP Call K=0.8714 12 July 2018	(255)	(0.00)
(100,000)	EUR Call/GBP Put K=0.8927 26 July 2018	(370)	(0.00)	(100,000)	EUR Put/GBP Call K=0.872 26 July 2018	(187)	(0.00)
(400,000)	EUR Call/GBP Put K=0.8928 10 July 2018	(438)	(0.00)	(400,000)	EUR Put/GBP Call K=0.8731 31 July 2018	(991)	(0.00)
(400,000)	EUR Call/GBP Put K=0.8934 12 July 2018	(525)	0.00	(400,000)	EUR Put/GBP Call K=0.8755 31 July 2018	(1,276)	(0.00)
				(400,000)	EUR Put/GBP Call K=0.8758 01 August 2018	(1,355)	(0.00)

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

Nominal	Description	Fair Value US\$	% of Net Assets	Nominal	Description	Fair Value US\$	% of Net Assets
Option contracts (continued)				Option contracts (continued)			
European Union (continued)				Germany (continued)			
(400,000)	EUR Put/GBP Call K=0.876 01 August 2018	(1,382)	(0.00)	(16)	Put on 12000 DAX Index 21 September 2018	(26,078)	(0.03)
(200,000)	EUR Put/NOK Call K=9.3265 23 July 2018	(145)	(0.00)	(19)	Put on 12050 DAX Index 21 September 2018	(32,654)	(0.03)
(100,000)	EUR Put/NOK Call K=9.3286 12 July 2018	(41)	(0.00)	(13)	Put on 12100 DAX Index 21 September 2018	(23,564)	(0.02)
(100,000)	EUR Put/NOK Call K=9.3286 17 July 2018	(49)	(0.00)	(16)	Put on 12150 DAX Index 21 September 2018	(30,590)	(0.03)
(200,000)	EUR Put/NOK Call K=9.3323 24 July 2018	(154)	(0.00)	(15)	Put on 12200 DAX Index 21 September 2018	(30,254)	(0.03)
(300,000)	EUR Put/NOK Call K=9.333 24 July 2018	(234)	(0.00)	(14)	Put on 12250 DAX Index 21 September 2018	(29,757)	(0.03)
(100,000)	EUR Put/NOK Call K=9.3417 12 July 2018	(43)	(0.00)	(1)	Put on 12300 DAX Index 21 September 2018	(2,241)	(0.00)
(200,000)	EUR Put/NOK Call K=9.3511 16 July 2018	(146)	(0.00)	(7)	Put on 12350 DAX Index 21 September 2018	(16,526)	(0.02)
(300,000)	EUR Put/NOK Call K=9.3737 31 July 2018	(556)	(0.00)	(10)	Put on 130 EURO-BOBL 27 July 2018	(58)	(0.00)
(300,000)	EUR Put/NOK Call K=9.3805 31 July 2018	(599)	(0.00)	(11)	Put on 130.25 EURO-BOBL 27 July 2018	(128)	(0.00)
(300,000)	EUR Put/NOK Call K=9.3895 09 July 2018	(134)	(0.00)	(10)	Put on 130.5 EURO-BOBL 27 July 2018	(117)	(0.00)
(200,000)	EUR Put/NOK Call K=9.3994 10 July 2018	(140)	(0.00)	(10)	Put on 130.75 EURO-BOBL 27 July 2018	(234)	(0.00)
(100,000)	EUR Put/NOK Call K=9.4013 09 July 2018	(68)	(0.00)	(12)	Put on 131 EURO-BOBL 27 July 2018	(420)	(0.00)
(300,000)	EUR Put/NOK Call K=9.4021 01 August 2018	(785)	(0.00)	(22)	Put on 156.5 EURO-BUND 27 July 2018	(257)	(0.00)
(300,000)	EUR Put/NOK Call K=9.4034 03 July 2018	(114)	(0.00)	(13)	Put on 157.5 EURO-BUND 27 July 2018	(152)	(0.00)
(300,000)	EUR Put/NOK Call K=9.4111 01 August 2018	(861)	(0.00)	(14)	Put on 158 EURO-BUND 27 July 2018	(327)	(0.00)
(400,000)	EUR Put/NOK Call K=9.4121 03 July 2018	(161)	(0.00)	(4)	Put on 158.5 EURO-BUND 27 July 2018	(444)	(0.00)
(400,000)	EUR Put/NOK Call K=9.423 03 July 2018	(178)	(0.00)	(23)	Put on 159 EURO-BUND 27 July 2018	(806)	(0.00)
(200,000)	EUR Put/SEK Call K=10.1013 05 July 2018	(35)	(0.00)	(17)	Put on 159.5 EURO-BUND 27 July 2018	(992)	(0.00)
(200,000)	EUR Put/SEK Call K=10.1078 09 July 2018	(46)	(0.00)	(18)	Put on 160 EURO-BUND 27 July 2018	(1,681)	(0.00)
(200,000)	EUR Put/SEK Call K=10.1099 05 July 2018	(39)	(0.00)	(22)	Put on 160.5 EURO-BUND 27 July 2018	(3,082)	(0.00)
(200,000)	EUR Put/SEK Call K=10.1132 09 July 2018	(47)	(0.00)	(4)	Put on 161 EURO-BUND 27 July 2018	(934)	(0.00)
(200,000)	EUR Put/SEK Call K=10.1165 05 July 2018	(42)	(0.00)	(4)	Put on 162 EURO-BUND 27 July 2018	(2,148)	(0.00)
(300,000)	EUR Put/SEK Call K=10.1203 03 July 2018	(13)	(0.00)	(32)	Put on 3200 SX5E Index 20 July 2018	(3,288)	(0.00)
(200,000)	EUR Put/SEK Call K=10.1212 05 July 2018	(44)	(0.00)	(38)	Put on 3225 SX5E Index 20 July 2018	(4,792)	(0.00)
(300,000)	EUR Put/SEK Call K=10.1292 03 July 2018	(13)	(0.00)	(36)	Put on 3250 SX5E Index 20 July 2018	(5,632)	(0.01)
(300,000)	EUR Put/SEK Call K=10.1337 05 July 2018	(72)	(0.00)	(59)	Put on 3275 SX5E Index 20 July 2018	(11,435)	(0.01)
(200,000)	EUR Put/SEK Call K=10.1399 03 July 2018	(10)	(0.00)	(32)	Put on 3300 SX5E Index 20 July 2018	(7,659)	(0.01)
(100,000)	EUR Put/SEK Call K=10.1425 10 July 2018	(29)	(0.00)	(32)	Put on 3325 SX5E Index 20 July 2018	(9,527)	(0.01)
(300,000)	EUR Put/SEK Call K=10.1463 24 July 2018	(151)	(0.00)	(45)	Put on 3350 SX5E Index 20 July 2018	(16,603)	(0.02)
(300,000)	EUR Put/SEK Call K=10.1489 05 July 2018	(73)	(0.00)	(29)	Put on 3375 SX5E Index 20 July 2018	(13,307)	(0.01)
(200,000)	EUR Put/SEK Call K=10.1599 10 July 2018	(65)	(0.00)	(43)	Put on 3400 SX5E Index 20 July 2018	(24,550)	(0.02)
(100,000)	EUR Put/SEK Call K=10.1672 03 July 2018	(10)	(0.00)	(26)	Put on 3425 SX5E Index 20 July 2018	(18,366)	(0.02)
(100,000)	EUR Put/SEK Call K=10.1864 24 July 2018	(73)	(0.00)	(32)	Put on 3450 SX5E Index 20 July 2018	(27,834)	(0.03)
(100,000)	EUR Put/SEK Call K=10.27 01 August 2018	(269)	(0.00)	(24)	Put on 3475 SX5E Index 20 July 2018	(25,499)	(0.03)
		(85,049)	(0.00)			(598,593)	(0.54)
Germany				Japan			
(5)	Call on 12850 DAX Index 21 September 2018	(3,967)	(0.00)	(6)	Call on 22750 NIKY Index 08 October 2018	(13,542)	(0.01)
(7)	Call on 12950 DAX Index 21 September 2018	(4,340)	(0.00)	(4)	Call on 22750 NIKY Index 13 July 2018	(3,250)	(0.00)
(6)	Call on 13050 DAX Index 21 September 2018	(2,837)	(0.00)	(5)	Call on 22875 NIKY Index 08 October 2018	(9,028)	(0.01)
(10)	Call on 131.25 EURO-BOBL 27 July 2018	(11,325)	(0.01)	(8)	Call on 22875 NIKY Index 13 July 2018	(4,333)	(0.00)
(10)	Call on 131.5 EURO-BOBL 27 July 2018	(8,757)	(0.01)	(4)	Call on 23000 NIKY Index 08 October 2018	(5,959)	(0.01)
(10)	Call on 131.75 EURO-BOBL 27 July 2018	(6,480)	(0.01)	(8)	Call on 23000 NIKY Index 13 July 2018	(2,745)	(0.00)
(14)	Call on 13150 DAX Index 21 September 2018	(4,969)	(0.00)	(6)	Call on 23125 NIKY Index 13 July 2018	(1,354)	(0.00)
(11)	Call on 132 EURO-BOBL 27 July 2018	(5,009)	(0.01)	(7)	Call on 23250 NIKY Index 13 July 2018	(1,011)	(0.00)
(11)	Call on 132.25 EURO-BOBL 27 July 2018	(3,339)	(0.00)	(13)	Call on 23375 NIKY Index 13 July 2018	(1,291)	(0.00)
(9)	Call on 132.5 EURO-BOBL 27 July 2018	(1,734)	(0.00)	(4)	Call on 23500 NIKY Index 13 July 2018	(253)	(0.00)
(11)	Call on 132.75 EURO-BOBL 27 July 2018	(1,284)	(0.00)	(9)	Call on 23625 NIKY Index 13 July 2018	(488)	(0.00)
(8)	Call on 13200 DAX Index 21 September 2018	(2,447)	(0.00)	(5)	Put on 20875 HSI Index 30 July 2018	(2,483)	(0.00)
(5)	Call on 13250 DAX Index 21 September 2018	(1,316)	(0.00)	(8)	Put on 21000 NIKY Index 13 July 2018	(4,333)	(0.00)
(8)	Call on 133 EURO-BOBL 27 July 2018	(607)	(0.00)	(4)	Put on 21125 NIKY Index 08 October 2018	(6,500)	(0.01)
(1)	Call on 13300 DAX Index 21 September 2018	(225)	(0.00)	(4)	Put on 21125 NIKY Index 13 July 2018	(2,528)	(0.00)
(15)	Call on 13350 DAX Index 21 September 2018	(2,898)	(0.00)	(5)	Put on 21250 NIKY Index 08 October 2018	(9,028)	(0.01)
(13)	Call on 13400 DAX Index 21 September 2018	(2,148)	(0.00)	(4)	Put on 21250 NIKY Index 13 July 2018	(2,889)	(0.00)
(16)	Call on 13450 DAX Index 21 September 2018	(2,270)	(0.00)	(5)	Put on 21375 NIKY Index 13 July 2018	(4,063)	(0.00)
(16)	Call on 13500 DAX Index 21 September 2018	(1,943)	(0.00)	(6)	Put on 21500 NIKY Index 08 October 2018	(12,730)	(0.01)
(19)	Call on 13550 DAX Index 21 September 2018	(1,985)	(0.00)	(5)	Put on 21500 NIKY Index 13 July 2018	(4,514)	(0.00)
(13)	Call on 161 EURO-BUND 27 July 2018	(26,562)	(0.03)	(4)	Put on 21625 NIKY Index 13 July 2018	(3,972)	(0.00)
(14)	Call on 161.5 EURO-BUND 27 July 2018	(22,230)	(0.02)	(6)	Put on 21750 NIKY Index 13 July 2018	(7,042)	(0.01)
(10)	Call on 162 EURO-BUND 27 July 2018	(11,792)	(0.01)	(5)	Put on 21875 NIKY Index 13 July 2018	(6,771)	(0.01)
(14)	Call on 162.5 EURO-BUND 27 July 2018	(11,932)	(0.01)	(5)	Put on 22000 NIKY Index 13 July 2018	(7,900)	(0.01)
(22)	Call on 163 EURO-BUND 27 July 2018	(13,100)	(0.01)	(3)	Put on 22125 NIKY Index 13 July 2018	(5,688)	(0.01)
(17)	Call on 163.5 EURO-BUND 27 July 2018	(6,749)	(0.01)	(2)	Put on 22250 NIKY Index 13 July 2018	(4,424)	(0.00)
(18)	Call on 164 EURO-BUND 27 July 2018	(4,624)	(0.00)	(5)	Put on 22375 NIKY Index 13 July 2018	(14,445)	(0.01)
(19)	Call on 164.5 EURO-BUND 27 July 2018	(3,328)	(0.00)	(3)	Put on 22500 NIKY Index 13 July 2018	(10,427)	(0.01)
(18)	Call on 165 EURO-BUND 27 July 2018	(2,102)	(0.00)	(3)	Put on 22625 NIKY Index 13 July 2018	(12,323)	(0.01)
(7)	Call on 3450 SX5E Index 20 July 2018	(1,823)	(0.00)	(2)	Put on 22750 NIKY Index 13 July 2018	(9,750)	(0.01)
(21)	Call on 3475 SX5E Index 20 July 2018	(3,384)	(0.00)			(175,064)	(0.14)
(58)	Call on 3500 SX5E Index 20 July 2018	(5,417)	(0.01)	South Korea			
(87)	Call on 3525 SX5E Index 20 July 2018	(4,368)	(0.00)	(10)	Call on 317.5 KOSPI2 Index 07 December 2018	(112)	(0.00)
(53)	Call on 3550 SX5E Index 20 July 2018	(1,423)	(0.00)	(14)	Call on 320 KOSPI2 Index 07 December 2018	(94)	(0.00)
(64)	Call on 3575 SX5E Index 20 July 2018	(897)	(0.00)	(10)	Call on 322.5 KOSPI2 Index 07 December 2018	(22)	(0.00)
(33)	Call on 3600 SX5E Index 20 July 2018	(231)	(0.00)	(20)	Call on 325 KOSPI2 Index 07 December 2018	(45)	(0.00)
(28)	Call on 3600 SX5E Index 20 July 2018	(2,321)	(0.00)	(20)	Call on 327.5 KOSPI2 Index 07 December 2018	(45)	(0.00)
(5)	Put on 1180 DAX Index 21 September 2018	(6,573)	(0.01)	(21)	Call on 330 KOSPI2 Index 07 December 2018	(47)	(0.00)
(5)	Put on 11850 DAX Index 21 September 2018	(6,941)	(0.01)	(1)	Put on 295 KOSPI2 Index 07 December 2018	(442)	(0.00)
(8)	Put on 11900 DAX Index 21 September 2018	(11,708)	(0.01)	(4)	Put on 297.5 KOSPI2 Index 07 December 2018	(2,521)	(0.00)
(6)	Put on 11950 DAX Index 21 September 2018	(9,272)	(0.01)				

Nominal	Description	Fair Value US\$	% of Net Assets	Nominal	Description	Fair Value US\$	% of Net Assets
Option contracts (continued)				Option contracts (continued)			
South Korea (continued)				United States (continued)			
(10)	Put on 300 KOSPI2 Index 07 December 2018	(8,703)	(0.01)	(695,250)	AUD Call/USD Put K=0.7725 05 July 2018	(17)	(0.00)
(12)	Put on 302.5 KOSPI2 Index 07 December 2018	(14,347)	(0.01)	(540,750)	AUD Call/USD Put K=0.7725 11 July 2018	(59)	(0.00)
(10)	Put on 305 KOSPI2 Index 07 December 2018	(15,635)	(0.02)	(463,800)	AUD Call/USD Put K=0.773 11 July 2018	(49)	(0.00)
(20)	Put on 307.5 KOSPI2 Index 07 December 2018	(39,704)	(0.04)	(697,500)	AUD Call/USD Put K=0.775 05 July 2018	(13)	(0.00)
(14)	Put on 310 KOSPI2 Index 07 December 2018	(35,644)	(0.04)	(542,570)	AUD Call/USD Put K=0.7751 03 July 2018	(15)	(0.00)
(13)	Put on 312.5 KOSPI2 Index 07 December 2018	(39,076)	(0.04)	(388,000)	AUD Call/USD Put K=0.776 05 July 2018	(7)	(0.00)
(11)	Put on 315 KOSPI2 Index 07 December 2018	(39,110)	(0.04)	(543,760)	AUD Call/USD Put K=0.7768 10 July 2018	(45)	(0.00)
		(195,547)	(0.20)	(233,070)	AUD Call/USD Put K=0.7769 03 July 2018	(7)	(0.00)
Taiwan				(544,320)	AUD Call/USD Put K=0.7776 10 July 2018	(41)	(0.00)
(6)	Call on 10800 TWSE Index 18 July 2018	(728)	(0.00)	(289,800)	AUD Put/USD Call K=0.7245 27 July 2018	(939)	(0.00)
(8)	Call on 10900 TWSE Index 18 July 2018	(558)	(0.00)	(507,710)	AUD Put/USD Call K=0.7253 01 August 2018	(2,034)	(0.00)
(10)	Call on 11000 TWSE Index 18 July 2018	(385)	(0.00)	(362,900)	AUD Put/USD Call K=0.7258 27 July 2018	(1,306)	(0.00)
(12)	Call on 11100 TWSE Index 18 July 2018	(256)	(0.00)	(508,690)	AUD Put/USD Call K=0.7267 01 August 2018	(2,256)	(0.00)
(9)	Call on 11200 TWSE Index 18 July 2018	(105)	(0.00)	(363,900)	AUD Put/USD Call K=0.7278 26 July 2018	(1,476)	(0.00)
(4)	Call on 11300 TWSE Index 18 July 2018	(29)	(0.00)	(509,670)	AUD Put/USD Call K=0.7281 26 July 2018	(2,116)	(0.00)
(2)	Call on 11400 TWSE Index 18 July 2018	(10)	(0.00)	(437,820)	AUD Put/USD Call K=0.7297 24 July 2018	(1,916)	(0.00)
(9)	Put on 10000 TWSE Index 18 July 2018	(214)	(0.00)	(511,210)	AUD Put/USD Call K=0.7303 25 July 2018	(2,436)	(0.00)
(6)	Put on 10100 TWSE Index 18 July 2018	(187)	(0.00)	(292,280)	AUD Put/USD Call K=0.7307 24 July 2018	(1,387)	(0.00)
(7)	Put on 10200 TWSE Index 18 July 2018	(310)	(0.00)	(511,490)	AUD Put/USD Call K=0.7307 25 July 2018	(2,515)	(0.00)
(5)	Put on 10300 TWSE Index 18 July 2018	(299)	(0.00)	(73,250)	AUD Put/USD Call K=0.7325 18 July 2018	(332)	(0.00)
(6)	Put on 10400 TWSE Index 18 July 2018	(492)	(0.00)	(366,700)	AUD Put/USD Call K=0.7334 18 July 2018	(1,800)	(0.00)
(7)	Put on 10500 TWSE Index 18 July 2018	(815)	(0.00)	(440,580)	AUD Put/USD Call K=0.7343 17 July 2018	(2,248)	(0.00)
(5)	Put on 10600 TWSE Index 18 July 2018	(812)	(0.00)	(367,600)	AUD Put/USD Call K=0.7352 17 July 2018	(2,035)	(0.00)
(7)	Put on 10700 TWSE Index 18 July 2018	(1,607)	(0.00)	(667,980)	AUD Put/USD Call K=0.7422 03 July 2018	(4,281)	(0.00)
(2)	Put on 10800 TWSE Index 18 July 2018	(646)	(0.00)	(668,610)	AUD Put/USD Call K=0.7429 03 July 2018	(4,732)	(0.00)
(3)	Put on 10900 TWSE Index 18 July 2018	(1,309)	(0.00)	(520,520)	AUD Put/USD Call K=0.7436 11 July 2018	(5,201)	(0.01)
		(8,762)	(0.00)	(223,530)	AUD Put/USD Call K=0.7451 16 July 2018	(2,722)	(0.00)
United Kingdom				(521,920)	AUD Put/USD Call K=0.7456 11 July 2018	(6,169)	(0.01)
(3)	Call on 7525 UKX Index 21 September 2018	(9,011)	(0.01)	(223,770)	AUD Put/USD Call K=0.7459 12 July 2018	(2,753)	(0.00)
(6)	Call on 7625 UKX Index 21 September 2018	(13,268)	(0.01)	(671,400)	AUD Put/USD Call K=0.746 03 July 2018	(7,035)	(0.01)
(4)	Call on 7675 UKX Index 21 September 2018	(7,446)	(0.01)	(671,940)	AUD Put/USD Call K=0.7466 03 July 2018	(7,571)	(0.01)
(5)	Call on 7725 UKX Index 21 September 2018	(7,723)	(0.01)	(523,950)	AUD Put/USD Call K=0.7485 11 July 2018	(7,725)	(0.01)
(4)	Call on 7775 UKX Index 21 September 2018	(5,070)	(0.01)	(374,650)	AUD Put/USD Call K=0.7493 11 July 2018	(5,843)	(0.01)
(4)	Call on 7800 UKX Index 21 September 2018	(4,568)	(0.00)	(675,180)	AUD Put/USD Call K=0.7502 05 July 2018	(10,676)	(0.01)
(1)	Call on 7825 UKX Index 21 September 2018	(1,023)	(0.00)	(677,250)	AUD Put/USD Call K=0.7525 05 July 2018	(12,611)	(0.01)
(2)	Call on 7838 UKX Index 21 September 2018	(1,927)	(0.00)	(376,350)	AUD Put/USD Call K=0.7527 03 July 2018	(7,112)	(0.01)
(2)	Call on 7850 UKX Index 21 September 2018	(1,822)	(0.00)	(527,100)	AUD Put/USD Call K=0.753 10 July 2018	(10,358)	(0.01)
(5)	Call on 7875 UKX Index 21 September 2018	(4,060)	(0.00)	(527,380)	AUD Put/USD Call K=0.7534 10 July 2018	(10,612)	(0.01)
(3)	Call on 7900 UKX Index 21 September 2018	(2,159)	(0.00)	(377,000)	AUD Put/USD Call K=0.754 05 July 2018	(7,747)	(0.01)
(2)	Call on 7925 UKX Index 21 September 2018	(1,281)	(0.00)	(226,380)	AUD Put/USD Call K=0.7546 03 July 2018	(4,824)	(0.00)
(2)	Call on 7950 UKX Index 21 September 2018	(1,122)	(0.00)	(1)	Call on 1.185 Euro Currency Options 03 August 2018	(700)	(0.00)
(8)	Call on 8000 UKX Index 21 September 2018	(3,433)	(0.00)	(1)	Call on 1.19 Euro Currency Options 03 August 2018	(512)	(0.00)
(11)	Call on 8050 UKX Index 21 September 2018	(3,631)	(0.00)	(1)	Call on 1.2 Euro Currency Options 03 August 2018	(275)	(0.00)
(13)	Call on 8100 UKX Index 21 September 2018	(3,175)	(0.00)	(2)	Call on 134.5 British Pound Currency Options 06 July 2018	(50)	(0.00)
(13)	Put on 6925 UKX Index 21 September 2018	(7,123)	(0.01)	(3)	Call on 135 British Pound Currency Options 06 July 2018	(38)	(0.00)
(11)	Put on 7100 UKX Index 21 September 2018	(8,568)	(0.01)	(2)	Call on 135 British Pound Currency Options 03 August 2018	(437)	(0.00)
(4)	Put on 7150 UKX Index 21 September 2018	(3,458)	(0.00)	(2)	Call on 135.5 British Pound Currency Options 06 July 2018	(13)	(0.00)
(1)	Put on 7175 UKX Index 21 September 2018	(911)	(0.00)	(2)	Call on 135.5 British Pound Currency Options 03 August 2018	(325)	(0.00)
(2)	Put on 7200 UKX Index 21 September 2018	(1,928)	(0.00)	(3)	Call on 136 British Pound Currency Options 06 July 2018	(19)	(0.00)
(8)	Put on 7225 UKX Index 21 September 2018	(8,133)	(0.01)	(3)	Call on 136.5 British Pound Currency Options 06 July 2018	(19)	(0.00)
(4)	Put on 7250 UKX Index 21 September 2018	(4,278)	(0.00)	(3)	Call on 136.5 British Pound Currency Options 03 August 2018	(281)	(0.00)
(2)	Put on 7275 UKX Index 21 September 2018	(2,258)	(0.00)	(1)	Call on 137 British Pound Currency Options 06 July 2018	(6)	(0.00)
(2)	Put on 7300 UKX Index 21 September 2018	(2,390)	(0.00)	(4)	Call on 138 British Pound Currency Options 06 July 2018	(25)	(0.00)
(2)	Put on 7325 UKX Index 21 September 2018	(2,535)	(0.00)	(5)	Call on 91.5 Japanese Yen Currency Options 06 July 2018	(562)	(0.00)
(3)	Put on 7350 UKX Index 21 September 2018	(4,020)	(0.00)	(6)	Call on 92 Japanese Yen Currency Options 06 July 2018	(300)	(0.00)
(5)	Put on 7375 UKX Index 21 September 2018	(7,063)	(0.01)	(7)	Call on 92.5 Japanese Yen Currency Options 06 July 2018	(175)	(0.00)
(5)	Put on 7400 UKX Index 21 September 2018	(7,492)	(0.01)	(4)	Call on 93 Japanese Yen Currency Options 06 July 2018	(87)	(0.00)
(4)	Put on 7425 UKX Index 21 September 2018	(6,337)	(0.01)	(7)	Call on 93.5 Japanese Yen Currency Options 06 July 2018	(1,050)	(0.00)
(3)	Put on 7450 UKX Index 21 September 2018	(5,030)	(0.01)	(7)	Call on 93.5 Japanese Yen Currency Options 06 July 2018	(87)	(0.00)
(6)	Put on 7475 UKX Index 21 September 2018	(10,694)	(0.01)	(3)	Call on 93.5 Japanese Yen Currency Options 03 August 2018	(600)	(0.00)
		(152,938)	(0.13)	(6)	Call on 94 Japanese Yen Currency Options 06 July 2018	(38)	(0.00)
United States				(4)	Call on 94 Japanese Yen Currency Options 03 August 2018	(600)	(0.00)
(299,720)	AUD Call/USD Put K=0.7493 27 July 2018	(1,114)	(0.00)	(6)	Call on 94.5 Japanese Yen Currency Options 06 July 2018	(38)	(0.00)
(375,200)	AUD Call/USD Put K=0.7504 27 July 2018	(1,250)	(0.00)	(5)	Call on 95 Japanese Yen Currency Options 06 July 2018	(31)	(0.00)
(525,630)	AUD Call/USD Put K=0.7509 01 August 2018	(1,950)	(0.00)	(4)	Call on 95 Japanese Yen Currency Options 03 August 2018	(400)	(0.00)
(375,950)	AUD Call/USD Put K=0.7519 26 July 2018	(1,026)	(0.00)	(5)	Call on 95.5 Japanese Yen Currency Options 06 July 2018	(31)	(0.00)
(526,680)	AUD Call/USD Put K=0.7524 26 July 2018	(1,363)	(0.00)	(32)	Call on 113.5 United States 5 Years Futures 27 July 2018	(11,250)	(0.01)
(526,820)	AUD Call/USD Put K=0.7526 01 August 2018	(1,666)	(0.00)	(38)	Call on 113.75 United States 5 Years Futures 27 July 2018	(8,906)	(0.01)
(452,580)	AUD Call/USD Put K=0.7543 24 July 2018	(847)	(0.00)	(41)	Call on 114 United States 5 Years Futures 27 July 2018	(6,086)	(0.01)
(528,150)	AUD Call/USD Put K=0.7545 25 July 2018	(1,027)	(0.00)	(57)	Call on 114.25 United States 5 Years Futures 27 July 2018	(5,344)	(0.01)
(301,920)	AUD Call/USD Put K=0.7548 24 July 2018	(533)	(0.00)	(50)	Call on 114.5 United States 5 Years Futures 27 July 2018	(3,125)	(0.00)
(528,640)	AUD Call/USD Put K=0.7552 25 July 2018	(949)	(0.00)				
(75,630)	AUD Call/USD Put K=0.7563 18 July 2018	(74)	(0.00)				
(378,600)	AUD Call/USD Put K=0.7572 18 July 2018	(326)	(0.00)				
(454,980)	AUD Call/USD Put K=0.7583 17 July 2018	(299)	(0.00)				
(379,350)	AUD Call/USD Put K=0.7587 17 July 2018	(234)	(0.00)				
(688,230)	AUD Call/USD Put K=0.7647 03 July 2018	(40)	(0.00)				
(689,580)	AUD Call/USD Put K=0.7662 03 July 2018	(27)	(0.00)				
(230,220)	AUD Call/USD Put K=0.7674 16 July 2018	(51)	(0.00)				
(230,640)	AUD Call/USD Put K=0.7688 12 July 2018	(34)	(0.00)				
(538,580)	AUD Call/USD Put K=0.7694 11 July 2018	(68)	(0.00)				
(693,360)	AUD Call/USD Put K=0.7704 03 July 2018	(20)	(0.00)				
(693,630)	AUD Call/USD Put K=0.7707 03 July 2018	(20)	(0.00)				
(539,910)	AUD Call/USD Put K=0.7713 11 July 2018	(62)	(0.00)				

Nominal	Description	Fair Value US\$	% of Net Assets	Nominal	Description	Fair Value US\$	% of Net Assets
Option contracts (continued)				Option contracts (continued)			
United States (continued)				United States (continued)			
(56)	Call on 114.75 United States 5 Years Futures 27 July 2018	(2,188)	(0.00)	(812,560)	EUR Put/USD Call K=1.1608 10 July 2018	(2,080)	(0.00)
(43)	Call on 115 United States 5 Years Futures 27 July 2018	(1,008)	(0.00)	(813,050)	EUR Put/USD Call K=1.1615 12 July 2018	(2,510)	(0.00)
(27)	Call on 120 United States 10 Years Futures 27 July 2018	(14,766)	(0.01)	(348,720)	EUR Put/USD Call K=1.1624 05 July 2018	(526)	(0.00)
(14)	Call on 120.25 United States 10 Years Futures 27 July 2018	(5,906)	(0.01)	(581,600)	EUR Put/USD Call K=1.1632 11 July 2018	(1,973)	(0.00)
(36)	Call on 120.5 United States 10 Years Futures 27 July 2018	(11,813)	(0.01)	(814,590)	EUR Put/USD Call K=1.1637 12 July 2018	(3,008)	(0.00)
(17)	Call on 120.75 United States 10 Years Futures 27 July 2018	(4,250)	(0.00)	(814,590)	EUR Put/USD Call K=1.1637 12 July 2018	(3,008)	(0.00)
(47)	Call on 121 United States 10 Years Futures 27 July 2018	(8,813)	(0.01)	(582,000)	EUR Put/USD Call K=1.164 11 July 2018	(2,112)	(0.00)
(15)	Call on 121.25 United States 10 Years Futures 27 July 2018	(2,109)	(0.00)	(116,610)	EUR Put/USD Call K=1.1661 09 July 2018	(451)	(0.00)
(44)	Call on 121.5 United States 10 Years Futures 27 July 2018	(4,813)	(0.00)	(817,530)	EUR Put/USD Call K=1.1679 16 July 2018	(4,604)	(0.00)
(35)	Call on 121.75 United States 10 Years Futures 27 July 2018	(2,734)	(0.00)	(133,810)	GBP Call/USD Put K=1.3381 27 July 2018	(466)	(0.00)
(33)	Call on 122 United States 10 Years Futures 27 July 2018	(2,062)	(0.00)	(401,490)	GBP Call/USD Put K=1.3383 01 August 2018	(1,608)	(0.00)
(19)	Call on 122.25 United States 10 Years Futures 27 July 2018	(891)	(0.00)	(468,930)	GBP Call/USD Put K=1.3398 01 August 2018	(1,732)	(0.00)
(24)	Call on 144 United States Bond Futures 27 July 2018	(37,500)	(0.04)	(134,050)	GBP Call/USD Put K=1.3405 19 July 2018	(271)	(0.00)
(24)	Call on 145 United States Bond Futures 27 July 2018	(24,000)	(0.02)	(469,280)	GBP Call/USD Put K=1.3408 27 July 2018	(1,390)	(0.00)
(13)	Call on 145.5 United States Bond Futures 27 July 2018	(10,156)	(0.01)	(201,870)	GBP Call/USD Put K=1.3458 18 July 2018	(248)	(0.00)
(28)	Call on 146 United States Bond Futures 27 July 2018	(16,625)	(0.02)	(471,065)	GBP Call/USD Put K=1.3459 26 July 2018	(965)	(0.00)
(11)	Call on 146.5 United States Bond Futures 27 July 2018	(4,984)	(0.01)	(471,100)	GBP Call/USD Put K=1.346 25 July 2018	(897)	(0.00)
(28)	Call on 147 United States Bond Futures 27 July 2018	(9,188)	(0.01)	(471,240)	GBP Call/USD Put K=1.3464 23 July 2018	(767)	(0.00)
(16)	Call on 147.5 United States Bond Futures 27 July 2018	(3,750)	(0.00)	(471,380)	GBP Call/USD Put K=1.3468 26 July 2018	(911)	(0.00)
(28)	Call on 148 United States Bond Futures 27 July 2018	(4,813)	(0.00)	(336,775)	GBP Call/USD Put K=1.3471 18 July 2018	(372)	(0.00)
(13)	Call on 148.5 United States Bond Futures 27 July 2018	(1,625)	(0.00)	(472,150)	GBP Call/USD Put K=1.349 25 July 2018	(735)	(0.00)
(21)	Call on 149 United States Bond Futures 27 July 2018	(1,969)	(0.00)	(472,220)	GBP Call/USD Put K=1.3492 17 July 2018	(397)	(0.00)
(8)	Call on 2765 S&P E-mini Index 20 July 2018	(4,600)	(0.00)	(472,570)	GBP Call/USD Put K=1.3502 24 July 2018	(632)	(0.00)
(9)	Call on 2770 S&P E-mini Index 20 July 2018	(4,387)	(0.00)	(472,640)	GBP Call/USD Put K=1.3504 17 July 2018	(358)	(0.00)
(6)	Call on 2775 S&P E-mini Index 20 July 2018	(2,475)	(0.00)	(67,615)	GBP Call/USD Put K=1.3523 24 July 2018	(78)	(0.00)
(10)	Call on 2780 S&P E-mini Index 20 July 2018	(3,500)	(0.00)	(474,250)	GBP Call/USD Put K=1.355 12 July 2018	(170)	(0.00)
(6)	Call on 2785 S&P E-mini Index 20 July 2018	(1,725)	(0.00)	(338,975)	GBP Call/USD Put K=1.3559 03 July 2018	(35)	(0.00)
(13)	Call on 2790 S&P E-mini Index 20 July 2018	(3,152)	(0.00)	(67,830)	GBP Call/USD Put K=1.3566 03 July 2018	(6)	(0.00)
(15)	Call on 2795 S&P E-mini Index 20 July 2018	(2,962)	(0.00)	(474,880)	GBP Call/USD Put K=1.3568 12 July 2018	(163)	(0.00)
(16)	Call on 2800 S&P E-mini Index 20 July 2018	(2,560)	(0.00)	(610,785)	GBP Call/USD Put K=1.3573 05 July 2018	(117)	(0.00)
(6)	Call on 2805 S&P E-mini Index 20 July 2018	(765)	(0.00)	(475,510)	GBP Call/USD Put K=1.3586 05 July 2018	(90)	(0.00)
(11)	Call on 2810 S&P E-mini Index 20 July 2018	(1,127)	(0.00)	(475,720)	GBP Call/USD Put K=1.3592 16 July 2018	(173)	(0.00)
(8)	Call on 2815 S&P E-mini Index 20 July 2018	(640)	(0.00)	(475,860)	GBP Call/USD Put K=1.3596 12 July 2018	(153)	(0.00)
(3)	Call on 2820 S&P E-mini Index 20 July 2018	(195)	(0.00)	(476,070)	GBP Call/USD Put K=1.3602 10 July 2018	(118)	(0.00)
(6)	Call on 2825 S&P E-mini Index 20 July 2018	(315)	(0.00)	(476,070)	GBP Call/USD Put K=1.3602 11 July 2018	(135)	(0.00)
(3)	Call on 2830 S&P E-mini Index 20 July 2018	(127)	(0.00)	(476,175)	GBP Call/USD Put K=1.3605 11 July 2018	(133)	(0.00)
(7)	Call on 2835 S&P E-mini Index 20 July 2018	(245)	(0.00)	(613,575)	GBP Call/USD Put K=1.3635 05 July 2018	(73)	(0.00)
(20)	Call on 2840 S&P E-mini Index 20 July 2018	(600)	(0.00)	(477,400)	GBP Call/USD Put K=1.364 12 July 2018	(126)	(0.00)
(2)	Call on 2845 S&P E-mini Index 20 July 2018	(50)	(0.00)	(614,340)	GBP Call/USD Put K=1.3652 05 July 2018	(60)	(0.00)
(12)	Call on 2850 S&P E-mini Index 20 July 2018	(270)	(0.00)	(477,995)	GBP Call/USD Put K=1.3657 10 July 2018	(95)	(0.00)
(826,350)	EUR Call/USD Put K=1.1805 27 July 2018	(3,499)	(0.00)	(478,135)	GBP Call/USD Put K=1.3661 16 July 2018	(150)	(0.00)
(708,300)	EUR Call/USD Put K=1.1805 31 July 2018	(3,271)	(0.00)	(478,765)	GBP Call/USD Put K=1.3679 09 July 2018	(84)	(0.00)
(827,750)	EUR Call/USD Put K=1.1825 27 July 2018	(3,062)	(0.00)	(479,465)	GBP Call/USD Put K=1.3699 09 July 2018	(81)	(0.00)
(829,010)	EUR Call/USD Put K=1.1843 01 August 2018	(3,094)	(0.00)	(389,370)	GBP Put/USD Call K=1.2979 01 August 2018	(1,166)	(0.00)
(474,160)	EUR Call/USD Put K=1.1854 25 July 2018	(1,118)	(0.00)	(454,475)	GBP Put/USD Call K=1.2985 01 August 2018	(1,401)	(0.00)
(829,990)	EUR Call/USD Put K=1.1857 01 August 2018	(2,826)	(0.00)	(129,950)	GBP Put/USD Call K=1.2995 19 July 2018	(249)	(0.00)
(118,590)	EUR Call/USD Put K=1.1859 05 July 2018	(28)	(0.00)	(129,950)	GBP Put/USD Call K=1.2995 27 July 2018	(360)	(0.00)
(830,970)	EUR Call/USD Put K=1.1871 26 July 2018	(2,130)	(0.00)	(455,770)	GBP Put/USD Call K=1.3022 27 July 2018	(1,458)	(0.00)
(831,040)	EUR Call/USD Put K=1.1872 26 July 2018	(2,114)	(0.00)	(195,720)	GBP Put/USD Call K=1.3048 18 July 2018	(503)	(0.00)
(237,680)	EUR Call/USD Put K=1.1884 25 July 2018	(436)	(0.00)	(456,680)	GBP Put/USD Call K=1.3048 23 July 2018	(1,435)	(0.00)
(238,000)	EUR Call/USD Put K=1.19 05 July 2018	(36)	(0.00)	(326,575)	GBP Put/USD Call K=1.3063 18 July 2018	(924)	(0.00)
(834,050)	EUR Call/USD Put K=1.1915 16 July 2018	(593)	(0.00)	(457,450)	GBP Put/USD Call K=1.307 25 July 2018	(1,756)	(0.00)
(955,200)	EUR Call/USD Put K=1.194 05 July 2018	(1,177)	(0.00)	(457,590)	GBP Put/USD Call K=1.3074 17 July 2018	(1,312)	(0.00)
(836,220)	EUR Call/USD Put K=1.1946 12 July 2018	(260)	(0.00)	(457,625)	GBP Put/USD Call K=1.3075 26 July 2018	(1,856)	(0.00)
(836,850)	EUR Call/USD Put K=1.1955 10 July 2018	(188)	(0.00)	(457,940)	GBP Put/USD Call K=1.3084 26 July 2018	(1,944)	(0.00)
(837,690)	EUR Call/USD Put K=1.1967 12 July 2018	(200)	(0.00)	(458,115)	GBP Put/USD Call K=1.3089 17 July 2018	(1,447)	(0.00)
(359,040)	EUR Call/USD Put K=1.1968 05 July 2018	(40)	(0.00)	(458,675)	GBP Put/USD Call K=1.3105 25 July 2018	(2,110)	(0.00)
(838,740)	EUR Call/USD Put K=1.1982 10 July 2018	(176)	(0.00)	(458,745)	GBP Put/USD Call K=1.3107 24 July 2018	(2,065)	(0.00)
(599,500)	EUR Call/USD Put K=1.199 11 July 2018	(128)	(0.00)	(65,605)	GBP Put/USD Call K=1.3121 24 July 2018	(318)	(0.00)
(839,790)	EUR Call/USD Put K=1.1997 12 July 2018	(184)	(0.00)	(328,350)	GBP Put/USD Call K=1.3134 03 July 2018	(270)	(0.00)
(600,100)	EUR Call/USD Put K=1.2002 11 July 2018	(125)	(0.00)	(459,865)	GBP Put/USD Call K=1.3139 12 July 2018	(1,613)	(0.00)
(840,140)	EUR Call/USD Put K=1.2002 12 July 2018	(182)	(0.00)	(65,705)	GBP Put/USD Call K=1.3141 03 July 2018	(61)	(0.00)
(841,470)	EUR Call/USD Put K=1.2021 16 July 2018	(190)	(0.00)	(460,530)	GBP Put/USD Call K=1.3158 12 July 2018	(1,848)	(0.00)
(120,320)	EUR Call/USD Put K=1.2032 09 July 2018	(14)	(0.00)	(460,600)	GBP Put/USD Call K=1.316 10 July 2018	(1,670)	(0.00)
(685,920)	EUR Put/USD Call K=1.1432 31 July 2018	(1,396)	(0.00)	(461,125)	GBP Put/USD Call K=1.3175 11 July 2018	(1,987)	(0.00)
(802,480)	EUR Put/USD Call K=1.1464 27 July 2018	(1,772)	(0.00)	(461,125)	GBP Put/USD Call K=1.3175 12 July 2018	(2,080)	(0.00)
(803,740)	EUR Put/USD Call K=1.1482 27 July 2018	(1,976)	(0.00)	(592,965)	GBP Put/USD Call K=1.3177 05 July 2018	(1,393)	(0.00)
(804,510)	EUR Put/USD Call K=1.1493 01 August 2018	(2,378)	(0.00)	(461,195)	GBP Put/USD Call K=1.3177 11 July 2018	(2,016)	(0.00)
(460,120)	EUR Put/USD Call K=1.1503 25 July 2018	(1,035)	(0.00)	(461,615)	GBP Put/USD Call K=1.3189 05 July 2018	(1,251)	(0.00)
(805,700)	EUR Put/USD Call K=1.151 01 August 2018	(2,613)	(0.00)	(461,755)	GBP Put/USD Call K=1.3193 16 July 2018	(2,649)	(0.00)
(806,330)	EUR Put/USD Call K=1.1519 26 July 2018	(2,391)	(0.00)	(462,175)	GBP Put/USD Call K=1.3205 10 July 2018	(2,339)	(0.00)
(806,470)	EUR Put/USD Call K=1.1521 26 July 2018	(2,420)	(0.00)	(462,385)	GBP Put/USD Call K=1.3211 12 July 2018	(2,646)	(0.00)
(230,560)	EUR Put/USD Call K=1.1528 05 July 2018	(97)	(0.00)	(594,900)	GBP Put/USD Call K=1.322 05 July 2018	(2,279)	(0.00)
(230,800)	EUR Put/USD Call K=1.154 25 July 2018	(660)	(0.00)	(462,910)	GBP Put/USD Call K=1.3226 09 July 2018	(2,589)	(0.00)
(115,670)	EUR Put/USD Call K=1.1567 05 July 2018	(75)	(0.00)	(595,485)	GBP Put/USD Call K=1.3233 05 July 2018	(2,611)	(0.00)
(810,460)	EUR Put/USD Call K=1.1578 10 July 2018	(1,570)	(0.00)	(463,960)	GBP Put/USD Call K=1.3256 09 July 2018	(3,194)	(0.00)
(810,950)	EUR Put/USD Call K=1.1585 16 July 2018	(2,317)	(0.00)	(463,960)	GBP Put/USD Call K=1.3256 16 July 2018	(3,781)	(0.00)
(811,230)	EUR Put/USD Call K=1.1589 12 July 2018	(2,016)	(0.00)	(139,620)	NZD Call/USD Put K=0.6981 26 July 2018	(140)	(0.00)
(927,520)	EUR Put/USD Call K=1.1594 05 July 2018	(910)	(0.00)	(69,890)	NZD Call/USD Put K=0.6989 23 July 2018	(49)	(0.00)

Nominal	Description	Fair Value US\$	% of Net Assets	Nominal	Description	Fair Value US\$	% of Net Assets
Option contracts (continued)				Option contracts (continued)			
United States (continued)				United States (continued)			
(139,840)	NZD Call/USD Put K=0.6992 19 July 2018	(67)	(0.00)	(2)	Put on 131 British Pound Currency Options 03 August 2018	(887)	(0.00)
(279,680)	NZD Call/USD Put K=0.6992 26 July 2018	(243)	(0.00)	(3)	Put on 131.5 British Pound Currency Options 06 July 2018	(412)	(0.00)
(280,000)	NZD Call/USD Put K=0.7 19 July 2018	(119)	(0.00)	(1)	Put on 131.5 British Pound Currency Options 03 August 2018	(544)	(0.00)
(280,600)	NZD Call/USD Put K=0.7015 24 July 2018	(151)	(0.00)	(3)	Put on 132 British Pound Currency Options 06 July 2018	(694)	(0.00)
(280,640)	NZD Call/USD Put K=0.7016 25 July 2018	(164)	(0.00)	(2)	Put on 132.5 British Pound Currency Options 06 July 2018	(750)	(0.00)
(210,630)	NZD Call/USD Put K=0.7021 19 July 2018	(81)	(0.00)	(3)	Put on 133 British Pound Currency Options 06 July 2018	(1,706)	(0.00)
(280,880)	NZD Call/USD Put K=0.7022 19 July 2018	(107)	(0.00)	(1)	Put on 133 British Pound Currency Options 03 August 2018	(587)	(0.00)
(280,880)	NZD Call/USD Put K=0.7022 25 July 2018	(152)	(0.00)	(2)	Put on 133.5 British Pound Currency Options 06 July 2018	(1,612)	(0.00)
(281,080)	NZD Call/USD Put K=0.7027 24 July 2018	(129)	(0.00)	(2)	Put on 134 British Pound Currency Options 06 July 2018	(2,150)	(0.00)
(282,480)	NZD Call/USD Put K=0.7062 17 July 2018	(89)	(0.00)	(3)	Put on 136 British Pound Currency Options 03 August 2018	(375)	(0.00)
(282,560)	NZD Call/USD Put K=0.7064 18 July 2018	(90)	(0.00)	(4)	Put on 89 Japanese Yen Currency Options 03 August 2018	(1,050)	(0.00)
(282,720)	NZD Call/USD Put K=0.7068 17 July 2018	(84)	(0.00)	(7)	Put on 89.5 Japanese Yen Currency Options 06 July 2018	(2,199)	(0.00)
(282,800)	NZD Call/USD Put K=0.707 18 July 2018	(89)	(0.00)	(4)	Put on 89.5 Japanese Yen Currency Options 03 August 2018	(1,650)	(0.00)
(354,350)	NZD Call/USD Put K=0.7087 03 July 2018	(13)	(0.00)	(8)	Put on 90 Japanese Yen Currency Options 06 July 2018	(900)	(0.00)
(212,970)	NZD Call/USD Put K=0.7099 03 July 2018	(8)	(0.00)	(4)	Put on 90 Japanese Yen Currency Options 03 August 2018	(2,500)	(0.00)
(284,560)	NZD Call/USD Put K=0.7114 03 July 2018	(10)	(0.00)	(7)	Put on 90.5 Japanese Yen Currency Options 03 August 2018	(2,700)	(0.00)
(284,920)	NZD Call/USD Put K=0.7123 12 July 2018	(50)	(0.00)	(6)	Put on 91 Japanese Yen Currency Options 06 July 2018	(3,900)	(0.00)
(427,500)	NZD Call/USD Put K=0.7125 05 July 2018	(11)	(0.00)	(4)	Put on 91.5 Japanese Yen Currency Options 06 July 2018	(4,550)	(0.00)
(213,870)	NZD Call/USD Put K=0.7129 03 July 2018	(8)	(0.00)	(3)	Put on 92 Japanese Yen Currency Options 06 July 2018	(5,137)	(0.01)
(285,400)	NZD Call/USD Put K=0.7135 10 July 2018	(38)	(0.00)	(20)	Put on 112 United States 5 Years Futures 27 July 2018	(313)	(0.00)
(285,640)	NZD Call/USD Put K=0.7141 10 July 2018	(36)	(0.00)	(37)	Put on 112.25 United States 5 Years Futures 27 July 2018	(578)	(0.00)
(428,640)	NZD Call/USD Put K=0.7144 05 July 2018	(11)	(0.00)	(46)	Put on 112.5 United States 5 Years Futures 27 July 2018	(1,078)	(0.00)
(285,920)	NZD Call/USD Put K=0.7148 11 July 2018	(43)	(0.00)	(28)	Put on 112.75 United States 5 Years Futures 27 July 2018	(2,422)	(0.00)
(285,920)	NZD Call/USD Put K=0.7148 12 July 2018	(49)	(0.00)	(67)	Put on 113 United States 5 Years Futures 27 July 2018	(5,234)	(0.01)
(285,960)	NZD Call/USD Put K=0.7149 16 July 2018	(54)	(0.00)	(54)	Put on 113.25 United States 5 Years Futures 27 July 2018	(7,594)	(0.01)
(286,040)	NZD Call/USD Put K=0.7151 16 July 2018	(53)	(0.00)	(14)	Put on 113.5 United States 5 Years Futures 27 July 2018	(3,281)	(0.00)
(214,560)	NZD Call/USD Put K=0.7152 05 July 2018	(6)	(0.00)	(21)	Put on 117.5 United States 10 Years Futures 27 July 2018	(328)	(0.00)
(286,120)	NZD Call/USD Put K=0.7153 12 July 2018	(49)	(0.00)	(55)	Put on 118 United States 10 Years Futures 27 July 2018	(1,719)	(0.00)
(286,160)	NZD Call/USD Put K=0.7154 12 July 2018	(49)	(0.00)	(34)	Put on 118.5 United States 10 Years Futures 27 July 2018	(1,594)	(0.00)
(429,540)	NZD Call/USD Put K=0.7159 05 July 2018	(11)	(0.00)	(24)	Put on 118.75 United States 10 Years Futures 27 July 2018	(1,500)	(0.00)
(286,440)	NZD Call/USD Put K=0.7161 11 July 2018	(38)	(0.00)	(28)	Put on 119 United States 10 Years Futures 27 July 2018	(2,625)	(0.00)
(286,480)	NZD Call/USD Put K=0.7162 09 July 2018	(18)	(0.00)	(32)	Put on 119.25 United States 10 Years Futures 27 July 2018	(4,000)	(0.00)
(286,760)	NZD Call/USD Put K=0.7169 09 July 2018	(16)	(0.00)	(35)	Put on 119.5 United States 10 Years Futures 27 July 2018	(6,562)	(0.01)
(134,980)	NZD Put/USD Call K=0.6749 26 July 2018	(1,087)	(0.00)	(14)	Put on 119.75 United States 10 Years Futures 27 July 2018	(3,719)	(0.00)
(67,500)	NZD Put/USD Call K=0.675 23 July 2018	(507)	(0.00)	(41)	Put on 139 United States Bond Futures 27 July 2018	(437)	(0.00)
(135,120)	NZD Put/USD Call K=0.6756 19 July 2018	(979)	(0.00)	(28)	Put on 140 United States Bond Futures 27 July 2018	(1,313)	(0.00)
(270,360)	NZD Put/USD Call K=0.6759 26 July 2018	(2,348)	(0.00)	(27)	Put on 141 United States Bond Futures 27 July 2018	(2,109)	(0.00)
(270,480)	NZD Put/USD Call K=0.6762 19 July 2018	(2,064)	(0.00)	(16)	Put on 141.5 United States Bond Futures 27 July 2018	(1,750)	(0.00)
(203,190)	NZD Put/USD Call K=0.6773 19 July 2018	(1,703)	(0.00)	(23)	Put on 142 United States Bond Futures 27 July 2018	(3,594)	(0.00)
(271,080)	NZD Put/USD Call K=0.6777 19 July 2018	(2,349)	(0.00)	(20)	Put on 142.5 United States Bond Futures 27 July 2018	(4,375)	(0.00)
(271,280)	NZD Put/USD Call K=0.6782 24 July 2018	(2,679)	(0.00)	(20)	Put on 143 United States Bond Futures 27 July 2018	(6,250)	(0.01)
(271,360)	NZD Put/USD Call K=0.6784 25 July 2018	(2,775)	(0.00)	(11)	Put on 143.5 United States Bond Futures 27 July 2018	(4,469)	(0.00)
(271,480)	NZD Put/USD Call K=0.6787 24 July 2018	(2,783)	(0.00)	(9)	Put on 144.5 United States Bond Futures 27 July 2018	(6,891)	(0.01)
(271,560)	NZD Put/USD Call K=0.6789 25 July 2018	(2,879)	(0.00)	(20)	Put on 2615 S&P E-mini Index 20 July 2018	(10,250)	(0.01)
(273,080)	NZD Put/USD Call K=0.6827 17 July 2018	(3,389)	(0.00)	(8)	Put on 2630 S&P E-mini Index 20 July 2018	(4,800)	(0.00)
(273,120)	NZD Put/USD Call K=0.6828 18 July 2018	(3,472)	(0.00)	(12)	Put on 2645 S&P E-mini Index 20 July 2018	(8,400)	(0.01)
(273,400)	NZD Put/USD Call K=0.6835 17 July 2018	(3,605)	(0.00)	(9)	Put on 2650 S&P E-mini Index 20 July 2018	(4,500)	(0.00)
(273,400)	NZD Put/USD Call K=0.6835 18 July 2018	(3,659)	(0.00)	(9)	Put on 2655 S&P E-mini Index 20 July 2018	(7,087)	(0.01)
(343,200)	NZD Put/USD Call K=0.6864 03 July 2018	(4,863)	(0.00)	(15)	Put on 2660 S&P E-mini Index 20 July 2018	(12,375)	(0.01)
(206,160)	NZD Put/USD Call K=0.6872 03 July 2018	(3,152)	(0.00)	(11)	Put on 2665 S&P E-mini Index 20 July 2018	(9,625)	(0.01)
(275,080)	NZD Put/USD Call K=0.6877 03 July 2018	(4,396)	(0.00)	(8)	Put on 2670 S&P E-mini Index 20 July 2018	(7,400)	(0.01)
(137,860)	NZD Put/USD Call K=0.6893 03 July 2018	(2,507)	(0.00)	(13)	Put on 2675 S&P E-mini Index 20 July 2018	(12,675)	(0.01)
(275,800)	NZD Put/USD Call K=0.6895 10 July 2018	(5,215)	(0.01)	(6)	Put on S&P 2695 E-mini Index 20 July 2018	(7,350)	(0.01)
(276,040)	NZD Put/USD Call K=0.6901 10 July 2018	(5,431)	(0.01)	(3)	Put on S&P 2700 E-mini Index 20 July 2018	(3,900)	(0.00)
(276,040)	NZD Put/USD Call K=0.6901 12 July 2018	(5,501)	(0.01)	(3)	Put on S&P 2705 E-mini Index 20 July 2018	(4,125)	(0.00)
(414,480)	NZD Put/USD Call K=0.6908 05 July 2018	(8,433)	(0.01)	(6)	Put on S&P 2710 E-mini Index 20 July 2018	(8,700)	(0.01)
(276,640)	NZD Put/USD Call K=0.6916 11 July 2018	(6,011)	(0.01)	(7)	Put on S&P 2715 E-mini Index 20 July 2018	(10,762)	(0.01)
(276,720)	NZD Put/USD Call K=0.6918 12 July 2018	(6,112)	(0.01)	(6)	Put on S&P 2720E-mini Index 20 July 2018	(9,750)	(0.01)
(276,840)	NZD Put/USD Call K=0.6921 12 July 2018	(6,221)	(0.01)	(2)	Put on S&P 2725 E-mini Index 20 July 2018	(3,450)	(0.00)
(415,680)	NZD Put/USD Call K=0.6928 05 July 2018	(9,611)	(0.01)	(10)	Put on S&P 2730 E-mini Index 20 July 2018	(18,250)	(0.02)
(277,160)	NZD Put/USD Call K=0.6929 16 July 2018	(6,600)	(0.01)	(16)	Put on S&P 2735 E-mini Index 20 July 2018	(30,800)	(0.03)
(277,240)	NZD Put/USD Call K=0.6931 11 July 2018	(6,568)	(0.01)	(458,786)	USD Call/CAD Put K=1.3078 06 July 2018	(3,520)	(0.00)
(277,280)	NZD Put/USD Call K=0.6932 16 July 2018	(6,709)	(0.01)	(610,967)	USD Call/CAD Put K=1.3094 03 July 2018	(3,381)	(0.00)
(207,990)	NZD Put/USD Call K=0.6933 05 July 2018	(4,952)	(0.00)	(610,314)	USD Call/CAD Put K=1.3108 03 July 2018	(2,900)	(0.00)
(277,320)	NZD Put/USD Call K=0.6933 09 July 2018	(6,619)	(0.01)	(609,663)	USD Call/CAD Put K=1.3122 06 July 2018	(3,360)	(0.00)
(277,320)	NZD Put/USD Call K=0.6933 12 July 2018	(6,679)	(0.01)	(609,199)	USD Call/CAD Put K=1.3132 05 July 2018	(2,573)	(0.00)
(277,600)	NZD Put/USD Call K=0.694 09 July 2018	(6,894)	(0.01)	(532,765)	USD Call/CAD Put K=1.3139 13 July 2018	(3,643)	(0.00)
(416,640)	NZD Put/USD Call K=0.6944 05 July 2018	(10,549)	(0.01)	(608,550)	USD Call/CAD Put K=1.3146 03 July 2018	(1,801)	(0.00)
(6)	Put on 1.135 Euro Currency Options 03 August 2018	(1,125)	(0.00)	(76,023)	USD Call/CAD Put K=1.3154 06 July 2018	(320)	(0.00)
(3)	Put on 1.14 Euro Currency Options 03 August 2018	(712)	(0.00)	(607,672)	USD Call/CAD Put K=1.3165 03 July 2018	(1,374)	(0.00)
(1)	Put on 1.145 Euro Currency Options 03 August 2018	(312)	(0.00)	(607,349)	USD Call/CAD Put K=1.3172 05 July 2018	(1,647)	(0.00)
(1)	Put on 1.15 Euro Currency Options 03 August 2018	(400)	(0.00)				
(1)	Put on 1.155 Euro Currency Options 03 August 2018	(525)	(0.00)				
(2)	Put on 1.16 Euro Currency Options 03 August 2018	(1,350)	(0.00)				
(2)	Put on 1.165 Euro Currency Options 03 August 2018	(1,725)	(0.00)				
(2)	Put on 1.17 Euro Currency Options 03 August 2018	(3,100)	(0.00)				
(3)	Put on 1.175 Euro Currency Options 06 July 2018	(2,025)	(0.00)				
(2)	Put on 1.18 Euro Currency Options 03 August 2018	(1,875)	(0.00)				
(3)	Put on 1.195 Euro Currency Options 03 August 2018	(1,125)	(0.00)				
(6)	Put on 1.205 Euro Currency Options 03 August 2018	(1,125)	(0.00)				
(3)	Put on 129.5 British Pound Currency Options 03 August 2018	(675)	(0.00)				
(3)	Put on 130 British Pound Currency Options 06 July 2018	(75)	(0.00)				
(3)	Put on 130 British Pound Currency Options 03 August 2018	(844)	(0.00)				
(2)	Put on 130.5 British Pound Currency Options 03 August 2018	(712)	(0.00)				
(4)	Put on 131 British Pound Currency Options 06 July 2018	(325)	(0.00)				

Nominal	Description	Fair Value US\$	% of Net Assets	Nominal	Description	Fair Value US\$	% of Net Assets
Option contracts (continued)				Option contracts (continued)			
United States (continued)				United States (continued)			
(531,390)	USD Call/CAD Put K=1.3173 11 July 2018	(2,669)	(0.00)	(20,330)	USD Call/TRY Put K=4.9188 25 July 2018	(71)	(0.00)
(530,906)	USD Call/CAD Put K=1.3185 13 July 2018	(2,772)	(0.00)	(40,600)	USD Call/TRY Put K=4.9261 26 July 2018	(145)	(0.00)
(530,866)	USD Call/CAD Put K=1.3186 10 July 2018	(2,270)	(0.00)	(80,720)	USD Call/TRY Put K=4.9554 17 July 2018	(101)	(0.00)
(530,665)	USD Call/CAD Put K=1.3191 13 July 2018	(2,671)	(0.00)	(80,480)	USD Call/TRY Put K=4.9702 17 July 2018	(92)	(0.00)
(530,263)	USD Call/CAD Put K=1.3201 12 July 2018	(2,364)	(0.00)	(60,090)	USD Call/TRY Put K=4.9925 25 July 2018	(137)	(0.00)
(530,102)	USD Call/CAD Put K=1.3205 12 July 2018	(2,302)	(0.00)	(80,000)	USD Call/TRY Put K=5.0 17 July 2018	(86)	(0.00)
(529,902)	USD Call/CAD Put K=1.321 11 July 2018	(2,067)	(0.00)	(59,850)	USD Call/TRY Put K=5.0125 24 July 2018	(112)	(0.00)
(529,661)	USD Call/CAD Put K=1.3216 10 July 2018	(1,813)	(0.00)	(59,490)	USD Call/TRY Put K=5.0429 17 July 2018	(59)	(0.00)
(528,941)	USD Call/CAD Put K=1.3234 13 July 2018	(2,032)	(0.00)	(39,620)	USD Call/TRY Put K=5.048 18 July 2018	(40)	(0.00)
(299,963)	USD Call/CAD Put K=1.3335 17 July 2018	(687)	(0.00)	(39,620)	USD Call/TRY Put K=5.048 20 July 2018	(42)	(0.00)
(223,847)	USD Call/CAD Put K=1.3402 02 August 2018	(661)	(0.00)	(39,580)	USD Call/TRY Put K=5.0531 18 July 2018	(40)	(0.00)
(74,394)	USD Call/CAD Put K=1.3442 02 August 2018	(181)	(0.00)	(79,159)	USD Call/TRY Put K=5.0531 24 July 2018	(117)	(0.00)
(74,019)	USD Call/CAD Put K=1.351 30 July 2018	(103)	(0.00)	(39,540)	USD Call/TRY Put K=5.0582 20 July 2018	(41)	(0.00)
(73,997)	USD Call/CAD Put K=1.3514 27 July 2018	(90)	(0.00)	(39,480)	USD Call/TRY Put K=5.0659 17 July 2018	(37)	(0.00)
(817,661)	USD Call/JPY Put K=110.07 03 July 2018	(5,319)	(0.01)	(59,100)	USD Call/TRY Put K=5.0761 20 July 2018	(60)	(0.00)
(816,475)	USD Call/JPY Put K=110.23 03 July 2018	(4,296)	(0.00)	(39,320)	USD Call/TRY Put K=5.0865 20 July 2018	(39)	(0.00)
(814,111)	USD Call/JPY Put K=110.55 03 July 2018	(2,518)	(0.00)	(19,650)	USD Call/TRY Put K=5.0891 19 July 2018	(19)	(0.00)
(812,788)	USD Call/JPY Put K=110.73 03 July 2018	(1,722)	(0.00)	(39,260)	USD Call/TRY Put K=5.0942 17 July 2018	(33)	(0.00)
(632,054)	USD Call/JPY Put K=110.75 10 July 2018	(2,712)	(0.00)	(39,260)	USD Call/TRY Put K=5.0942 19 July 2018	(37)	(0.00)
(541,712)	USD Call/JPY Put K=110.76 25 July 2018	(3,407)	(0.00)	(192,750)	USD Call/ZAR Put K=12.9702 03 July 2018	(10,489)	(0.01)
(811,908)	USD Call/JPY Put K=110.85 03 July 2018	(1,295)	(0.00)	(269,500)	USD Call/ZAR Put K=12.987 03 July 2018	(14,338)	(0.01)
(90,147)	USD Call/JPY Put K=110.93 05 July 2018	(168)	(0.00)	(153,000)	USD Call/ZAR Put K=13.0719 03 July 2018	(7,217)	(0.01)
(631,029)	USD Call/JPY Put K=110.93 10 July 2018	(2,223)	(0.00)	(152,800)	USD Call/ZAR Put K=13.089 05 July 2018	(7,122)	(0.01)
(90,082)	USD Call/JPY Put K=111.01 05 July 2018	(144)	(0.00)	(190,499)	USD Call/ZAR Put K=13.1234 03 July 2018	(8,299)	(0.01)
(810,665)	USD Call/JPY Put K=111.02 03 July 2018	(836)	(0.00)	(190,250)	USD Call/ZAR Put K=13.1406 03 July 2018	(8,057)	(0.01)
(630,063)	USD Call/JPY Put K=111.1 13 July 2018	(2,185)	(0.00)	(76,100)	USD Call/ZAR Put K=13.1406 05 July 2018	(3,268)	(0.00)
(629,780)	USD Call/JPY Put K=111.15 11 July 2018	(1,860)	(0.00)	(37,850)	USD Call/ZAR Put K=13.21 09 July 2018	(1,455)	(0.00)
(629,666)	USD Call/JPY Put K=111.17 19 July 2018	(2,494)	(0.00)	(36,600)	USD Call/ZAR Put K=13.6612 16 July 2018	(630)	(0.00)
(629,496)	USD Call/JPY Put K=111.2 09 July 2018	(1,466)	(0.00)	(35,600)	USD Call/ZAR Put K=14.0449 26 July 2018	(390)	(0.00)
(629,496)	USD Call/JPY Put K=111.2 19 July 2018	(2,429)	(0.00)	(70,800)	USD Call/ZAR Put K=14.1243 26 July 2018	(670)	(0.00)
(629,213)	USD Call/JPY Put K=111.25 09 July 2018	(1,373)	(0.00)	(630,418)	USD Put/CAD Call K=1.269 06 July 2018	(40)	(0.00)
(629,157)	USD Call/JPY Put K=111.26 11 July 2018	(1,639)	(0.00)	(628,536)	USD Put/CAD Call K=1.2728 03 July 2018	(20)	(0.00)
(629,044)	USD Call/JPY Put K=111.28 24 July 2018	(2,606)	(0.00)	(627,796)	USD Put/CAD Call K=1.2743 03 July 2018	(20)	(0.00)
(628,987)	USD Call/JPY Put K=111.29 19 July 2018	(2,241)	(0.00)	(627,353)	USD Put/CAD Call K=1.2752 06 July 2018	(69)	(0.00)
(628,761)	USD Call/JPY Put K=111.33 19 July 2018	(2,161)	(0.00)	(627,156)	USD Put/CAD Call K=1.2756 03 July 2018	(20)	(0.00)
(628,536)	USD Call/JPY Put K=111.37 24 July 2018	(2,421)	(0.00)	(78,364)	USD Put/CAD Call K=1.2761 06 July 2018	(9)	(0.00)
(628,479)	USD Call/JPY Put K=111.38 12 July 2018	(1,510)	(0.00)	(626,714)	USD Put/CAD Call K=1.2765 05 July 2018	(43)	(0.00)
(627,915)	USD Call/JPY Put K=111.48 13 July 2018	(1,461)	(0.00)	(548,117)	USD Put/CAD Call K=1.2771 13 July 2018	(156)	(0.00)
(69,694)	USD Call/JPY Put K=111.49 23 July 2018	(302)	(0.00)	(547,731)	USD Put/CAD Call K=1.278 11 July 2018	(141)	(0.00)
(627,803)	USD Call/JPY Put K=111.5 12 July 2018	(1,317)	(0.00)	(625,831)	USD Put/CAD Call K=1.2783 03 July 2018	(20)	(0.00)
(627,634)	USD Call/JPY Put K=111.53 31 July 2018	(2,679)	(0.00)	(547,474)	USD Put/CAD Call K=1.2786 10 July 2018	(128)	(0.00)
(627,353)	USD Call/JPY Put K=111.58 31 July 2018	(2,584)	(0.00)	(547,431)	USD Put/CAD Call K=1.2787 12 July 2018	(153)	(0.00)
(627,015)	USD Call/JPY Put K=111.64 17 July 2018	(1,482)	(0.00)	(547,046)	USD Put/CAD Call K=1.2796 12 July 2018	(156)	(0.00)
(627,015)	USD Call/JPY Put K=111.64 23 July 2018	(1,859)	(0.00)	(625,147)	USD Put/CAD Call K=1.2797 05 July 2018	(69)	(0.00)
(626,903)	USD Call/JPY Put K=111.66 12 July 2018	(1,091)	(0.00)	(546,875)	USD Put/CAD Call K=1.28 13 July 2018	(168)	(0.00)
(626,847)	USD Call/JPY Put K=111.67 18 July 2018	(1,519)	(0.00)	(546,491)	USD Put/CAD Call K=1.2809 10 July 2018	(141)	(0.00)
(626,510)	USD Call/JPY Put K=111.73 17 July 2018	(1,353)	(0.00)	(546,192)	USD Put/CAD Call K=1.2816 11 July 2018	(154)	(0.00)
(626,398)	USD Call/JPY Put K=111.75 18 July 2018	(1,403)	(0.00)	(546,107)	USD Put/CAD Call K=1.2818 13 July 2018	(198)	(0.00)
(625,726)	USD Call/JPY Put K=111.87 12 July 2018	(843)	(0.00)	(545,384)	USD Put/CAD Call K=1.2835 13 July 2018	(238)	(0.00)
(625,279)	USD Call/JPY Put K=111.95 01 August 2018	(2,023)	(0.00)	(309,191)	USD Put/CAD Call K=1.2937 17 July 2018	(465)	(0.00)
(625,223)	USD Call/JPY Put K=111.96 01 August 2018	(2,009)	(0.00)	(231,089)	USD Put/CAD Call K=1.2982 02 August 2018	(919)	(0.00)
(171,465)	USD Call/MXN Put K=20.4123 01 August 2018	(1,329)	(0.00)	(76,829)	USD Put/CAD Call K=1.3016 02 August 2018	(367)	(0.00)
(97,380)	USD Call/MXN Put K=20.5381 26 July 2018	(527)	(0.00)	(76,359)	USD Put/CAD Call K=1.3096 30 July 2018	(492)	(0.00)
(460,084)	USD Call/MXN Put K=20.6484 03 July 2018	(804)	(0.00)	(76,330)	USD Put/CAD Call K=1.3101 27 July 2018	(485)	(0.00)
(361,275)	USD Call/MXN Put K=20.7598 27 July 2018	(1,423)	(0.00)	(844,436)	USD Put/JPY Call K=106.58 03 July 2018	(34)	(0.00)
(433,169)	USD Call/MXN Put K=20.7771 03 July 2018	(674)	(0.00)	(843,249)	USD Put/JPY Call K=106.73 03 July 2018	(44)	(0.00)
(360,974)	USD Call/MXN Put K=20.7771 31 July 2018	(1,567)	(0.00)	(839,317)	USD Put/JPY Call K=107.23 03 July 2018	(91)	(0.00)
(144,150)	USD Call/MXN Put K=20.8117 25 July 2018	(469)	(0.00)	(652,194)	USD Put/JPY Call K=107.33 10 July 2018	(124)	(0.00)
(143,280)	USD Call/MXN Put K=20.938 24 July 2018	(356)	(0.00)	(651,042)	USD Put/JPY Call K=107.52 10 July 2018	(140)	(0.00)
(237,300)	USD Call/MXN Put K=21.0704 23 July 2018	(440)	(0.00)	(557,880)	USD Put/JPY Call K=107.55 25 July 2018	(596)	(0.00)
(284,401)	USD Call/MXN Put K=21.097 05 July 2018	(280)	(0.00)	(835,577)	USD Put/JPY Call K=107.71 03 July 2018	(143)	(0.00)
(259,710)	USD Call/MXN Put K=21.1775 19 July 2018	(319)	(0.00)	(835,112)	USD Put/JPY Call K=107.77 03 July 2018	(143)	(0.00)
(141,600)	USD Call/MXN Put K=21.1864 05 July 2018	(129)	(0.00)	(834,957)	USD Put/JPY Call K=107.79 03 July 2018	(143)	(0.00)
(47,050)	USD Call/MXN Put K=21.254 11 July 2018	(39)	(0.00)	(648,929)	USD Put/JPY Call K=107.87 19 July 2018	(585)	(0.00)
(141,120)	USD Call/MXN Put K=21.2585 09 July 2018	(111)	(0.00)	(648,809)	USD Put/JPY Call K=107.89 19 July 2018	(594)	(0.00)
(210,375)	USD Call/MXN Put K=21.3904 19 July 2018	(182)	(0.00)	(92,678)	USD Put/JPY Call K=107.9 05 July 2018	(13)	(0.00)
(69,975)	USD Call/MXN Put K=21.4362 16 July 2018	(56)	(0.00)	(92,618)	USD Put/JPY Call K=107.97 05 July 2018	(13)	(0.00)
(162,750)	USD Call/MXN Put K=21.5054 18 July 2018	(130)	(0.00)	(647,908)	USD Put/JPY Call K=108.04 11 July 2018	(276)	(0.00)
(41,660)	USD Call/TRY Put K=4.8008 10 July 2018	(80)	(0.00)	(647,668)	USD Put/JPY Call K=108.08 09 July 2018	(184)	(0.00)
(62,220)	USD Call/TRY Put K=4.8216 11 July 2018	(116)	(0.00)	(647,608)	USD Put/JPY Call K=108.09 11 July 2018	(289)	(0.00)
(41,420)	USD Call/TRY Put K=4.8286 10 July 2018	(60)	(0.00)	(647,189)	USD Put/JPY Call K=108.16 09 July 2018	(200)	(0.00)
(20,710)	USD Call/TRY Put K=4.8286 11 July 2018	(36)	(0.00)	(647,010)	USD Put/JPY Call K=108.19 31 July 2018	(1,524)	(0.00)
(41,280)	USD Call/TRY Put K=4.845 06 July 2018	(37)	(0.00)	(646,950)	USD Put/JPY Call K=108.2 24 July 2018	(1,005)	(0.00)
(82,320)	USD Call/TRY Put K=4.8591 12 July 2018	(129)	(0.00)	(646,890)	USD Put/JPY Call K=108.21 31 July 2018	(1,541)	(0.00)
(82,120)	USD Call/TRY Put K=4.8709 12 July 2018	(116)	(0.00)	(646,711)	USD Put/JPY Call K=108.24 13 July 2018	(465)	(0.00)
(82,040)	USD Call/TRY Put K=4.8757 06 July 2018	(65)	(0.00)	(646,651)	USD Put/JPY Call K=108.25 12 July 2018	(404)	(0.00)
(20,460)	USD Call/TRY Put K=4.8876 05 July 2018	(12)	(0.00)	(646,651)	USD Put/JPY Call K=108.25 24 July 2018	(1,039)	(0.00)
(40,860)	USD Call/TRY Put K=4.8948 05 July 2018	(24)	(0.00)	(646,472)	USD Put/JPY Call K=108.28 19 July 2018	(794)	(0.00)
(40,820)	USD Call/TRY Put K=4.8996 06 July 2018	(28)	(0.00)	(646,412)	USD Put/JPY Call K=108.29 19 July 2018	(800)	(0.00)

Nominal	Description	Fair Value US\$	% of Net Assets
Option contracts (continued)			
United States (continued)			
(92,268)	USD Put/JPY Call K=108.38 23 July 2018	(152)	(0.00)
(645,459)	USD Put/JPY Call K=108.45 12 July 2018	(484)	(0.00)
(645,042)	USD Put/JPY Call K=108.52 23 July 2018	(1,169)	(0.00)
(644,389)	USD Put/JPY Call K=108.63 13 July 2018	(653)	(0.00)
(644,093)	USD Put/JPY Call K=108.68 01 August 2018	(2,083)	(0.00)
(736,106)	USD Put/JPY Call K=108.68 01 August 2018	(2,381)	(0.00)
(644,093)	USD Put/JPY Call K=108.68 17 July 2018	(897)	(0.00)
(644,033)	USD Put/JPY Call K=108.69 17 July 2018	(904)	(0.00)
(644,033)	USD Put/JPY Call K=108.69 18 July 2018	(984)	(0.00)
(643,915)	USD Put/JPY Call K=108.71 12 July 2018	(612)	(0.00)
(643,737)	USD Put/JPY Call K=108.74 18 July 2018	(1,022)	(0.00)
(643,087)	USD Put/JPY Call K=108.85 12 July 2018	(696)	(0.00)
(183,085)	USD Put/MXN Call K=19.1168 01 August 2018	(1,259)	(0.00)
(494,665)	USD Put/MXN Call K=19.2049 03 July 2018	(1,957)	(0.00)
(103,980)	USD Put/MXN Call K=19.2345 26 July 2018	(795)	(0.00)
(464,850)	USD Put/MXN Call K=19.3611 03 July 2018	(2,832)	(0.00)
(386,176)	USD Put/MXN Call K=19.4212 31 July 2018	(4,417)	(0.00)
(385,949)	USD Put/MXN Call K=19.4326 27 July 2018	(4,285)	(0.00)
(153,960)	USD Put/MXN Call K=19.4856 25 July 2018	(1,835)	(0.00)
(152,970)	USD Put/MXN Call K=19.6117 24 July 2018	(2,220)	(0.00)
(305,641)	USD Put/MXN Call K=19.6309 05 July 2018	(3,646)	(0.00)
(152,520)	USD Put/MXN Call K=19.6696 05 July 2018	(1,969)	(0.00)
(253,500)	USD Put/MXN Call K=19.7239 23 July 2018	(4,345)	(0.00)
(151,830)	USD Put/MXN Call K=19.7589 09 July 2018	(2,434)	(0.00)
(50,590)	USD Put/MXN Call K=19.7668 11 July 2018	(841)	(0.00)
(277,365)	USD Put/MXN Call K=19.8295 19 July 2018	(5,401)	(0.01)
(225,359)	USD Put/MXN Call K=19.9681 19 July 2018	(5,359)	(0.01)
(75,090)	USD Put/MXN Call K=19.976 16 July 2018	(1,784)	(0.00)
(174,510)	USD Put/MXN Call K=20.0562 18 July 2018	(4,682)	(0.00)
(46,200)	USD Put/TRY Call K=4.329 10 July 2018	(36)	(0.00)
(69,150)	USD Put/TRY Call K=4.3384 11 July 2018	(62)	(0.00)
(91,960)	USD Put/TRY Call K=4.3497 12 July 2018	(93)	(0.00)
(22,980)	USD Put/TRY Call K=4.3516 11 July 2018	(22)	(0.00)
(91,680)	USD Put/TRY Call K=4.363 12 July 2018	(99)	(0.00)
(45,700)	USD Put/TRY Call K=4.3764 10 July 2018	(47)	(0.00)
(90,600)	USD Put/TRY Call K=4.415 17 July 2018	(178)	(0.00)
(90,520)	USD Put/TRY Call K=4.4189 17 July 2018	(187)	(0.00)
(45,240)	USD Put/TRY Call K=4.4209 06 July 2018	(45)	(0.00)
(90,200)	USD Put/TRY Call K=4.4346 17 July 2018	(228)	(0.00)
(90,080)	USD Put/TRY Call K=4.4405 06 July 2018	(111)	(0.00)
(22,490)	USD Put/TRY Call K=4.4464 25 July 2018	(95)	(0.00)
(67,200)	USD Put/TRY Call K=4.4643 17 July 2018	(243)	(0.00)
(22,390)	USD Put/TRY Call K=4.4663 05 July 2018	(33)	(0.00)
(44,760)	USD Put/TRY Call K=4.4683 05 July 2018	(66)	(0.00)
(44,740)	USD Put/TRY Call K=4.4703 06 July 2018	(75)	(0.00)
(66,481)	USD Put/TRY Call K=4.5126 24 July 2018	(508)	(0.00)
(66,450)	USD Put/TRY Call K=4.5147 25 July 2018	(526)	(0.00)
(44,280)	USD Put/TRY Call K=4.5167 17 July 2018	(285)	(0.00)
(44,160)	USD Put/TRY Call K=4.529 18 July 2018	(330)	(0.00)
(44,120)	USD Put/TRY Call K=4.5331 18 July 2018	(343)	(0.00)
(44,040)	USD Put/TRY Call K=4.5413 17 July 2018	(363)	(0.00)
(87,879)	USD Put/TRY Call K=4.5517 24 July 2018	(932)	(0.00)
(43,800)	USD Put/TRY Call K=4.5662 20 July 2018	(461)	(0.00)
(21,890)	USD Put/TRY Call K=4.5683 19 July 2018	(239)	(0.00)
(43,780)	USD Put/TRY Call K=4.5683 20 July 2018	(469)	(0.00)
(43,760)	USD Put/TRY Call K=4.5704 19 July 2018	(486)	(0.00)
(43,660)	USD Put/TRY Call K=4.5809 20 July 2018	(520)	(0.00)
(65,369)	USD Put/TRY Call K=4.5893 20 July 2018	(833)	(0.00)
(43,580)	USD Put/TRY Call K=4.5893 26 July 2018	(625)	(0.00)
(204,501)	USD Put/ZAR Call K=12.2249 03 July 2018	(9)	(0.00)
(366,751)	USD Put/ZAR Call K=12.2699 03 July 2018	(17)	(0.00)
(203,250)	USD Put/ZAR Call K=12.3001 03 July 2018	(9)	(0.00)
(202,251)	USD Put/ZAR Call K=12.3609 03 July 2018	(9)	(0.00)
(202,251)	USD Put/ZAR Call K=12.3609 05 July 2018	(9)	(0.00)
(202,001)	USD Put/ZAR Call K=12.3762 03 July 2018	(9)	(0.00)
(80,600)	USD Put/ZAR Call K=12.4069 05 July 2018	(3)	(0.00)
(40,200)	USD Put/ZAR Call K=12.4378 09 July 2018	(3)	(0.00)
(39,050)	USD Put/ZAR Call K=12.8041 16 July 2018	(23)	(0.00)
(38,100)	USD Put/ZAR Call K=13.1234 26 July 2018	(107)	(0.00)
(75,700)	USD Put/ZAR Call K=13.21 26 July 2018	(291)	(0.00)
		(1,288,212)	(0.78)
Total option contracts		(2,546,395)	(1.80)

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

Forward currency contracts (note 4)*

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised loss US\$	% of Net Assets
AUD1,101,135	€700,000	02 July 2018	1	(3,886)	(0.00)
AUD12,148,009	€7,800,000	31 July 2018	77	(152,161)	(0.15)
AUD712,758	£400,000	02 July 2018	4	(1,550)	(0.00)
AUD800,019	£450,000	03 July 2018	6	(3,126)	(0.00)
AUD3,191,219	£1,800,000	27 July 2018	33	(21,483)	(0.02)
AUD100,000	JPY8,198,310	03 July 2018	1	(150)	(0.00)
AUD5,700,000	JPY474,553,956	24 July 2018	54	(79,866)	(0.08)
AUD200,000	NZD218,473	03 July 2018	2	(148)	(0.00)
AUD1,100,000	NZD1,201,224	30 July 2018	22	(476)	(0.00)
AUD5,800,000	US\$4,290,436	02 July 2018	3	(5,131)	(0.01)
AUD300,000	US\$221,757	03 July 2018	3	(104)	(0.00)
AUD27,879	US\$21,055	12 July 2018	5	(457)	(0.00)
AUD25,100,000	US\$18,977,295	18 July 2018	217	(431,224)	(0.43)
BRL1,600,000	US\$419,334	02 August 2018	14	(5,165)	(0.01)
BRL61,300,000	US\$16,623,456	03 July 2018	264	(698,546)	(0.70)
CAD307,002	€200,000	03 July 2018	2	(176)	(0.00)
CAD6,233,646	€4,100,000	30 July 2018	39	(56,746)	(0.06)
CAD1,700,000	US\$1,299,781	03 July 2018	5	(7,352)	(0.01)
CAD12,600,000	US\$9,803,749	05 July 2018	119	(224,223)	(0.23)
CAD2,540,593	US\$1,950,433	12 July 2018	1	(18,639)	(0.02)
CHF115,706	€100,000	02 July 2018	1	(225)	(0.00)
CHF2,996,252	€2,600,000	06 July 2018	112	(17,983)	(0.02)
CHF16,600,000	US\$16,929,947	05 July 2018	117	(204,505)	(0.21)
CHF5,249,295	US\$5,322,425	31 July 2018	1	(21,402)	(0.02)
CLP150,000,000	US\$249,958	10 August 2018	1	(19,545)	(0.02)
CLP4,900,000,000	US\$8,089,540	11 July 2018	438	(562,766)	(0.57)
CNH11,000,000	US\$1,702,043	19 July 2018	9	(43,399)	(0.04)
COP200,000,000	US\$67,881	14 September 2018	1	(26)	(0.00)
COP800,000,000	US\$276,404	17 August 2018	4	(4,632)	(0.00)
€200,000	AUD318,002	31 July 2018	2	(913)	(0.00)
€700,000	CAD1,077,564	03 July 2018	3	(1,710)	(0.00)
€400,000	CAD620,732	30 July 2018	4	(4,026)	(0.00)
€4,600,000	CHF5,488,900	06 July 2018	14	(157,467)	(0.16)
€1,100,000	£973,721	02 July 2018	37	(1,149)	(0.00)
€4,300,000	£3,817,029	03 July 2018	10	(18,441)	(0.02)
€800,000	£709,725	10 July 2018	5	(2,695)	(0.00)
€10,500,000	JPY1,369,405,933	10 July 2018	82	(103,289)	(0.10)
€500,000	NOK4,760,433	03 July 2018	4	(231)	(0.00)
€1,300,000	NOK12,469,255	30 July 2018	13	(10,501)	(0.01)
€303,339	PLN1,326,935	03 July 2018	4	(177)	(0.00)
€400,000	RON1,872,249	20 July 2018	4	(508)	(0.00)
€100,000	RON469,931	31 August 2018	4	(9)	(0.00)
€200,000	SEK2,090,264	03 July 2018	1	(147)	(0.00)
€1,900,274	US\$2,236,744	12 July 2018	6	(15,989)	(0.02)
€12,400,000	US\$14,820,070	19 July 2018	99	(321,053)	(0.32)
£400,000	AUD718,613	27 July 2018	8	(2,212)	(0.00)
£176,865	€200,000	03 July 2018	2	(29)	(0.00)
£19,741,041	€22,500,000	10 July 2018	189	(214,740)	(0.22)
£50,000	JPY7,311,900	03 July 2018	1	(6)	(0.00)
£3,650,000	JPY540,433,633	26 July 2018	69	(63,166)	(0.06)
£15,400,000	US\$20,621,497	10 July 2018	287	(279,676)	(0.28)
£591,815	US\$784,673	12 July 2018	4	(2,873)	(0.00)
£1,699,408	US\$2,253,959	31 July 2018	2	(6,982)	(0.01)
HKD9,963	US\$1,270	12 July 2018	1	-	(0.00)
HUF576,182,719	€1,800,000	20 July 2018	11	(58,169)	(0.06)
HUF63,027	US\$232	12 July 2018	1	(9)	(0.00)
HUF40,000,000	US\$145,315	31 July 2018	4	(3,131)	(0.00)
IDR1,000,000,000	US\$71,863	09 July 2018	1	(1,905)	(0.00)
ILS500,000	US\$137,050	03 July 2018	1	(420)	(0.00)
INR115,000,000	US\$1,677,094	03 August 2018	9	(5,927)	(0.01)
INR112,500,000	US\$1,650,622	05 July 2018	27	(9,159)	(0.01)
INR365,000,000	US\$5,344,593	23 July 2018	75	(32,124)	(0.03)
JPY48,544,300	AUD600,000	02 July 2018	4	(4,958)	(0.00)
JPY49,063,800	AUD600,000	03 July 2018	1	(237)	(0.00)
JPY194,898,435	AUD2,400,000	24 July 2018	87	(10,810)	(0.01)
JPY89,439,320	€700,000	02 July 2018	2	(9,828)	(0.01)
JPY51,526,500	€400,000	03 July 2018	4	(1,840)	(0.00)
JPY1,431,948,155	€11,200,000	10 July 2018	92	(149,588)	(0.15)
JPY79,339,700	£550,000	02 July 2018	1	(9,802)	(0.01)
JPY58,072,000	£400,000	03 July 2018	1	(3,773)	(0.00)
JPY458,066,689	£3,150,000	26 July 2018	54	(20,874)	(0.02)
JPY440,000,000	US\$3,979,578	02 July 2018	6	(6,427)	(0.01)
JPY110,000,000	US\$994,753	03 July 2018	8	(1,400)	(0.00)
JPY88,595,681	US\$811,791	12 July 2018	8	(11,240)	(0.01)
JPY2,300,000,000	US\$21,136,320	24 July 2018	211	(336,138)	(0.34)
MXN5,409,267	US\$274,792	27 July 2018	9	(840)	(0.00)
NOK6,625,496	€700,000	02 July 2018	4	(4,452)	(0.00)
NOK1,894,570	€200,000	03 July 2018	1	(1,086)	(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
NOK78,949,524	€8,309,402	30 July 2018	76	(25,266)	(0.03)
NOK2,000,000	SEK2,202,451	02 July 2018	2	(831)	(0.00)
NOK500,000	SEK551,047	03 August 2018	1	(327)	(0.00)
NOK2,000,000	SEK2,197,960	03 July 2018	3	(337)	(0.00)
NOK500,000	US\$61,443	02 July 2018	1	(88)	(0.00)
NOK7,500,000	US\$921,404	03 July 2018	2	(1,056)	(0.00)
NOK88,984	US\$11,001	12 July 2018	3	(78)	(0.00)
NOK9,500,000	US\$1,176,446	26 July 2018	19	(9,569)	(0.01)
NZD2,069,002	AUD1,900,000	02 July 2018	8	(2,989)	(0.00)
NZD326,934	AUD300,000	03 July 2018	1	(303)	(0.00)
NZD5,751,465	AUD5,300,000	30 July 2018	61	(22,250)	(0.02)
NZD5,335,320	US\$3,617,700	02 July 2018	15	(5,423)	(0.01)
NZD7,946	US\$5,478	12 July 2018	4	(97)	(0.00)
NZD14,400,000	US\$10,012,347	13 July 2018	160	(262,765)	(0.26)
PEN5,000,000	US\$1,529,745	13 August 2018	41	(5,740)	(0.01)
PLN871,280	€200,000	02 July 2018	3	(833)	(0.00)
PLN10,796,695	€2,500,000	24 July 2018	23	(39,497)	(0.04)
PLN3,781,236	€900,000	25 July 2018	5	(42,493)	(0.04)
PLN95,387	US\$25,557	12 July 2018	3	(75)	(0.00)
PLN3,600,000	US\$978,506	25 July 2018	19	(16,595)	(0.02)
RON4,193,688	€900,000	20 July 2018	10	(3,576)	(0.00)
RON1,407,652	€300,000	31 August 2018	9	(508)	(0.00)
RUB150,000,000	US\$2,538,522	10 August 2018	88	(157,161)	(0.16)
SEK19,814,440	€1,900,000	02 July 2018	8	(3,427)	(0.00)
SEK3,130,138	€300,000	03 August 2018	2	(357)	(0.00)
SEK77,083,094	€7,500,000	03 July 2018	72	(140,049)	(0.14)
SEK7,567,857	NOK7,000,000	03 August 2018	12	(11,871)	(0.01)
SEK482,960	US\$55,806	12 July 2018	6	(1,768)	(0.00)
SEK27,500,000	US\$3,150,614	17 July 2018	51	(72,439)	(0.07)
SEK120,037,423	US\$13,583,965	31 July 2018	1	(133,198)	(0.13)
SGD1,900,000	US\$1,419,245	16 July 2018	16	(25,300)	(0.03)
THB20,000,000	US\$610,375	16 July 2018	5	(6,454)	(0.01)
TRY900,000	US\$196,923	02 July 2018	8	(718)	(0.00)
TRY600,000	US\$130,012	25 July 2018	19	(511)	(0.00)
US\$13,289,001	AUD18,100,000	02 July 2018	25	(84,106)	(0.08)
US\$6,472,999	AUD8,800,000	03 July 2018	26	(28,831)	(0.03)
US\$67,154	AUD90,978	12 July 2018	3	(66)	(0.00)
US\$2,580,652	AUD3,500,000	18 July 2018	9	(5,453)	(0.01)
US\$77,609	BRL300,000	02 August 2018	3	(49)	(0.00)
US\$8,613,850	CAD11,400,000	03 July 2018	14	(53,027)	(0.05)
US\$3,010,583	CAD4,000,000	05 July 2018	17	(30,539)	(0.03)
US\$6,526	CAD8,658	12 July 2018	4	(57)	(0.00)
US\$2,303,929	CHF2,300,000	02 July 2018	13	(12,925)	(0.01)
US\$3,419,276	CHF3,400,000	03 July 2018	12	(5,898)	(0.01)
US\$10,337,507	CHF10,300,000	05 July 2018	118	(40,324)	(0.04)
US\$5,657,095	€4,900,000	02 July 2018	15	(65,086)	(0.07)
US\$4,772,907	€4,100,000	03 July 2018	4	(15,371)	(0.02)
US\$1,811,225	€1,553,000	12 July 2018	2	(3,689)	(0.00)
US\$1,979,018	€1,700,000	19 July 2018	15	(8,752)	(0.01)
US\$11,775,870	€9,000,306	02 July 2018	21	(108,309)	(0.11)
US\$6,809,688	£5,200,000	03 July 2018	12	(56,788)	(0.06)
US\$1,974,501	£1,500,000	10 July 2018	9	(6,845)	(0.01)
US\$10,115	£7,673	12 July 2018	3	(21)	(0.00)
US\$1,139,472	HKD8,939,000	12 July 2018	1	(92)	(0.00)
US\$35,392	HUF10,000,000	03 July 2018	1	(92)	(0.00)
US\$649,326	INR44,720,313	23 July 2018	17	(1,565)	(0.00)
US\$270,892	JPY30,000,000	03 July 2018	2	(22)	(0.00)
US\$812,404	JPY90,000,000	24 July 2018	7	(1,517)	(0.00)
US\$9,588,916	KRW10,700,000,000	30 July 2018	37	(28,962)	(0.03)
US\$1,218,134	MXN24,000,000	02 July 2018	4	(2,296)	(0.00)
US\$6,533,459	MXN132,500,000	27 July 2018	111	(176,997)	(0.18)
US\$61,151	NOK500,000	02 July 2018	1	(203)	(0.00)
US\$367,333	NOK3,000,000	03 July 2018	6	(804)	(0.00)
US\$15,683	NOK128,208	12 July 2018	3	(56)	(0.00)
US\$122,178	NOK1,000,000	26 July 2018	2	(652)	(0.00)
US\$6,135,938	NZD9,072,785	02 July 2018	64	(6,788)	(0.01)
US\$4,916,704	NZD7,264,682	03 July 2018	37	(1,851)	(0.00)
US\$270,569	NZD400,000	13 July 2018	2	(252)	(0.00)
US\$1,594,998	PEN5,250,000	13 August 2018	33	(5,202)	(0.01)
US\$279,590	PHP15,000,000	03 August 2018	2	(557)	(0.00)
US\$652,134	PHP35,000,000	23 July 2018	3	(2,179)	(0.00)
US\$26,523	PLN100,000	25 July 2018	1	(197)	(0.00)
US\$1,832,675	RUB117,500,000	10 August 2018	52	(32,725)	(0.03)
US\$222,755	SEK2,000,000	02 July 2018	2	(857)	(0.00)
US\$55,836	SEK500,000	03 July 2018	1	(71)	(0.00)
US\$805	SEK7,239	12 July 2018	1	(5)	(0.00)
US\$130,346	TRY600,000	02 July 2018	1	(458)	(0.00)
US\$1,162,871	TRY5,500,000	25 July 2018	37	(24,232)	(0.02)

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

Forward currency contracts (note 4)* (continued)

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised loss US\$	% of Net Assets
US\$82,094	TWD2,500,000	30 July 2018	1	(134)	(0.00)
US\$2,795,355	ZAR39,000,000	02 July 2018	8	(48,995)	(0.05)
US\$36,271	ZAR500,000	03 July 2018	1	(190)	(0.00)
US\$360,098	ZAR5,000,000	23 July 2018	7	(3,557)	(0.00)
ZAR37,500,000	US\$2,752,739	02 July 2018	4	(17,789)	(0.02)
ZAR1,500,000	US\$109,412	03 July 2018	3	(27)	(0.00)
ZAR151,500,000	US\$12,197,174	23 July 2018	261	(1,178,395)	(1.18)
Total unrealised loss on forward currency contracts				(7,535,022)	(7.53)
Total financial liabilities at fair value through profit or loss - trading				(16,852,682)	(16.92)
Total financial assets at fair value through profit or loss - trading				28,495,783	28.60
Total financial liabilities at fair value through profit or loss - trading				(16,852,682)	(16.92)
Other net assets				87,934,197	88.32
Net Assets Attributable to Holders of Redeemable Participating Shares				99,577,298	100.00

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

Classification

- (a) Exchange traded derivative instruments
- (b) OTC financial derivative instruments
- (#) All other investments held at the year end are transferable securities listed on an official stock exchange

Analysis of Total Assets

	% of Total Assets
Transferable securities listed on an official stock exchange	1.65
Exchange traded financial derivative instruments described in classification (a) above	1.95
Transferable securities as described in # above	7.41
OTC financial derivative instruments described in classification (b) above	5.96
Other current assets	83.03
	100.00

Financial assets at fair value through profit or loss

Nominal	Description	Fair Value US\$	% of Net Assets	Nominal	Description	Fair Value US\$	% of Net Assets
Credit default swaps (b)				Government bonds (continued)			
European Union				United Kingdom			
(160,000,000)	ITraxx-Europes 29V1 5Years 100bps 20 June 2023_ Goldman Sachs	2,435,695	0.43	60,632,880	United Kingdom Gilt Inflation Linked 0.125% 22/03/2026	92,656,122	16.42
(40,000,000)	ITraxx-Xovers 29V1 5Y 500bps 20 June 2023_ Credit Suisse Securities	3,739,907	0.66	United States			
		6,175,602	1.09	5,000,000	United States Treasury Bill 0% 04/10/2018#	4,975,406	0.88
United States				2,000,000	United States Treasury Bill 0% 16/08/2018	1,995,478	0.35
(90,000,000)	NAHYS 30V1 5Years 500bps 20 June 2023_ JP Morgan Securities Limited	5,175,716	0.92	5,000,000	United States Treasury Bill 0% 12/07/2018	4,997,694	0.88
(230,000,000)	NAIGS30 V1 5 Years 100bps 20 June 2023_ Credit Suisse Securities	3,398,115	0.60	15,000,000	United States Treasury Bill 0% 15/11/2018#	14,887,202	2.64
		8,573,831	1.52	5,000,000	United States Treasury Bill 0% 25/10/2018#	4,969,144	0.88
Total credit default swaps				61,797,000	United States Treasury Inflation Indexed Bonds 0.125% 15/07/2022	60,547,784	10.73
		14,749,433	2.61	94,204,320	United States Treasury Inflation Indexed Bonds 0.375% 15/07/2027	91,689,139	16.25
Futures contracts (a)						184,061,847	32.61
Australia				Total government bonds			
24	SPI 200 Futures September 2018	24,825	0.00			431,308,852	76.43
		24,825	0.00	Total return swap			
Canada				United States			
143	Canadian 10 Years Bond Futures September 2018	214,444	0.04	767,000	BBG Commex AG&LV Capital	1,880,326	0.33
112	S&P/TSX 60 Index Futures September 2018	91,230	0.02	Total total return swap			
		305,674	0.06			1,880,326	0.33
Germany							
32	EURO BUXL 30 Years Bond September 2018	126,609	0.02				
413	EURO-BOBL Futures September 2018	236,347	0.04				
104	EURO-BTP Future September 2018	1,716	0.00				
345	EURO-BUND Futures September 2018	499,898	0.09				
179	EURO-OAT Futures September 2018	399,185	0.07				
		1,263,755	0.22				
Hong Kong							
26	HANG SENG Index Futures July 2018	6,220	0.00				
64	HSCEI Futures July 2018	58,493	0.01				
		64,713	0.01				
Japan							
101	Japan 10 Years Bond (OSE) September 2018	182,955	0.03				
		182,955	0.03				
Singapore							
103	MSCI SING IX ETS July 2018	10,755	0.00				
71	MSCI Taiwan Index July 2018	20,410	0.01				
22	SGX Nifty 50 July 2018	342	0.00				
		31,507	0.01				
South Africa							
55	FTSE/JSE TOP 40 September 2018	50,346	0.01				
		50,346	0.01				
South Korea							
87	Korea 10 Years Bond Futures September 2018	77,012	0.01				
108	Korea 3 Years Bond Futures September 2018	25,070	0.01				
		102,082	0.02				
Turkey							
689	BIST 30 Futures August 2018	17,672	0.00				
United Kingdom							
873	Long Gilt Futures September 2018	805,775	0.14				
United States							
729	United States 10 Years Note (CBT) September 2018	138,281	0.03				
536	United States 5 Years Note (CBT) September 2018	76,907	0.01				
388	United States Long Bond (CBT) September 2018	521,781	0.09				
220	United States Ultra Bond (CBT) September 2018	436,969	0.08				
		1,173,938	0.21				
Total futures contracts							
		4,023,242	0.71				
Government bonds							
France							
48,396,480	French Republic Government Bond OAT 1.85% 25/07/2027	72,156,433	12.79				
Germany							
63,253,340	Deutsche Bundesrepublik Inflation Linked Bond 0.1% 15/04/2026	82,434,450	14.61				

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\$
€20,946,701	US\$24,327,856	12 July 2018	3	151,514	0.03
€110,961,110	US\$129,793,429	31 July 2018	2	69,896	0.01
£5,470	US\$7,229	31 July 2018	2	4	0.00
US\$66,316	CHF65,464	31 July 2018	2	207	0.00
US\$133,130,531	€112,661,684	12 July 2018	4	1,468,410	0.26
US\$5,606,280	€4,763,000	12 July 2018	1	39,998	0.01
US\$91,816,661	£68,591,665	12 July 2018	2	1,205,497	0.21
US\$7,260,160	£5,424,000	12 July 2018	1	94,931	0.02
US\$429,200	£323,744	31 July 2018	1	1,142	0.00
US\$1,000,100	JPY 109,450,902	31 July 2018	1	9,791	0.00
US\$16	SEK 139	31 July 2018	2	-	0.00
Total unrealised gain on forward currency contracts				3,041,390	0.54
Total financial assets at fair value through profit or loss - trading				455,003,243	80.63

Financial liabilities at fair value through profit or loss

Nominal	Description	Fair Value US\$	% of Net Assets
Credit default swap			
European Union			
10,000,000	ITraxx Europes 29V1 5Years 100ps 20 June 2023_		
	Credit Suisse International	(152,231)	(0.03)
	Total credit default swap	(152,231)	(0.03)
Future contracts			
France			
168	CAC40 10 EURO Futures July 2018	(270,661)	(0.05)
Germany			
27	DAX Index Future September 2018	(384,503)	(0.07)
316	EURO STOXX 50 September 2018	(274,666)	(0.05)
		(659,169)	(0.12)
Italy			
49	FTSE/MIB Index Futures September 2018	(128,652)	(0.02)
Japan			
60	TOPIX Index Futures September 2018	(233,061)	(0.04)
Netherlands			
62	Amsterdam Index Futures July 2018	(173,603)	(0.03)
Singapore			
72	FTSE China A50 July 2018	(4,529)	(0.00)
177	NIKKEI 225 (SGX) September 2018	(183,691)	(0.03)
		(188,220)	(0.03)
South Korea			
132	KOSPI2 Index Futures September 2018	(447,768)	(0.08)
Spain			
40	IBEX 35 Index Futures July 2018	(90,129)	(0.02)
Sweden			
152	OMXS30 Index Futures July 2018	(2,442)	(0.00)
Switzerland			
70	Swiss Market Index Futures September 2018	(16,033)	(0.00)
United Kingdom			
624	FTSE 100 Index Futures September 2018	(313,309)	(0.06)
United States			
189	NASDAQ 100 E-Mini September 2018	(412,085)	(0.07)
390	S&P500 E-Mini Futures September 2018	(1,156,503)	(0.20)
137	United States 2 Years Note (CBT) September 2018	(47,781)	(0.01)
		(1,616,369)	(0.28)
	Total future contracts	(4,139,416)	(0.73)

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
CHF5,316,081	US\$5,390,142	31 July 2018	2	(21,674)	(0.00)
€2,015,190	US\$2,388,726	12 July 2018	1	(33,673)	(0.01)
£11,282,066	US\$15,082,689	12 July 2018	3	(178,820)	(0.03)
£27,891,790	US\$36,993,438	31 July 2018	1	(114,599)	(0.02)
JPY 9,223,278,871	US\$84,370,319	31 July 2018	1	(918,359)	(0.16)
SEK 11,212	US\$1,269	31 July 2018	2	(12)	(0.00)
US\$40,997,357	€35,288,955	12 July 2018	7	(243,093)	(0.04)
US\$5,118,980	€4,386,000	12 July 2018	1	(6,721)	(0.00)
US\$1,102,170	€942,732	31 July 2018	3	(1,157)	(0.00)
US\$6,891	£5,220	02 July 2018	1	(2)	(0.00)
US\$11,550,066	£8,787,327	12 July 2018	3	(58,195)	(0.01)
Total unrealised loss on forward currency contracts				(1,576,305)	(0.28)
Total financial liabilities at fair value through profit or loss - trading				(5,867,952)	(1.04)
Total financial assets at fair value through profit or loss - trading				455,003,243	80.63
Total financial liabilities at fair value through profit or loss - trading				(5,867,952)	(1.04)
Other net assets				115,188,862	20.41
Net assets attributable to holders of redeemable participating shares				564,324,153	100.00

*The forward currency contracts are held with the Bank of New York Mellon and Royal Bank of Scotland

Classifications :

(a) Exchange traded derivative instruments

(b) OTC financial derivatives instruments

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

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

Analysis of total assets

Transferable securities listed on an official stock exchange

Exchange traded derivative instruments described in classification (a) above

OTC financial derivative instruments described in classification (b) above

Transferable Securities as described in # above

Other current assets

% of Total Assets
0.66
2.42
4.07
92.85
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 2018 (continued)
Man GLG European Mid-Cap Equity Alternative



Financial assets at fair value through profit or loss

Nominal	Description	Fair Value €	% of Net Assets	Nominal	Description	Fair Value €	% of Net Assets
Contracts for difference (b)				Contracts for difference (b) (continued)			
Belgium				United Kingdom (continued)			
(238,999)	BPOST SA	962,030	0.15	2,852,185	Informa Plc	2,869,315	0.44
				(2,125,988)	Intu Properties Plc	331,244	0.05
				(1,580,318)	Royal Mail Plc	340,600	0.05
				(616,392)	SSP Group Plc	129,616	0.02
(2,795,945)	Nokia OYJ	480,903	0.07	(2,664,186)	Stagecoach Group Plc	352,351	0.05
(195,000)	UPM-Kymmene OYJ	200,850	0.03	(306,925)	Whitbread Plc	974,063	0.15
		681,753	0.10			7,542,881	1.15
Finland				United States			
				(36,720)	FTSE Francesmidcaptrada	1,269,535	0.19
				(20,584)	FTSE Italysmidcaptrada	1,977,524	0.31
						3,247,059	0.50
				Total contracts for difference			
						45,608,985	6.99
France				Equities			
				Finland			
111,279	Alten SA	548,027	0.08	125,000	Neste Oyj	8,400,000	1.29
(288,197)	Cie Plastic Omnium SA	986,241	0.15	2,795,945	Nokia OYJ	13,784,009	2.12
(310,686)	Kleppierre SA	461,360	0.07	295,979	Tenoveystalo OY	3,202,493	0.49
197,425	Nexity SA	447,974	0.07	195,000	UPM-Kymmene OYJ	5,970,900	0.92
307,237	SMCP SA	1,012,045	0.16	206,269	Valmet OYJ	3,407,564	0.52
(23,760)	STOXX Europe Small 200 Index	66,075	0.01			34,764,966	5.34
206,980	Teleperformance	3,613,587	0.56				
		7,135,309	1.10	Germany			
Germany				20,905	Adidas AG	3,908,189	0.60
(20,905)	Adidas AG	136,928	0.02	44,261	BASF SE	3,625,419	0.56
(44,261)	BASF SE	181,027	0.03	1,020,437	Bayer AG	96,278,231	14.79
(1,020,437)	Bayer AG	3,439,103	0.54	495,990	Brenntag AG	23,668,643	3.64
(37,648)	Covestro AG	42,919	0.01	37,648	Covestro AG	2,877,060	0.44
(90,485)	Deutsche Post AG	124,869	0.02	40,987	CTS Eventim AG & Company KGaA	1,728,832	0.27
(568,625)	EirringKlinger AG	1,086,074	0.17	90,485	Deutsche Post AG	2,530,865	0.39
(252,008)	Fielmann AG	2,204,503	0.34	145,331	Drillisch AG	7,086,340	1.09
(857,348)	Freenet AG	2,628,928	0.40	257,882	Fresenius Medical Care AG & Company KGaA	22,275,847	3.42
(257,882)	Fresenius Medical Care AG & Company KGaA	36,103	0.01	189,980	Hella GmbH & Company KGaA	9,119,040	1.40
(612,300)	Infineon Technologies AG	1,931,867	0.30	612,300	Infineon Technologies AG	13,366,509	2.05
(535,785)	METRO AG	668,219	0.10	1,155,821	Innogy SE	42,407,072	6.51
(116,972)	SAP SE	26,904	0.00	1,408,040	RWE AG	27,491,981	4.22
(691,332)	Schaeffler AG	1,094,902	0.17	116,972	SAP SE	11,574,379	1.78
(64,201)	Siltronic AG	1,007,956	0.15	64,201	Siltronic AG	7,867,833	1.21
(273,407)	Software AG	267,181	0.04	356,795	Tele Columbus AG	2,122,930	0.33
(22,771)	Volkswagen AG	412,155	0.06	305,553	United Internet AG	14,990,430	2.30
(52,339)	Wirecard AG	120,380	0.02	56,657	Vonovia SE	2,309,339	0.35
		15,410,018	2.38	52,339	Wirecard AG	7,220,165	1.11
Ireland						302,449,104	46.46
1,356,230	Dalata Hotel Group Plc	493,097	0.08	Italy			
Italy				817,019	Autogrill SpA	8,684,912	1.33
(326,543)	Gima TT SpA	757,428	0.12	1,344,088	Cerved Group SpA	12,365,610	1.90
Luxembourg				658,707	Prysmian SpA	14,050,220	2.16
(176,547)	ArcelorMittal	609,087	0.09			35,100,742	5.39
Malta				Luxembourg			
521,860	GVC Holdings Plc	292,376	0.04	176,547	ArcelorMittal	4,433,095	0.68
Netherlands				Netherlands			
512,279	Aalberts Industries NV	1,859,107	0.29	604,502	Gemalto NV	30,116,290	4.62
(604,502)	Gemalto NV	149,858	0.02	319,892	IMCD Group NV	18,393,790	2.82
(1,059,517)	ING Groep NV	419,569	0.06	1,059,517	ING Groep NV	13,061,726	2.01
(65,000)	Koninklijke DSM NV	195,000	0.03	66,273	Koninklijke Ahold Delhaize NV	1,358,928	0.21
(863,158)	Koninklijke KPN NV	50,063	0.01	65,000	Koninklijke DSM NV	5,597,800	0.86
(425,000)	OCI NV	794,750	0.12	863,158	Koninklijke KPN NV	2,011,157	0.31
		3,468,347	0.53	425,000	OCI NV	9,830,250	1.51
Norway				391,328	Royal Dutch Shell Plc	11,649,835	1.79
(225,048)	Marine Harvest ASA	261,196	0.04			92,019,776	14.13
Sweden				Total equities			
618,323	Bravida Holding AB	484,476	0.07			468,767,683	72.00
(498,074)	Getinge AB	1,689,411	0.27	Option contract (b)			
221,567	Thule Group AB	930,721	0.14	Germany			
		3,104,608	0.48	457	Put on 3300 Sx5E Index 21 September 2018	301,163	0.05
Switzerland				Total option contract			
(206,879)	DKSH Holding AG	1,533,656	0.23			301,163	0.05
52,094	Sunrise Communications Group AG	110,140	0.02	Preferred stock			
		1,643,796	0.25	Germany			
United Kingdom				22,771	Volkswagen AG	3,238,492	0.50
615,274	Ascential Plc	197,962	0.03	Total preferred stock			
3,133,190	Cineworld Group Plc	187,849	0.03			3,238,492	0.50
(1,773,906)	Domino's Pizza Group Plc	286,480	0.04				
(190,310)	Go-Ahead Group Plc/The	635,431	0.10				
(1,869,734)	Halfords Group Plc	512,205	0.08				
1,420,146	Howden Joinery Group Plc	725,765	0.11				

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

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

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised gain €	% of Net Assets
€2,394,784	DKK17,830,501	12 July 2018	1	1,519	0.00
€49,161	£43,305	06 July 2018	3	201	0.00
€4,949,000	£4,336,413	12 July 2018	1	47,192	0.01
€131,087	NOK1,240,625	12 July 2018	1	768	0.00
US\$35,623,619	€30,436,365	06 July 2018	3	60,307	0.01
Total unrealised gain on forward currency contracts				109,987	0.02
Total financial assets at fair value through profit or loss - trading				518,026,310	79.56

Financial liabilities at fair value through profit or loss

Nominal	Description	Fair Value €	% of Net Assets
Contracts for difference			
Denmark			
(389,438)	GN Store Nord A/S	(3,310,398)	(0.50)
485,749	ISS A/S	(1,731,601)	(0.27)
(320,267)	William Demant Holding A/S	(580,636)	(0.09)
		<u>(5,622,635)</u>	<u>(0.86)</u>
European Union			
(51,240)	EU Momentum Long CFD	(9,934)	(0.00)
65,122	EU Momentum Short CFD	(20,296)	(0.00)
23,411	MSSTHISI CFD	(61,946)	(0.01)
		<u>(92,176)</u>	<u>(0.01)</u>
Finland			
(262,022)	Amer Sports Oyj	(312,356)	(0.05)
(125,000)	Neste Oyj	(150,000)	(0.02)
		<u>(462,356)</u>	<u>(0.07)</u>
France			
1,729,079	Altran Technologies SA	(708,365)	(0.11)
158,875	Arkema SA	(882,618)	(0.14)
424,870	Elor Group SA	(1,808,010)	(0.28)
343,112	Rubis SCA	(3,408,473)	(0.52)
		<u>(6,807,466)</u>	<u>(1.05)</u>
Germany			
(188,108)	Fraport AG Frankfurt Airport Services Worldwide	(362,816)	(0.06)
(1,155,821)	Innogy SE	(184,931)	(0.03)
(1,408,040)	RWE AG	(337,930)	(0.05)
(56,657)	Vonovia SE	(14,731)	(0.00)
		<u>(900,408)</u>	<u>(0.14)</u>
Ireland			
267,588	DCC Plc	(294,632)	(0.04)
(43,505)	Paddy Power Betfair Plc	(241,822)	(0.04)
300,928	Smurfit Kappa Group Plc	(58,804)	(0.01)
		<u>(595,258)</u>	<u>(0.09)</u>
Netherlands			
(66,273)	Koninklijke Ahold Delhaize NV	(27,172)	(0.00)
(107,213)	Randstad NV	(40,919)	(0.01)
(391,328)	Royal Dutch Shell Plc	(376,721)	(0.06)
		<u>(444,812)</u>	<u>(0.07)</u>
Norway			
(130,848)	TGS NOPEC Geophysical Company ASA	(629,764)	(0.10)
Sweden			
(1,464,192)	Arjo AB	(599,475)	(0.10)
(521,148)	ICA Gruppen AB	(92,702)	(0.01)
		<u>(692,177)</u>	<u>(0.11)</u>
Switzerland			
(55,678)	Sonova Holding AG	(591,767)	(0.09)
United Kingdom			
(1,540,522)	Auto Trader Group Plc	(1,045,579)	(0.16)
(1,297,330)	Daily Mail & General Trust Plc	(875,982)	(0.13)
(901,387)	Greene King Plc	(147,566)	(0.02)
(2,952,003)	Marks & Spencer Group Plc	(138,653)	(0.02)
(2,275,004)	Pearson Plc	(1,164,488)	(0.19)
(196,739)	Victrex Plc	(646,013)	(0.10)
		<u>(4,018,281)</u>	<u>(0.62)</u>
United States			
62,419	Most Short CFD	(89,069)	(0.01)
Total contracts for difference		<u>(20,946,169)</u>	<u>(3.22)</u>

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

Forward currency contracts (note 4)**

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised loss €	% of Net Assets
£20,102,893	€22,812,036	06 July 2018	4	(84,149)	(0.01)
SEK5,471	€528	06 July 2018	1	(4)	(0.00)
Total unrealised loss on forward currency contracts				(84,153)	(0.01)
Total financial liabilities at fair value through profit or loss - trading				(21,030,322)	(3.23)
Total financial assets at fair value through profit or loss - trading				518,026,310	79.56
Total financial liabilities at fair value through profit or loss - trading				(21,030,322)	(3.23)
Other net assets				154,079,337	23.67
Net assets attributable to holders of redeemable participating shares				651,075,325	100.00

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

Classifications:

(a) Exchange traded derivative instruments

(b) OTC financial derivative instruments

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

*Transferable securities dealt on another regulator market

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

Analysis of total assets

Transferable securities listed on an official stock exchange

OTC financial derivative instruments described in classification (b) above

Other current assets

% of Total Assets
69.09
6.74
24.17
100.00

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

Financial assets at fair value through profit or loss

Nominal	Description	Fair Value US\$	% of Net Assets	Nominal	Description	Fair Value US\$	% of Net Assets
Contracts for difference (b)				Equities (continued)			
Austria				United States			
(221,264)	BAWAG Group AG	179,026	0.09	174,045	Altice USA Inc	2,969,207	1.47
Denmark				Total equities			
(51,758)	DSV A/S	73,557	0.04			209,726,924	103.61
Finland				Preferred stock			
(569,234)	Stora Enso OYJ	168,763	0.08	Germany			
Germany				728,860	Schaeffler AG	9,488,433	4.69
(728,860)	Schaeffler AG	1,819,191	0.90	Total preferred stock			
(257,735)	Talanx AG	903,803	0.45			9,488,433	4.69
(113,818)	United Internet AG	616,894	0.30				
		3,339,888	1.65				
Netherlands							
(100,730)	Akzo Nobel NV	404,349	0.20				
Norway							
(1,736,403)	Leroy Seafood Group ASA	42,254	0.02				
Sweden							
(191,062)	Electrolux AB	205,355	0.10				
(623,542)	Volvo AB	1,263,085	0.63				
		1,468,440	0.73				
Switzerland							
(178,486)	Adecco Group AG	901,195	0.45				
(3,094)	Dufry AG	1,326	0.00				
(113,939)	Flughafen Zurich AG	661,447	0.33				
(145,557)	Novartis AG	272,270	0.13				
(29,401)	Zurich Insurance Group AG	232,184	0.11				
		2,068,422	1.02				
Total contracts for difference		7,744,699	3.83				
Equities							
Austria							
221,264	BAWAG Group AG	10,333,471	5.11				
275,882	Erste Group Bank AG	11,515,291	5.68				
		21,848,762	10.79				
Denmark							
51,758	DSV A/S	4,181,842	2.07				
Finland							
569,234	Stora Enso OYJ	11,138,849	5.50				
Germany							
10,889	Infineon Technologies AG	277,535	0.14				
328,945	RWE AG	7,498,766	3.70				
881,836	TAG Immobilien AG	19,387,135	9.58				
257,735	Talanx AG	9,412,731	4.65				
113,818	United Internet AG	6,519,495	3.22				
97,222	Vonovia SE	4,626,731	2.29				
		47,722,393	23.58				
Netherlands							
100,730	Akzo Nobel NV	8,622,968	4.26				
88,554	Koninklijke DSM NV	8,904,052	4.40				
252,561	Koninklijke Philips NV	10,740,916	5.31				
8,403	Randstad NV	494,667	0.24				
		28,762,603	14.21				
Norway							
1,736,403	Leroy Seafood Group ASA	11,691,917	5.78				
Sweden							
191,062	Electrolux AB	4,356,880	2.15				
167,220	Fastighets AB Balder	4,370,225	2.16				
623,542	Volvo AB	9,981,133	4.93				
		18,708,238	9.24				
Switzerland							
178,486	Adecco Group AG	10,562,302	5.22				
3,094	Dufry AG	393,858	0.19				
113,939	Flughafen Zurich AG	23,224,990	11.47				
6,858	Georg Fischer AG	8,778,406	4.34				
145,557	Novartis AG	11,035,330	5.45				
29,401	Zurich Insurance Group AG	8,708,227	4.30				
		62,703,113	30.97				

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

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

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised gain	% of
				US\$	Net Assets
€176,826	US\$206,205	06 July 2018	2	348	0.00
US\$14,296,259	€12,227,072	06 July 2018	1	13,633	0.01
Total unrealised gain on forward currency contracts				13,981	0.01
Total financial assets at fair value through profit or loss - trading				226,974,037	112.14

Financial liabilities at fair value through profit or loss

Nominal Description	Fair Value US\$	% of Net Assets
Contracts for difference		
Austria		
(275,882) Erste Group Bank AG	(269,406)	(0.13)
Germany		
(10,889) Infineon Technologies AG	(10,235)	(0.01)
(328,945) RWE AG	(146,738)	(0.07)
(881,836) TAG Immobilien AG	(1,072,332)	(0.53)
(97,222) Vonovia SE	(245,868)	(0.12)
	(1,475,173)	(0.73)
Netherlands		
(88,554) Koninklijke DSM NV	(179,244)	(0.09)
(252,561) Koninklijke Philips NV	(229,371)	(0.11)
(8,403) Randstad NV	(18,200)	(0.01)
	(426,815)	(0.21)
Sweden		
(167,220) Fastighets AB Balder	(22,860)	(0.01)
Switzerland		
(6,858) Georg Fischer AG	(195,064)	(0.10)
United States		
(174,045) Altice USA Inc	(2,088,115)	(1.03)
2,118,545 MS Numeric Market Neutral	(3,208,377)	(1.59)
	(5,296,492)	(2.62)
Total contracts for difference	(7,685,810)	(3.80)

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
				US\$	Assets
€172,597,659	US\$202,014,946	06 July 2018	3	(401,030)	(0.20)
£2,080,399	US\$2,762,327	06 July 2018	1	(14,858)	(0.01)
SEK4,933	US\$557	06 July 2018	1	(5)	(0.00)
US\$19,632,550	€16,918,544	06 July 2018	5	(130,255)	(0.06)
Total unrealised loss on forward currency contracts				(546,148)	(0.27)
Total financial liabilities at fair value through profit or loss - trading				(8,231,958)	(4.07)
Total financial assets at fair value through profit or loss - trading				226,974,037	112.14
Total financial liabilities at fair value through profit or loss - trading				(8,231,958)	(4.07)
Other net liabilities				(16,333,778)	(8.07)
Net assets attributable to holders of redeemable participating shares				202,408,301	100.00

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

Classifications :

(a) Exchange traded derivative instruments

(b) OTC financial derivatives instruments

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

*Transferable securities dealt on another regulator market

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

Analysis of Total Assets

Transferable securities listed on an official stock exchange

OTC financial derivative instruments described in classification (b) above

Other current assets

% of Total Assets
80.16
2.84
17.00
100.00

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

Financial assets at fair value through profit or loss

Nominal	Description	Fair Value US\$	% of Net Assets	Nominal	Description	Fair Value US\$	% of Net Assets
Contracts for difference (b)				Equities (continued)			
China				South Africa			
118,732	Midea Group Company Limited_HSBC	5,697	0.01	82,793	Bid Corporation Limited	1,663,018	2.06
188,640	Midea Group Company Limited_Morgan Stanley	486,537	0.59	108,659	Bidvest Group Limited	1,561,836	1.93
122,089	Shanghai International Airport Company Limited	481,085	0.60	34,071	Mr Price Group Limited	562,437	0.70
110,676	Wuliangye Yibin Company Limited	70,989	0.09			3,787,291	4.69
		1,044,308	1.29				
Saudi Arabia				South Korea			
170,698	Samba Financial Group	234,378	0.29	10,506	Coway Company Limited	816,348	1.01
50,256	Saudi Basic Industries Corporation	314,065	0.39	7,323	Korea Zinc Company Limited	2,536,275	3.14
		548,443	0.68	3,285	LG Chem Limited	982,995	1.22
				3,150	NCSOFT Corporation	1,048,587	1.30
Taiwan						5,384,205	6.67
3,528	Largan Precision Company Limited	26,708	0.03	Taiwan			
138,991	Taiwan Semiconductor Manufacturing Company Limited	124,113	0.16	46,234	Hon Hai Precision Industry Company Limited	126,168	0.16
		150,821	0.19	5,105	Largan Precision Company Limited	751,806	0.93
				105,639	Taiwan Semiconductor Manufacturing Company Limited	750,147	0.93
Total contracts for difference						1,628,121	2.02
Equities				United States			
Argentina				45,630	Yum China Holdings Inc	1,754,930	2.17
160,599	Bolsas y Mercados Argentinos SA	1,919,394	2.37	Total equities			
						62,065,165	76.79
Brazil				Government bonds			
327,954	B3 SA - Brasil Bolsa Balcao	1,743,166	2.16	United States			
596,379	Camil Alimentos SA	1,023,055	1.27	1,000,000	United States Treasury Bill 0% 12/07/2018	999,539	1.24
174,001	Cia de Saneamento do Parana	2,145,954	2.65	2,000,000	United States Treasury Bill 0% 13/09/2018 #	1,992,422	2.46
		4,912,175	6.08	2,000,000	United States Treasury Bill 0% 25/10/2018 #	1,987,658	2.46
China						4,979,619	6.16
7,388	Baidu Inc	1,795,284	2.22	Total government bonds			
1,194,036	China Resources Phoenix Healthcare Holdings Company Limited	1,461,069	1.81			4,979,619	6.16
201,553	ENN Energy Holdings Limited	1,982,017	2.45	Promissory note			
120,743	Hollysys Automation Technologies Limited	2,673,250	3.30	Singapore			
20,061	Tencent Holdings Limited	1,006,956	1.25	281,597	Engro Corporation Limited/Pakistan	727,724	0.90
		8,918,576	11.03	Total promissory note			
Hong Kong						727,724	0.90
684,688	Sino Biopharmaceutical Limited	1,050,755	1.30				
India							
34,927	Hero MotoCorp Limited	1,770,692	2.19				
422,638	ICICI Bank Limited	2,989,975	3.70				
170,228	Indiabulls Housing Finance Limited	2,838,583	3.51				
151,515	Infosys Limited	2,890,760	3.58				
46,717	Shriram Transport Finance Company Limited	886,031	1.10				
184,622	Sun Pharmaceutical Industries Limited	1,519,767	1.88				
		12,895,808	15.96				
Indonesia							
2,238,334	Semen Indonesia Persero Tbk PT	1,112,919	1.38				
3,340,314	Telekomunikasi Indonesia Persero Tbk PT	874,123	1.08				
		1,987,042	2.46				
Israel							
36,760	Check Point Software Technologies Limited	3,590,717	4.44				
Japan							
5,018	FANUC Corporation	996,895	1.23				
Luxembourg							
66,719	Tenaris SA	2,427,904	3.00				
Mexico							
94,391	Banco Santander Mexico SA Institucion de Banca Multiple Grupo Financiero Santand	631,476	0.78				
176,177	Formento Economico Mexicano SAB de CV	1,568,099	1.94				
1,062,936	GMexico Transportes SAB de CV	1,567,710	1.94				
204,460	Promotora y Operadora de Infraestructura SAB de CV	1,845,739	2.28				
		5,613,024	6.94				
Poland							
133,019	Eurocash SA	770,980	0.95				
Russia							
4,359	Magnit PJSC	319,786	0.40				
1,922,527	Moscow Exchange MICEX-RTS PJSC	3,329,181	4.12				
11,604	Polyus PJSC	778,381	0.96				
		4,427,348	5.48				

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

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

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised gain US\$	% of Net Assets
US\$4,155,151	CNY27,475,760	20 September 2018	3	27,152	0.03
Total unrealised gain on forward currency contracts				27,152	0.03
Total financial assets at fair value through profit or loss - trading				69,543,232	86.04

Financial liabilities at fair value through profit or loss

Nominal Description	Fair Value US\$	% of Net Assets
Contracts for difference		
China		
748,523 Zhengzhou Yutong Bus Company Limited	(78,155)	(0.10)
Taiwan		
227,306 Hon Hai Precision Industry Company Limited	(198,104)	(0.25)
100,012 Taiwan Semiconductor Manufacturing Company Limited	(12,668)	(0.02)
	(210,772)	(0.27)
United Arab Emirates		
600,074 Emaar Properties PJSC	(457,892)	(0.57)
Vietnam		
209,250 Vietnam Dairy Products JSC	(132,442)	(0.16)
Total contracts for difference	(879,261)	(1.10)

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

Forward currency contracts (note 4)**

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised loss US\$	% of Net Assets
AED7,745,024	US\$2,109,000	20 September 2018	2	(546)	(0.00)
US\$3,303,820	AED12,143,850	20 September 2018	1	(2,141)	(0.00)
US\$1,875,602	SAR7,037,258	20 September 2018	1	(1,075)	(0.00)
Total unrealised loss on forward currency contracts				(3,762)	(0.00)
Total financial liabilities at fair value through profit or loss - trading				(883,023)	(1.10)
Total financial assets at fair value through profit or loss - trading				69,543,232	86.04
Total financial liabilities at fair value through profit or loss - trading				(883,023)	(1.10)
Other net assets				12,169,384	15.06
Net Assets Attributable to Holders of Redeemable Participating Shares				80,829,593	100.00

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

Classification

(a) Exchange traded derivative instruments

(b) OTC financial derivative instruments

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

*Transferable securities dealt on another regulator market

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

Analysis of Total Assets

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

Transferable securities as described in # above

OTC financial derivative instruments described in classification (b) above

% of Total Assets
64.81
4.04
1.80
29.35
100.00

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

Financial assets at fair value through profit or loss

Nominal	Description	Fair Value US\$	% of Net Assets	Nominal	Description	Fair Value US\$	% of Net Assets
Corporate bonds				Credit default swaps (b) (continued)			
China				United States (continued)			
5,400,000	Sinopec Group Overseas Development 2016 Limited 1.75% 29/09/2019	5,302,444	0.16	13,000,000	Republic of Indonesia 100bps 20 June 2022_ HSBC	43,191	0.00
				10,000,000	Republic of Indonesia 100bps 20 June 2022_ HSBC	33,224	0.00
				11,000,000	Republic of Indonesia 131bps 20 June 2022_Citi	36,546	0.00
				(16,200,000)	Republic of Philippines 100bps 20 December 2019_Barcays	160,400	0.00
Mexico*				15,000,000	Republic of South Africa 100bps 20 December 2022_Barcays	615,781	0.02
11,314,000	Petroleos Mexicanos 8% 05/03/2019	11,739,067	0.36	23,000,000	Republic of South Africa 100bps 20 June 2023_Barcays	1,174,268	0.04
3,436,000	Petroleos Mexicanos 6% 03/05/2020	3,554,113	0.11	14,500,000	Republic of South Africa 100bps 20 June 2023_Citi	740,299	0.02
		15,293,180	0.47	10,500,000	Republic of South Africa 100bps 20 June 2023_HSBC	536,079	0.02
Peru				17,500,000	Republic of South Africa 100bps 20 June 2023_JP	893,465	0.03
7,683,000	Corp Financiera de Desarrollo SA 3.25% 15/07/2019	7,683,000	0.24	15,000,000	Republic of South Africa 100bps 20 December 2022_Barcays	615,781	0.02
United Arab Emirates				11,000,000	Republic of South Africa 100bps 20 December 2022_Citi	451,572	0.01
11,083,000	ICICI Bank Limited 4.8% 22/05/2019	11,209,844	0.35	15,200,000	Republic of South Africa Government International Bond 1	623,991	0.02
United Kingdom				15,200,000	Republic of South Africa Government International Bond 1	623,991	0.02
2,600,000	State Bank of India 3.622% 17/04/2019	2,602,730	0.08	37,000,000	Republic of South Africa Government International Bond 1	1,518,926	0.05
Virgin Islands (British)				14,000,000	Republic of South Africa Government International Bond 1	428,338	0.01
1,000,000	Sinopec Group Overseas Development 2014 Limited 2.75% 10/04/2019	996,875	0.03	15,200,000	Republic of South Africa Government International Bond 1	623,991	0.02
4,550,000	CNPC General Capital Limited 2.75% 14/05/2019	4,532,369	0.14	15,000,000	Republic of South Africa Government International Bond 1	458,934	0.01
34,188,000	Sinopec Group Overseas Development 2013 Limited 2.5% 17/10/2018	34,136,718	1.06	9,000,000	Republic of South Africa Government International Bond 1	275,360	0.01
3,250,000	Sinopec Group Overseas Development 2016 Limited 2.125% 03/05/2019	3,222,440	0.10	20,400,000	Republic of South Africa Government International Bond 1	837,462	0.03
		42,888,402	1.33	20,400,000	Republic of South Africa Government International Bond 1	837,462	0.03
				16,100,000	Republic of South Africa Government International Bond 1	660,938	0.02
Total corporate bonds				17,800,000	Republic of South Africa Government International Bond 1	730,726	0.02
		84,979,600	2.63	3,500,000	Republic of Turkey 100bps 20 December 2022_JP	254,023	0.01
Credit default swaps (b)				3,500,000	Republic of Turkey 100bps 20 December 2022_JP	254,023	0.01
United States				15,000,000	Republic of Turkey 100bps 20 June 2022_Barcays	904,465	0.03
38,500,000	Fed Republic of Brazil 100bps 20 December 2022_Barcays	2,342,534	0.07	35,000,000	Republic of Turkey 100bps 20 June 2022_Barcays	2,110,418	0.07
57,900,000	Fed Republic of Brazil 100bps 20 December 2022_Citi	3,522,927	0.11	12,000,000	Republic of Turkey 100bps 20 June 2022_Barcays	723,572	0.02
54,000,000	Fed Republic of Brazil 100bps 20 June 2023_Barcays	3,991,785	0.12	10,000,000	Republic of Turkey 100bps 20 June 2022_Citi	602,976	0.02
19,000,000	Fed Republic of Brazil 100bps 20 June 2023_Barcays	1,404,517	0.04	10,000,000	Republic of Turkey 100bps 20 June 2022_GS	602,976	0.02
4,500,000	Fed Republic of Brazil 100bps 20 June 2023_Barcays	332,649	0.01	6,500,000	Russian Federation 100bps 20 December 2021_ Barcays	30,022	0.00
21,500,000	Fed Republic of Brazil 100bps 20 June 2023_Barcays	1,589,322	0.05	12,000,000	Russian Federation 100bps 20 December 2021_ Barcays	55,427	0.00
100,500,000	Fed Republic of Brazil 100bps 20 June 2023_Barcays	7,429,156	0.23	9,000,000	Russian Federation 100bps 20 December 2021_ JP	41,569	0.00
50,500,000	Fed Republic of Brazil 100bps 20 June 2023_GS	3,733,059	0.12	13,000,000	Russian Federation 100bps 20 December 2022_Barcays	174,864	0.01
18,000,000	Fed Republic of Brazil 100bps 20 June 2023_HSBC	1,330,595	0.04	14,500,000	Russian Federation 100bps 20 June 2021_ Barcays	19,567	0.00
14,000,000	Fed Republic of Brazil 100bps 20 June 2023_HSBC	1,034,907	0.03	14,000,000	Russian Federation 100bps 20 June 2022_Barcays	109,005	0.00
21,500,000	Fed Republic of Brazil 100bps 20 June 2023_JP	1,589,322	0.05	15,000,000	Russian Federation 100bps 20 June 2022_Barcays	116,791	0.00
19,250,000	Federation of Malaysia 100bps 20 June 2023_Barcays	65,943	0.00	17,400,000	Russian Federation 100bps 20 June 2022_Barcays	135,478	0.00
36,000,000	Federation of Malaysia 100bps 20 June 2023_HSBC	123,322	0.00	9,000,000	Russian Federation 100bps 20 June 2022_Citi	70,075	0.00
36,000,000	Federation of Malaysia 100bps 20 June 2023_HSBC	123,322	0.00	15,000,000	Russian Federation 100bps 20 June 2022_Citi	116,791	0.00
70,500,000	Federation of Malaysia 100bps 20 June 2023_HSBC	241,506	0.01	9,000,000	Russian Federation 100bps 20 June 2022_Citi	70,075	0.00
10,000,000	Lebanese Republic 100bps 20 December 2022_Barcays	2,128,909	0.07			87,491,031	2.72
6,250,000	Lebanese Republic 100bps 20 December 2019_Barcays	485,432	0.02	Total credit default swaps			
6,200,000	Lebanese Republic 100bps 20 December 2021_Barcays	1,071,580	0.03			87,491,031	2.72
9,000,000	Lebanese Republic 100bps 20 December 2021_Barcays	1,555,520	0.05	Government bonds			
2,700,000	Lebanese Republic 100bps 20 December 2021_Barcays	466,655	0.01	Brazil			
7,000,000	Lebanese Republic 100bps 20 December 2022_BoA	1,490,236	0.05	3,600,000	Banco Nacional de Desenvolvimento Economico e Social 4% 14/04/2019*	3,614,994	0.12
10,000,000	Lebanese Republic 100bps 20 December 2022_DB	2,128,909	0.07	2,000,000	Banco Nacional de Desenvolvimento Economico e Social 6.5% 10/06/2019	2,054,830	0.06
6,600,000	Lebanese Republic 100bps 20 December 2022_DB	1,405,080	0.04			5,669,824	0.18
7,300,000	Lebanese Republic 100bps 20 December 2022_DB	1,554,103	0.05	Colombia			
10,000,000	Lebanese Republic 100bps 20 December 2022_GS	2,128,909	0.07	22,850,000	Colombia Government International Bond 7.375% 18/03/2019	23,580,856	0.73
7,725,000	Lebanese Republic 100bps 20 June 2021_Barcays	1,169,161	0.04	Indonesia			
10,000,000	Lebanese Republic 100bps 20 June 2022_GS	1,928,838	0.06	18,935,000	Indonesia Government International Bond 11.625% 04/03/2019	20,059,171	0.62
10,000,000	Lebanese Republic 100bps 20 June 2022_GS	1,928,838	0.06	10,100,000	Indonesia Government International Bond 5.875% 13/03/2020	10,535,563	0.33
5,000,000	Lebanese Republic 100bps 20 June 2022_GS	964,419	0.03			30,594,734	0.95
25,000,000	Lebanese Republic 100bps 20 June 2022_Barcays	4,822,095	0.15	South Africa			
15,000,000	Lebanese Republic 100bps 20 June 2022_Barcays	2,893,257	0.09	47,130,000	Republic of South Africa 6.875% 27/05/2019	48,475,562	1.51
5,000,000	Lebanese Republic 100bps 20 June 2022_Barcays	964,419	0.03	1,400,000	South Africa Government International Bond 5.5% 03/09/2020	1,438,500	0.04
10,000,000	Lebanese Republic 100bps 20 June 2022_Barcays	1,928,838	0.06			49,914,062	1.55
10,500,000	Lebanese Republic 100bps 20 June 2022_Barcays	2,025,280	0.06	United States			
4,800,000	Lebanese Republic 500bps 20 June 2021_Barcays	726,469	0.02	150,000,000	United States Treasury Bill 0% 16/08/2018	149,660,825	4.65
5,000,000	Lebanese Republic 500bps 20 June 2022_Barcays	325,890	0.01	311,000,000	United States Treasury Bill 0% 13/09/2018 #	309,821,658	9.63
(11,500,000)	Republic of Colombia 100bps 20 December 2019_CS	81,089	0.00	151,000,000	United States Treasury Bill 0% 02/08/2018	150,770,649	4.69
15,000,000	Republic of Indonesia 100bps 20 December 2022_HSBC	150,648	0.00	100,000,000	United States Treasury Bill 0% 23/08/2018 #	99,737,424	3.10
20,100,000	Republic of Indonesia 100bps 20 December 2022_Barcays	201,868	0.01	20,000,000	United States Treasury Bill 0% 06/09/2018 #	19,931,784	0.62
25,000,000	Republic of Indonesia 100bps 20 December 2022_Barcays	251,079	0.01	177,000,000	United States Treasury Bill 0% 20/09/2018 #	176,265,708	5.48
19,000,000	Republic of Indonesia 100bps 20 December 2022_Citi	190,820	0.01	771,500,000	United States Treasury Bill 0% 04/10/2018 #	767,705,138	23.86
14,500,000	Republic of Indonesia 100bps 20 December 2022_Citi	145,626	0.00	88,000,000	United States Treasury Bill 0% 15/11/2018 #	87,338,251	2.71
22,300,000	Republic of Indonesia 100bps 20 December 2022_GS	223,963	0.01	752,300,000	United States Treasury Note/Bond 2.875% 15/05/2028	753,545,907	23.43
17,500,000	Republic of Indonesia 100bps 20 December 2022_HSBC	175,755	0.01			2,514,777,344	78.17
35,500,000	Republic of Indonesia 100bps 20 December 2022_HSBC	356,533	0.01	Total government bonds			
16,500,000	Republic of Indonesia 100bps 20 December 2022_UBS	165,712	0.01			2,624,536,820	81.58
16,500,000	Republic of Indonesia 100bps 20 December 2022_UBS	165,712	0.01				
12,600,000	Republic of Indonesia 100bps 20 December 2022_HSBC	126,544	0.00				
9,000,000	Republic of Indonesia 100bps 20 June 2022_Barcays	29,901	0.00				
10,000,000	Republic of Indonesia 100bps 20 June 2022_Citi	33,224	0.00				

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

Nominal	Description	Fair Value US\$	% of Net Assets
Interest rate swaps (b)			
Brazil			
(138,000,000)	Payable BRL 8.805% Vs BRL CDI OBP 04 January 2021	4,585	0.00
(95,500,000)	Payable BRL 8.65% Vs BRL CDI OBP 04 January 2021	113,612	0.00
		<u>118,197</u>	<u>0.00</u>
Total interest rate swaps		<u>118,197</u>	<u>0.00</u>

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

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

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised gain US\$	% of Net Assets
€1,504,233,145	US\$1,754,038,615	06 July 2018	17	3,078,686	0.10
£14,853	US\$19,449	06 July 2018	1	166	0.00
TRY162,631,85	US\$31,490,000	13 November 2018	2	2,008,012	0.06
US\$41,865,313	ARS1,197,347,947	18 July 2018	1	1,215,008	0.04
US\$79,856,881	ARS2,268,616,830	23 July 2018	4	3,250,652	0.10
US\$315,146,55	BRL1,086,212,909	03 July 2018	6	32,963,076	1.02
US\$156,647,00	COP455,084,754,00	09 October 2018	9	2,440,024	0.08
US\$88,709	€75,862	06 July 2018	3	94	0.00
US\$174,123,70	€139,986,447	19 July 2018	2	10,440,966	0.32
US\$275,680,00	TRY1,319,681,448	13 November 2018	3	3,859,300	0.12
US\$132,469	£100,072	06 July 2018	1	309	0.00
US\$167,369,78	IDR2,332,249,800,00	27 August 2018	10	5,845,685	0.18
US\$77,819,093	ZAR920,051,234	31 July 2018	2	10,973,677	0.34
Total unrealised gain on forward currency contracts				76,075,655	2.36
Total financial assets at fair value through profit and loss - trading				2,873,201,303	89.29

Man Funds VI Plc

Unaudited schedule of investments as at 30 June 2018 (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		
7,800,000 Argentine Republic 500bps 20 June 2023_Barcays	(121,718)	(0.00)
10,100,000 Argentine Republic 500bps 20 June 2023_Citi	(157,609)	(0.00)
22,000,000 Argentine Republic 500bps 20 June 2023_Citi	(343,307)	(0.01)
65,150,000 Argentine Republic 500bps 20 June 2023_Citi	(1,016,656)	(0.04)
25,000,000 Argentine Republic 500bps 20 June 2023_GS	(390,121)	(0.01)
22,400,000 Argentine Republic 500bps 20 June 2023_GS	(349,549)	(0.02)
25,000,000 Argentine Republic 500bps 20 June 2023_GS	(390,121)	(0.02)
42,500,000 Kingdom of Saudi Arabia 100bps 20 December 2022_Barcays	(320,777)	(0.02)
10,000,000 Kingdom of Saudi Arabia 100bps 20 December 2022_Barcays	(75,477)	(0.00)
13,000,000 Kingdom of Saudi Arabia 90bps 20 December 2022_Citi	(98,120)	(0.00)
46,300,000 Republic of Korea 100bps 20 June 2023_Barcays	(1,069,750)	(0.04)
12,000,000 Republic of Colombia 100bps 20 December 2021_CS	(46,582)	(0.00)
7,000,000 Republic of Indonesia 100bps 20 December 2021_Barcays	(5,334)	(0.00)
8,500,000 Republic of Indonesia 100bps 20 December 2021_Barcays	(6,477)	(0.00)
15,500,000 Republic of Indonesia 100bps 20 December 2021_HSBC	(11,810)	(0.00)
3,750,000 Republic of Kazakhstan 100bps 20 December 2021_Barcays	(45,352)	(0.00)
6,000,000 Republic of Kazakhstan 100bps 20 December 2021_Barcays	(72,564)	(0.00)
8,000,000 Republic of Kazakhstan 100bps 20 December 2021_Barcays	(96,752)	(0.00)
6,500,000 Republic of Kazakhstan 100bps 20 December 2021_JP	(78,611)	(0.00)
5,000,000 Republic of Kazakhstan 100bps 20 December 2021_JP	(60,470)	(0.00)
10,000,000 Republic of Kazakhstan 100bps 20 June 2022_Barcays	(103,266)	(0.00)
10,000,000 Republic of Kazakhstan 100bps 20 June 2022_Nomura	(103,266)	(0.00)
15,000,000 Republic of Kazakhstan 100bps 20 June 2022_Nomura	(154,898)	(0.00)
8,700,000 Republic of Kazakhstan 195bps 20 December 2021_Citi	(105,217)	(0.00)
	<u>(5,223,804)</u>	<u>(0.16)</u>
Total credit default swaps	<u>(5,223,804)</u>	<u>(0.16)</u>
Interest rate swaps		
Brazil		
(342,800,000) Payable BRL 10.355% Vs CDI OBP 04 January 2021	(3,625,425)	(0.11)
(364,100,000) Payable BRL 10.26% Vs CDI OBP 04 January 2021	(3,632,368)	(0.11)
(90,000,000) Payable BRL 10.04% Vs CDI OBP 04 January 2021	(771,922)	(0.02)
(709,700,000) Payable BRL 9.53% Vs CDI OBP 04 January 2021	(3,810,139)	(0.12)
(77,700,000) Payable BRL 9.075% Vs CDI OBP 04 January 2021	(193,885)	(0.01)
(801,500,000) Payable BRL 9.17% Vs CDI OBP 04 January 2021	(2,486,332)	(0.08)
(165,300,000) Payable BRL 9.1175% Vs CDI OBP 04 January 2021	(374,882)	(0.01)
(136,000,000) Payable BRL 9.19% Vs CDI OBP 04 January 2021	(332,177)	(0.01)
(174,700,000) Payable BRL 9.3% Vs BRL CDI OBP 04 January 2021	(684,866)	(0.02)
(185,400,000) Payable BRL 8.745% Vs BRL CDI OBP 04 January 2021	(69,511)	(0.00)
(104,700,000) Payable BRL 8.8525% Vs BRL CDI OBP 04 January 2021	(115,141)	(0.00)
	<u>(16,096,648)</u>	<u>(0.49)</u>
Total interest rate swaps	<u>(16,096,648)</u>	<u>(0.49)</u>

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

Forward currency contracts (note 4)**

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised loss US\$	% of Net Assets
AUD139,336,50	US\$103,421,524	06 July 2018	1	(474,142)	(0.01)
ARS1,197,347,	US\$42,950,000	18 July 2018	5	(2,299,695)	(0.07)
ARS2,268,616,	US\$79,501,000	23 July 2018	6	(2,894,771)	(0.09)
ARS1,067,473,	US\$37,740,000	25 July 2018	5	(1,771,094)	(0.06)
ARS2,185,920,	US\$78,028,056	23 November 2018	4	(11,190,120)	(0.35)
ARS1,732,345,	US\$55,034,041	26 November 2018	3	(2,183,395)	(0.07)
ARS2,086,761,	US\$65,930,773	28 November 2018	3	(2,362,378)	(0.07)
ARS1,046,304,	US\$37,169,543	29 November 2018	3	(5,320,020)	(0.17)
BRL1,086,212,	US\$296,039,000	03 July 2018	10	(13,855,516)	(0.43)
CHF6,646,405	US\$6,729,538	06 July 2018	2	(32,401)	(0.00)
€312,171	US\$365,035	06 July 2018	3	(384)	(0.00)
€140,362,558	US\$165,709,026	19 July 2018	4	(1,586,506)	(0.05)
£30,955,620	US\$41,050,909	06 July 2018	6	(169,525)	(0.01)
IDR69,485,000,	US\$5,000,000	27 August 2018	1	(187,692)	(0.01)
NOK420,807	US\$51,743	06 July 2018	1	(98)	(0.00)
SEK5,295	US\$595	06 July 2018	1	(3)	(0.00)
TRY1,151,863,	US\$248,300,000	13 November 2018	12	(11,045,494)	(0.33)
US\$4,516,120	€3,878,444	06 July 2018	15	(14,348)	(0.00)
US\$435,176	€376,111	19 July 2018	1	(4,602)	(0.00)
US\$184	£140	06 July 2018	1	(1)	(0.00)
ZAR922,044,92	US\$72,846,000	31 July 2018	6	(5,855,735)	(0.18)
Total unrealised loss on forward currency contracts				(61,247,920)	(1.90)
Total financial liabilities at fair value through profit or loss - trading				(82,568,372)	(2.55)
Total financial assets at fair value through profit or loss - trading				2,873,201,303	89.29
Total financial liabilities at fair value through profit or loss - trading				(82,568,372)	(2.55)
Other net assets				426,716,461	13.26
Net Assets Attributable to Holders of Redeemable Participating Shares				3,217,349,392	100.00

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

Classification

(a) Exchange traded derivative instruments

(b) OTC financial derivative instruments

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

*Transferable securities dealt on another regulator market

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

Analysis of Total Assets

Transferable securities listed on an official stock exchange

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

Transferable securities as described in # above

Transferable securities as described in * above

OTC financial derivative instruments described in classification (b) above

Other current assets

% of Total Assets
36.88
0.00
43.81
0.57
4.91
13.83
100.00

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

Financial assets at fair value through profit or loss

Nominal	Description	Fair Value US\$	% of Net Assets	Nominal	Description	Fair Value US\$	% of Net Assets
Contracts for difference (b)				Equities (continued)			
France				United States			
(3,742)	Soitec	5,988	0.00	40,769	Adobe Systems Inc	9,939,890	2.81
23,309	Teleperformance	651,547	0.19	9,715	Alphabet Inc	10,970,081	3.10
34,529	Ubisoft Entertainment	825,275	0.23	4,236	Amazon.com Inc	7,200,353	2.04
		1,482,810	0.42	140,878	Applied Materials Inc	6,507,155	1.84
Germany				15,428	Broadcom Inc	3,743,450	1.06
(11,809)	1&1 Drillisch	47,207	0.01	16,021	Coherent Inc	2,506,005	0.71
(8,697)	Sitronic AG	164,128	0.05	135,094	Comcast Corporation	4,432,434	1.25
		211,335	0.06	44,237	Facebook Inc	8,596,134	2.43
Israel				34,531	Intuit Inc	7,054,856	2.00
(14,412)	Check Point Software Tech	12,373	0.00	51,560	Mastercard Inc	10,132,571	2.86
Netherlands				83,629	Microsoft Corporation	8,246,656	2.33
(18,368)	ASML Holding NV	71,839	0.02	64,899	PayPal Holdings Inc	5,404,140	1.53
Poland				32,610	Texas Instruments Inc	3,595,253	1.02
48,974	CD Projekt	243,017	0.07	82,292	Visa Inc	10,899,575	3.08
Taiwan				51,896	Walt Disney Company	5,439,220	1.54
(313,541)	Himax Technologies Inc	98,152	0.03	76,404	Worldpay Inc	6,248,319	1.77
(69,704)	Taiwan Semiconductor-SP	295,858	0.08	48,915	XPO Logistics Inc	4,900,305	1.39
(214,157)	Taiwan Taix Electron IX	102,500	0.03			115,816,397	32.76
		496,510	0.14	Total equities			
United Kingdom						155,261,336	43.89
698	FTSE 100 INDEX	313,328	0.10	Futures contracts (a)			
(274,171)	Purplebricks Group Plc	42,527	0.01	Germany			
(412,238)	Sage Group Plc	88,059	0.02	(89)	EURO STOXX 50 September 2018	83,130	0.02
(124,614)	WPP Plc	104,332	0.03	United States			
		548,246	0.16	(96)	NASDAQ 100 E-MINI September 2018	210,528	0.06
United States				(66)	S&P500 EMINI Futures September 2018	201,300	0.06
(578,319)	Groupon Inc	168,194	0.05			411,828	0.12
(48,517)	Hewlett Packard Enterprise	53,948	0.02	Total futures contracts			
(7,392)	IBM US	40,134	0.01			494,958	0.14
(34,719)	Intel Corporation	160,575	0.05	Government bonds			
(10,497)	Lam Research Organisation	80,408	0.02	United States			
(104,701)	Market Vectors Semiconductor	43,003	0.01	15,000,000	United States Treasury Bill 0% 04/10/2018#	14,926,218	4.22
(76,027)	MSGLITS2	202,070	0.06	10,000,000	United States Treasury Bill 0% 05/07/2018#	9,998,631	2.83
(44,645)	MSGLITSO	48,964	0.01	25,000,000	United States Treasury Bill 0% 12/07/2018	24,988,469	7.06
(69,636)	Nielsen Holdings	21,573	0.01	15,000,000	United States Treasury Bill 0% 13/09/2018#	14,943,167	4.23
(24,583)	Oracle Corporation Swap	31,353	0.01	3,000,000	United States Treasury Bill 0% 25/10/2018#	2,981,487	0.84
(43,366)	Qorvo Inc	20,992	0.01	5,000,000	United States Treasury Bill 0% 08/11/2018	4,964,574	1.40
(29,900)	SPDR DJIA Trust	72,931	0.02			72,802,546	20.58
(29,031)	Universal Display Corporation	261,708	0.06	Total government bonds			
(46,138)	Yelp Inc	49,318	0.01			72,802,546	20.58
		1,255,171	0.35	Option contract (b)			
Total contracts for difference				United States			
		4,321,301	1.22	15	July 2018 Puts on NDX Put 6960 13/07/2018	101,025	0.03
Equities				Total option contract			
Austria						101,025	0.03
20,489	ams AG	1,522,411	0.43	Total return swap (b)			
Brazil				South Korea			
48,677	PageSeguro Digital Limited	1,350,787	0.38	(16,747,904)	KOSPI2 Index Futures September 2018 (KMU8 13-September 2018)	435,797	0.12
China				Total total return swap			
20,429	Alibaba Group Holding Limited	3,790,192	1.07			435,797	0.12
81,210	Ctrip.com International Limited	3,868,032	1.09				
189,991	Tencent Holdings Limited	9,536,541	2.70				
		17,194,765	4.86				
Finland							
616,124	Nokia OYJ	3,546,423	1.00				
Germany							
89,104	HelloFresh SE	1,359,716	0.38				
213,797	Infineon Technologies AG	5,449,175	1.54				
		6,808,891	1.92				
Netherlands							
18,834	NXP Semiconductors NV	2,057,991	0.58				
35,043	Takeaway.com Holding BV	2,340,307	0.66				
		4,398,298	1.24				
Singapore							
52,892	Sea Limited	793,380	0.22				
Sweden							
22,765	Spotify Technology SA	3,829,984	1.08				

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
€231,884,164	US\$270,394,666	06 July 2018	10	472,704	0.13
£37,790	US\$49,489	06 July 2018	2	417	0.00
US\$3,116,300	CHF 3,061,199	12 July 2018	2	30,105	0.01
US\$882,146	DKK 5,540,144	12 July 2018	1	13,119	0.00
US\$125,501	€107,325	06 July 2018	3	132	0.00
US\$17,802,649	€15,065,593	12 July 2018	2	196,238	0.06
US\$16,389	£12,376	06 July 2018	3	46	0.00
US\$440,089	£329,309	12 July 2018	1	5,064	0.00
US\$10,861,802	HKD 85,199,347	12 July 2018	4	391	0.00
Total unrealised gain on forward currency contracts				718,216	0.20
Total financial assets at fair value through profit & loss - trading				234,135,179	66.19

Financial liabilities at fair value through profit or loss

Nominal	Description	Fair Value US\$	% of Net Assets
Contracts for difference			
France			
(83,147)	Eutelsat Communications	(89,499)	(0.03)
(24,561)	Talend SA	(155,492)	(0.04)
		<u>(244,991)</u>	<u>(0.07)</u>
South Korea			
106,721	Samsung Electronics Company Limited	(626,607)	(0.18)
Sweden			
(871,101)	Telefonaktiebolaget LM Ericsson	(962,439)	(0.27)
Switzerland			
326,988	ST Microelectronics NV	(243,999)	(0.07)
Taiwan			
20,632	Largan Precision Company Limited	(111,715)	(0.03)
United Kingdom			
(290,396)	Auto Trader Group Plc-WI	(198,832)	(0.06)
1,676,845	Boohoo.com Plc	(95,335)	(0.03)
(76,787)	Daily Mail & General Tst-A NV	(53,286)	(0.02)
(140,680)	Just Eat Plc-WI	(54,464)	(0.02)
(174,995)	Moneysupermarket.com Group Plc	(6,408)	(0.00)
(615,632)	Pearson Plc	(642,129)	(0.18)
(93,395)	Unilever NV	(129,973)	(0.04)
		<u>(1,180,427)</u>	<u>(0.33)</u>
United States			
(33,697)	Activision Blizzard Inc	(266,334)	(0.08)
(38,540)	Alarm.com Holdings Inc	(17,445)	(0.00)
(44,060)	Apple Inc	(188,134)	(0.05)
(12,498)	Cognex Corporation	(13,855)	(0.00)
(7,960)	Microchip Technology Inc	(1,241)	(0.00)
(3,783)	Netflix Inc	(162,356)	(0.05)
(49,991)	Omnicom Group Inc	(164,191)	(0.05)
(180,308)	SNAP Inc - A	(25,461)	(0.01)
(5,024)	Tesla Inc	(305,938)	(0.09)
(24,846)	Tripadvisor Inc	(310,937)	(0.09)
(25,659)	Wayfair Inc- Class A	(765,945)	(0.22)
(370,845)	Western Union Company	(147,190)	(0.04)
(9,065)	Zillow Group Inc - C	(29,555)	(0.01)
		<u>(2,398,582)</u>	<u>(0.68)</u>
Total contracts for difference		<u>(5,768,760)</u>	<u>(1.63)</u>
Future contract			
Hong Kong			
(275)	MINI HSI Index Futures July 2018	(9,825)	(0.00)
Total future contract		<u>(9,825)</u>	<u>(0.00)</u>

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

Forward currency contracts (note 4)*

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised loss US\$	% of Net Assets
CHF 4,978,080	US\$5,040,345	06 July 2018	2	(24,269)	(0.01)
€10,955	US\$12,810	06 July 2018	1	(13)	(0.00)
£28,733,348	US\$38,103,179	06 July 2018	6	(156,628)	(0.04)
SEK 5,298	US\$596	06 July 2018	1	(3)	(0.00)
US\$13,746	CHF 13,659	06 July 2018	1	(17)	(0.00)
US\$6,578,934	€5,671,337	06 July 2018	13	(45,841)	(0.01)
US\$3,112,000	€2,687,810	12 July 2018	1	(29,110)	(0.01)
US\$24,469	£18,608	06 July 2018	1	(105)	(0.00)
US\$1,321,982	HKD 10,370,789	12 July 2018	3	(111)	(0.00)
Total unrealised loss on forward currency contracts				(256,097)	(0.07)
Total financial liabilities at fair value through profit & loss - trading				(6,034,682)	(1.71)
Total financial assets at fair value through profit & loss - trading				234,135,179	66.19
Total financial liabilities at fair value through profit & loss - trading				(6,034,682)	(1.71)
Other net assets				125,649,774	35.52
Net Assets Attributable to Holders of Redeemable Participating Shares				353,750,271	100.00

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

Classifications :

(a) Exchange traded derivative instruments

(b) OTC financial derivatives instruments

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

* Transferable securities dealt on another regulator market

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

Analysis of Total Assets

Transferable securities listed on an official stock exchange

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

OTC financial derivative instruments described in classification (b) above

Transferable Securities as described in # above

Other current assets

% of Total Assets
50.77
0.14
1.53
11.75
35.81
100.00

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

Financial assets at fair value through profit or loss

Nominal	Description	Fair Value £	% of Net Assets
Contracts for difference (b)			
Ireland			
151,505	Ryanair Holdings Plc	36,873	0.03
Netherlands			
186,675	Royal Dutch Shell Plc	308,501	0.28
United Kingdom			
100,129	Abcam Plc	314,405	0.29
66,881	AstraZeneca Plc	206,539	0.19
(416,816)	Aviva Plc	35,482	0.03
732,788	B&M European Value Retail SA	63,152	0.06
178,699	Big Yellow Group Plc	249,330	0.23
395,312	BP Plc	249,017	0.23
(162,740)	British Land Company Plc	15,600	0.01
(411,924)	Dairy Crest Group Plc	384,153	0.35
39,669	Dechra Pharmaceuticals Plc	252,383	0.23
(191,868)	DFS Furniture Limited	42,420	0.04
116,769	Diageo Plc	274,229	0.25
225,484	Greene King Plc	3,364	0.00
(56,555)	Greggs Plc	141,008	0.13
235,838	HSBC Holdings Plc	974	0.00
(284,629)	International Consolidated Airlines Group SA	71,432	0.07
(137,461)	Kier Group Plc	150,043	0.14
(483,594)	Kingfisher Plc	87,827	0.08
(799,632)	Legal & General Group Plc	41,592	0.04
(4,083,734)	Lloyds Banking Group Plc	136,273	0.13
97,137	London Stock Exchange Plc	547,871	0.50
(724,216)	Marks & Spencer Group Plc	27,421	0.03
49,835	Rio Tinto Plc	167,941	0.15
(922,809)	Royal Bank of Scotland Group Plc	149,589	0.14
246,339	RSA Insurance Group Plc	26,225	0.02
(408,116)	Sage Group Plc	38,653	0.04
122,571	Shaftesbury Plc	4,968	0.00
(94,334)	WH Smith Plc	55,562	0.05
144,523	WPP Plc	16,500	0.02
		3,753,953	3.45
Total contracts for difference		4,099,327	3.77
Equities			
Jersey			
1,825,797	Breedon Aggregates Limited	1,500,805	1.38
United Kingdom			
858,722	Medica Group Plc	1,119,773	1.03
240,223	Patisserie Holdings Plc	1,129,048	1.04
		2,248,821	2.07
United States			
34,604	Philip Morris International Inc	2,116,211	1.94
Total equities		5,865,837	5.39
Government bonds#			
United Kingdom			
6,000,000	United Kingdom Treasury Bill 0% 01/10/2018	5,991,270	5.50
4,000,000	United Kingdom Treasury Bill 0% 03/12/2018	3,990,300	3.67
15,000,000	United Kingdom Treasury Bill 0% 05/11/2018	14,969,475	13.75
10,000,000	United Kingdom Treasury Bill 0% 03/09/2018	9,991,150	9.18
5,000,000	United Kingdom Treasury Bill 0% 12/11/2018	4,989,575	4.58
8,000,000	United Kingdom Treasury Bill 0% 17/09/2018	7,992,800	7.34
5,000,000	United Kingdom Treasury Bill 0% 19/11/2018	4,988,550	4.58
5,000,000	United Kingdom Treasury Bill 0% 20/08/2018	4,996,875	4.59
8,000,000	United Kingdom Treasury Bill 0% 23/07/2018	7,997,960	7.35
		65,907,955	60.54
Total government bonds		65,907,955	60.54
Total financial assets at fair value through profit & loss - trading		75,873,119	69.70

Financial liabilities at fair value through profit or loss

Nominal Description	Fair Value £	% of Net Assets
Contracts for difference		
United Kingdom		
111,004 Alfa Financial Software H	(391,400)	(0.36)
19,468 Aveva Group Plc	(30,975)	(0.03)
(256,987) BAE Systems Plc	(145,169)	(0.13)
(737,627) Bakkavor Group Plc	(12,129)	(0.01)
(233,676) Compass Group	(176,380)	(0.16)
(9,142) Croda International Plc	(23,083)	(0.02)
(122,203) easyJet Plc	(445,054)	(0.41)
(66,360) Ernis Group Plc	(83,160)	(0.08)
879,237 Equinix Group Plc	(427,381)	(0.39)
(96,913) IMI Plc	(5,333)	(0.00)
99,925 Imperial Brands Plc	(189,655)	(0.17)
(117,504) JD Wetherspoon Plc	(46,384)	(0.04)
(510,693) Johnson Service Group Plc	(2,747)	(0.00)
925,012 Melrose Industries Plc	(174,303)	(0.16)
81,459 Micro Focus International ORD GBP 0.10	(23,233)	(0.02)
89,012 Prudential Plc	(122,620)	(0.11)
(2,284) Russell UK MID 150	(367,755)	(0.34)
(730,875) Sainsbury (J) Plc	(552,098)	(0.51)
(85,227) Severn Trent Plc	(17,731)	(0.02)
76,255 Spectris Plc	(49,733)	(0.05)
(48,917) Unilever Plc	(54,438)	(0.05)
(148,729) United Utilities Group Plc	(112,695)	(0.10)
	<u>(3,453,456)</u>	<u>(3.17)</u>
Total contracts for difference	(3,453,456)	(3.17)
Future contract		
United Kingdom		
(118) FTSE 100 Index Futures September 2018	(43,800)	(0.04)
Total future contract	(43,800)	(0.04)

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

Forward currency contracts (note 4)

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised loss £	% of Net Assets
£1,078,297	US\$1,428,833	19 July 2018	1	(2,953)	(0.00)
JPY 12,381,054,538	£85,300,682	06 July 2018	1	(623,374)	(0.57)
Total unrealised loss on forward currency contracts				(626,327)	(0.58)
Total financial liabilities at fair value through profit & loss - trading				(4,123,583)	(3.79)
Total financial assets at fair value through profit & loss - trading				75,873,119	69.70
Total financial liabilities at fair value through profit & loss - trading				(4,123,583)	(3.79)
Other net assets				37,116,347	34.09
Net Assets Attributable to Holders of Redeemable Participating Shares				108,865,883	100.00

**The forward currency contracts are held with the Bank of New York Mellon and Goldman Sachs International

Classifications :

(a) Exchange traded derivative instruments

(b) OTC financial derivatives instruments

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

* Transferable securities dealt on another regulator 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	5.04
OTC financial derivative instruments described in classification (b) above	3.52
Transferable Securities as described in # above	56.67
Other current assets	34.77
	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 2018 (continued)
Man Alternative Style Risk Premia



Financial assets at fair value through profit or loss

Nominal	Description	Fair Value US\$	% of Net Assets	Nominal	Description	Fair Value US\$	% of Net Assets
Contracts for difference (b)				Equities (continued)			
Finland				Sweden			
(6,587)	Fiskars OYJ ABP	9,021	0.01	336,697	Alfa Laval AB	8,001,541	4.67
(16,360)	Neste OYJ	105,040	0.06	167,924	Electrolux AB	3,829,253	2.24
(226,650)	Sanoma OYJ	330,645	0.19	14,671	Elekta AB	193,514	0.12
		444,706	0.26	272,612	Husqvarna AB	2,590,820	1.51
Germany				88,588	Industrivarden AB	1,720,069	1.00
(18,706)	CTS Eventim AG & Company KGaA	19,026	0.01	169,070	Nordea Bank AB	1,626,188	0.95
(51,847)	Fielmann AG	595,428	0.35	309,884	Svenska Cellulosa AB SCA	3,371,106	1.97
(9,260)	Henkel AG & Company KGaA	2,059	0.00			21,332,491	12.46
(25,613)	Leoni AG	282,993	0.16	Switzerland			
(27,966)	Rheinmetall AG	547,278	0.32	178,336	ABB Limited	3,901,225	2.28
(173,620)	Software AG	299,675	0.17	28,604	Flughafen Zuerich AG	5,830,555	3.40
(93,780)	Talanx AG	444,055	0.26	1,863	Georg Fischer AG	2,384,685	1.39
(56,877)	United Internet AG	387,893	0.23	43,806	Logitech International SA	1,926,590	1.12
		2,578,407	1.50	61,427	Swiss Re AG	5,301,671	3.10
Netherlands						19,344,726	11.29
(37,030)	Koninklijke DSM NV	145,568	0.09	United States			
Norway				52,791	Altice USA Inc	900,614	0.53
(20,080)	Orkla ASA	1,275	0.00	Total equities			
(444,844)	Storebrand ASA	192,103	0.11			101,252,241	59.12
		193,378	0.11	Futures contracts (a)			
Sweden				Australia			
(336,697)	Alfa Laval AB	619,257	0.36	288	Australian 10 Years Bond Futures September 2018	280,774	0.17
(167,924)	Electrolux AB	305,835	0.18	167	Australian 3 Years Bond Futures September 2018	20,710	0.01
(272,612)	Husqvarna AB	49,342	0.03	29	SPI 200 Futures September 2018	38,346	0.02
(88,588)	Industrivarden AB	169,291	0.10			339,830	0.20
(169,070)	Nordea Bank AB	108,334	0.06	Canada			
(309,884)	Svenska Cellulosa AB SCA-B	245,547	0.14	13	S&P/TSX 60 IX Futures September 2018	12,622	0.01
		1,497,606	0.87	European Union			
Switzerland				168	3MO EURO EURIBOR June 2020	53,591	0.03
(178,336)	ABB Limited	217,676	0.13	Germany			
(28,604)	Flughafen Zuerich AG	166,054	0.10	7	EURO BUXL 30 Years Bond Futures September 2018	24,565	0.02
(43,806)	Logitech International SA	7,374	0.00	73	EURO-BOBL Futures September 2018	40,315	0.02
		391,104	0.23	12	EURO-BUND Futures September 2018	1,261	0.00
United States				103	Euro-OAT Futures September 2018	191,805	0.11
(52,791)	Altice USA Inc- A	62,359	0.04	93	EURO-SCHATZ Index Futures September 2018	7,309	0.00
						265,255	0.15
Total contracts for difference							
		5,313,128	3.10	Italy			
Equities				(3)	FTSE/MIB Index Futures September 2018	4,413	0.00
Austria				Japan			
99,441	Erste Group Bank AG	4,150,659	2.42	19	Japan 10 Years Bond (OSE) Future September 2018	21,916	0.01
Denmark				(2)	TOPIX Index Futures September 2018	451	0.00
22,418	Danske Bank A/S	701,714	0.41			22,367	0.01
Finland				South Korea			
11,972	DNA OYJ	286,547	0.17	(26)	KOSPI2 Index Future September 2018	38,044	0.02
6,587	Fiskars OYJ Abp	149,045	0.09	Spain			
16,360	Neste OYJ	1,283,595	0.75	(3)	IBEX 35 Index Futures July 2018	2,138	0.00
371,305	Ramirent OYJ	3,945,006	2.30	United Kingdom			
226,650	Sanoma OYJ	2,299,593	1.34	99	3MO EURO EURIBOR March 2021	12,157	0.01
		7,963,786	4.65	254	3MO EURO EURIBOR September 2019	58,990	0.03
Germany				38	Long Gilt Future September 2018	1,439	0.00
18,706	CTS Eventim AG & Company KGaA	921,219	0.54			72,586	0.04
51,847	Fielmann AG	3,589,664	2.10	United States			
9,260	Henkel AG & Company KGaA	1,029,797	0.60	(5)	MSCI EAFE September 2018	3,480	0.00
22,944	Hochtief AG	4,146,824	2.42	(8)	MSCI Emerging Market Index September 2018	6,680	0.00
11,186	Infineon Technologies AG	285,104	0.17	8	United States 5 Years Note (CBT) September 2018	273	0.00
25,613	Leoni AG	1,300,844	0.76	21	United States Long Bond (CBT) September 2018	13,344	0.01
27,966	Rheinmetall AG	3,087,545	1.80	7	United States Ultra Bond (CBT) Futures September 2018	6,688	0.01
173,620	Software AG	8,090,157	4.72			30,465	0.02
341,825	TAG Immobilien AG	7,515,011	4.39	Total futures contracts			
93,780	Talanx AG	3,424,936	2.00			841,311	0.49
56,877	United Internet AG	3,257,915	1.90				
		36,649,016	21.40				
Netherlands							
37,030	Koninklijke DSM NV	3,723,345	2.17				
46,238	Randstad NV	2,721,933	1.59				
		6,445,278	3.76				
Norway							
20,080	Orkla ASA	175,907	0.10				
444,844	Storebrand ASA	3,588,050	2.10				
		3,763,957	2.20				

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

Nominal	Description	Fair Value US\$	% of Net Assets
Government bonds			
United States			
6,000,000	United States Treasury Bill 0% 26/07/2018#	5,993,111	3.50
8,000,000	United States Treasury Bill 0% 06/09/2018#	7,972,713	4.66
6,000,000	United States Treasury Bill 0% 25/10/2018#	5,962,973	3.48
10,000,000	United States Treasury Bill 0% 15/11/2018#	9,924,801	5.79
		<u>29,853,598</u>	<u>17.43</u>
Total government bonds		<u>29,853,598</u>	<u>17.43</u>

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

Forward currency contracts (note 4) (b)*

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised gain	% of
				US\$	Net Assets
AUD100,000	US\$73,876	02 July 2018	1	8	0.00
CHF2,109,223	€1,800,000	06 July 2018	26	22,716	0.01
CHF200,000	US\$200,567	05 July 2018	2	945	0.00
€300,000	£264,815	02 July 2018	2	670	0.00
€100,000	£88,435	03 July 2018	1	10	0.00
€5,400,000	£4,757,385	10 July 2018	35	25,733	0.02
€200,000	JPY25,686,969	10 July 2018	2	1,618	0.00
€100,000	US\$116,334	02 July 2018	1	445	0.00
€551,000	US\$641,010	12 July 2018	1	2,917	0.00
£200,000	AUD356,528	27 July 2018	4	948	0.00
£1,065,319	€1,200,000	02 July 2018	1	5,318	0.00
£100,000	JPY14,509,480	02 July 2018	1	1,023	0.00
JPY235,714,260	€1,800,000	10 July 2018	2	26,371	0.02
JPY51,266,125	£350,000	26 July 2018	5	1,025	0.00
MXN11,000,000	US\$554,136	27 July 2018	14	2,958	0.00
US\$701,174	AUD923,000	12 July 2018	1	19,203	0.01
US\$16,170,304	AUD21,300,000	18 July 2018	102	432,014	0.25
US\$810,841	BRL2,700,000	03 July 2018	5	109,417	0.06
US\$8,874,897	CAD11,400,000	05 July 2018	38	207,703	0.12
US\$48,766,813	CHF47,700,000	05 July 2018	176	706,359	0.41
US\$664,709	CLP400,000,000	11 July 2018	1	50,279	0.04
US\$230,203	CNH1,500,000	19 July 2018	3	4,024	0.00
US\$1,397,276	€1,185,000	12 July 2018	2	12,425	0.01
US\$17,251,300	€14,100,000	19 July 2018	36	764,514	0.45
US\$5,788,408	£4,300,000	10 July 2018	27	108,550	0.07
US\$272,875	JPY30,000,000	02 July 2018	2	1,978	0.00
US\$542,470	JPY60,000,000	03 July 2018	6	641	0.00
US\$2,155	JPY237,296	12 July 2018	4	10	0.00
US\$4,276,897	JPY470,000,000	24 July 2018	44	26,422	0.02
US\$2,101,723	NOK17,000,000	26 July 2018	3	13,627	0.01
US\$67,762	NZD100,000	02 July 2018	1	57	0.00
US\$135,483	NZD200,000	03 July 2018	7	73	0.00
US\$13,379,826	NZD19,400,000	13 July 2018	54	245,000	0.14
US\$728,561	RUB42,500,000	10 August 2018	4	53,841	0.03
US\$6,555,184	SEK57,000,000	17 July 2018	17	174,965	0.10
US\$1,856,566	SGD2,500,000	16 July 2018	21	22,433	0.01
US\$248,637	ZAR3,000,000	23 July 2018	1	30,444	0.02
Total unrealised gain on forward currency contracts				3,076,684	1.80
Total financial assets at fair value through profit or loss - trading				140,336,962	81.94

Financial liabilities at fair value through profit or loss

Nominal	Description	Fair Value US\$	% of Net Assets	Nominal	Description	Fair Value US\$	% of Net Assets
Contracts for difference				Total return swap			
Austria				United States			
(99,441)	Erste Group Bank AG	(97,107)	(0.06)	1,000,183	AHL MRP0 MS SWAP	(804,948)	(0.47)
Denmark				Total total return swap			
(22,418)	Danske Bank	(12,190)	(0.01)			(804,948)	(0.47)
Finland							
(11,972)	DNA OYJ	(28,152)	(0.02)				
(371,305)	Ramirent OYJ	(164,850)	(0.09)				
		(193,002)	(0.11)				
Germany							
(22,944)	Hochtief AG	(1,764)	(0.00)				
(11,186)	Infineon Technologies AG	(10,514)	(0.01)				
(341,825)	TAG Immobilien AG	(388,618)	(0.22)				
		(400,896)	(0.23)				
Netherlands							
(46,238)	Randstad Holding NV	(100,146)	(0.06)				
Sweden							
(14,671)	Elektro AB-B Shs	(4,572)	(0.00)				
Switzerland							
(1,863)	Georg Fischer AG	(52,990)	(0.03)				
(61,427)	Swiss Re AG	(94,172)	(0.06)				
		(147,162)	(0.09)				
Total contracts for difference							
		(955,075)	(0.56)				
Futures contracts							
Canada							
(128)	Canadian 10 Years Bond Futures September 2018	(212,246)	(0.12)				
France							
7	CAC40 10 EURO Futures July 2018	(12,154)	(0.01)				
Germany							
(1)	DAX Index Futures September 2018	(934)	(0.00)				
11	EURO STOXX 50 September 2018	(13,765)	(0.01)				
29	Euro-BTP Futures September 2018	(14,092)	(0.01)				
		(28,791)	(0.02)				
Hong Kong							
(3)	Hang Seng Index Future July 2018	(1,020)	(0.00)				
(7)	HSCEI Futures July 2018	(4,824)	(0.00)				
		(5,844)	(0.00)				
Netherlands							
4	Amsterdam Index Futures July 2018	(11,115)	(0.01)				
Singapore							
(4)	MSCI Taiwan Index July 2018	(520)	(0.00)				
2	NIKKEI 225 (SGX) September 2018	(5,575)	(0.00)				
		(6,095)	(0.00)				
South Africa							
(12)	FTSE/JSE Top 40 September 2018	(20,017)	(0.01)				
Sweden							
20	OMXS30 IND Futures July 2018	(762)	(0.00)				
United Kingdom							
34	90DAY Sterling Future June 2020	(314)	(0.00)				
72	90DAY Sterling Futures September 2019	(2,971)	(0.00)				
13	FTSE 100 Index Futures September 2018	(8,067)	(0.01)				
		(11,352)	(0.01)				
United States							
(68)	90DAY EURO\$ Futures June 2020	(6,613)	(0.00)				
(55)	90DAY EURO\$ Futures March*1 (PERPETUAL)	(10,975)	(0.01)				
(110)	90DAY EURO\$ Futures September 2019	(6,300)	(0.00)				
(44)	CBOE VIX Futures August 2018	(15,300)	(0.01)				
(173)	CBOE VIX Futures July 2018	(272,255)	(0.16)				
22	E-Mini Russell 2000 September 2018	(32,875)	(0.02)				
11	NASDAQ 100 E-Mini Index Futures September 2018	(25,385)	(0.01)				
24	S&P500 Emini Futures September 2018	(78,138)	(0.05)				
(69)	United States 10 Years Note (CBT) September 2018	(3,961)	(0.00)				
(8)	United States 2 Years Note (CBT) September 2018	(1,172)	(0.00)				
		(452,974)	(0.26)				
Total futures contracts							
		(761,350)	(0.44)				

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
AUD967,719	£550,000	27 July 2018	11	(12,016)	(0.01)
AUD18,700,000	US\$14,366,824	18 July 2018	61	(549,641)	(0.32)
BRL2,700,000	US\$822,741	03 July 2018	8	(121,317)	(0.07)
CAD23,800,000	US\$18,546,747	05 July 2018	34	(452,074)	(0.26)
CHF4,723,635	€4,100,000	06 July 2018	79	(29,584)	(0.02)
CHF29,600,000	US\$30,159,252	05 July 2018	182	(335,579)	(0.20)
CHF1,454,349	US\$1,475,358	31 July 2018	1	(6,677)	(0.00)
CLP400,000,000	US\$663,256	11 July 2018	7	(48,828)	(0.03)
€500,000	JPY65,026,213	10 July 2018	5	(3,261)	(0.00)
€3,800,000	CHF4,541,425	06 July 2018	6	(137,253)	(0.08)
€900,000	£796,511	02 July 2018	20	(714)	(0.00)
€300,000	£265,689	03 July 2018	3	(474)	(0.00)
€1,200,000	£1,065,540	10 July 2018	1	(5,302)	(0.00)
€417,000	US\$494,339	12 July 2018	1	(7,012)	(0.00)
€16,300,000	US\$19,727,261	19 July 2018	127	(668,061)	(0.39)
€48,023,049	US\$56,219,623	31 July 2018	2	(15,851)	(0.01)
£500,000	AUD897,524	27 July 2018	8	(2,215)	(0.00)
£3,074,299	€3,500,000	10 July 2018	20	(28,821)	(0.02)
£4,050,000	US\$5,471,082	10 July 2018	6	(121,450)	(0.07)
£7	US\$9	12 July 2018	1	-	(0.00)
£43,592,126	US\$57,847,623	31 July 2018	1	(209,621)	(0.12)
JPY102,219,922	€800,000	10 July 2018	7	(11,246)	(0.01)
JPY14,419,440	£100,000	02 July 2018	2	(1,836)	(0.00)
JPY202,496,730	£1,400,000	26 July 2018	12	(19,122)	(0.01)
JPY10,000,000	US\$90,369	02 July 2018	1	(70)	(0.00)
JPY120,000,000	US\$1,085,046	03 July 2018	4	(1,388)	(0.00)
JPY77,080	US\$700	12 July 2018	1	(3)	(0.00)
JPY1,610,000,000	US\$14,677,156	24 July 2018	38	(117,030)	(0.07)
JPY1,180,009,245	US\$10,792,808	31 July 2018	2	(116,118)	(0.07)
MXN7,000,000	US\$355,186	27 July 2018	9	(671)	(0.00)
NZD400,000	US\$271,024	02 July 2018	1	(204)	(0.00)
NZD2,000,000	US\$1,397,000	13 July 2018	14	(42,895)	(0.03)
RUB42,500,000	US\$723,995	10 August 2018	8	(49,276)	(0.03)
SEK34,500,000	US\$3,967,675	17 July 2018	61	(105,964)	(0.06)
SEK5,097	US\$577	31 July 2018	1	(6)	(0.00)
SGD100,000	US\$75,014	16 July 2018	1	(1,649)	(0.00)
US\$73,421	AUD100,000	02 July 2018	1	(464)	(0.00)
US\$40,119	AUD54,318	12 July 2018	1	(15)	(0.00)
US\$1,104,387	AUD1,500,000	18 July 2018	5	(3,944)	(0.00)
US\$2,031,687	CAD2,700,000	05 July 2018	9	(21,069)	(0.01)
US\$13,214,438	CHF13,200,000	05 July 2018	12	(85,311)	(0.05)
US\$242	CHF240	12 July 2018	1	(1)	(0.00)
US\$115,910	€100,000	02 July 2018	1	(869)	(0.00)
US\$609,165	€523,481	12 July 2018	2	(2,602)	(0.00)
US\$116,477	€100,000	19 July 2018	1	(451)	(0.00)
US\$526,263	£400,000	10 July 2018	2	(2,095)	(0.00)
US\$867	£658	12 July 2018	2	(2)	(0.00)
US\$267	JPY29,424	12 July 2018	2	-	(0.00)
US\$180,585	JPY20,000,000	24 July 2018	2	(286)	(0.00)
US\$2,865,438	KRW3,200,000,000	30 July 2018	9	(10,938)	(0.01)
US\$2,999,699	MXN60,500,000	27 July 2018	41	(64,317)	(0.04)
US\$202,649	NZD300,000	02 July 2018	8	(467)	(0.00)
US\$270,295	NZD400,000	03 July 2018	12	(525)	(0.00)
US\$67,642	NZD100,000	13 July 2018	1	(63)	(0.00)
US\$55,542	SEK500,000	17 July 2018	1	(425)	(0.00)
US\$73,166	SGD100,000	16 July 2018	1	(200)	(0.00)
ZAR3,000,000	US\$249,769	23 July 2018	6	(31,576)	(0.02)
Total unrealised loss on forward currency contracts				(3,448,849)	(2.01)
Total financial liabilities at fair value through profit or loss - trading				(5,970,222)	(3.49)
Total financial assets at fair value through profit or loss - trading				140,336,962	81.94
Total financial liabilities at fair value through profit or loss - trading				(5,970,222)	(3.49)
Other net assets				36,893,890	21.55
Net assets attributable to holders of redeemable participating shares				171,260,630	100.00

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

Classifications :

- (a) Exchange traded derivative instruments
- (b) OTC financial derivatives instruments
- #Transferable securities other than those listed on an official stock exchange or dealt on another regulated market
- *Transferable securities dealt on another regulator market
- All other investments held at the year end are transferable securities listed on an official stock exchange

Analysis of Total Assets

Transferable securities listed on an official stock exchange
Exchange traded financial derivative instruments described in classification (a) above
OTC financial derivative instruments described in classification (b) above
Transferable Securities as described in # above
Other current assets

**% of Total
Assets**
51.21
0.43
4.24
15.10
29.02
100.00

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

Man GLG European Alpha Alternative
Statement of significant purchases (unaudited)
For the period ended 30 June 2018

Security	Nominal	Cost €
ING Groep NV	754,064	10,093,901
Wacker Chemie AG	65,850	9,996,030
Covestro AG	86,707	7,158,078
Heineken NV	71,774	6,232,854
Koninklijke DSM NV	68,957	5,903,635
RWE AG	270,471	5,366,145
OCI NV	190,671	4,537,970
Anheuser-Busch InBev SA/NV	47,577	4,256,378
Volkswagen AG PFD	24,907	4,177,184
Aroundtown SA	351,641	2,275,305
Koninklijke Ahold Delhaize NV	116,352	2,148,898
Akzo Nobel NV	26,447	2,082,181
Umicore SA	44,094	2,072,952
Innogy SE	52,359	1,920,005
Ambu A/S	83,504	1,616,666
Luxottica Group SpA	30,182	1,533,209
Brenntag AG	27,341	1,421,915
Autoliv Inc	11,985	1,412,402
Hexagon AB	27,884	1,345,445
ASM International NV	21,603	1,268,794

Statement of significant sales (unaudited)
For the period ended 30 June 2018

Security	Nominal	Proceeds €
SAP SE	(120,000)	(11,480,000)
Fresenius SE & Company KGaA	(159,006)	(10,686,495)
Wacker Chemie AG	(65,850)	(9,564,713)
Covestro AG	(86,707)	(7,155,542)
Heineken NV	(72,521)	(6,136,221)
Randstad NV	(111,685)	(5,893,928)
Volkswagen AG PFD	(33,748)	(5,771,345)
Deutsche Lufthansa AG	(218,402)	(5,366,137)
Anheuser-Busch InBev SA/NV	(47,577)	(4,171,879)
Koninklijke Ahold Delhaize NV	(214,675)	(4,070,975)
Siltronic AG	(25,792)	(3,048,749)
Brenntag AG	(58,490)	(2,996,877)
Prysmian SpA	(92,724)	(2,502,272)
Koninklijke DSM NV	(25,164)	(2,165,062)
Akzo Nobel NV	(26,447)	(2,055,054)
Aroundtown SA	(273,518)	(1,839,796)
Swatch Group AG/The	(5,124)	(1,777,896)
Ambu A/S	(77,574)	(1,753,909)
Luxottica Group SpA	(30,182)	(1,527,558)
Autoliv Inc	(11,985)	(1,425,863)

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

Man GLG Alpha Select Alternative
Statement of significant purchases (unaudited)
For the period ended 30 June 2018

Security	Nominal	Cost £
United Kingdom Treasury Bill 0% 10/12/2018	50,000,000	49,876,928
United Kingdom Treasury Bill 0% 17/09/2018	45,000,000	44,933,404
United Kingdom Treasury Bill 0% 03/12/2018	35,000,000	34,911,398
United Kingdom Treasury Bill 0% 20/08/2018	31,000,000	30,936,870
United Kingdom Treasury Bill 0% 24/09/2018	25,000,000	24,939,687
United Kingdom Treasury Bill 0% 12/11/2018	25,000,000	24,936,715
United Kingdom Treasury Bill 0% 10/09/2018	20,000,000	19,954,733
United Kingdom Treasury Bill 0% 01/10/2018	17,650,000	17,612,103
United Kingdom Treasury Bill 0% 06/08/2018	15,000,000	14,969,855
United Kingdom Treasury Bill 0% 19/11/2018	15,000,000	14,964,144
United Kingdom Treasury Bill 0% 22/10/2018	10,000,000	9,970,667
FTSE 100 Index Futures June 2018	5,822	9,828,762
United Kingdom Treasury Bill 0% 29/10/2018	8,000,000	7,976,930
Standard Chartered Plc	977,499	7,368,943
Royal Dutch Shell Plc	297,840	7,173,717
United Kingdom Treasury Bill 0% 18/06/2018	5,200,000	5,192,263
United Kingdom Treasury Bill 0% 23/07/2018	3,000,000	2,994,624
Breedon Group Plc	3,204,309	2,482,072
FTSE 250 Index	(35,813,848)	1,345,952
Urban Exposure Plc	1,223,867	1,226,640

Statement of significant sales (unaudited)
For the period ended 30 June 2018

Security	Nominal	Proceeds £
Standard Chartered Plc	(977,499)	(7,354,322)
Royal Dutch Shell Plc	(297,840)	(7,190,569)
Royal Dutch Shell Plc	56,762,472	(2,630,513)
Informa Plc	28,721,839	(1,988,302)
Breedon Group Plc	(1,760,389)	(1,471,908)
Diageo Plc	24,889,168	(1,359,360)
CATCo Reinsurance Opportunities Fund Limited	(1,723,688)	(1,266,987)
Tesco Plc	22,947,788	(1,251,712)
Experian Plc	22,203,948	(1,119,449)
Rentokil Initial Plc	10,097,126	(818,007)
Standard Chartered Plc	(98,222)	(790,117)
3i Group Plc	12,936,884	(695,359)
Beazley Plc	6,722,929	(652,299)
BHP Billiton Plc	14,175,819	(587,399)
Call on 2.1 TSCO LN 20 April 2018	(1,862)	(571,047)
Call on 26 RDSA NA 20 April 2018	(2,715)	(569,088)
HSBC Holdings Plc	35,727,859	(544,433)
Next Plc	14,400,148	(504,146)
Hunting Plc	765,450	(501,180)
Codemasters Group Holdings Limited	(177,029)	(460,042)

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Man GLG European Equity Alternative
Statement of significant purchases (unaudited)
For the period ended 30 June 2018

Security	Nominal	Cost €
Innogy SE	1,657,473	60,219,671
Ping An Insurance Group Co of China Limited	6,417,093	54,624,903
NXP Semiconductors NV	542,867	50,687,957
Fiat Chrysler Automobiles NV	1,667,791	31,232,100
Alcoa Corporation	698,648	28,633,145
Knight-Swift Transportation Holdings Inc	756,023	27,485,845
Alaska Air Group Inc	502,546	26,869,961
Freeport-McMoRan Inc	1,907,072	26,435,595
World Fuel Services Corporation	1,335,784	26,407,341
Monsanto Company	266,025	26,140,169
SAP SE	286,255	26,071,265
Koninklijke KPN NV	9,416,326	22,194,280
Greenbrier Cos Inc	536,605	21,901,867
Enel SpA	4,326,475	20,915,761
Caterpillar Inc	166,824	20,845,396
Prysmian SpA	791,244	20,316,083
Hawaiian Holdings Inc	644,652	20,060,020
Atlantia SpA	800,693	19,652,250
American Airlines Group Inc	520,378	19,467,812
Carnival Corporation	327,125	17,879,735

Statement of significant sales (unaudited)
For the period ended 30 June 2018

Security	Nominal	Proceeds €
Ping An Insurance Group Co of China Limited	(9,236,517)	(81,113,829)
SAP SE	(598,861)	(57,251,112)
Enel SpA	(6,650,470)	(32,399,726)
Fiat Chrysler Automobiles NV	(1,731,927)	(32,166,408)
NXP Semiconductors NV	(317,191)	(30,565,597)
Prysmian SpA	(1,068,378)	(27,966,490)
Alaska Air Group Inc	(482,636)	(25,276,677)
Caterpillar Inc	(169,554)	(21,635,365)
Knight-Swift Transportation Holdings Inc	(601,448)	(21,520,916)
Koninklijke KPN NV	(8,000,000)	(21,420,000)
World Fuel Services Corporation	(1,048,238)	(21,280,190)
Alcoa Corporation	(480,044)	(21,112,056)
Freeport-McMoRan Inc	(1,397,282)	(20,921,452)
Moncler SpA	(673,039)	(20,301,287)
Greenbrier Cos Inc	(478,919)	(19,677,187)
Fresenius SE & Co KGaA	(277,567)	(18,652,502)
MSC Industrial Direct Co Inc	(229,196)	(17,302,217)
Hawaiian Holdings Inc	(545,319)	(16,996,748)
United Continental Holdings Inc	(290,858)	(16,492,310)
Royal Dutch Shell Plc	(534,674)	(15,379,797)

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 2018

Security	Nominal	Cost €
Linde AG - Tender	(706,394)	27,410
Knight-Swift Transportation Holdings Inc	208	7,670
Kunlun Energy Company Limited	(443,094)	6,468
Moncler SpA	248	6,407
World Fuel Services Corporation	241	5,721
TD Ameritrade Holding Corporation	131	5,592
Kansas City Southern	57	5,036
Alaska Air Group Inc	76	4,718
Faurecia	(66,662)	3,534
Lululemon Athletica Inc	53	3,506
Sainsbury (J) Plc	(32,798)	3,494
Pearson Plc	(45,719)	3,217
Burlington Stores Inc	27	2,761
Rowan Companies Plc	204	2,702
Associated Banc-Corporation	118	2,498
Micro Focus International ORD GBP 0.10	(24,586)	1,389
Smiths Group Plc	(38,822)	1,387
Johnson Matthey Plc	(22,127)	1,377
Carrefour SA	(21,127)	1,315
Antofagasta Plc	(8,759)	1,274

Statement of significant sales (unaudited)
For the period ended 30 June 2018

Security	Nominal	Proceeds €
Bayer AG	(18,657)	(1,997,418)
adidas AG	(11,506)	(1,946,240)
Linde AG	(4,061)	(787,063)
Prysmian SpA	(10,013)	(278,316)
Enel SpA	(49,427)	(255,155)
Marsh & McLennan Cos Inc	(2,235)	(152,175)
Alibaba Group Holding Limited ADR	(842)	(130,628)
Capital One Financial Corporation	(1,561)	(130,375)
Goldman Sachs Group Inc/The	(481)	(101,910)
Amazon.com Inc	(99)	(100,401)
Lululemon Athletica Inc	(1,499)	(98,793)
Dollar Tree Inc	(1,050)	(94,893)
TD Ameritrade Holding Corporation	(1,742)	(76,260)
Kansas City Southern	(847)	(76,245)
GATX Corporation	(1,302)	(68,684)
Advanced Micro Devices Inc	(6,802)	(67,207)
Foot Locker Inc	(1,634)	(63,978)
Burlington Stores Inc	(625)	(63,393)
Tencent Holdings Limited	(1,357)	(62,485)
Broadcom Limited	(274)	(61,661)

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

Man AHL Multi Strategy Alternative
Statement of significant purchases (unaudited)
For the period ended 30 June 2018

Security	Nominal	Cost US\$
United States Treasury Bill 0% 14/06/2018	8,000,000	7,956,716
United States Treasury Bill 0% 12/07/2018	7,000,000	6,950,412
United States Treasury Bill 0% 03/05/2018	4,000,000	3,983,144
United States Treasury Bill 0% 15/11/2018	4,000,000	3,965,786
United States Treasury Bill 0% 18/10/2018	4,000,000	3,963,880
United States Treasury Bill 0% 10/05/2018	1,000,000	995,962
United States Treasury Bill 0% 25/10/2018	1,000,000	990,802
S&P 500 E-mini Index Futures March 2018	2,017	716,556
DAX Index Futures June 2018	190	510,141
Long Gilt Bond Futures June 2018	919	486,644
US Long Bond CBT Bond Futures June 2018	879	440,273
Canadian 10 Years Bond Futures September 2018	370	412,274
US Long Bond CBT Bond Futures March 2018	747	392,320
KOSPI2 Index Futures June 2018	672	325,739
US 10 Years Note CBT Bond Futures September 2018	551	276,875
Euro STOXX 50 Index Futures June 2018	1,773	269,363
FTSE 100 Index Futures June 2018	524	253,421
S&P 500 E-mini Index Futures June 2018	880	208,163
SGX Nifty 50 Index Futures January 2018	486	191,691
Euro BOBL Bond Futures March 2018	1,225	185,254

Statement of significant sales (unaudited)
For the period ended 30 June 2018

Security	Nominal	Proceeds US\$
United States Treasury Bill 0% 12/04/2018	(3,000,000)	(2,993,495)
CAC40 10 Euro Futures January 2018	(315)	(200,684)
CAC40 10 Euro Futures April 2018	(313)	(123,036)
CAC40 10 Euro Futures May 2018	(389)	(100,189)
British Pound Currency Futures March 2018	(200)	(97,838)
Put on 2645 S&P E-mini Index 16/02/2018	(33)	(61,026)
Put on 2675 S&P E-mini Index 16/02/2018	(42)	(45,632)
St Barbara Limited	88,879	(38,599)
Teck Resources Limited	102,162	(37,055)
Put on 2665 S&P E-mini Index 16/02/2018	(37)	(31,261)
LyondellBasell Industries NV	116,174	(25,503)
Georg Fischer AG	133,327	(23,059)
Bank Acceptance Futures September 2019	(52)	(22,029)
Put on 2695 S&P E-mini Index 16/02/2018	(37)	(20,698)
Methanex Corporation	74,433	(19,952)
Whitehaven Coal Limited	82,142	(19,095)
BlueScope Steel Limited	130,248	(19,072)
BHP Billiton Limited	230,560	(18,063)
Haier Electronics Group Company Limited	762,828	(16,912)
Flight Centre Travel Group Limited	161,456	(16,515)

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Man AHL TargetRisk
Statement of significant purchases (unaudited)
For the period ended 30 June 2018

Security	Nominal	Cost US\$
United Kingdom Gilt Inflation Linked 0.125% 22/03/2026	137,587,710	216,277,320
United States Treasury Inflation Indexed Bonds 0.375% 15/07/2027	156,392,360	151,944,590
Deutsche Bundesrepublik Inflation Linked Bond 0.1% 15/04/2026	106,077,870	140,300,252
French Republic Government Bond OAT 1.85% 25/07/2027	76,519,185	116,004,352
United States Treasury Inflation Indexed Bonds 0.125% 15/04/2022	103,210,920	101,399,619
United States Treasury Bill 0% 14/06/2018	40,100,000	39,923,909
United States Treasury Bill 0% 12/07/2018	39,000,000	38,768,969
United States Treasury Bill 0% 10/05/2018	26,000,000	25,929,156
United States Treasury Bill 0% 19/04/2018	24,000,000	23,959,664
United States Treasury Bill 0% 15/11/2018	20,000,000	19,828,932
United States Treasury Bill 0% 25/10/2018	10,000,000	9,908,020
United States Treasury Bill 0% 29/03/2018	8,000,000	7,977,744
United States Treasury Bill 0% 12/04/2018	8,000,000	7,972,958
United States Treasury Bill 0% 03/05/2018	7,000,000	6,970,502
United States Treasury Bill 0% 15/03/2018	6,000,000	5,993,982
United States Treasury Bill 0% 04/10/2018	5,000,000	4,955,562
United States Treasury Bill 0% 02/08/2018	3,000,000	2,997,928
United States Treasury Bill 0% 16/08/2018	2,000,000	1,985,946

Statement of significant sales (unaudited)
For the period ended 30 June 2018

Security	Nominal	Proceeds US\$
United Kingdom Gilt Inflation Linked 0.125% 22/03/2026	(66,640,260)	(104,058,935)
United States Treasury Inflation Indexed Bonds 0.375% 15/07/2027	(77,326,560)	(75,091,052)
Deutsche Bundesrepublik Inflation Linked Bond 0.1% 15/04/2026	(52,686,950)	(68,711,229)
French Republic Government Bond OAT 1.85% 25/07/2027	(35,633,805)	(53,110,715)
United States Treasury Inflation Indexed Bonds 0.125% 15/04/2022	(50,164,470)	(49,232,787)
United States Treasury Bill 0% 14/06/2018	(35,100,000)	(34,977,542)
United States Treasury Bill 0% 12/07/2018	(34,000,000)	(33,832,748)
United States Treasury Bill 0% 15/03/2018	(25,000,000)	(24,973,210)
United States Treasury Bill 0% 10/05/2018	(21,000,000)	(20,965,893)
United States Treasury Bill 0% 19/04/2018	(14,000,000)	(13,987,526)
United States Treasury Bill 0% 12/04/2018	(8,100,000)	(8,087,027)
United States Treasury Bill 0% 29/03/2018	(8,000,000)	(7,993,376)
United States Treasury Bill 0% 03/05/2018	(7,000,000)	(6,983,365)
United States Treasury Bill 0% 02/08/2018	(5,000,000)	(4,988,684)
United States Treasury Bill 0% 25/10/2018	(5,000,000)	(4,965,054)
United States Treasury Bill 0% 15/11/2018	(5,000,000)	(4,958,601)
FTSE 100 Index Futures June 2018	(737)	(3,870,843)
Long Gilt June 2018	(808)	(1,737,781)
EURO-BUND Futures June 2018	(334)	(1,305,592)
BBGCommexAg&LvCap	101,545,500	(954,932)

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

Man GLG European Mid-Cap Equity Alternative
Statement of significant purchases (unaudited)
For the period ended 30 June 2018

Security	Nominal	Cost €
Bayer AG	1,525,437	149,683,665
Gemalto NV	2,206,428	110,045,343
Innogy SE	1,975,403	73,758,662
Koninklijke KPN NV	21,983,332	54,804,567
Fresenius Medical Care AG & Company KGaA	555,573	46,746,949
BASF SE	506,006	43,357,773
Unilever NV	876,416	40,958,094
ING Groep NV	2,386,361	35,588,243
Royal Dutch Shell Plc	1,238,356	34,823,108
Covestro AG	416,223	32,736,422
Nokia OYJ	6,351,127	31,281,991
Volkswagen AG	180,325	29,690,084
Deutsche Post AG	835,000	29,171,750
Siemens AG	272,626	28,926,647
RWE AG	1,408,040	27,997,224
Koninklijke DSM NV	315,000	26,058,000
Wirecard AG	227,339	24,263,045
Siltronic AG	164,201	23,087,038
Infineon Technologies AG	795,300	18,774,433
SAP SE	116,972	11,601,283

Statement of significant sales (unaudited)
For the period ended 30 June 2018

Security	Nominal	Proceeds €
Gemalto NV	(1,606,565)	(80,311,865)
Koninklijke KPN NV	(29,845,692)	(76,741,940)
SAP SE	(604,876)	(55,741,069)
Fresenius SE & Company KGaA	(754,057)	(50,446,413)
Bayer AG	(505,000)	(50,357,700)
BASF SE	(558,745)	(48,007,812)
Heineken NV	(520,223)	(44,787,710)
Brenntag AG	(833,259)	(41,585,292)
Unilever NV	(876,416)	(41,054,417)
Siltronic AG	(252,700)	(34,267,250)
Innogy SE	(819,582)	(31,078,549)
Siemens AG	(272,626)	(30,812,191)
Covestro AG	(378,575)	(29,394,795)
Deutsche Post AG	(744,515)	(25,808,313)
Fresenius Medical Care AG & Company KGaA	(297,691)	(25,500,211)
Wirecard AG	(176,758)	(25,435,006)
Volkswagen AG	(157,554)	(25,013,202)
Royal Dutch Shell Plc	(847,028)	(24,346,333)
Koninklijke DSM NV	(250,000)	(21,941,903)
ArcelorMittal	(758,500)	(21,083,622)

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Man Numeric Market Neutral Alternative
Statement of significant purchases (unaudited)
For the period ended 30 June 2018

Security	Nominal	Cost US\$
Hochtief AG	184,362	33,289,695
ASM International NV	369,610	24,916,601
Flughafen Zurich AG	114,617	24,028,575
Koninklijke DSM NV	237,820	23,431,282
Vonovia SE	519,328	23,401,127
Gemalto NV	398,766	23,401,127
Adecco Group AG	340,440	22,890,190
Akzo Nobel NV	247,482	22,890,169
SAP SE	207,299	22,835,658
Zurich Insurance Group AG	70,686	21,494,571
Volvo AB	1,105,787	20,694,146
TAG Immobilien AG	881,836	18,314,803
BAWAG Group AG	339,556	16,876,292
LEG Immobilien AG	131,854	14,655,758
Deutsche Boerse AG	106,499	14,226,317
Temenos AG American Depositary	101,784	13,373,717
Baloise Holding AG	81,431	12,782,835
Schaeffler AG	774,369	12,227,785
Aroundtown SA	1,520,672	11,961,664
Julius Baer Group Limited	199,207	11,881,256

Statement of significant sales (unaudited)
For the period ended 30 June 2018

Security	Nominal	Proceeds US\$
Hochtief AG	(184,362)	(33,050,658)
Scout24 AG	(496,540)	(25,383,036)
Rheinmetall AG	(189,353)	(25,143,977)
Covestro AG	(243,074)	(24,206,125)
ASM International NV	(369,610)	(23,534,419)
Gemalto NV	(398,766)	(23,111,986)
SAP SE	(207,299)	(23,042,688)
Software AG	(452,660)	(22,535,309)
Suedzucker AG	(1,187,308)	(21,931,396)
Vonovia SE	(422,106)	(19,881,265)
Salmar ASA	(401,866)	(18,175,299)
Deutsche Pfandbriefbank AG	(1,072,765)	(17,978,168)
Siltronic AG	(102,885)	(16,939,763)
Koninklijke DSM NV	(149,266)	(14,617,765)
Deutsche Boerse AG	(106,499)	(14,532,146)
LEG Immobilien AG	(131,854)	(14,526,373)
Grand City Properties SA	(573,259)	(14,341,629)
Akzo Nobel NV	(146,752)	(13,931,724)
Temenos AG American Depositary	(101,784)	(13,843,288)
Hannover Rueck SE	(98,909)	(13,782,451)

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Man GLG Unconstrained Emerging Equity
Statement of significant purchases (unaudited)
For the period ended 30 June 2018

Security	Nominal	Cost US\$
United States Treasury Bill 0% 12/07/2018	4,000,000	3,971,596
Indiabulls Housing Finance Limited	173,968	3,342,438
Infosys Limited	154,844	2,763,910
China Resources Phoenix Healthcare Holdings Company Limited	2,043,807	2,683,875
Sun Pharmaceutical Industries Limited	263,620	2,060,042
United States Treasury Bill 0% 28/06/2018	2,000,000	1,987,668
United States Treasury Bill 0% 25/10/2018	2,000,000	1,987,367
United States Treasury Bill 0% 13/09/2018	2,000,000	1,984,497
Hero MotoCorp Limited	35,694	1,909,081
Baidu Inc	6,866	1,664,577
Carnil Alimentos SA	686,637	1,626,834
Yum China Holdings Inc	39,372	1,602,911
Moscow Exchange MICEX-RTS PJSC	766,281	1,451,244
Shriram Transport Finance Company Limited	62,812	1,412,076
Indiabulls Housing Finance Limited	65,741	1,269,229
B3 SA - Brasil Bolsa Balcao	210,913	1,222,375
NCSOFT Corporation	3,208	1,067,776
Bidvest Group Limited/The	54,876	1,033,363
Check Point Software Technologies Limited	9,994	1,002,123
Taiwan Semiconductor Manufacturing Company Limited	116,222	936,363

Statement of significant sales (unaudited)
For the period ended 30 June 2018

Security	Nominal	Proceeds US\$
United States Treasury Bill 0% 12/07/2018	(3,000,000)	(2,979,250)
Semen Indonesia Persero Tbk PT	(3,846,106)	(2,572,142)
Infosys Limited	(130,969)	(2,319,893)
Kangwon Land Inc	(75,794)	(2,160,763)
Tenaris SA	(57,720)	(2,143,624)
Hollysys Automation Technologies Limited	(75,947)	(1,953,632)
Hero MotoCorp Limited	(34,404)	(1,832,976)
ENN Energy Holdings Limited	(206,590)	(1,803,718)
Shriram Transaport Fionance Corporation	(81,134)	(1,803,580)
Wal-Mart de Mexico SAB de CV	(714,939)	(1,794,216)
Cia de Saneamento do Parana	(108,971)	(1,529,955)
Sino Biopharmaceutical Limited	(751,475)	(1,493,365)
Baidu Inc	(5,713)	(1,462,107)
Polymetal International PLC	(124,681)	(1,436,337)
Eurocash SA	(210,673)	(1,327,436)
Indiabulls HO-CW18 ML	(69,100)	(1,314,309)
Indiabulls Housing Finance Limited	(65,741)	(1,253,828)
Sun Pharmaceutical Industries Ltd	(152,128)	(1,194,866)
Korea Zinc Company Limited	(2,607)	(1,096,099)
Indiabulls Housing Finance Limited	(55,722)	(1,063,796)

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

Man GLG Global Emerging Markets Debt Total Return Statement of significant purchases (unaudited) For the period ended 30 June 2018

Security	Nominal	Cost US\$
United States Treasury Note/Bond 2.875% 15/05/2028	1,614,000,000	1,603,126,407
United States Treasury Bill 0% 04/10/2018	793,500,000	787,915,704
United States Treasury Bill 0% 12/07/2018	637,000,000	633,153,278
United States Treasury Bill 0% 02/08/2018	538,000,000	534,756,350
United States Treasury Bill 0% 06/09/2018	348,000,000	346,018,700
United States Treasury Bill 0% 14/06/2018	325,000,000	323,230,268
United States Treasury Bill 0% 13/09/2018	311,000,000	309,177,002
United States Treasury Bill 0% 10/05/2018	305,000,000	303,627,840
United States Treasury Bill 0% 30/08/2018	275,000,000	273,450,004
United States Treasury Bill 0% 07/06/2018	222,500,000	221,543,863
United States Treasury Bill 0% 03/05/2018	190,000,000	189,300,542
United States Treasury Bill 0% 20/09/2018	177,000,000	175,971,262
United States Treasury Bill 0% 31/05/2018	163,000,000	162,156,461
United States Treasury Bill 0% 16/08/2018	150,000,000	149,156,501
United States Treasury Bill 0% 26/04/2018	138,000,000	137,565,905
United States Treasury Bill 0% 17/05/2018	135,000,000	134,406,214
United States Treasury Bill 0% 01/03/2018	114,400,000	114,243,866
United States Treasury Bill 0% 23/08/2018	100,000,000	99,399,876
United States Treasury Bill 0% 15/11/2018	88,000,000	87,287,116
United States Treasury Bill 0% 24/05/2018	50,000,000	49,744,588

Statement of significant sales (unaudited) For the period ended 30 June 2018

Security	Nominal	Proceeds US\$
United States Treasury Note/Bond 2.875% 15/05/2028	(861,700,000)	(867,925,672)
United States Treasury Bill 0% 12/07/2018	(578,100,000)	(576,740,623)
United States Treasury Bill 0% 02/08/2018	(387,000,000)	(385,814,261)
United States Treasury Bill 0% 06/09/2018	(328,000,000)	(326,261,695)
United States Treasury Bill 0% 14/06/2018	(325,000,000)	(324,766,116)
United States Treasury Bill 0% 26/04/2018	(69,000,000)	(68,852,266)
United States Treasury Bill 0% 07/06/2018	(65,000,000)	(64,770,839)
United States Treasury Bill 0% 24/04/2018	(50,000,000)	(49,760,000)
United States Treasury Bill 0% 31/05/2018	(47,000,000)	(46,982,976)
United States Treasury Bill 0% 03/05/2018	(35,000,000)	(34,942,725)
United States Treasury Bill 0% 29/03/2018	(27,000,000)	(26,981,483)
United States Treasury Bill 0% 10/04/2018	(22,000,000)	(21,872,620)
Petroleos Mexicanos 5.5% 04/02/2019	(16,100,000)	(16,094,204)
Petronas Capital Ltd 5.25% 08/12/2019	(13,660,000)	(13,999,178)
United States Treasury Bill 0% 01/03/2018	(10,000,000)	(9,992,154)
Majapahit Holding BV 7.75% 20/01/2019	(9,000,000)	(9,666,000)
United States Treasury Bill 0% 01/02/2018	(9,300,000)	(9,299,341)
Majapahit Holding BV 8% 07/08/2019	(7,005,000)	(7,472,584)
Petroleos Mexicanos 8% 05/03/2019	(2,086,000)	(2,160,929)
Petroleos Mexicanos 6% 03/05/2020	(1,964,000)	(2,034,625)

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 Innovation Equity Alternative
Statement of significant purchases (unaudited)
For the period ended 30 June 2018

Security	Nominal	Cost US\$
United States Treasury Bill 0% 07/12/2018	25,000,000	24,842,894
United States Treasury Bill 0% 10/04/2018	15,000,000	14,916,875
United States Treasury Bill 0% 09/13/2018	15,000,000	14,883,730
VanEck Vectors Semiconductor ETF	129,551	13,365,478
United States Treasury Bill 0% 10/05/2018	13,000,000	12,947,334
Facebook Inc	69,420	12,078,986
Alphabet Inc	9,011	9,831,166
Visa Inc	75,183	9,370,634
Adobe Systems Inc	40,651	9,282,369
Tencent Holdings Limited	168,233	8,826,352
Mastercard Inc	46,415	8,233,007
Amazon.com Inc	5,600	8,174,810
Infineon Technologies AG	279,519	7,870,929
Microsoft Corporation	78,955	7,379,159
Intuit Inc	39,314	6,942,120
Comcast Corporation	165,350	6,192,022
United States Treasury Bill 0% 24/05/2018	6,000,000	5,971,010
Applied Materials Inc	113,419	5,966,200
Coherent Inc	30,898	5,923,301
Worldpay Inc	71,676	5,759,020

Statement of significant sales (unaudited)
For the period ended 30 June 2018

Security	Nominal	Proceeds US\$
Facebook Inc	(48,785)	(8,696,503)
Infineon Technologies AG	(243,439)	(7,002,574)
VanEck Vectors Semiconductor ETF	(66,951)	(6,919,566)
Amazon.com Inc	(4,023)	(5,988,707)
Paycom Software Inc	(44,749)	(4,880,724)
Mastercard Inc	(26,493)	(4,817,792)
Visa Inc	(39,188)	(4,792,312)
Comcast Corp	(121,145)	(4,439,424)
Advanced Micro Devices Inc	(343,208)	(4,246,066)
Adobe Systems Inc	(17,980)	(4,209,411)
Alibaba Group Holding Limited	(22,863)	(4,166,547)
Arista Networks Inc	(14,372)	(3,777,214)
Broadcom Inc	(16,027)	(3,755,148)
Qualcomm Inc	(62,323)	(3,687,489)
AMS AG	(37,954)	(3,365,034)
Nokia OYJ	(598,577)	(3,319,875)
Microsoft Corp	(34,034)	(3,220,226)
ServiceNow Inc	(17,826)	(3,163,206)
KION Group AG	(28,648)	(2,590,705)
Coherent Inc	(14,877)	(2,429,492)

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Man NewSmith UK Equity Alternative
Statement of significant purchases (unaudited)
For the period ended 30 June 2018

Security	Nominal	Cost £
United Kingdom Treasury Bill 0% 05/11/2018	15,000,000	14,959,940
United Kingdom Treasury Bill 0% 03/09/18	10,000,000	9,979,101
United Kingdom Treasury Bill 0% 23/07/18	8,000,000	7,985,665
United Kingdom Treasury Bill 0% 17/09/2018	8,000,000	7,981,196
United Kingdom Treasury Bill 0% 01/10/2018	6,000,000	5,987,117
United Kingdom Treasury Bill 0% 20/08/2018	5,000,000	4,990,095
United Kingdom Treasury Bill 0% 12/11/2018	5,000,000	4,987,446
United Kingdom Treasury Bill 0% 19/11/2018	5,000,000	4,987,007
United Kingdom Treasury Bill 0% 03/12/2018	4,000,000	3,989,861
Breedon Aggregates Limited	1,825,797	1,396,735
FTSE 100 Index Futures June 2018	334	1,203,070
Philip Morris International Inc	5,467	408,164
Russell UK MID 150	(6,805,038)	312,227

Statement of significant sales (unaudited)
For the period ended 30 June 2018

Security	Nominal	Proceeds £
Philip Morris International Inc	(13,335)	(828,166)
Patisserie Holdings Plc	(109,512)	(498,731)
Royal Dutch Shell Plc	4,343,762	(454,608)
Melrose Industries Plc	2,734,916	(326,609)
BP Plc	2,583,034	(311,443)
Prudential Plc	5,527,934	(234,567)
Medica Group Plc	(172,044)	(226,598)
CRH Plc	2,089,097	(185,674)
Rio Tinto Plc	2,613,972	(176,493)
Diageo Plc	1,491,272	(165,777)
Carnival Plc	3,305,542	(125,448)
Big Yellow Group Plc	419,411	(120,726)
GKN Plc	1,945,526	(48,375)
Ryanair Holdings Plc	540,867	(38,013)
London Stock Exchange Plc	1,251,488	(21,496)
B&M European Value Retail SA	178,948	(9,485)
IMI Plc	13,435	(54)

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Man Alternative Style Risk Premia Statement of significant purchases (unaudited) For the period ended 30 June 2018

Security	Nominal	Cost US\$
Grand City Properties SA	652,634	15,641,512
Hochtief AG	68,516	12,405,334
LEG Immobilien AG	95,193	10,881,734
Alstria office REIT AG	687,439	10,426,718
Software AG	207,196	10,139,502
United States Treasury Bill 0% 15/11/2018	10,000,000	9,914,466
United States Treasury Bill 0% 04/10/2018	9,000,000	8,920,011
Alfa Laval AB	343,192	8,787,096
TAG Immobilien AG	410,619	8,529,672
Leoni AG	128,873	8,185,069
United States Treasury Bill 0% 06/09/2018	8,000,000	7,941,265
Talanx AG	182,639	7,763,409
Essity AB	288,605	7,565,550
Bawag Group AG	135,566	7,180,287
CompuGroup Medical SE	151,862	7,141,343
Scout24 AG	144,189	6,816,590
Flughafen Zuerich AG	31,513	6,606,459
Schaeffler AG	388,765	5,973,417
United States Treasury Bill 0% 26/07/2018	6,000,000	5,968,293
United States Treasury Bill 0% 25/10/2018	6,000,000	5,944,812

Statement of significant sales (unaudited) For the period ended 30 June 2018

Security	Nominal	Proceeds US\$
Grand City Properties SA	(652,634)	(16,209,533)
United States Treasury Bill 0% 14/06/2018	(15,000,000)	(14,966,731)
Alstria office REIT AG	(771,514)	(11,568,825)
LEG Immobilien AG	(95,193)	(10,775,825)
Scout24 AG	(175,052)	(9,080,994)
United States Treasury Bill 0% 04/10/2018	(9,000,000)	(8,926,617)
Hochtief AG	(45,572)	(8,348,443)
CompuGroup Medical SE	(151,862)	(7,911,987)
Essity AB	(288,605)	(7,413,477)
BAWAG Group AG	(135,566)	(7,044,530)
Leoni AG	(103,260)	(6,670,248)
Schaeffler AG	(388,765)	(6,325,758)
S&T AG	(186,047)	(4,614,031)
Deutsche Wohnen SE NPV (BR)	(94,227)	(4,468,352)
Subsea 7 SA	(295,291)	(4,300,593)
Salmar ASA	(93,430)	(4,053,743)
Talanx AG	(88,859)	(4,007,796)
Continental AG	(14,319)	(3,986,059)
Danske Bank A/S	(107,352)	(3,985,701)
Deutsche Lufthansa AG	(121,276)	(3,943,103)

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 callable or terminable on a daily basis. Additionally there is an analysis of the maturity tenor of the associated collateral received as at 30 June 2018 based on the respective transaction contractual maturity date, split between counterparty borrower, with the country of incorporation of the counterparty shown in brackets:

Man GLG European Alpha Alternative

Counterparty borrower and collateral type	Total value of securities on loan US\$'000	Less than 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
Merrill Lynch International Equities	2,143	-	2,143	-	-	-	2,143
Citigroup Global Markets Limited Equities	206	-	206	-	-	-	206
Societe Generale Equities	646	-	646	-	-	-	646
	2,995	-	2,995	-	-	-	2,995

Man GLG European Equity Alternative

Counterparty borrower and collateral type	Total value of securities on loan US\$'000	Less than 1 day US\$'000	31 to 90 days US\$'000	91 to 365 days US\$'000	More than 365 days US\$'000	Open US\$'000	Total Collateral US\$'000
Bank of New York Mellon	3,896	390	-	-	-	-	390
Collateral Received: USD Cash Equities		-	3,516	-	-	-	3,516
BNP Paribas	1,029	-	1,029	-	-	-	1,029
BNP Paribas Securities Corp. Collateral Received: USD Cash		550	-	-	-	-	550
Credit Suisse Securities (Europe) Limited	27,364	-	27,364	-	-	-	27,364
Credit Suisse Securities (USA) LLC (Incorporated in the United States) Collateral Received: USD Cash		4,044	-	-	-	-	4,044
Equities	10,654	-	6,711	-	-	-	6,711
Industrial And Commercial Bank of China Collateral Received: USD Cash		450	-	-	-	-	450
ING Financial Markets LLC (Incorporated in the United States) Collateral Received: USD Cash	1,115	1,139	-	-	-	-	1,139
Equities		640	-	-	-	-	640
Merrill Lynch International Collateral Received: Non-USD Cash	14,801	-	14,192	-	-	-	14,192
Equities		-	-	-	-	-	-

Securities Lending (continued)

Man GLG European Equity Alternative (continued)

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
Morgan Stanley & Co. LLC Collateral Received: USD Cash	6,846	5,621	-	-	-	-	5,621
Non-USD Cash		510	-	-	-	-	510
Equities			886	-	-	-	886
Morgan Stanley & Co. International PLC Equities	1,092	-	1,092	-	-	-	1,092
Natixis Securities America LLC (Incorporated in the United States) Collateral Received: USD Cash	786	807	-	-	-	-	807
National Bank Finance Inc Collateral Received: USD Cash	1,254	1,279	-	-	-	-	1,279
Pershing LLC (Incorporated in the United States) Collateral Received: USD Cash	2,797	2,855	-	-	-	-	2,855
RBC Capital Markets, LLC (Incorporated in the United States) Collateral Received: USD Cash	1,773	1,822	-	-	-	-	1,822
RBC Dominion Securities Inc (Incorporated in the United States) Collateral Received: USD Cash	413	429	-	-	-	-	429
Scotia Capital (USA) INC Collateral Received: USD Cash	1,276	1,313	-	-	-	-	1,313
SG Americas Securities, LLC (Incorporated in the United States) Collateral Received: USD Cash	1,092	1,118	-	-	-	-	1,118
Societe Generale (Incorporated in the United Kingdom) Equities	2,588	-	2,588	-	-	-	2,588
TD Securities Inc Collateral Received: USD Cash	225	231	-	-	-	-	231
UBS AG (Incorporated in the United Kingdom) Collateral Received: USD Cash	31,093	148	-	-	-	-	148
Non-USD Cash		920	-	-	-	-	920
Equities		-	30,072	-	-	-	30,072
	111,062	24,266	87,450	-	-	-	111,716

Man Funds VI plc

Unaudited reporting requirement in respect of the
Securities Financing Transactions Regulation (continued)
For the six month period ended 30 June 2018



Securities Lending (continued)

Man GLG European Mid-Cap Equity Alternative

Counterparty borrower and collateral type	Total value of securities on loan US\$'000	Less than 1 day US\$'000	31 to 90 days US\$'000	91 to 365 days US\$'000	More than 365 days US\$'000	Open US\$'000	Total Collateral US\$'000
BNP Paribas Arbitrage Equities	340	-	340	-	-	-	340
Citigroup Global Markets Limited (Incorporated in the United Kingdom) Equities	5,013	-	5,013	-	-	-	5,013
Citigroup Global Markets Inc. Collateral Received: Non-USD Cash	3,988	4,191	-	-	-	-	4,191
JP Morgan Securities, Plc. (Incorporated in the United Kingdom) Equities	560	-	560	-	-	-	560
Societe Generale Equities	100	-	100	-	-	-	100
UBS AG (Incorporated in the United Kingdom) Equities	6,435	-	6,435	-	-	-	6,435
	16,436	4,191	12,448	-	-	-	16,639

The total value of securities on loan as a proportion of the Fund's NAV as at the balance sheet date is outlined below:

% of Net Assets 30 June 2018

Man GLG European Alpha Alternative	4.47%
Man GLG European Equity Alternative	8.45%
Man GLG European Mid-Cap Equity Alternative	2.16%

The total value of securities on loan as a proportion of the Fund's total lendable assets, as at the balance sheet date, is outlined below.

30 June 2018

Fund

Market Value on Loan % of Lendable Assets

Man GLG European Alpha Alternative	€2,564,984	11.84%
Man GLG European Equity Alternative	€95,119,915	14.37%
Man GLG European Mid-Cap Equity Alternative	€14,076,874	4.09%

Total lendable assets represent the aggregate value of assets types forming part of the Fund's securities lending programme.

Man Funds VI plc

Unaudited reporting requirement in respect of the
Securities Financing Transactions Regulation (continued)
For the six month period ended 30 June 2018



Securities Lending (continued)

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

30 June 2018	Income earned	Fees paid
Man GLG European Equity Alternative	€122,866	€4,013
Man GLG European Alpha Alternative	€9,178	-
Man GLG Alpha Select Alternative	£230	-
Man GLG Global Equity Alternative	€3,867	€440
Man GLG European Mid-Cap Equity Alternative	€15,276	-
Man GLG Unconstrained Emerging Equity	US\$1,997	US\$486
Man GLG Innovation Equity Alternative	US\$7,318	US\$1,669

The following table lists all of the issuers by value of non-cash collateral received by the sub-funds by way of title transfer collateral arrangement across securities lending transactions as at the balance sheet date.

Non-cash collateral issuer

	Value	% of Net Assets
<u>Man GLG European Alpha Alternative</u>	€	
Citigroup Global Markets Limited	176,771	0.31%
Merrill Lynch International	1,834,975	3.20%
Societe Generale	553,237	0.96%
<u>Man GLG European Equity Alternative</u>	€	
Bank of New York Mellon	3,337,140	0.30%
BNP Paribas Securities Corporation	461,670	0.04%
Credit Suisse Securities (USA) LLC	9,124,904	0.81%
Industrial and Commercial Bank of China	367,181	0.03%
ING Financial Markets LLC	954,773	0.08%
Merrill Lynch International	12,676,449	1.13%
Morgan Stanley & Co. LLC	5,863,608	0.52%
National Bank Of Canada Financial Inc	1,073,588	0.10%
Natixis Securities America LLC	672,852	0.06%
Pershing LLC	2,395,033	0.21%
RBC Capital Markets, LLC	1,518,661	0.13%
RBC Dominion Securities Inc	353,384	0.03%
SG Americas Securities, LLC	935,076	0.08%
Scotia Capital (USA) Inc	1,092,900	0.10%
TD Securities Inc	192,863	0.02%
UBS AG	26,630,216	2.37%
Credit Suisse Securities (Europe) Limited	23,436,460	2.08%
Societe Generale	2,216,166	0.20%
Morgan Stanley & Co. International Plc	935,566	0.08%
BNP Paribas	881,424	0.08%
<u>Man GLG European Mid-Cap Equity Alternative</u>	€	
Citigroup Global Markets Inc	3,415,859	0.52%
BNP Paribas Arbitrage	291,136	0.04%
Citigroup Global Markets Limited	4,293,444	0.66%
JP Morgan Securities, Plc	479,541	0.07%
Societe Generale	85,624	0.01%
UBS AG	551,127	0.85%

Securities Lending (continued)

As at the balance sheet date, all of the cash collateral received in respect of securities lending transactions, was re-invested in repos managed by various counterparties as at the balance sheet date:

	Market Value on loan	% of Net Assets
Man GLG European Equity Alternative	€20,809,526	1.85%
Man GLG European Mid-Cap Equity Alternative	€3,593,827	0.55%
Man GLG Unconstrained Emerging Equity	US\$20	0.00%

Non-cash collateral received by way of title transfer collateral arrangement in relation to securities lending transactions and OTC derivative transactions, cannot be sold, re-invested or pledged.

Income earned by the sub-funds from the reinvestment of cash collateral in repos, net of any interest payable to the relevant counterparty, for the period ended 30 June 2018 and is presented within other income in the statement of comprehensive income:

	Income Earned
Man GLG Alpha Select Alternative	£44
Man GLG European Equity Alternative	€54,316
Man GLG Global Equity Alternative	€7
Man GLG European Mid-Cap Equity Alternative	€1,236
Man GLG Unconstrained Emerging Equity	US\$79
Man GLG Innovation Equity Alternative	US\$1,332

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 30 June 2018. 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 30 June 2018:

	Portfolio swaps % of net assets
Man GLG European Alpha Alternative	1.83%
Man GLG Alpha Select Alternative	1.00%
Man GLG European Equity Alternative	0.43%
Man AHL Multi Strategy Alternative	0.99%
Man AHL TargetRisk	0.33%
Man GLG European Mid-Cap Equity Alternative	3.79%
Man Numeric Market Neutral Alternative	0.03%
Man GLG Unconstrained Emerging Equity	1.07%
Man GLG Innovation Equity Alternative	(0.29%)
Man NewSmith UK Equity Alternative	0.59%
Man Alternative Style Risk Premia	2.07%

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Portfolio Swaps (continued)

Counterparty	Counterparty's country of establishment	Portfolio Swap Market value
<u>Man GLG European Alpha Alternative</u>		€
Credit Suisse Securities Europe Limited	United Kingdom	563,902
Goldman Sachs International	United Kingdom	307,634
JP Morgan Securities Plc	United Kingdom	172,670
Morgan Stanley & Co. International Plc	United Kingdom	4,223
<u>Man GLG Alpha Select Alternative</u>		£
Credit Suisse Securities Europe Limited	United Kingdom	1,415,660
Goldman Sachs International	United Kingdom	(398,484)
JP Morgan Securities Plc	United Kingdom	5,218,811
<u>Man GLG European Equity Alternative</u>		€
Bank of America Merrill Lynch	United Kingdom	50,060
Bank of New York Mellon	United Kingdom	146,130
Bank of Nova Scotia	United Kingdom	339,604
Citibank N.A.	United Kingdom	(999,766)
Credit Suisse Securities Europe Limited	United Kingdom	(7,695,337)
Goldman Sachs International	United Kingdom	2,427,930
HSBC Bank Plc	United Kingdom	(603,732)
JP Morgan Securities Plc	United Kingdom	5,441,280
Macquarie Bank	United Kingdom	(447)
Morgan Stanley & Co. International Plc	United Kingdom	5,627,796
UBS AG	United Kingdom	83,271
<u>Man AHL Multi Strategy Alternative</u>		€
Credit Suisse Securities Europe Limited	United Kingdom	598,914
Goldman Sachs International	United Kingdom	(290,547)
JP Morgan Securities Plc	United Kingdom	22,939
Morgan Stanley & Co. International Plc	United Kingdom	657,592
<u>Man AHL TargetRisk</u>		US\$
JP Morgan Securities Plc	United Kingdom	1,880,326
<u>Man GLG European Mid-Cap Equity Alternative</u>		US\$
Bank of New York Mellon	United Kingdom	(89,069)
Credit Suisse Securities Europe Limited	United Kingdom	9,360,391
Goldman Sachs International	United Kingdom	12,851,032
HSBC Bank Plc	United Kingdom	2,632,639
Morgan Stanley & Co. International Plc	United Kingdom	(92,176)
<u>Man Numeric Market Neutral Alternative</u>		€
Morgan Stanley & Co. International Plc	United Kingdom	58,889
<u>Man GLG Unconstrained Emerging Equity</u>		US\$
Credit Suisse Securities Europe Limited	United Kingdom	(149,765)
HSBC Bank Plc	United Kingdom	5,697
Morgan Stanley & Co. International Plc	United Kingdom	1,008,379
<u>Man GLG Innovation Equity Alternative</u>		US\$
Credit Suisse Securities Europe Limited	United Kingdom	435,797
Morgan Stanley & Co. International Plc	United Kingdom	(1,447,459)
<u>Man NewSmith UK Equity Alternative</u>		£
Credit Suisse Securities Europe Limited	United Kingdom	645,871
<u>Man Alternative Style Risk Premia</u>		US\$
Morgan Stanley & Co. International Plc	United Kingdom	3,553,105

All portfolio swaps have an open maturity tenor as they are callable 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").

Counterparty	Currency	Collateral posted
<u>Man GLG European Alpha Alternative</u>		€
Bank of New York Mellon	EUR	(128,321)
Credit Suisse Securities Europe Limited	EUR	(540,000)
Goldman Sachs International	EUR	22,969
JP Morgan Securities Plc	EUR	50,000
Morgan Stanley & Co. International Plc	EUR	302,415
<u>Man GLG Alpha Select Alternative</u>		£
Bank of America Merrill Lynch	GBP	1,904
Bank of New York Mellon	GBP	2,492
Credit Suisse AG Ireland	GBP	(563,473)
Goldman Sachs International	GBP	14,906,441
JP Morgan Securities Plc	GBP	14,989,807
Morgan Stanley & Co. International Plc	GBP	8,198
<u>Man GLG European Equity Alternative</u>		€
Bank of America Merrill Lynch	EUR	14,187
Bank of New York Mellon	EUR	9,998,069
Bank of Nova Scotia	EUR	(20,114)
Credit Suisse Securities Europe Limited	EUR	13,167,404
Deutsche Bank AG, London	EUR	600,869
Goldman Sachs International	EUR	38,769,382
HSBC Bank Plc	EUR	21,089,847
JP Morgan Securities Plc	EUR	32,827,315
Morgan Stanley & Co. International Plc	EUR	6,502,206
Societe Generale	EUR	120,000
<u>Man GLG Global Equity Alternative</u>		€
Bank of America Merrill Lynch	EUR	5
Goldman Sachs International	EUR	7
Morgan Stanley & Co. International Plc	EUR	136,461
<u>Man GLG European Mid-Cap Equity Alternative</u>		€
Bank of New York Mellon	EUR	(120,475)
Credit Suisse Securities Europe Limited	EUR	24,149,629
Goldman Sachs International	EUR	4,025,625
HSBC Bank Plc	EUR	3,759,000
JP Morgan Securities Plc	EUR	590,080
Morgan Stanley & Co. International Plc	EUR	3,209,778
<u>Man GLG Unconstrained Emerging Equity</u>		US\$
Bank of New York Mellon	USD	23,888
Credit Suisse Securities Europe Limited	USD	223,394
HSBC Bank Plc	USD	150,164
Morgan Stanley & Co. International Plc	USD	2,014,862
<u>Man AHL Multi Strategy Alternative</u>		US\$
Bank of New York Mellon	USD	1,436,204
Credit Suisse Securities Europe Limited	USD	(918,521)
Deutsche Bank AG, London	USD	421,662
Goldman Sachs International	USD	2,887,148
HSBC Bank Plc	USD	1,703,869
JP Morgan Securities Plc	USD	340,482
Morgan Stanley & Co. International Plc	USD	3,763,818
Royal Bank of Scotland	USD	1,911,472

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Collateral (continued)

Counterparty	Currency	Collateral posted
<u>Man AHL TargetRisk</u>		US\$
Bank of New York Mellon	USD	(56,913)
Credit Suisse Securities Europe Limited	USD	(604,009)
Deutsche Bank AG, London	USD	15,428
Goldman Sachs International	USD	2,072,056
JP Morgan Securities Plc	USD	3,100,447
Royal Bank of Scotland	USD	569,360
<u>Man GLG Global Emerging Markets Debt Total Return</u>		US\$
Bank of New York Mellon	USD	12,606,967
Barclays Plc	USD	(3,030,000)
Bank of America Merrill Lynch	USD	(1,900,000)
Citibank N.A.	USD	(7,975,994)
Credit Suisse Securities Europe Limited	USD	35,867,162
Deutsche Bank AG, London	USD	(4,821,687)
Goldman Sachs International	USD	(6,483,109)
HSBC Bank Plc	USD	4,730,000
JP Morgan Securities Plc	USD	(5,362,475)
Nomura Holdings	USD	826,255
UBS AG		717,863
<u>Man GLG Innovation Equity Alternative</u>		US\$
Bank of New York Mellon	USD	1,890,464
Morgan Stanley & Co. International Plc	USD	7,579,202
<u>Man NewSmith UK Equity Alternative</u>		£
Bank of New York Mellon	GBP	(998,684)
Credit Suisse Securities Europe Limited	GBP	(1,096,985)
Goldman Sachs International	GBP	74,477