

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 2022

Fund and Class of Shares

ISIN

Man GLG Alpha Select Alternative Class DL GBP	IE00B60K3800
Man GLG Alpha Select Alternative Class DL H EUR	IE00B5ZNKR51
Man GLG Alpha Select Alternative Class DL H USD	IE00B6116G19
Man GLG Alpha Select Alternative Class DN H USD	IE000XMD60D9
Man GLG Alpha Select Alternative Class DNY H EUR	IE00BK6M1400
Man GLG Alpha Select Alternative Class IL GBP	IE00B60S2G54
Man GLG Alpha Select Alternative Class IL GBP Dist	IE00BF2WQN35
Man GLG Alpha Select Alternative Class IL H EUR	IE00B3LJVG97
Man GLG Alpha Select Alternative Class IL H EUR Dist	IE00BF2WQM28
Man GLG Alpha Select Alternative Class IL H SEK	IE00B57XDM94
Man GLG Alpha Select Alternative Class IL H USD	IE00B5ZN3H63
Man GLG Alpha Select Alternative Class IL H USD Dist	IE00BF2WQP58
Man GLG Alpha Select Alternative Class IL U GBP	IE00BYQG5598
Man GLG Alpha Select Alternative Class IN GBP	IE00BK1X8B47
Man GLG Alpha Select Alternative Class IN H CHF	IE00BMZ59K67
Man GLG Alpha Select Alternative Class IN H EUR	IE00BJQ2XG97
Man GLG Alpha Select Alternative Class IN H SEK	IE00BJBK4F46
Man GLG Alpha Select Alternative Class IN H USD	IE00BJQ2XH05
Man GLG European Equity Alternative Class DN EUR	IE00B5591813
Man GLG European Equity Alternative Class DN H CHF	IE00B3N8Z959
Man GLG European Equity Alternative Class DN H GBP	IE00B50LJD33
Man GLG European Equity Alternative Class DN H NOK	IE00B5BGS293
Man GLG European Equity Alternative Class DN H SEK	IE00B664J889
Man GLG European Equity Alternative Class DN H USD	IE00B55G5T10
Man GLG European Equity Alternative Class DN U EUR	IE00BGBWYN70
Man GLG European Equity Alternative Class IMU H GBP	IE000YZTP476
Man GLG European Equity Alternative Class IN EUR	IE00B5429P46
Man GLG European Equity Alternative Class IN H GBP	IE00B501WY55
Man GLG European Equity Alternative Class IN H SEK	IE00B5MLB684
Man GLG European Equity Alternative Class IN H USD	IE00B54VK141
Man GLG European Equity Alternative Class INU EUR	IE00BYZCNV02
Man GLG European Equity Alternative Class INU H USD	IE00BYZCNW19
Man GLG European Equity Alternative Class INZ H CHF Dist	IE00BZ607S50
Man GLG European Equity Alternative Class INZ H GBP Dist	IE00BZ607V89
Man GLG European Equity Alternative Class INZ H USD	IE00BDRVT430
Man GLG European Equity Alternative Class IXXN EUR	IE00BK77QN81
Man GLG European Equity Alternative Class IXXN H USD	IE00BK6GVG41
Man AHL Multi Strategy Alternative Class DN USD	IE00BRJT7S37
Man AHL Multi Strategy Alternative Class DN H EUR	IE00BRJT7T44
Man AHL Multi Strategy Alternative Class IN USD	IE00BRJT8355
Man AHL Multi Strategy Alternative Class IN H EUR	IE00BRJT8462
Man AHL Multi Strategy Alternative Class IN H GBP	IE00BRJT8793
Man AHL Multi Strategy Alternative Class IN H SEK	IE00BRJT8B35
Man AHL TargetRisk Class D USD	IE00BRJT7498
Man AHL TargetRisk Class D H CHF	IE00BRJT7720
Man AHL TargetRisk Class D H EUR	IE00BRJT7613
Man AHL TargetRisk Class D H GBP	IE00BRJT7944
Man AHL TargetRisk Class D H SEK	IE00BRJT7D83
Man AHL TargetRisk Class D H SGD	IE00BRJT7F08
Man AHL TargetRisk Class DJ USD	IE00BMBX8J60
Man AHL TargetRisk Class DRV USD	IE000N2EQY24
Man AHL TargetRisk Class DU USD Dist	IE00BNNH3G56
Man AHL TargetRisk Class DU H HKD Dist	IE00BNNH3D26
Man AHL TargetRisk Class DU H SGD Dist	IE00BNNH3F40
Man AHL TargetRisk Class DV USD	IE00BKY59P81
Man AHL TargetRisk Class DW USD	IE0006WQXI50
Man AHL TargetRisk Class I USD	IE00BRJT7H22
Man AHL TargetRisk Class I H AUD	IE00BRJT7506
Man AHL TargetRisk Class I H (BRL) USD	IE00BKY59R06
Man AHL TargetRisk Class I H CHF	IE00BRJT7L67
Man AHL TargetRisk Class I H EUR	IE00BRJT7K50

Fund and Class of Shares (continued)

ISIN

Man AHL TargetRisk Class I H GBP	IE00BRJT7N81
Man AHL TargetRisk Class I H JPY	IE00BRJT7P06
Man AHL TargetRisk Class I H SEK	IE00BRJT7R20
Man AHL TargetRisk Class I H SGD	IE00BRJT7J46
Man AHL TargetRisk Class INU USD	IE00BDCY1W99
Man AHL TargetRisk Class INU H CHF	IE00BDCY1Y14
Man AHL TargetRisk Class INU H EUR	IE00BDCY1X07
Man AHL TargetRisk Class INU H GBP	IE00BL9X2H72
Man AHL TargetRisk Class IV USD	IE00BKY59Q98
Man GLG European Mid-Cap Equity Alternative Class DN EUR	IE00BWBSF561
Man GLG European Mid-Cap Equity Alternative Class DN H USD	IE00BWBSFF61
Man GLG European Mid-Cap Equity Alternative Class DNY EUR	IE00BWBSFG78
Man GLG European Mid-Cap Equity Alternative Class IN EUR	IE00BWBSFJ00
Man GLG European Mid-Cap Equity Alternative Class IN H GBP	IE00BWBSFM39
Man GLG European Mid-Cap Equity Alternative Class IN H SEK	IE00BWBSFQ76
Man GLG European Mid-Cap Equity Alternative Class IN H USD	IE00BWBSFV20
Man GLG European Mid-Cap Equity Alternative Class INF EUR	IE00BYXWT366
Man GLG European Mid-Cap Equity Alternative Class INF H GBP	IE00BYXWT580
Man GLG European Mid-Cap Equity Alternative Class INF H USD	IE00BYXWT473
Man GLG Global Emerging Markets Debt Total Return Class D USD	IE00BD3B6K23
Man GLG Global Emerging Markets Debt Total Return Class D H CHF	IE00BYXPSM70
Man GLG Global Emerging Markets Debt Total Return Class D H EUR	IE00BD3B9479
Man GLG Global Emerging Markets Debt Total Return Class D H GBP	IE00BD3B6H93
Man GLG Global Emerging Markets Debt Total Return Class D H NOK	IE00BZCGN561
Man GLG Global Emerging Markets Debt Total Return Class DL USD	IE00BD3B9693
Man GLG Global Emerging Markets Debt Total Return Class DL H EUR	IE00BD3B9586
Man GLG Global Emerging Markets Debt Total Return Class DMF USD	IE00BD8GLB82
Man GLG Global Emerging Markets Debt Total Return Class DMF H EUR	IE00BD8GL969
Man GLG Global Emerging Markets Debt Total Return Class DR USD Dist	IE00BYXQ8195
Man GLG Global Emerging Markets Debt Total Return Class DY H EUR	IE00BF20KP72
Man GLG Global Emerging Markets Debt Total Return Class I USD	IE00BD3B6F79
Man GLG Global Emerging Markets Debt Total Return Class I USD Dist	IE00BYWC7X35
Man GLG Global Emerging Markets Debt Total Return Class I H AUD	IE00BYVW6714
Man GLG Global Emerging Markets Debt Total Return Class I H CHF	IE00BD37M355
Man GLG Global Emerging Markets Debt Total Return Class I H EUR	IE00BD3B6B32
Man GLG Global Emerging Markets Debt Total Return Class I H EUR Dist	IE00BDB77545
Man GLG Global Emerging Markets Debt Total Return Class I H GBP	IE00BD3B6C49
Man GLG Global Emerging Markets Debt Total Return Class I H SEK	IE00BD3B6D55
Man GLG Global Emerging Markets Debt Total Return Class IL USD	IE00BD3B9362
Man GLG Global Emerging Markets Debt Total Return Class IL H EUR	IE00BD3B6G86
Man GLG Global Emerging Markets Debt Total Return Class IMF USD	IE00BYZJRM02
Man GLG Global Emerging Markets Debt Total Return Class IMF USD Dist	IE00BYXZ2Y79
Man GLG Global Emerging Markets Debt Total Return Class IMF H EUR	IE00BD6GFC99
Man GLG Global Emerging Markets Debt Total Return Class IMF H EUR Dist	IE00BDB77768
Man GLG Global Emerging Markets Debt Total Return Class IMF H GBP Dist	IE00BD8GLC99
Man GLG Innovation Equity Alternative Class DN USD	IE00BDRKSX26
Man GLG Innovation Equity Alternative Class DN H CHF	IE00BDRKSS72
Man GLG Innovation Equity Alternative Class DN H EUR	IE00BDRKST89
Man GLG Innovation Equity Alternative Class DN H SEK	IE00BDRKSW19
Man GLG Innovation Equity Alternative Class DNF H EUR	IE00BDRKSY33
Man GLG Innovation Equity Alternative Class IN USD	IE00BDRKT516
Man GLG Innovation Equity Alternative Class IN H CHF	IE00BDRKT060
Man GLG Innovation Equity Alternative Class IN H EUR	IE00BDRKT177
Man GLG Innovation Equity Alternative Class IN H GBP	IE00BDRKT284
Man GLG Innovation Equity Alternative Class IN H SEK	IE00BDRKT409
Man GLG Innovation Equity Alternative Class INF USD	IE00BDRKT730
Man GLG Innovation Equity Alternative Class INF H EUR	IE00BDRKT623
Man GLG Innovation Equity Alternative Class INF H GBP	IE00BYX7RF96
Man GLG Innovation Equity Alternative Class INU H EUR	IE00BFZ18L99
Man GLG Innovation Equity Alternative Class INU H GBP	IE00BYP55G81
Man GLG Innovation Equity Alternative Class IXN H EUR	IE00BLKGX613

Fund and Class of Shares (continued)

ISIN

Man Alternative Style Risk Premia Class D USD	IE00BF52FP54
Man Alternative Style Risk Premia Class D H DKK	IE00BJ9N8S60
Man Alternative Style Risk Premia Class D H EUR	IE00BF52FN31
Man Alternative Style Risk Premia Class D H NOK	IE00BJ9N8V99
Man Alternative Style Risk Premia Class D H SEK	IE00BJ9N8T77
Man Alternative Style Risk Premia Class I USD	IE00BF52FK00
Man Alternative Style Risk Premia Class I H AUD	IE00BG0HKK25
Man Alternative Style Risk Premia Class I H DKK	IE00BJP5L097
Man Alternative Style Risk Premia Class I H EUR	IE00BF52FG63
Man Alternative Style Risk Premia Class I H GBP	IE00BF52FH70
Man Alternative Style Risk Premia Class I H JPY	IE00BD3HVN80
Man Alternative Style Risk Premia Class I H NZD	IE00BM966B52
Man Alternative Style Risk Premia Class I H SEK	IE00BF52FJ94
Man Alternative Style Risk Premia Class INU USD	IE00BZ7PF851
Man AHL Active Balanced Class DV USD	IE00BMX0JP88
Man AHL Active Balanced Class I H EUR	IE00BGGLHH44
Man AHL Active Balanced Class I H GBP	IE00BGGLHJ67
Man AHL Active Balanced Class I H JPY	IE00BGGLHK72
Man AHL Active Balanced Class I H USD	IE00BGGLHL89
Man GLG High Yield Opportunities Class D EUR	IE00BDTYYP61
Man GLG High Yield Opportunities Class D H CHF	IE0008FJL2B6
Man GLG High Yield Opportunities Class D H SGD Dist	IE0009V8AIY1
Man GLG High Yield Opportunities Class D H USD Dist	IE00BK63DV41
Man GLG High Yield Opportunities Class DV H USD	IE00BL6VJ735
Man GLG High Yield Opportunities Class DY H USD Dist	IE000YW0N502
Man GLG High Yield Opportunities Class I EUR	IE00BDTYYL24
Man GLG High Yield Opportunities Class I EUR Dist	IE000Q08BPC1
Man GLG High Yield Opportunities Class I H (BRL) EUR	IE00BNXH7F29
Man GLG High Yield Opportunities Class I H CHF	IE000YB1G2W0
Man GLG High Yield Opportunities Class I H GBP	IE00BDTYYN48
Man GLG High Yield Opportunities Class I H USD	IE00BDTYYM31
Man GLG High Yield Opportunities Class I H USD Dist	IE00BK63DT29
Man GLG High Yield Opportunities Class IF EUR	IE00BJXVML37
Man GLG High Yield Opportunities Class IF H GBP	IE00BJ5K4V63
Man GLG High Yield Opportunities Class IF H GBP Dist	IE00BHZH7G737
Man GLG High Yield Opportunities Class IF H GBP G-Dist	IE00BHZHG844
Man GLG High Yield Opportunities Class ILU H GBP G-Dist	IE00BGLSPX24
Man GLG High Yield Opportunities Class IV H USD	IE00BL6VJ842
Man GLG Credit Multi-Strategy Alternative Class DN H EUR	IE00BDVJ5T00
Man GLG Credit Multi-Strategy Alternative Class IN USD	IE00BDVJ5R85
Man GLG Credit Multi-Strategy Alternative Class IN H EUR	IE00BDVJ5Q78
Man GLG Credit Multi-Strategy Alternative Class IN H SEK	IE00BDVJ5S92
Man GLG Credit Multi-Strategy Alternative Class INU H GBP	IE00BJJNGT35
Man GLG Event Driven Alternative Class DN USD	IE00BJBLGM81
Man GLG Event Driven Alternative Class DN H CHF	IE00BNXH7D05
Man GLG Event Driven Alternative Class DN H EUR	IE00BJBLGL74
Man GLG Event Driven Alternative Class DNFY USD	IE00BKDV7752
Man GLG Event Driven Alternative Class DNFY H EUR	IE00BKDV7869
Man GLG Event Driven Alternative Class IN USD	IE00BJJNGV56
Man GLG Event Driven Alternative Class IN H CHF	IE00BNXH7C97
Man GLG Event Driven Alternative Class IN H EUR	IE00BJJNH014
Man GLG Event Driven Alternative Class IN H GBP	IE00BJJNGX70
Man GLG Event Driven Alternative Class IN H SEK	IE00BJJNGY87
Man GLG Event Driven Alternative Class INF USD	IE00BJBLGK67
Man GLG Event Driven Alternative Class INF H EUR	IE00BJBLGJ52
Man GLG Event Driven Alternative Class INU H EUR	IE00BK80LR53
Man GLG Event Driven Alternative Class IU USD	IE00BL0BP158
Man GLG Event Driven Alternative Class INXX H EUR	IE00BMW96F54

Fund and Class of Shares (continued)

ISIN

Man GLG Global Debt Total Return Class I C EUR	IE00BJR66947
Man GLG Global Debt Total Return Class I C USD	IE00BJR66830
Man GLG Global Debt Total Return Class I H CHF	IE00BLR6PG89
Man GLG Global Debt Total Return Class I H EUR	IE00BJR66B64
Man GLG High Yield Opportunities DE Class I EUR	IE00BKRQZ499
Man GLG High Yield Opportunities DE Class I EUR Dist	IE00BKRQZ382
Man GLG High Yield Opportunities DE Class ILU EUR G Dist	IE00BKX9B006
Man AHL TargetRisk Moderate Class D USD	IE00BN4NVY61
Man AHL TargetRisk Moderate Class D H CHF	IE00BN4NVX54
Man AHL TargetRisk Moderate Class D H EUR	IE00BNC0Y173
Man AHL TargetRisk Moderate Class I USD	IE00BNC0Y405
Man AHL TargetRisk Moderate Class I H CHF	IE00BN4NVZ78
Man AHL TargetRisk Moderate Class I H EUR	IE00BNC0Y280
Man GLG Asia Pacific (ex-Japan) Equity Alternative Class IN USD	IE00BN15T637
Man GLG Asia Pacific (ex-Japan) Equity Alternative Class IN H EUR	IE00BN15T744
Man GLG Asia Pacific (ex-Japan) Equity Alternative Class IN H GBP	IE00BN15T850
Man GLG Asia Pacific (ex-Japan) Equity Alternative Class INF USD	IE00BN15T967
Man GLG Asia Pacific (ex-Japan) Equity Alternative Class INF H EUR	IE00065Y3YW1
Man GLG Asia Pacific (ex-Japan) Equity Alternative Class IU H GBP	IE00BM9GRB29
Man AHL Target Growth Alternative Class D H CHF	IE00085O6778
Man AHL Target Growth Alternative Class D H EUR	IE00BNDVWW63
Man AHL Target Growth Alternative Class I USD	IE00BNDVWZ94
Man AHL Target Growth Alternative Class I H EUR	IE00BNDVWX70
Man AHL Target Growth Alternative Class I H GBP	IE00BNDVWY87
Man AHL Target Growth Alternative Class IF H GBP	IE000ERH4SS1
Man AHL Target Growth Alternative Class IF H JPY	IE0004GJGB26
Man GLG Convertible Arbitrage Alternative Class IN USD	IE00BNG2SV72
Man GLG Convertible Arbitrage Alternative Class IN H EUR	IE00BNG2SW89
Man GLG Convertible Arbitrage Alternative Class IN H GBP	IE00BNG2SX96
Man GLG Convertible Arbitrage Alternative Class INF USD	IE000B6H4RR4
Man GLG Convertible Arbitrage Alternative Class INF H EUR	IE00BNG2SY04
Man GLG Convertible Arbitrage Alternative Class IU USD	IE000Q4DOLD9
Man GLG Convertible Arbitrage Alternative Class IU H GBP	IE00BNG2SZ11
Man GLG RI Global Sustainable Growth Alternative Class IN USD	IE00BNG2T035
Man GLG RI Global Sustainable Growth Alternative Class IN H EUR	IE00BNG2T142
Man GLG RI Global Sustainable Growth Alternative Class IN H GBP	IE00BNG2T258
Man GLG RI Global Sustainable Growth Alternative Class INF H EUR	IE00BNG2T365
Man GLG RI Global Sustainable Growth Alternative Class IU H GBP	IE00BNG2T472
Man GLG RI Sustainable Energy Transition Alternative Class IN EUR	IE000SZG8CH4
Man GLG RI Sustainable Energy Transition Alternative Class IN H GBP	IE000XMZ6R81
Man GLG RI Sustainable Energy Transition Alternative Class IN H USD	IE000AN41RW5
Man GLG RI Sustainable Energy Transition Alternative Class INF EUR	IE000FUORAD5
Man AHL Global Bond Class I USD	IE00BNNLPP04
Man AHL Global Bond Class I H EUR	IE00BNNLPQ11
Man AHL Global Bond Class I H GBP	IE00BNNLPR28
Man AHL Global Bond Class I H JPY	IE00BNNLPS35
Man AHL Global Bond Class IF H EUR	IE000U751TF2
Man GLG Senior Secured Opportunities Class I EUR	IE000146Q1W0
Man GLG Senior Secured Opportunities Class I H GBP	IE00079KMEU8
Man GLG Senior Secured Opportunities Class I H USD	IE000QRW6WO4
Man GLG Senior Secured Opportunities Class IF EUR	IE0002ZQU5P1
Man GLG Senior Secured Opportunities Class IF H USD	IE000AX5IZA8

Fund and Class of Shares (continued)

ISIN

Man GLG European High Yield Opportunities Class I EUR
Man GLG European High Yield Opportunities Class I H GBP
Man GLG European High Yield Opportunities Class I H USD
Man GLG European High Yield Opportunities Class IF EUR
Man GLG European High Yield Opportunities Class IF H USD

IE000SEUKFF7
IE0005J9R38
IE000Q3ZUQK3
IE000C7POUS9
IE000D8OWM56

Man GLG RI Sustainable Credit Opportunities Class I EUR
Man GLG RI Sustainable Credit Opportunities Class I H GBP
Man GLG RI Sustainable Credit Opportunities Class I H USD
Man GLG RI Sustainable Credit Opportunities Class IF EUR
Man GLG RI Sustainable Credit Opportunities Class IF H USD

IE000O44PF80
IE000UAOCAT3
IE000FNSKYO2
IE0001BJTEH2
IE000GLVRF1

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Board of Directors:

Ronan Daly (British citizen, Irish resident)*
Samantha McConnell (Irish)*
John Morton (British)
Bronwyn Wright (Irish)**

Manager:

Man Asset Management (Ireland) Limited,
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Depository:

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Sir John Rogerson's Quay,
Grand Canal Dock,
Dublin 2,
Ireland

Legal Advisers as to matters of Irish law:

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

Independent Auditor:

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

Sponsoring Euronext Dublin Broker:

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Ireland

Swiss Representative:

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Administrator:

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Secretary and Registered Office:

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

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Investment Manager in relation to the Man AHL Portfolios:

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Investment Manager in relation to the Man Numeric Portfolios:

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United States of America

Investment Manager in relation to the Man Solutions Portfolios:

Man Solutions Limited,
Riverbank House,
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EC4R 3AD,
England

Distributor in relation to the Portfolios:

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

Swiss Paying Agent:

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

*Independent, non-executive.

**Independent, non-executive & Chair

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

Performance table

For each of the sub-funds that form a part of Man Funds VI plc, details of their performance returns during the financial period ended 30 June 2022 are tabulated below.

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

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

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

For any sub-funds which launched part way throughout the financial year, the information tabulated below represents performance from the date of launch to 30 June 2022.

Sub-fund	Share class	Share Class Return	Benchmark	Benchmark(s) Return
Man GLG Global Emerging Markets Debt Total Return	Man GLG Global Emerging Markets Debt Total Return I USD	4.38%	N/A	N/A
Man GLG Global Debt Total Return	Man GLG Global Debt Total Return I C USD	(9.30%)	Bloomberg Barclays Global Aggregate Bond index	(13.92%)
Man GLG Convertible Arbitrage Alternative	Man GLG Convertible Arbitrage Alternative INF H EUR	(0.43%)	N/A	N/A
Man GLG Alpha Select Alternative	Man GLG Alpha Select Alternative DL GBP	3.49%	N/A	N/A
Man GLG European Equity Alternative	Man GLG European Equity Alternative IN EUR	3.71%	N/A	N/A
Man GLG European Mid-Cap Equity Alternative	Man GLG European Mid-Cap Equity Alternative IN USD	(4.69%)	N/A	N/A
Man GLG Innovation Equity Alternative	Man GLG Innovation Equity Alternative IN USD	(4.29%)	N/A	N/A
Man GLG High Yield Opportunities	Man GLG High Yield Opportunities I EUR	(11.36%)	(1) ICE BofA Global High Yield Index (EUR, TR) Hedged	(1) (15.79%)
			(2) CE BofA European Currency High Yield Constrained (EUR Hedged)	(2) (14.86%)
Man GLG Credit Multi-Strategy Alternative	Man GLG Credit Multi-Strategy Alternative DN H EUR	(0.58%)	N/A	N/A
Man GLG Event Driven Alternative	Man GLG Event Driven Alternative IN USD	(1.25%)	HFRX ED Merger Arbitrage index	(3.92%)
Man GLG High Yield Opportunities DE	Man GLG High Yield Opportunities DE I EUR	(12.81%)	(1) ICE BofA Global High Yield Index (EUR, TR) Hedged	(1) (15.79%)
			(2) CE BofA European Currency High Yield Constrained (EUR Hedged)	(2) (14.86%)

Performance table (continued)

Man GLG Asia Pacific (ex-Japan) Equity Alternative	Man GLG Asia Pacific (ex-Japan) Equity Alternative I USD	1.40%	N/A	N/A
Man GLG RI Global Sustainable Growth Alternative	Man GLG RI Global Sustainable Growth Alternative IN USD	(8.81%)	N/A	N/A
Man GLG RI Sustainable Energy Transition Alternative	Man GLG RI Sustainable Energy Transition Alternative IN EUR	1.71%	N/A	N/A
Man GLG Senior Secured Opportunities	Man GLG Senior Secured Opportunities I EUR	(3.94%)	CE BofA BB-B Global High Yield Secured Bond Index (EUR TR) Hedged	(4.69%)
Man GLG European High Yield Opportunities*	Man GLG European High Yield Opportunities I EUR	N/A	ICE BofA European Currency High Yield Constrained Index (Hedged)	N/A
Man GLG RI Sustainable Credit Opportunities*	Man GLG RI Sustainable Credit Opportunities I EUR	N/A	N/A	N/A
Man AHL Multi Strategy Alternative	Man AHL Multi Strategy Alternative DN USD	3.75%	N/A	N/A
Man AHL TargetRisk	Man AHL TargetRisk D USD	(15.12%)	60/40 MSCI World (NDTR)/Barclays Global Aggregate USD Hedged	(14.43%)
Man AHL Active Balanced	Man AHL Active Balanced I H EUR	(19.33%)	MSCI Europe Total Return Net Dividend	(15.44%)
Man AHL TargetRisk Moderate	Man AHL TargetRisk Moderate D H EUR	(7.01%)	N/A	N/A
Man AHL Target Growth Alternative	Man AHL Target Growth Alternative Class I USD	(10.20%)	MSCI World Total Return Net Dividend	(10.94%)
Man AHL Global Bond	Man AHL Global Bond Class I USD	(12.85%)	N/A	N/A
Man Alternative Style Risk Premia	Man Alternative Style Risk Premia Class I USD	3.42%	N/A	N/A

Performance data is shown net of fees with income reinvested, and does not take into account sales and redemption charges where such costs are applicable. Returns are calculated net of management fees and any applicable performance fees for the share classes referenced in the performance table above. Other share classes may charge higher fees.

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

*As the sub-fund launched in Q2 2022, there is no performance data available as of yet

Man GLG Alpha Select Alternative – Semi-Annual Report Commentary

Market summary

Markets have had to digest a raft of macro headwinds in the first half of 2022, not limited to commodity and supply chain headwinds caused by Russia's invasion of Ukraine, as well as the impacts of China's zero-COVID-19 policy. These issues combined to cause Central Banks globally to become increasingly hawkish, as they try to fight ever higher inflationary pressures. We have therefore witnessed a rapid tightening in monetary policy from a number of Central Banks with QE programmes ending, or due to end shortly, tapering of asset purchases being planned and an overall backdrop of much higher interest rates globally.

These global issues have been compounded in the UK by the enhanced supply chain disruption caused by Brexit and the weakness of sterling due to the Monetary Policy Committee's (MPC) indecisiveness, alongside political instability, as Prime Minister Boris Johnson had to face a no-confidence vote, and subsequently resign. We have some sympathy for the MPC, as they acknowledge that they are raising interest rates to combat inflation, whilst also forecasting a growing likelihood of a recession in the UK in 2023. We struggle to think of a time when a developed market central bank has raised interest rates, whilst also forecasting a recession, although recent commentary by the Fed has also pointed to a significant slowing in growth expectations that could lead to a recession.

Equity markets have continued to fall, bond yields have continued to rise, credit spreads have continued to widen, and many other asset prices have seen significant price declines, most notably cryptocurrencies. The S&P 500 fell 21%, the worst first half performance since 1970, and the Stoxx Europe 600 had its worst first half of any calendar year since 2008. Sentiment, as a result, has deteriorated significantly.

Performance review

Against this backdrop, the Fund was up at the end of H1 2022. Looking at the top 10 contributors to performance over this period, there was a fairly balanced contribution between longs and shorts, with long positions in AstraZeneca, Coca Cola HBC, Glencore and SSE all featuring, alongside 2 shorts in the technology sector as well as shorts in the financial services and retail sectors. The list of detractors is primarily made up of our long positions, notably in Ashtead, Segro, Croda, with one notable exception of a short in a defence company.

Generally, the share prices of our short positions benefitted from either multiple contraction, due to elevated starting multiples in a rising interest rate environment, or concerns regarding cyclical risks to their earnings. In several cases, these issues have been exacerbated by elevated balance sheet leverage. On the long side, AstraZeneca continued to benefit from its perceived resilience in the current uncertain environment. It is defensive but also relatively insulated to cost pressures that many other industries are suffering from. Pipeline delivery has remained impressive.

In June, there was further encouraging data for Enhertu, their oncology drug, in low metastatic breast cancer. We continue to be excited by the pipeline for AstraZeneca, especially given the strong delivery in recent years. The sector remains highly attractive given high levels of profitability, strong cash generation and balance sheets that are ungeared. Glencore has benefitted from a coal price which has remained elevated as a result of high gas prices driving higher switching demand. As a result, Glencore has seen material consensus earnings upgrades, despite weakness in other commodities. In addition, the upturn in lead indicators in China, partly due to economic stimulus packages, should increase demand for commodities in the short-term, over and above the structural upturn in demand from the energy transition.

Future outlook

From a portfolio perspective, whilst gross exposure has come down from the highs, we have managed it recently in the 180-190% range. This is still elevated versus history and reflects the exciting backdrop for stock picking on both the long and the short side of the portfolio. This is under constant review given the interplay between fundamental opportunities and macro led volatility.

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Man GLG European Equity Alternative – Semi-Annual Report Commentary

Market summary

The first half of the year proved to be a volatile period for equity markets with concerns about high inflation and, more importantly, the central bank's response to high inflation, the main driver. As inflation continued to accelerate, the US Federal Reserve's hawkishness triggered an unwind of crowded positions that started in December 2021, spilling over into a full-throated factor rotation, that ultimately became a material correction in beta in January. By the end of February, the rotation started to moderate. This was followed by Russia's invasion of Ukraine cementing an energy crisis in Europe, with it raising the probability of a meaningful slowdown in global growth momentum, even as the US Federal Reserve continued to ratchet up hawkish policy intentions.

Market conditions worsened in April as the rate of inflation continued to accelerate and indicators of global economic momentum continued to slow, including the April ISM manufacturing PMI and China's Caixin Manufacturing PMI, which reflected slowing growth in the world's two largest economies. May proved to be a challenging environment – particularly for the discretionary equity long short space as the shuttering of high-profile funds with a focus on growth equity caused one of the largest crowding unwinds in nearly 20 years of prime broker positioning data. June saw the MSCI World end the month negatively, as investors continued to grapple with the impact of tightening monetary policy on growth and fears of recession, resulting in the worst first half of the year for equity markets in over 50 years.

Performance review

The Man GLG European Equity Alternative Fund (the 'Fund') ended the first half of the year down in performance.

In risk attribution terms, idiosyncratic risk returns were positive in the first half of the year, while style and industry risk detracted, respectively. Among the other risk factors, country risk also made a solid contribution to positive returns and market risk was flat. Whilst the dislocations and dispersion created by the volatility presented a fertile ground for idiosyncratic opportunities, with it came factor volatility. The losses in style risk primarily occurred in January during the full-throated factor rotation, despite style risk factor representing less than 20% of the Fund's total risk and the largest single factor (a long tilt to European momentum) at less than 2.5% of total risk. The Fund was also heavily impacted by the major industry de-grossing in May, with nearly all the underlying strategies delivering negative alpha.

In terms of the underlying strategies, we are finding it increasingly useful to look at performance in strategy buckets: fundamental long-short; liquidity & arbitrage, and; systematic (spanning fully and semi-systematic strategies). Fundamental long-short strategies were the biggest detractors year to date, with losses primarily concentrated in the more growth oriented strategies. Liquidity and arbitrage strategies were modestly negative in the first half of the year, principally driven by negative performance in our ECM strategies. Our Risk Arbitrage strategy is modestly positive year to date with the portfolio manager becoming materially more constructive on the opportunity for this strategy, as M&A appetite remains unimpacted by rising financing costs, and the de-rating in tech is catalysing interest in takeovers. Systematic strategies ended the first half flat: with losses in the Quant strategy offset by gains in the index inclusion strategy which performed very well as positioning into MSCI rebalancing paid off well in the prime period for pre-inclusion/exclusion performance.

Future outlook

The first half of the year ended with gross coming in at about 300%. Net delta is low (c. 2%) and the Fund is running a modest positive tilt towards beta in Europe, and away from beta in the US. The hiring pipeline remains active, and we hope to be adding additional, and diversifying, strategies in coming months.

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Man AHL Multi Strategy Alternative – Semi-Annual Report Commentary

Performance review

Against this backdrop the Fund returned positive performance, with gains driven by core alpha and momentum models while yield capture detracted.

Core alpha was the top performer of the three sleeves over the six-month period, with fast trading and equity market neutral models the top contributors. Within fast trading, intraday signals contributed, particularly in currencies where equities led FX moves, leading to gains in currency pairs such as the Brazilian real and Mexican peso, traded against the US dollar. The Fund's equity market neutral strategies posted positive performance over the period, with the US leading the way as signals based on consumer transactions and events data were top performers. On the negative side, fundamental factor models detracted, with cross asset predictors in bonds losing out.

Momentum trading was positive over the six-month period with fixed income leading gains. Large macro moves led to falling bond prices, which the Fund's trend following models captured with general short positions throughout H1. The strongest positions were in US and German government bonds. The Fed's willingness to hike rates to fight inflation also boosted the US dollar, with long positions against the Japanese Yen and UK sterling also adding to gains over the period. Equity trading was more difficult, driven by initial long positions globally which sold off, worst affected being the Australian SPI 200 and S&P 500 indices.

Yield capture detracted over the six-month period, with carry and volatility models losing. Carry saw negative performance driven by bonds, although momentum conditioning helped prevent larger losses. Within volatility, equities and bonds saw the largest losses as short positions were knocked by spiking risk, with options positions in US treasuries and the DAX hardest hit.

Future outlook

As a fully systematic investment manager, AHL does not have a market outlook in the same way a discretionary portfolio manager would. Now and in the future, the fund will continue to automatically adapt to new market information, aiming to take profitable positions based on patterns in historic data.

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Man AHL TargetRisk and Man AHL TargetRisk Moderate – Semi-Annual Report Commentary

Market summary

With further weakness in June, stocks recorded their worst first half of the year in more than 50 years. The S&P 500 finished the first half of the year negatively. The Nasdaq also tumbled, taking its losses during the first half of 2022 to almost 30%. European stocks did not fare better. The Stoxx 600 finished down this year through June.

The macro backdrop that continued to play out in H1 is one of strong headwinds from central banks' attempt to curb persistent inflation, and concerns about global growth. The Federal Reserve's ("Fed") chair, Jay Powell, has warned that if the Fed does not raise interest rates quickly, the U.S. could face severe price bouts and with fast rising rates, recession fears are mounting. The European Central Bank (ECB) echoed similar concerns and warned that the low interest rates and moderate inflation era had ended. The ECB is planning a quarter-percentage point rise in July for the first time since 2011.

Also, the bond sell-off accelerated in June. The 10-year U.S. Treasury yield reached a decade-high of 3.5% mid-month before finishing the month at around 3%. In the first half of the year, the 10-year U.S. Treasury yield has doubled. Recession fears and global economic slowdown did not leave commodity prices unscathed either. As a result, after rising in Q1, crude oil prices fell from the May highs, and oil traded by the end of H1 at around \$106/barrel.

Performance review

Against this setting of weakness across the major asset classes, both Man AHL TargetRisk and Man AHL TargetRisk Moderate delivered negative performance. Government bonds struggled most, as global yields rose over H1, with the largest losses in U.S. and German bonds. Equities detracted as well, with the largest losses in the U.S. S&P 500 and the Nasdaq. All credit indices detracted with high-yield/crossover credit spreads widening most during H1. Within the inflation-sensitive assets, commodities gained on the back of energy prices rallying and benefitted from an increase of inflation. Inflation-linked bonds however finished slightly in the red, driven by the duration component.

Future outlook

Picking up on the heightened risk and challenging environment, various risk overlays have remained active. The correlation and momentum overlays activated several times in the first half of the year, significantly reducing the exposure across all asset classes. The volatility overlay was most active in March upon Russia's invasion of Ukraine.

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

Market summary

The market backdrop in the first half of 2022 was challenging - we saw Russia invade Ukraine, one of the largest wars in Europe since WWII; potentially the most significant shift in the inflation regime in 40 years; and a rapid increase in central bank interest rates, combined with an energy shock leading to expectations of a recession in 2023. The results of these headwinds were problematic for markets: equity indices were down more than -20% and global bonds were down -14%, making for the worst start for a US 60/40 portfolio in 222 years. The changing macroeconomic environment was also difficult for equity long / short funds in Europe more broadly with the HFRU Equity Hedge Index down -9.1%¹ in the same period.

Performance review

The Man GLG European Mid-Cap Equity Alternative (the 'Fund') was down in the first half of the year. The long book detracted alpha and the short book contributed alpha, including a contribution from newly initiated short ideas. Most of the negative performance came within the first six weeks of the year as the market quickly adjusted to the shift in the inflation regime, leading to a sell-off in recent winners and growth names, while value outperformed.

Our bottom-up fundamental approach has in the past made turning points in macroeconomic momentum challenging for performance as stock prices become driven more by the shift into a new macro regime, instead of near-term company fundamentals. Nonetheless as an absolute return focused Fund we need to perform better in these turning points and should have performed better in the first half of 2022. We will always be bottom-up stock-pickers as this is where we believe we have the most significant edge, but we will also increase our focus on monitoring the macroeconomic backdrop to better protect capital at the inflection points.

The short book

Positive alpha in the short book was primarily driven by new structural shorts with cyclical headwinds and short positions in Swedish-listed real estate. This positive performance was partly offset by value shorts that outperformed at the start of the half due to the value rotation, driven by the changing inflationary regime.

Structural shorts with cyclical headwinds

These new shorts were concentrated in out-of-home media, industrial fasteners, builders' merchants and asset managers. These positions positively contributed to performance as these companies have started to see headwinds to earnings and have also derated on cyclical concerns. Overall, these companies have seen more than -10% cuts to consensus earnings expectations in the past three months.

Swedish Real Estate Shorts

While we had three positive contributors in the first half in Swedish Real Estate. Our thesis was simple: in our view the potential upside was limited as the valuation was expensive and the company would not be able to grow like they had in the past as financing costs had increased, while the downside potential was significant. We believe the company will struggle to deleverage given the aggressive marks on their assets and that they may face liquidity issues in refinancing their bonds due in 2023 and 2024 given current market rates are significantly higher than the rental income their properties produce. As the share price has fallen, so has our position and we additionally took some profits in mid-June after considerable weakness, leaving our position < 0.6% at the end of the first half.

Value shorts

We entered the year with an anti-value tilt on the Fund – primarily as we were short inexpensive companies, which detracted from performance as value outperformed due to the change in the inflation regime. This exposure was concentrated in three short positions: two shopping mall real estate companies, and a German-listed telecoms company.

The long book

The long book detracted from performance in the first half, driven by losses from cyclical longs that de-rated in anticipation of a recession and momentum longs that had been overearning in 2021.

Cyclical longs

The largest category of negative contribution to Fund performance in H1 was from cyclical longs that underperformed as economic growth slowed and the probability of a recession increased. Most of these positions had exposure to construction or the UK repair, maintenance and improvement ("RMI") market. We had increased our exposure to many of these companies into the second half of 2021 as we saw the potential for a faster than expected recovery out of the Covid-19 downturn and this played out with strong share price outperformance. However, we were slow to anticipate the implications of persistently high inflation, which has led central banks to begin a rapid hiking cycle to cool demand and thus inflation. We have reduced exposure to these companies from 22% at the start of the year to 9% now, while also adding many new cyclical shorts to balance the cyclical risk in the Fund.

Momentum longs

This group of seven companies saw material upgrades to earnings expectations in 2021, for a German-listed branded pharmaceutical company as an example, leading to strong share price outperformance. In 2021, we benefitted from the persistence of these earnings trends, with this group of companies contributing to performance. However, despite knowing that many of these companies were overearning their medium-term earnings power, we overstayed our welcome and in the first half lost -2.5%, as the market shifted from focusing on near-term expectations to a longer-term view of earnings. Our mistake was a combination of not having strong enough exit plans, of sizing at the start of the year (they were too big) and we should have weighted our valuations more to through-cycle earnings power instead of being overly focused on near-term estimates. We have cut all exposure to these seven positions.

¹ The Stoxx Europe Mid 200 Index was -22.6%, the MSCI World was -21.2% and the S&P 500 was -20.6%; Barclays Global Aggregate was -13.9% in H1 2022. Certain indices/measures mentioned on this page have been provided for information purposes only. They are intended to provide a comparative indication of particular asset classes, investment sectors, or financial markets more widely ("market backdrop"). Unless indicated otherwise, the investment process of the Fund is independent of these indices/measures. Source: Bloomberg.

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

Future outlook

We believe the current environment will create many opportunities for bottom-up stock pickers as the challenges companies face are multi-faceted and different to the recent past: higher inflation, slowing demand, rising costs and varying degrees of pricing power based on company bargaining power and industry structures. While most of the opportunities so far this year have been concentrated in the short book due to the changing backdrop, we are now also starting to see more opportunities in the long book for companies that have been quickly de-rated on cyclical concerns, but that we believe are more resilient and have stronger pricing power.

We have kept our powder dry with our gross exposure at low levels, around 100% at the end of June, to be ready to capitalize on potential dislocations. Our net continues to be market neutral.

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

Market summary

In H1 2022, emerging markets debt (EMD) markets accumulated a loss¹ with the emerging markets (EM) sovereign and quasi-sovereign hard currency (HC) debt retracting while sovereign local currency (LC) lost². Russia and Belarus were excluded from the JPM family of indexes (and other market indexes) at March month-end while credit rating agencies, in line with EU sanctions, withdrew their ratings for entities in Russia. In HC, negative performance was initially driven by the increase in developed markets (DM) core rates with the average HC yield increasing and as the year progressed also by EM spreads that widened in the six-month period. Both the investment grade (IG) sector, given its longer duration, and the high yield (HY), as EM sovereigns repayment capacity remained in the forefront given the high leverage ratio of some of these countries and refinancing conditions becoming more prohibitive, experienced meaningful losses

Sri Lanka fell into arrears on its foreign debt on May 18th. Russia defaulted on its foreign debts in June³, and Belarus in July, as sanctions that effectively cut both countries off from international financial markets led the nations to miss interest payments on its dollar bonds before the end of their respective grace period⁴. In LC, interest carry was not enough to offset losses from the increase in local rates and currency depreciation. Overall, EMD local interest rates curves moved up, reflecting an increase in DM yields and higher EM inflation. All local interest rate curves experience losses, except for Turkey, with the Europe region being the worst performer and Asia being the best performer. EM currencies performance also masked strong regional differences, with Europe lagging, and Latin America being the only region with positive returns. EM bond funds suffered outflows (-USD52.4bn 2022 H1, offsetting the USD52.5bn inflows received in FY2021), split between -USD28.6bn and -USD23.8bn out of HC and LC funds, respectively⁵.

Performance review

Positioning

In H1 2022, we began reducing the net short exposure in the portfolio. Most of the reduction occurred in late February and March. In HC, the Fund's duration-weighted exposure (DWE) stood at 0.6 years as of June 30th 2022. Noting the widening of spreads year to date, we took some profits and reduced the Fund's EM credit spread DWE short exposure to -2.8 years as of June 30th 2022 (from -4.4 years at the end of 2021). The reduction was proportional across most positions, with the largest short spread exposures as of June 30th being to CDX EM index⁶, Indonesia, South Africa, Brazil, Turkey, China, Mexico and Colombia. In LC, in Q1 2022 we had increased the Fund's long USD exposure in 7.3% to 21.8%. In Q2 2022, we reduced it back by -8.1% to 13.6%, as while EM fundamentals remain very challenged, the valuations and market positioning in some EM currencies have altered the near-term risk-reward asymmetry. Q2 2022's reduction in EM currency short was proportional across exposures, with the following exceptions: in May we took profits and closed the PLN and HUF shorts; and in June we opened a new -3.6% short EUR exposure, reflecting a more negative relative view on European related currencies that we opted to express via EUR that have lagged the negative adjustment of the other currencies in the region. As of June 30 2022, the portfolio's other main FX exposures were to ZAR, MXN, BRL and COP. Lastly, the Fund had a -0.2 years short local rate exposure in South Africa.

Fund performance⁷

In H1 2022, in contrast with the negative performance of the EMD asset class, Man GLG Global Emerging Markets Debt Total Return (the 'Fund') performed positively. The annualised weekly volatility of its returns in the period were lower than the 1 volatility of the EMD market in the six-month period⁸. The main reasoning for the positive performance of the Fund, in a period that the asset class sold off meaningfully, was its defensive position. Positive performance was led by the short credit spread DWE, as EM sovereign spreads widened⁹, and to a second extent by the short EM currencies. The largest contributors to performance were the short credit spreads exposure to CDX-EM, Turkey and South Africa¹⁰. In LC the currency short to ZAR and HUF, as both currencies weakened in the period were the major sources of alpha. The ZAR resilience has been tested by fears of a US recession and its implication on commodity prices. The HUF was the 3rd worst EM currency performer, as the external financing capacity of Hungary is going back to the vulnerable picture seen in 2005-2008.

¹ As measured by the performance of 50% JPM EMBIG and 50% JPM GBI-EM GD. Certain indices/measures mentioned on this page have been provided for information purposes only. They are intended to provide a comparative indication of particular asset classes, investment sectors, or financial markets more widely ("market backdrop"). Unless indicated otherwise, the investment process of the Fund is independent of these indices/measures.

² EMD HC and LC returns and statistics measure by J.P. Morgan EMBI Global Composite (JPM EMBIG) and J.P. Morgan GBI-EM Global Diversified Composite Unhedged USD (JPM GBI-EM GD) family of indexes, respectively.

³ A 30-day grace period on USD100 million in interest on two bonds ended on June 27 2022, with Russia's repayments on this foreign debt not reaching creditors.

⁴ Belarus' foreign obligations are estimated at around USD3.4 bn. Source> Bloomberg July 14.

⁵ Source: EPFR Global, J.P. Morgan, Bloomberg as of July 15, 2022.

⁶ CDX EM index Information: The Markit CDX Emerging Markets Index is composed of 18 sovereign issuers. All entities are domiciled in three regions: (i) Latin America, (ii) Eastern Europe, the Middle East and Africa, and (iii) Asia. Markit CDX indices roll every 6 months in March & September. Currency: USD. Tenor: 5 Year.

⁷ Performance data is based on the USD Institutional share class. Performance is shown net of a representative 0.97% fees per annum (0.75% management fee plus 0.22% other charges). The representative portfolio may not be open to certain investors and may not be available in all jurisdictions.

⁸ As measured by the volatility of returns of 50% JPM EMBIG, 50% JPM GBI-EM GD. Certain indices/measures mentioned on this page have been provided for information purposes only. They are intended to provide a comparative indication of particular asset classes, investment sectors, or financial markets more widely ("market backdrop"). Unless indicated otherwise, the investment process of the Fund is independent of these indices/measures.

⁹ Spread widened 1.51% in 2022H1.

¹⁰ 5 years CDS spreads widened 2.78% and 1.13%, respectively, in 2022H1.

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

Future outlook

In our view, the investment environment remains clouded by the uncertainty over how much, and at what speed, global central banks will have to hike policy rates given sticky high inflation. The impact of the war in Ukraine continues to worsen, with Moscow now restricting gas supplies to parts of Europe. Meanwhile, the ongoing battle against COVID-19 may continue to cause supply chain disruptions while the zero-COVID-19 strategy remains in place in China. Beyond the above, EM headwinds also include portfolio outflows, and rising stress in some countries with existing vulnerabilities from high debt levels. Rising inflation and lower growth, particularly in the US and China, are not supportive for EM currencies and credit spreads.

EM inflation is not yet under control and has been rising faster than policy rates in several countries, leading to more negative real interest rates currently than a year ago. Thus, local rates are likely to be kept under upwards pressure, in our view. Notwithstanding the above, in light of the adjustment of valuations year to date, we start to see some areas that may provide some value, and over time, we would expect to see a combination of long/shorts in Global Emerging Markets Debt Total Return strategy.

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Man GLG Innovation Equity Alternative – Semi-Annual Report Commentary

Market summary

The first half of 2022 presented an uncertain market backdrop for fundamental portfolio managers. The year started with a severe rotation out of growth and into value as the market responded to the increasing likelihood that central banks would raise interest rates at faster pace to combat increasing inflation. This was followed by the Russian invasion of Ukraine in February, which weighed heavily on sentiment and led to broad based de-risking and a rally in Treasuries by month end. Despite the ongoing conflict in Ukraine and further hawkish rhetoric for the US Federal Reserve, markets moved higher in March, led by more defensive sectors such as Utilities and Energy. Conditions worsened in April with equity markets selling off on the back of increased expectations of rate hikes in the US putting further upward pressure on Treasury yields. A slew of underwhelming first quarter earnings results from many of the technology leaders also weighed on markets. By May signs that inflation may be peaking in the US began to emerge, but volatility remained, and markets suffered another sell-off in June after disappointing economic data triggered fears of recession.

Performance review

The Man GLG Innovation Equity Alternative Fund (the 'Fund') ended the first half of the year down.

Performance was significantly impacted by its exposure to growth areas during the factor rotation out of growth and into value in January as well as from the broader market sell off in April where even the most defensive sectors felt the impact.

At the stock level, the largest detractor to performance was a long position in Bally's Corporation, the casino operator. It has been a volatile period for the stock, falling in January before rallying strongly after the largest shareholder, Standard General, offered to buy the whole company in an all-cash deal. Concerns that the funding needed for the takeover proposal may be difficult to secure in an uncertain macro environment led to continued underperformance as did the board's subsequent rejection of a \$38 per share all cash takeover proposal in May. A long position in defensive stock GFL Environmental, the waste operator, also hurt performance year to date. The stock fell significantly in January (result of broad market de-risking) and again in February (despite reporting solid fourth quarter earnings and guiding '22 ahead of expectations). The stock recovered somewhat in March, helped by the rotation into more defensive sectors of the market. Lastly, a long position in Axon Enterprises, the manufacture of Tasers, detracted from returns after it fell 19% in April on the broader market sell off with higher multiple names being particularly hard hit.

The top contributors to performance year to date were primarily short positions in the consumer discretionary sector as a result of changing consumer behaviour over the first half of the year, particularly among low-end consumers. The largest positive contributor was a short position in a general merchandise retailer. The stock fell 25% in May after they reported first quarter earnings which showed significant margin pressure caused by excess inventory resulting from quickly changing consumer shopping habits. A short position in a fast-food restaurant operator also contributed to positive returns after stock fell 18% on concerns of slowing demand from consumers facing higher costs of living. Another short position in a fast-food operator, worked for the Fund in March and April following the surprising departure of the CEO and higher bond yields also putting pressure on the valuation.

Future outlook

At the portfolio level, our exposure remains well below historic averages given the ongoing elevated market volatility. At the sector level, we have increased our short exposure to big ticket consumer sectors such as autos and housing on the back of worsening sentiment. At the same time, we have increased our net long exposure to less economically sensitive areas such as consumer staples.

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Man Alternative Style Risk Premia – Semi-Annual Report Commentary

Market summary

The first half of 2022 has been dominated by the selloff in both equity and bond markets on the back of geopolitical tensions in Eastern Europe, central banks increasing interest rates across the globe, rising inflation and continuous lockdowns in Asia.

The first quarter began with markets digesting the implications of the US Fed's hawkish pivot, confirming it would be normalizing monetary policy faster. Risk assets sold off during the month and developed markets equities saw steep losses. Energy markets performed better because of heightened volatility against the possible invasion in Ukraine. Russia's invasion of Ukraine dominated headlines during February as humanitarian, economic and geopolitical ramifications took hold. Volatility across assets classes remained high and commodities experienced some of the most significant price action. Those linked directly to the conflict, including energy, grains and industrial metals reacted strongly. Currencies moved from riskier assets into safe havens like the CHF and USD. US inflation had reached its highest levels in 40 years by March. The Fed implemented its first-rate hike and the USD continued to strengthen against a trade weighted basket of peers. Commodities continued to rally as a result of supply shortages, driven by the conflict in Eastern Europe.

The second quarter was a continuation of the previous one. April was a painful month for risk assets with markets driven lower by macro headwinds. US equity markets continued to detract while yields kept on rising. The Fed continued to remain hawkish signalling further interest rate hikes during 2022. The US dollar strengthening continued, and commodities remained volatile. Natural Gas saw significant pricing increases during the month. May was a better month for risk assets. Despite continued inflation concerns, the prospect of less aggressive policy tightening by the Fed and China rolling back its COVID-19 restriction, drove markets. Global equities ended the month positive, only for the second time during the year, and volatility across most financial markets calmed somewhat. US Dollar weakened slightly while commodities continued to rise. In contrast, June saw a reversal of May gains. Continued geopolitical tensions, persistent inflationary pressure, and higher interest rates dampened economic growth expectations resulting in a painful month for risk assets. By June month end the SPX was down -20.6% YTD. The Fed raised interest rates on the back of the May inflation print and yields continued to rise. The USD continued its trend and dominated most currencies. The greatest change was seen in commodities which retreated as inflation expectations became more measured.

Performance review

Against this backdrop the Fund returned positive performance. The portfolio started the year with a positive quarter of performance, against a backdrop of equity and bond sell offs. Macro strategies contributed negatively during the period while Equity strategies performed positively. In Macro, gains from Momentum were more than offset by losses from Fixed Income and Volatility. Momentum was the main driver of returns in Macro, navigating a challenging backdrop as a confluence of events drove performance. Short bonds proved profitable as bond yields rose by the turn of the quarter. Currencies, particularly crosses against the Japanese Yen, were also additive. The Volatility strategy was down on the quarter driven by a poor January and February. The VIX curve flip into backwardation during the period made it difficult to harvest the volatility premium. Fixed Income was also a negative contributor in Q1 amidst a challenging quarter for global bonds. Both discretionary and cross-country strategies detracted. In Equities, Equities Liquid outperformed the rest of the strategies, offsetting losses from Macro strategies. A backdrop of divergent factor returns for the period benefited the strategy. Exposure to Value and Quality factors contributed the most to performance.

The second quarter was another profitable one for the portfolio, against heightened levels of market volatility. It was a quarter in which traditional assets were challenged and the portfolio showed its diversification characteristics. In the Equity strategies, all three strategies contributed positively. Equity size was the largest driver of returns. The Size factor was strongly in favour during the quarter, typically a headwind for small cap-oriented strategies such as Equities Size. Its behavioural quality signals also generated positive returns. The Equities liquid strategy also contributed strongly as the Growth factor produced positive returns. The Macro strategy on the other hand delivered losses during the period. Gains from the Momentum strategy were more than offset by losses across all other Macro strategies. FX Premia detracted the most during Q2. The prevailing theme for the quarter was that of USD strengthening as the Fed raised rates. On that note, short USD against GBP was the worst performing market. Fixed Income was also negative in the wake of another challenging quarter for global bonds. Both the directional and cross-country strategies were negative contributors. Momentum was the sole positive contributor in Macro, driven by short bonds and long USD against other major currencies.

Future outlook

Based on our assessments on the performance and positioning of the Fund as at the year end date, the investment manager expects the Fund to remain a going concern over the next financial year. Furthermore, this is consistent with the views we held at the end of the prior financial reporting period and, therefore there are no changes in this regard.

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Man AHL Active Balanced – Semi-Annual Report Commentary

Market summary

The macro backdrop that continued to play out in H1 is one of strong headwinds from central banks' attempt to curb persistent inflation, and concerns about global growth. The Federal Reserve's ("Fed") chair, Jay Powell, has warned that if the Fed does not raise interest rates quickly, the U.S. could face severe price bouts and with fast rising rates, recession fears are mounting. The European Central Bank (ECB) echoed similar concerns and warned that the low interest rates and moderate inflation era had ended. The ECB is planning a quarter-percentage point rise in July for the first time since 2011.

Performance review

Against this setting of weakness across the major asset classes, the Fund returned negative performance. Government bonds struggled most, as global yields rose over H1, with the largest losses in U.S. and German bonds. Equities detracted as well, with the largest losses in the U.S. S&P 500 and the Nasdaq.

Future outlook

Picking up on the heightened risk and challenging environment, various risk overlays have remained active. The correlation and momentum overlays activated several times in the first half of the year, significantly reducing the exposure across all asset classes. The volatility overlay was most active in March upon Russia's invasion of Ukraine.

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

Market summary

It was a challenging H1 2022 for most financial assets with inflation continuing to persist at elevated levels. To combat the higher inflation backdrop global central banks stepped in with more aggressive rate hiking pathways signalling an end to the QE environment and a switch to quantitative tightening. The impact on fixed income markets was swift and severe with higher interest rates and wider spreads leading to the worst start of the year across investment grade, high yield and convertible bonds. VIX levels remained elevated over H1 given the dual concerns over higher inflation as well as geopolitical fears which were stoked as Russia invaded Ukraine in Q1.

Performance review - Man GLG High Yield Opportunities¹

Man GLG High Yield Opportunities¹ delivered a negative return during the period, however it managed to outperform the ICE BofA Global High Yield Index (EUR, TR) Hedged and also the ICE BofA European Currency High Yield Constrained (EUR Hedged).

Key contributors included:

- Underweight exposure to a South American state-owned petroleum company
- Long exposure to a global mining and metals company
- Post restructuring bonds of a European gaming group

Key detractors included:

- A German listed real estate company which specialises in residential properties
- A leading mass-market French food retailer
- A generic drugs pharmaceuticals company

Performance review - Man GLG High Yield Opportunities DE

Man GLG High Yield Opportunities DE delivered a negative return but outperformed the ICE BofA Global High Yield Index (EUR, TR) Hedged and the ICE BofA European Currency High Yield Constrained (EUR Hedged).

Key contributors included:

- Underweight exposure to a South American state-owned petroleum company
- Short exposure to a UK car manufacturer
- Short exposure to a US steel manufacturer

Key detractors included:

- A utility that owns and manages electricity generation power plants
- A UK insurance and savings solutions company
- A global provider of customer relationship management and business-process outsourcing

Future outlook

The macro backdrop globally continues to look murky with several storm clouds brewing, therefore, we retain a more defensive allocation within the Funds. We continue to maintain a more defensive credit beta in the Funds although value is starting to emerge in non-cyclical portions of the market where a lot of negativity is already priced into credit spreads. With inflation levels remaining high central banks are likely to remain vigilant and sensitive to data. Given the dual impact of higher funding costs and higher input prices driven through inflation, we would expect growth expectations to be trending lower over the coming quarters. From an overall portfolio perspective, we do think the market backdrop provides good opportunities for bottom-up focused investors as the environment will likely impact companies in a completely different way.

We favour companies with the ability to generate strong cash flows, more pricing power and are less geared to the economic cycle. Key sectors in favour include healthcare, telecommunications and real estate while we remain cautious on cyclical and consumer cyclical sectors. The portfolio includes less cyclical exposure across financials, energy and industrial firms that we feel are more geared to the economic cycle and could be impacted by slowing growth expectations or changes in consumer demand.

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¹ The ICE BofA Global High Yield Index and the ICE BofA European Currency High Yield Constrained Index are official benchmarks for these funds. Please consult the Prospectus or KIID for more information.

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

Market summary

It was a challenging H1 2022 for most financial assets with inflation continuing to persist at elevated levels. To combat the higher inflation backdrop global central banks stepped in with more aggressive rate hiking pathways signalling an end to the QE environment and a switch to quantitative tightening. The impact on fixed income markets was swift and severe with higher interest rates and wider spreads leading to the worst start of the year across investment grade, high yield and convertible bonds. VIX levels remained elevated over H1 given the dual concerns over higher inflation as well as geopolitical fears which were stoked as Russia invaded Ukraine in Q1.

Performance review

Against a difficult backdrop, the fund delivered a negative return of over the first half of the year. Selected sleeve performance is provided below:

Convertible Bond Arbitrage

Convertible bond arbitrage strategy performance was mixed with positive returns coming from the US and Europe which was offset by negative returns from Asia and Japan.

Credit Long/Short

In terms of long-short credit, our EMD sleeve continues to deliver returns as more cautious views on EM credit, FX and rates led to strong total returns within the strategy. The IG credit sleeve also performed well delivering positive returns during the first half of the year. While Europe, EM and Asia sleeves all delivered negative returns having been impacted by the market volatility.

Future outlook

We continue to retain a relatively cautious approach with net exposure remaining relatively low. However, with the continued sell-off in credit beta, we are starting to see more opportunities across both the arbitrage and long/short strategies and remain focused on extracting returns with lower market directionality.

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Man GLG Event Driven Alternative – Semi-Annual Report Commentary

Market summary

The first half of the year proved to be a volatile period for equity markets, this was mostly due to rising concerns around inflation, a possible recession and the war in Ukraine. Despite this difficult market backdrop, a wave of megadeals carried global mergers and acquisitions volumes to USD 2 trillion during the first half of the year. The market volatility did impact confidence and caused spreads to widen although it was not enough to stop key deals from being announced and completed.

Performance review¹

Man GLG Event Driven Alternative declined during the first 6 months of the year. The Fund was negatively impacted by the general widening of M&A spreads during the first 6 months of the year. The low gross exposure and conservative positioning have helped to limit the losses and mitigate risk from the sharp downside seen in the HFRX index. The key contributors to performance during the period were Xilinx, Lundin Energy and Hoegh LNG. While the top three detractors of performance were Randall and Quilter, Chiasma and Link Administration.

Future outlook

We believe M&A activity to remain strong during 2022, with this year's risk asset selloff it is expected that this could create opportunities as dealmaking picks up thanks to more attractive valuations. The current macroeconomic environment may also force companies to reshape their businesses through either defensive or offensive M&A moves in response to rising uncertainties. Regulatory issues continue to threaten M&A activity. This comes as the FTC looks to expand the scope of merger review information requests, allowing it to place greater scrutiny on deals that are anti-competitive in nature, while also being able to restrict future acquisitions for companies that pursue these types of deals. This comes as the SEC proposed several reforms to bring them in line with traditional listings, these reforms would explicitly hold sponsors and their bankers more accountable for the projected success of the SPAC.

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

Market summary

In Investment Grade (IG) fixed income, the Global Aggregate index declined, led by the impact of higher yields and currency losses[#], that was only partially cushioned by coupon and other returns¹. The Global Aggregate yield increased and spreads widened, in line with the broader risk-off market move. The rise in yields was led by the US, followed by Europe, while the yield increase in Asia-Pacific was more contained. The long-end (10+ year) was the bottom performer². Securitized debt was the top performing sector, followed by government-related, while treasury debt and corporates lagged. On par with a stronger USD, North America outperformed, while Asia Pacific and Western Europe underperformed.

Performance review

In 2022 H1, the fund returned negative performance, but outperformed its benchmark index³ as both the DWE and Spread DWE underweights added to relative performance. The fund outperformed its benchmark in every month, except May, with the months that generated the largest outperformance being February, April and June. Country wise, the largest sources of alpha were the overweight in the US, the underweight in the Eurozone, as well as in EM, the off-benchmark short exposures to CDX-EM, Turkey, South Africa, and the underweights in Russia (no exposure) and Indonesia.

In light of the headwinds mentioned in the outlook section, we kept a defensive positioning of the portfolio. However, noting the widening of yields and spreads in 2022 H1, we reduced the fund's duration-weighted exposure (DWE) and credit spread DWE (spread DWE) underweights by 0.7 years and 1.8 years to -2.0 years and -1.2 years underweights, respectively. The reduction in the DWE underweight was via a reduction in the DWE underweight in DM to -0.9 years, while the reduction in spread DWE was achieved by increasing exposure to both EM and DM.

As of June 30, 2022, the largest short spread exposures were in China, CDX-EM, Indonesia, Brazil, South Africa, Turkey, Colombia and Mexico, while the largest overweight is to the US. In FX, we reduced the Fund's DM currencies overweight by bringing the EUR to underweight and reducing the overweight in USD. This was offset by a reduction in the EM currencies underweight to -6.7%.

Future outlook

In our view, the fixed income investment environment remains clouded by the uncertainty over how much, and at what speed, global central banks will have to hike policy rates given sticky high inflation. The impact of the war in Ukraine continues to worsen, with Moscow now restricting gas supplies to parts of Europe. Meanwhile, the ongoing battle against COVID-19 may continue to cause supply chain disruptions while the zero-COVID-19 strategy remains in place in China.

In EM, headwinds also include portfolio outflows, a stagflationary macro backdrop and rising stress in some countries with existing vulnerabilities from high debt levels. Rising inflation and lower growth, particularly in the US and China, are not supportive for EM currencies. EM inflation is not yet under control and has been rising faster than policy rates in most countries, leading to more negative real interest rates currently than a year ago. Thus, local rates are likely to be kept under upwards pressure, in our view.

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¹ Bloomberg Barclays Global-Aggregate Total Return Index Value Unhedged USD.

² 10+ year, 7-10 Year, 5-7 years, 3-5 Year, 1-3 Year segments returned -23.63%, -14.14%, -11.59%, -10.06%, and -7.34% respectively.

³ The Bloomberg Barclays Global Aggregate Bond index is an official benchmark for this Fund. Please consult the Prospectus or KIID for more information.

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

Market summary

Spiralling inflation and further hawkishness on the part of the Fed led to aggressive factor rotations and heightened volatility in global equity markets during the first month of 2022. This was followed by geopolitical tensions between Russia and Ukraine which caused widespread selling of risk assets in February, exacerbating an already fragile macro backdrop of runaway inflation and impending central bank policy normalisation. March was another turbulent month for Asian equities¹ as China's Financial Stability & Development Committee provided emergency support to the market following the harshest selling of HK-listed stocks since Lehman's collapse.

Asian equity markets continued to sell-off throughout April. Severe lockdown restrictions imposed over China's largest cities and US real rates edging into positive territory were the latest in a series of factors that are having a profound impact on regional asset prices. Further stimulus was introduced by Beijing – including a cut to the reserve requirement, commitment to FAI and support for “big ticket” consumption items. Asia ex Japan equities posted their first positive return of the year in yet another volatile month for the asset class. The rally was short lived, however, and June saw Asian equities gave back all of the previous month's gains against a backdrop of significant dispersion in relative earnings revisions and individual country performance.

Performance review

Man GLG Asia Pacific (ex-Japan) Equity Alternative (“the Fund”) was up in the first half of the year. Performance year to date was mainly driven by stock selection, primarily in China. At the stock level, the top performers year to date included an automation manufacturing stock, Leader Harmonious Drive, which is geared to the auto supply chain as well as a beneficiary to the trend towards greater automation penetration in Chinese manufacturing and increased domestic sourcing within the industry in June. The fund also profited from a short in a Chinese healthcare company early in March as we believed the stock could be nearing the end of its downgrade cycle but still saw downside to consensus earnings. We decided to exit the position when the stock sold off with other HK-listed names and was down c. -50% since we initiated the position in November of last year.

Short positions in Chinese internet stocks were notable contributors, following regulatory pressure on food delivery platforms to cut their service fees to ease pressures on small businesses impacted by the pandemic. Another short in a popular restaurant chain also performed well after reporting an earnings miss driven by higher input costs. Turning to detractors, a short position in a polysilicon manufacturer performed poorly in June on polysilicon prices holding up better than expected and news suggesting several producers are expected to reduce production volume in July, which will add further tightness to the market. We reduced our short position in the stock as these supply disruptions are likely to delay our investment case that current prices are unsustainable. A solar manufacturer was another drag on performance, who struggled after an earnings miss in April driven by higher-than-expected operating expenditure.

Despite revenue and gross profit margin beating expectations, we exited this position. Exposure to Chinese EV manufacturers also hurt the Fund in the first quarter. Great Wall Motor fell as it preannounced revenues above consensus but profits below, with negative earnings surprise mainly coming from higher-than-expected SG&A. In terms of portfolio construction, by taking profit from the Fund's auto supply chain exposures, we reduced our China positioning. This included exiting Leader Harmonious Drive, with the stock up c. 140% since April and back to all-time highs. We added some of this profit to CRGas, as the stock continues to lag earnings, while also initiating a short in a chipmaker as the cyclical correction in semiconductor demand seems imminent.

Future outlook

Moving into the second half of the year, we expect the continuation of earnings downgrades on the back of Fed tightening, slowing global growth and a strong dollar to create further headwinds to asset prices this quarter. For now, we continue to run defensive / low beta portfolios. However, looking beyond the immediate term, we are starting to turn more positive towards the medium-term outlook for the region. The central foundation of our increasing optimism is that Asia is not experiencing the same challenges that developed markets are currently facing – high inflation and rising rates. This is highly unusual as Asia normally has a high beta to global issues, whether they be positive or negative for markets.

However, this time around weak local economies due to lingering COVID related issues, an inability of local policy makers to stimulate local economies given tight DM policy and China's deleveraging efforts means economic growth, inflation and capital flows have been very modest. These dynamics combined with the continued reopening should be beneficial for corporate earnings going forward, and we are shifting our positioning to SE Asian stocks exposed to domestic demand in anticipation. We have added exposure to our bank stocks in Indonesia on optimism despite a strong USD environment. Similarly, we have recently gone from short the Philippines market to a modest overweight and net long through a leading local bank BDO.

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¹ Measured by the MSCI AC Asia ex Japan Net Total Return USD Index.

Man AHL Target Growth Alternative – Semi-Annual Report Commentary

Market summary

The first half of the year painted a challenging backdrop for markets as a confluence of events drove performance. Escalation of geopolitical tensions between Russia and Ukraine, crystallised investors' fears of significant market turmoil as Russia launched a full-scale invasion in late February. Inflation continued to accelerate, and central bankers turned markedly more hawkish as the Federal Reserve ("Fed") commenced another hiking cycle at its March meeting. The closely watched indicator, used to gauge the health of the economy, namely the 2s10s yield curve inverted, sending a warning sign of a forthcoming recession in the medium term. All this put pressure on both equities and bonds. To put it into context the S&P registered its worse H1 in 60 years while the 10-year U.S. Treasury yield has doubled from 1.5% to 3.0%. Meanwhile, the US dollar strengthened against most currency pairs with the exception of commodity-related currencies such as the Brazilian real and Mexican peso.

Performance review

Against this backdrop the Fund delivered negative performance, with losses dominated by fixed income and equity positions while currency trading delivered small profits. At the strategy level, losses were primarily driven by the long-only multi-asset component while the trend-following component offset part of the losses.

The long-only multi-asset component recorded losses in both equity and bond positions. Bond positions detracted the most, as global yields rose over the first half of the year, with the largest losses in U.S. and German bonds. Equities detracted as well, with the largest losses in the U.S. through positions in the S&P 500 and Nasdaq indices.

On the other hand, the trend-following component delivered its strongest gains in bonds through short positions held for much of the first half. The strongest positions were in US and German government bonds. Short positions in currency pairs such as the Japanese Yen and UK sterling against the US dollar added to gains. Equity trading detracted however driven by initial long positions globally with the worst affected being the Australian SPI 200 and S&P 500 indices.

Future outlook

Picking up on the heightened risk and challenging environment, various risk overlays have remained active. The correlation and momentum overlays activated several times in the first half of the year, significantly reducing the exposure across all asset classes. The volatility overlay was most active in March upon Russia's invasion of Ukraine.

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Man GLG Convertible Arbitrage Alternative – Semi-Annual Report Commentary

Market summary

It was a challenging H1 2022 for most financial assets with inflation continuing to persist at elevated levels. To combat the higher inflation backdrop global central banks stepped in with more aggressive rate hiking pathways signalling an end to the QE environment and a switch to quantitative tightening. The impact on fixed income markets was swift and severe with higher interest rates and wider spreads leading to the worst start of the year across investment grade, high yield and convertible bonds. VIX levels remained elevated over H1 given the dual concerns over higher inflation as well as geopolitical fears which were stoked as Russia invaded Ukraine in Q1.

Performance review

The Fund delivered a total negative return in H1 2022. Macro hedges were the key drivers of return with both credit and interest rates hedges across both US and Europe adding significant value. Short convertible bonds also added to returns over the first half of the year led by positioning in Expedia. In terms of detractors, core convertible bond arbitrage positions detracted as the asset class continued to cheapen over the start of the year. Key detractors from an issuer perspective included Dia, Ford and Norton Life Lock.

Future outlook

Over the first half of 2022 the Fund retained a relatively cautious positioning with significant macro hedges being maintained. While value is starting to appear across many parts of the convertible bond market, we believe that discretion is the better part of valour, and we continue to maintain our credit and interest rate hedges with the continued uncertainties over inflation and the war in Ukraine continuing to roil the market. We maintain firepower to add gross exposure to the Fund and are looking for opportunities to add into potential M&A candidates given the significant protection embedded in convertible bonds. Additionally, with all in yields improving we believe that investors are being better compensated to add exposures and we believe the recent weakness creates an opportunity to buy low dollar priced bonds in companies with relatively low debt outstanding and positive cash flows. Finally, we see significant opportunities via short convertible bond and long equity positions in more vulnerable structures.

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

Market summary

In H1 2022, the market had to process an unusually long list of uncertainties: high inflation, rising interest rates, fears of recession and threats of prolonged lockdowns in China. Against this background, the Fund suffered an absolute decline which was greater than the fall in world equities¹. Both stock selection and the portfolio's sector profile were negative contributors, with the latter a drag because of the bias in favour of consumer discretionary, healthcare and technology names. Delivery Hero, Nike, Idexx, Ansys and Illumina were notable detractors, reflecting the market's mood on consumer purchasing power and continued downward pressure on multiples. Equally, the Fund had no exposure to the more economically sensitive areas of the market such as financials and energy. It is important to note though, that stock selection informs the sector profile of the portfolio rather than the other way around. In addition, the Fund was underweight US which also acted as a drag on performance.

Performance review

At the start of this year, we had expected valuations to come down by approximately seven basis points over the course of three years, not the six months over which this took place. We clearly misjudged this. Our thinking is that the worst of the re-pricing is now behind us, and that the portfolio and that the portfolio is well positioned for the future". Indeed, we believe the portfolio to be strongly positioned for a prolonged period of stubbornly elevated inflation, not least because of the pricing power of its constituents, their financial strength, and their scope to maintain the growth necessary to thwart the otherwise corrosive effects of inflation.

Portfolio activity in the first half of the year saw the number of holdings come down from 32 to 30, on the back of three new additions and five disposals. The additions of Estée Lauder and Thermo Fisher Scientific, for example, have contributed to the higher weighting in the Core category which represented 78 percent of the portfolio at the end of June compared to 74 percent at the end of last year, 67 percent at end-Q3 2021 and as low as 62 percent at end-April 2021. We always insist upon having at least 60 percent of the Fund invested in Core names, defined as companies which meet all our criteria, including meeting our standards on sustainability. Tier 2 companies represent just over one-fifth of the Fund, these being holdings which we believe will meet all our criteria within the coming five years. The increased focus upon the Core category acknowledges the priority we are giving to companies with excellent historical track records. For example, three of the five disposals mentioned above were from the Tier 2 category. In keeping with backing our highest conviction names, the top ten holdings represented 52 percent of the Fund at the end of June compared to 48 percent at the end of last year.

Future outlook

Recent months have seen an increasing backlash against ESG investing. Commentary from prominent businesspeople who called ESG "a scam" and negative comments at the recent World Economic Forum in Davos around "woke capitalism" suggest increasing scepticism around the notion of all stakeholder capitalism. Voices demanding a return to profit maximisation in the interest of shareholders are getting louder. We do not find this surprising given that in the current economic environment the pie of profits of many businesses is shrinking and thus sharing amongst several stakeholders will become more burdensome.

However, we think that businesses which retract their all-stakeholder approach are acting short-sightedly and will suffer from the consequences further down the line. Consumer and employee interest in sustainability and climate action is more than just a 'flavour of the month'. We hear this very clearly when speaking to our portfolio companies. Moncler, for example, calls sustainability "the next generation way of doing business". We believe these changes are here to stay and will dictate where and from whom customers buy or which employer will be able to attract and retain talent. Thus, we will carefully monitor our portfolio companies (with our ESG matrix) to detect any change to their all-stakeholder approach and we will favour those who stay the course.

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The Fund may be regarded as promoting, among other characteristics, environmental and social characteristics within the meaning of Article 8 of SFDR. The Investment Manager will also apply an exclusion list which prevents it from investing in controversial stocks or industries which may be related to arms and munitions, nuclear weapons, tobacco and coal production. The Investment Manager conducts an initial assessment based on its own knowledge of the investee companies and will invest at least 20% of the net long positions in investments that contribute to the environmental and social characteristics promoted by the Fund.

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¹ The MSCI World Index NDTR is an official benchmark for this fund. Please consult the Prospectus or KIID for more information.

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

Market summary

Macroeconomic events played a predominant role in global markets during the first half of 2022. Uncertainty related to Fed's tight monetary policy to reduce inflation while preserving the recovery post-Covid, contributed to a strong market selloff, equity factor rotations and increased volatility.

At the beginning of the quarter, renewable names have been impacted by the rotation away from growth, with the market favouring energy companies which rallied in tandem with the climb in oil prices to more than \$100/barrel for the first time in years. Capital allocation decisions favoured conventional energy, relegating demand for renewable sources and decarbonisation targets to a secondary role. The team remained adamant that for energy transition to follow an effective and orderly process, it should abide to principles of sustainability, availability, affordability, and security.

Since the end of February, the real economy has been impacted by the war between Russia and Ukraine where a final resolution still seems a long way-off. In reaction, oil, natural gas and electricity prices spiked. Integrated Oil & Gas companies, as well as equipment suppliers rallied as the emergency of energy security and independency came to the fore. In parallel, the power shock has shown the potential to trigger a faster and larger-than-anticipated energy policy reaction through an acceleration of the electrification process, with a surge in capacity additions ahead namely through the shortening of permitting periods, of which the REPowerEU Energy plan is a clear example. In the opposite direction, integrated players have been impacted by Governments' actions to protect end-users from higher electricity prices.

Energy transition requires a holistic and integrated approach to a number of supply chains. Miners of renewable materials like lithium, copper, uranium, and cobalt also proved valuable given the inelastic supply, against rampant demand boosted by electrification needs. Along the solar supply chain, performance unequivocally benefited from US President Biden's decision to allow imports of key components free of tariffs from four Southeast Asian nations. Earlier in the year, solar activity had significantly slowed down in the aftermath of a Department of Commerce's investigation on whether Cambodia, Malaysia, Thailand, and Vietnam were being used to circumvent existing import tariffs into the US. Biden's decision of imports free of duties for 24 months immediately reactivated the industry.

Performance review

Since 1st January 2021 until 30th June 2022, the Fund delivered a positive return. The largest positive contributor to performance was the short exposure to a European index. The index started its downward trend at the beginning of the year. Valuation multiples had expanded to multi-decade highs vs the market, leaving companies at risk as manufacturing indicators were peaking. Hedging position had been increased in size in the Industrial Europe strategy given the historical sector correlation to leading indicators and poor performances in a regime of rising interest rates. Additionally, disruptions along the supply chain, the invasion of Ukraine and the threat to German Economy - the engine of European industry, led to negative performances in the sector. The short exposure has been reduced when both multiples and PMIs rolled over.

Meanwhile, the largest detractor to performance was the short exposure to an American index. The index was in an upward trend at the beginning of Q1 due to low fresh supply and robust demand for oil. The fund suffered from its overall short exposure to Oil and Gas US with the invasion of Ukraine and the rally in oil prices, which surpassed the \$100/barrel mark. Oil & Gas US companies trade at a significant multiple premium to their European peers, while lagging in the energy transition front. Additionally, the strategy reflects the belief that there is a cyclical element in the industry likely to materialise in demand destruction ahead which is being disregarded by the market. The position positively contributed to performances in June after the sell-off in oil prices and higher uncertainty on commodities prices and global economy. Stock selection within the strategy remains consistent with rewarding integrated players with bold decarbonisation plans, and shorting names with higher reliance on conventional energy sources.

Future outlook

With now persistent signs of inflation and an inflection in expansive monetary policy, the team does not think we are in the early innings of a deep and long-lasting bear market yet, although recession risks are looming.

The portfolio offers a combination of exposure to conventional and renewables sources, rewarding companies with ambitious but realistic decarbonisation targets while engaging with late movers and players whose goals lack of credibility.

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

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.

The Fund promotes, among other characteristics, environmental and social characteristics within the meaning of Article 8 of SFDR. The Investment Manager will invest at least 50% of the Fund's net long positions in investments that contribute to the environmental characteristics promoted by the Fund. The Investment Manager typically applies an exclusion list of controversial stocks or industries which may be related to arms and munitions, nuclear weapons, tobacco and coal production.

Man AHL Global Bond – Semi-Annual Report Commentary

Performance review

Against a setting of weakness across all fixed income assets, the Fund negative performance.

The cross-sectional government bond models remained long in the UK, Europe, and Australia and short in the US, Japan, and Canada. This positioning struggled in H1 as the ECB's hawkish pivot led to European yields increasing more than their developed market peers. The underweight of Japan also continued to weigh on performance. Momentum conditioning signals cut risk aggressively before adding back exposure towards the end of the H1 as yields fell again.

The Fund remained significantly underweight in corporate bonds driven by both momentum and equity sector momentum signals. This helped reduce losses in corporate bonds as investment grade spreads drifted steadily wider. The Fund continued cutting exposure, particularly in Europe, and finished H1 close to its minimum levels of exposure in corporate bonds. Mortgages were the main driver of underperformance. TBAs underperformed heavily in the first half of the year. The risk overlays kicked in and significantly cut the exposure which also meant that the Fund did not participate fully in the rebound.

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Man GLG Senior Secured Opportunities Alternative – Semi-Annual Report Commentary

Market summary

It was a challenging H1 2022 for most financial assets with inflation continuing to persist at elevated levels. To combat the higher inflation backdrop global central banks stepped in with more aggressive rate hiking pathways signalling an end to the QE environment and a switch to quantitative tightening. The impact on fixed income markets was swift and severe with higher interest rates and wider spreads leading to the worst start of the year across investment grade, high yield and convertible bonds. VIX levels remained elevated over H1 given the dual concerns over higher inflation as well as geopolitical fears which were stoked as Russia invaded Ukraine in Q1.

Performance review

Man GLG Senior Secured Opportunities launched on the 18 May 2022, delivering -3.94% since inception to 30 June 2022, outperforming its benchmark¹.

Future outlook

The macro backdrop globally continues to look murky with several storm clouds brewing, therefore, we retain a more defensive allocation within the Fund. We continue to maintain a more defensive credit beta in the Fund although value is starting to emerge in non-cyclical portions of the market where a lot of negativity is already priced into credit spreads. With inflation levels remaining high central banks are likely to remain vigilant and sensitive to data. Given the dual impact of higher funding costs and higher input prices driven through inflation, we would expect growth expectations to be trending lower over the coming quarters.

From an overall portfolio perspective, we do think the market backdrop provides good opportunities for bottom-up focused investors as the environment will likely impact companies in a completely different way. We believe in companies with the ability to generate strong cash flows, more pricing power and are less geared to the economic cycle. Key sectors in favour include healthcare, telecommunications and real estate while we remain cautious on cyclical and consumer cyclical sectors. The portfolio includes less cyclical exposure across financials, energy and industrial firms that we feel are more geared to the economic cycle and could be impacted by slowing growth expectations or changes in consumer demand.

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¹ The ICE BofA BB-B Global High Yield Secured Bond Index (EUR TR) Hedged is the official benchmarks for this fund. Please consult the Prospectus or KIID for more information

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

The Fund was successfully launched in June 2022.

The macro backdrop globally continues to look murky with several storm clouds brewing, therefore, we retain a more defensive allocation within the Fund. We continue to maintain a more defensive credit beta in the Fund although value is starting to emerge in non-cyclical portions of the market where a lot of negativity is already priced into credit spreads. With inflation levels remaining high central banks are likely to remain vigilant and sensitive to data. Given the dual impact of higher funding costs and higher input prices driven through inflation, we would expect growth expectations to be trending lower over the coming quarters.

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Man GLG RI Sustainable Credit Opportunities – Semi-Annual Report Commentary

The Fund was successfully launched in June 2022.

The macro backdrop globally continues to look murky with several storm clouds brewing, therefore, we retain a more defensive allocation within the Fund. We continue to maintain a more defensive credit beta in the Fund although value is starting to emerge in non-cyclical portions of the market where a lot of negativity is already priced into credit spreads. With inflation levels remaining high central banks are likely to remain vigilant and sensitive to data. Given the dual impact of higher funding costs and higher input prices driven through inflation, we would expect growth expectations to be trending lower over the coming quarters. From an overall portfolio perspective, we do think the market backdrop provides good opportunities for bottom-up focused investors as the environment will likely impact companies in a completely different way.

We believe in companies with the ability to generate strong cash flows, more pricing power and are less geared to the economic cycle. Key sectors in favour include healthcare, telecommunications and real estate while we remain cautious on cyclical and consumer cyclical sectors. The portfolio includes less cyclical exposure across financials, energy and industrial firms that we feel are more geared to the economic cycle and could be impacted by slowing growth expectations or changes in consumer demand.

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

The Fund may be regarded as promoting, among other characteristics, environmental and social characteristics within the meaning of Article 8 of SFDR. The Investment Manager applies an exclusion list which prevents it from investing in controversial stocks or industries which may be related to arms and munitions, nuclear weapons, tobacco and coal production. The Fund will maintain at a minimum, exposure of 50% of its Net Asset Value to investments determined by the Investment Manager to be aligned with environmental and/or social characteristics.

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Indices definitions

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

GLOSSARY

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

GLOSSARY (continued)

Commercial paper	A type of borrowing by companies and institutions in the form of loans where lenders do not have the right to take the assets of the borrower if they fail to repay. These loans are given for a period of a year or less.
Commodity	A good produced in bulk. Many commodities, such as coffee, meat and grain, and raw materials such as metals and oil, are traded on local, regional and/or international markets called commodity exchanges, either on a spot basis or through futures contracts, which allow the purchase or sale of a commodity at a predetermined price on a particular date in the future.
Common stock	See <i>Ordinary shares</i>
Consumer staples	Consumer staples are essential products, such as food, beverages, tobacco and household items. Consumer staples are goods that people are unable or unwilling to cut out of their budgets regardless of their financial situation (Investopedia).
Convertible bond	A bond issued by a company that has a set maturity date and pays interest in the form of a coupon. It has features of both a bond and stock and its valuation reflects both types of investments. It gives the holder the option to convert the bond into a specific number of shares of the issuing company – in other words, it has an 'embedded option'.
Corporate bond	A bond issued by a company.
Coupon	A term used to refer to the interest paid by a bond. It derives from the fact that bonds used to be issued as bearer documents (ie. certificates which do not identify the owner) with dated coupons attached to them. These were cut off the document when the payment of the interest was due and taken to a paying agent for the interest to be paid.
Country risk	Country risk is a term for the risks involved when someone invests in a particular country. Country risk varies from one country to the next, and can include political risk, exchange-rate risk, economic risk, and transfer risk. In particular, country risk denotes the risk that a foreign government will default on its bonds or other financial commitments. In a broader sense, country risk is the degree to which political and economic unrest affect the securities of issuers doing business in a particular country.
Credit rating	Ratings issued by credit ratings agencies which represent the agency's evaluation of qualitative and quantitative information for a company or government. Ratings are used to rank companies and governments on the probability of them defaulting on their obligations (i.e. to repay their debts).
Credit risk	Usually used when referring to investment in bonds, credit risk is the risk of a loss deriving from the inability of the issuer of a bond to make the interest payments and repay the capital at the end of the life of the bond in full and as scheduled should be Triple A' or 'investment grade rated' are assessed as being the lowest credit risk while non-investment grade bonds - also known as high-yield debt (or 'junk bonds') - are assessed as the highest credit risk. The higher the credit risk, the higher the interest rate the borrower will have to attract lenders
Currency forward	A binding contract in the foreign exchange market that locks in the exchange rate for the purchase or sale of a currency on a future date. A currency forward is essentially a hedging tool that does not involve any upfront payment.
Current account (Balance of payment current account)	Movements of money into and out of a country, relating to trade between private individuals, for example workers sending money to their families in another country. The current account includes the visible balance of trade (the net difference between exports and imports of merchandise goods) and the invisible trade balance (payments and receipts for services such as shipping, banking and tourism).
Debt security	Debt security refers to a debt instrument, such as a government bond, corporate bond, certificate of deposit (CD), municipal bond or preferred stock, that can be bought or sold between two parties and has basic terms defined, such as notional amount (amount borrowed), interest rate, and maturity and renewal date.
Deflation	Deflation is the general decline in prices for goods and services occurring when the inflation rate falls below 0%. Deflation happens naturally when the money supply of an economy is fixed. In times of deflation, the purchasing power of currency and wages are higher than they otherwise would have been.
Derivatives	Financial contracts such as futures, options and various securities that offer 'synthetic' access to an underlying asset such as a commodity, stock market or fixed income security. The price movements of a derivative generally follow the price movements of the underlying asset but derivatives generally require only small amounts of capital (margin) to gain exposure to the underlying asset.
Developed markets	Countries that have sound, well-established economies with a high level of economic growth and security. They are therefore thought to offer safer, more stable investment opportunities than developing markets.

GLOSSARY (continued)

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

GLOSSARY (continued)

Gross National Product (GNP)	Same as GDP except that it adds what a country earns from overseas investments and subtracts what foreigners earn in a country and send back home.
Index	An index is a portfolio of stocks, chosen according to simple, pre-defined rules, and designed to capture a particular investment style.
Inflation	Rate at which the general level of prices for goods and services is rising and, consequently, the purchasing power of currency is falling.
Interest rate	Interest rate is the amount charged, expressed as a percentage of principal, by a lender to a borrower for the use of assets. Interest rates are typically noted on an annual basis, known as the annual percentage rate (APR). The assets borrowed could include cash, consumer goods, and large assets such as a vehicle or building.
Liquidity	A relative term to describe the speed at which an asset or assets can be converted into cash (liquidated) and vice versa.
Listed	In relation to the shares of a company, or some funds, when those shares have been accepted for trading on an exchange they are referred to as 'listed' investments. The exchange will have 'listing requirements', which all companies/funds must meet before they are 'accepted for listing'. The opposite of listed is over-the-counter.
Local currency	The most commonly form of currency used in a country. This usually encompasses the national currency of the country.
Long position	A security that is bought in expectation that it will rise in value.
Market capitalisation	Market value of a company's issued share capital – in other words, the number of shares multiplied by the current price of those shares on the stock market. Companies are ranked as large-cap, mid-cap and small-cap depending on their market capitalisation (market cap), though the actual criteria for classification depend on the market concerned.
Maturity date	The maturity date is the date on which the principal amount of a debt instrument becomes due and is repaid to the investor and interest payments stop.
Money market instruments	Instruments used by government and companies and others who wish to borrow money for short periods, usually less than a year. They are also called short term debt instruments. They include certificates of deposit, commercial paper and short term gilts.
Municipal bond	A bond issued by a state or local government (or related entities) in the US to cover capital expenditures.
Option	A derivative instrument that gives the holder the right, without obligation, to buy (call) or sell (put) a security or asset at a fixed price within a specified period or at a particular future date.
Ordinary shares	Securities (called common stock in the US) that confer ownership in a publicly listed company. Holders are entitled to the dividends declared by the company and have the right to vote on the appointment of directors and other important matters. However they rank below holders of preferred shares.
Over the counter (OTC)	Generally refers to a stock (but can also refers to other financial instruments) that is not listed on an exchange and traded via a dealer network.
Overvalued	When a share price or market is trading at levels above those justified by fundamentals.
Overweight	Investment portfolio that holds an excess amount of a particular security when compared to the security's weight in the underlying benchmark portfolio. Actively managed portfolios will make a security overweight when doing so allows the portfolio to achieve excess returns. Overweight can also refer to an investment analyst's opinion that the security will outperform its industry, its sector or the entire market.
Passive management	Passive management is a style of management where a fund's portfolio mirrors a market index. Passive management is the opposite of active management. Passive management is also referred to as "passive strategy," "passive investing" or "index investing".
Preference shares	Also called preferred shares. Shares that entitle the holder to a fixed-rate dividend, paid before any dividend is distributed to holders of ordinary shares.
Preferred stock	See <i>Preference shares</i>
P/B Ratio	See <i>Price-to-Book Ratio</i>

GLOSSARY (continued)

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

GLOSSARY (continued)

Synthetic	Term given to financial instruments that are created artificially by simulating other instruments with different cash flow patterns. Synthetic products are structured to suit the cash flow needs of the investor. They are created in the form of a contract and, therefore, given the name "synthetic".
Transferable security	Any security that can be traded in the capital markets.
Treasury bill (T-bill)	A Treasury Bill (T-Bill) is a short-term debt obligation backed by the Treasury Department of the U.S. government with a maturity of less than one year, sold in denominations of \$1,000 up to a maximum purchase of \$5 million on noncompetitive bids. T-bills have various maturities and are issued at a discount from par. Investors do not receive regular interest payments but a T-Bill does include interest, reflected in the amount it pays when it matures.
Total output	The total amount of goods and services produced within an economy.
Total return	Total return is the full return on an investment over a given period, including the income generated from dividend, interest or rental payments, and any gains or losses from a change in the asset's market value. This is normally expressed as a percentage of the purchase cost, annualised if the period is less than a year.
Undervalued	When a share price or market is trading at levels below those justified by fundamentals.
Underweight	An underweight portfolio does not hold a sufficient amount of a particular security when compared to the weight of that security held in the underlying benchmark portfolio. Underweight can also refer to an analyst's opinion regarding the future performance of a security in scenarios where it is expected to underperform.
Volatility	The extent to which the price of a security or commodity, or the level of a market, interest rate or currency, changes over time. High volatility implies rapid and large upward and downward movements over a relatively short period of time; low volatility implies much smaller and less frequent changes in value.
Warrant	A financial instrument, normally attached to a bond or other security that entitles the holder to purchase a certain amount of ordinary shares at a fixed price for a period of years or to perpetuity. The price at which the underlying shares can be bought or sold is referred to as the exercise price or strike price.
Yield	<ol style="list-style-type: none">1. The annual rate of return on an investment, expressed as a percentage.2. For bonds and notes, the coupon rate divided by the market price. This is not an accurate measure of total return, since it does not factor in capital gains.3. For securities, the annual dividends divided by the purchase price. This is not an accurate measure of total return, since it does not factor in capital gains. Here, also called dividend yield or current yield.

Man Funds VI plc
 Unaudited statement of financial position
 As at 30 June 2022



	Notes	Combined Fund US\$	Man GLG Alpha Select Alternative £	Man GLG European Equity Alternative €	Man AHL Multi Strategy Alternative US\$
Assets					
Cash and cash equivalents	3	2,705,210,730	174,831,255	14,061,701	14,752,681
Collateral balances with brokers	3	615,261,675	167,077,400	10,988,331	1,850,645
Due from brokers	3	93,392,518	1,615,931	6,577,224	36,428
Financial assets at fair value through profit or loss:					
Equities and managed funds	4	1,217,491,694	1,047,855	115,825,687	-
Interest bearing securities	4	7,727,473,108	1,359,292,496	13,004,740	10,395,915
Derivatives	4	596,188,132	215,475,622	32,008,178	5,671,502
Subscriptions receivable		6,826,355	1,181,331	-	-
Interest receivable		31,046,184	1,335,562	-	365
Dividend receivable		10,166,195	7,661,240	418,261	13,826
Other assets	8	5,077,780	360,158	185,842	1,315
Total Assets		13,008,134,371	1,929,878,850	193,069,964	32,722,677
Liabilities					
Bank overdraft	3	12,051,628	766,993	-	22,063
Collateral balances due to brokers	3	281,475,087	103,124,665	7,602,803	1,669,848
Due to brokers	3	91,044,488	6,084,132	7,213,463	84,058
Financial liabilities at fair value through profit or loss:					
Derivatives	4	523,643,138	170,808,374	27,667,111	5,220,612
Repurchase agreements	4	167,947,560	-	-	-
Shareholder transactions		42,531,860	767,282	619,693	-
Performance fees payable	8	14,939,331	11,844,695	3,051	-
Management fees payable	8	8,357,399	1,221,730	223,855	23,962
Interest payable		2,281,415	1,418,240	31,375	-
Dividend payable on short securities		7,275,820	5,011,529	636,136	20,599
Accrued expenses and other liabilities	8	23,858,153	2,852,712	397,653	126,333
Total Liabilities (excluding Net Assets Attributable to Redeemable Participating Shareholders)		1,175,405,879	303,900,352	44,395,140	7,167,475
Net Assets Attributable to Redeemable Participating Shareholders		11,832,728,492	1,625,978,498	148,674,824	25,555,202

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 2022



Man AHL TargetRisk US\$	Man GLG European Mid-Cap Equity Alternative €	Man GLG Global Emerging Markets Debt Total Return US\$	Man GLG Innovation Equity Alternative US\$	Man Alternative Style Risk Premia US\$	Man AHL Active Balanced US\$	Man GLG High Yield Opportunities €
1,832,909,281	2,944,785	35,323,310	37,491,480	71,049,009	185,835,707	15,923,714
223,043,470	2,165,095	4,210,000	17,749,116	23,228,073	10,470,000	27,829,870
1,053,322	206,669	-	15,373,274	-	-	246,903
-	41,393,209	-	130,349,536	210,073,216	-	6,737,706
2,545,775,471	32,024,035	806,697,282	257,681,993	84,661,576	340,010,423	883,278,082
1,974,826	12,977,004	118,378,185	7,993,662	26,635,962	183,882	19,565,574
3,495,440	-	688,001	30,365	313,732	-	113,951
784,570	-	1,067	5,479	2,158	5,766	17,008,491
-	117,904	-	-	-	-	-
1,781,968	114,499	313,587	180,543	177,896	206,597	641,732
4,610,818,348	91,943,200	965,611,432	466,855,448	416,141,622	536,712,375	971,346,023
2,935,115	-	989,871	208,898	2,426,403	-	5,102
24,256,219	5,894,936	10,759,502	288,536	30,666,440	3,843,362	18,518,444
-	2,195,581	-	24,062,089	-	-	-
133,628,723	3,120,292	47,664,173	7,289,093	9,927,936	9,540,976	4,977,239
-	-	-	-	-	-	82,549,979
4,245,610	7,967	52,080	80,151	16,080,969	-	2,028,799
-	-	131,288	-	288,752	-	-
3,257,080	67,342	473,822	348,770	304,669	336,808	423,225
-	19,620	200,469	-	-	-	185,213
-	47,933	-	132,643	-	-	-
8,691,228	250,503	1,739,023	1,051,070	883,051	1,217,461	1,573,062
177,013,975	11,604,174	62,010,228	33,461,250	60,578,220	14,938,607	110,261,063
4,433,804,373	80,339,026	903,601,204	433,394,198	355,563,402	521,773,768	861,084,960

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 2022



	Notes	Man GLG Credit Multi- Strategy Alternative US\$	Man GLG Event Driven Alternative US\$	Man GLG Global Debt Total Return US\$	Man GLG High Yield Opportunities DE €
Assets					
Cash and cash equivalents	3	4,769,678	192,988,525	823,726	14,904,896
Collateral balances with brokers	3	2,037,658	53,164,999	603,235	18,260,089
Due from brokers	3	229,122	32,186,431	-	22,588,212
Financial assets at fair value through profit or loss:					
Equities and managed funds	4	128,068	664,420,837	-	-
Interest bearing securities	4	27,494,961	336,223,487	9,351,442	434,238,882
Derivatives	4	1,907,327	65,590,752	607,992	10,206,251
Subscriptions receivable		-	725,907	-	18,198
Interest receivable		185,372	1,010,471	17,965	8,203,403
Dividend receivable		-	206,681	-	-
Other assets	8	29,239	261,545	19,155	161,896
Total Assets		36,781,425	1,346,779,635	11,423,515	508,581,827
Liabilities					
Bank overdraft	3	2,014,247	792,859	18,831	2,489
Collateral balances due to brokers	3	433,651	23,079,411	12,413	4,906,628
Due to brokers	3	217,487	25,811,952	1,229,392	-
Financial liabilities at fair value through profit or loss:					
Derivatives	4	1,450,661	53,460,511	334,005	1,951,958
Repurchase agreements	4	-	-	-	75,986,244
Shareholder transactions		-	1,824,060	-	14,816,209
Performance fees payable	8	-	-	-	-
Management fees payable	8	27,193	988,713	3,189	223,403
Interest payable		12,704	-	-	39,910
Dividend payable on short securities		4,682	29,424	-	-
Accrued expenses and other liabilities	8	132,718	2,272,233	102,269	855,756
Total Liabilities (excluding Net Assets Attributable to Redeemable Participating Shareholders)		4,293,343	108,259,163	1,700,099	98,782,597
Net Assets Attributable to Redeemable Participating Shareholders		32,488,082	1,238,520,472	9,723,416	409,799,230

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 2022



Man AHL TargetRisk Moderate US\$	Man GLG Asia Pacific (ex- Japan) Equity Alternative US\$	Man AHL Target Growth Alternative US\$	Man GLG Convertible Arbitrage Alternative US\$	Man GLG RI Global Sustainable Growth Alternative US\$	Man GLG RI Sustainable Energy Transition Alternative €	Man AHL Global Bond US\$
11,217,432	4,728,230	21,962,286	7,341,261	6,297,490	2,130,263	10,899,864
987,995	952,023	882,726	6,960,912	2,841,613	706,685	665,000
-	177,718	-	-	10,381	92,930	11,299,463
-	24,285,698	-	-	10,302,325	4,673,446	356,679
14,450,164	1,499,159	34,168,541	79,054,301	8,071,576	3,803,115	38,788,350
3,193	3,337,039	479,008	19,370,167	2,547,608	1,034,751	89,246
-	-	-	22	-	-	-
1,771	-	723	111,311	634	-	127,414
-	59,958	-	-	5,019	14,897	-
49,262	79,324	80,598	78,252	60,222	60,727	70,531
26,709,817	35,119,149	57,573,882	112,916,226	30,136,868	12,516,814	62,296,547
5	18,278	14,780	83,821	-	1,087,937	4
218,125	1,795,189	401,367	19,035,190	212,006	362,649	99,129
-	278,671	-	-	111	-	22,134,394
399,757	1,433,884	739,970	2,396,017	1,830,647	818,872	506,811
-	-	-	-	-	-	-
-	-	-	1,049,452	-	-	-
-	111,079	-	57	-	18,731	-
16,681	19,906	17,932	27,413	9,857	8,260	7,841
-	1,688	-	48,689	-	12	-
-	246,490	-	659	27,700	11,408	-
119,436	117,340	175,277	219,200	92,284	64,981	127,829
754,004	4,022,525	1,349,326	22,860,498	2,172,605	2,372,850	22,876,008
25,955,813	31,096,624	56,224,556	90,055,728	27,964,263	10,143,964	39,420,539

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 2022



	Notes	*Man GLG Senior Secured Opportunities €	*Man GLG European High Yield Opportunities €	*Man GLG RI Sustainable Credit Opportunities €
Assets				
Cash and cash equivalents	3	636,936	614,426	900,171
Collateral balances with brokers	3	-	20,000	-
Due from brokers	3	-	-	-
Financial assets at fair value through profit or loss:				
Equities and managed funds	4	-	-	-
Interest bearing securities	4	18,853,733	17,495,603	15,080,605
Derivatives	4	166,988	231,795	62,580
Subscriptions receivable		-	-	-
Interest receivable		251,187	290,582	233,021
Dividend receivable		-	-	-
Other assets	8	17,363	7,583	6,278
Total Assets		19,926,207	18,659,989	16,282,655
Liabilities				
Bank overdraft	3	430,000	-	-
Collateral balances due to brokers	3	11,657	238,985	206,407
Due to brokers	3	-	-	-
Financial liabilities at fair value through profit or loss:				
Derivatives	4	4,959	13,812	61,340
Repurchase agreements	4	1,034,503	212,425	855,357
Shareholder transactions		-	-	-
Performance fees payable	8	-	-	-
Management fees payable	8	9,263	6,410	4,069
Interest payable		1,403	1,705	3,318
Dividend payable on short securities		-	-	-
Accrued expenses and other liabilities	8	22,280	9,954	7,812
Total Liabilities (excluding Net Assets Attributable to Redeemable Participating Shareholders)		1,514,065	483,291	1,138,303
Net Assets Attributable to Redeemable Participating Shareholders		18,412,142	18,176,698	15,144,352

* Man GLG Senior Secured Opportunities, Man GLG European High Yield Opportunities and Man GLG RI Sustainable Credit Opportunities commenced their operations on 18 May 2022, 9 June 2022 and 14 June 2022, respectively.

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

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

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

Man Funds VI plc
Statement of financial position (continued)
As at 31 December 2021



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

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 2021



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

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

Man Funds VI plc
Statement of financial position (continued)
As at 31 December 2021



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

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

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

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

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

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

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Man Funds VI plc

Unaudited statement of changes in net assets
For the six month period ended 30 June 2022



Note	Combined Fund US\$	Man GLG Alpha Select Alternative £	Man GLG European Equity Alternative €	Man AHL Multi Strategy Alternative US\$
Net assets attributable to Redeemable Participating Shareholders at the beginning of the period	14,317,442,590	1,413,170,667	217,335,280	52,367,742
Issues ⁻	2,625,525,868	285,967,497	17,887,904	437,404
Redemptions ⁻	(3,032,777,450)	(166,574,241)	(81,538,352)	(24,862,905)
Net (loss)/gain for the period attributable to Redeemable Participating Shareholders	(2,077,462,516)	93,414,575	(5,010,008)	(2,387,039)
Net assets attributable to Redeemable Participating Shareholders at the end of the period	11,832,728,492	1,625,978,498	148,674,824	25,555,202

Note	Man GLG Credit Multi-Strategy Alternative US\$	Man GLG Event Driven Alternative US\$	Man GLG Global Debt Total Return US\$	Man GLG High Yield Opportunities DE €
Net assets attributable to Redeemable Participating Shareholders at the beginning of the period	35,229,937	1,273,140,892	10,723,317	497,310,148
Issues ⁻	-	302,941,757	19,667	60,702,936
Redemptions ⁻	(259,503)	(216,933,748)	-	(72,777,371)
Net (loss)/gain for the period attributable to Redeemable Participating Shareholders	(2,482,352)	(120,628,429)	(1,019,568)	(75,436,483)
Net assets attributable to Redeemable Participating Shareholders at the end of the period	32,488,082	1,238,520,472	9,723,416	409,799,230

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

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

Man Funds VI plc

Unaudited statement of changes in net assets (continued)
For the six month period ended 30 June 2022



Man AHL TargetRisk US\$	Man GLG European Mid-Cap Equity Alternative €	Man GLG Global Emerging Markets Debt Total Return US\$	Man GLG Innovation Equity Alternative US\$	Man Alternative Style Risk Premia US\$	Man AHL Active Balanced US\$	Man GLG High Yield Opportunities €
5,890,782,820	90,814,543	1,059,224,364	670,030,192	479,468,928	920,754,720	703,109,653
1,109,955,928	8,677,094	74,141,184	85,027,625	11,712,291	12,052,055	357,793,209
(1,412,343,190)	(14,365,649)	(211,327,679)	(261,303,480)	(113,869,847)	(154,424,619)	(132,884,279)
(1,154,591,185)	(4,786,962)	(18,436,665)	(60,360,139)	(21,747,970)	(256,608,388)	(66,933,623)
4,433,804,373	80,339,026	903,601,204	433,394,198	355,563,402	521,773,768	861,084,960
Man AHL TargetRisk Moderate US\$	Man GLG Asia Pacific (ex- Japan) Equity Alternative US\$	Man AHL Target Growth Alternative US\$	Man GLG Convertible Arbitrage Alternative US\$	Man GLG RI Global Sustainable Growth Alternative US\$	Man GLG RI Sustainable Energy Transition Alternative €	Man AHL Global Bond US\$
37,165,343	25,931,400	85,056,538	96,417,629	21,899,775	8,606,261	19,776,909
4,699,864	20,120,555	20,074,206	8,198,757	9,431,009	500,000	51,023,814
(12,103,323)	(13,514,205)	(31,480,161)	(8,933,667)	-	-	(25,484,866)
(3,806,071)	(1,441,126)	(17,426,027)	(5,626,991)	(3,366,521)	1,037,703	(5,895,318)
25,955,813	31,096,624	56,224,556	90,055,728	27,964,263	10,143,964	39,420,539

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 2022



Note	*Man GLG Senior Secured Opportunities €	*Man GLG European High Yield Opportunities €	*Man GLG RI Sustainable Credit Opportunities €
Net assets attributable to Redeemable Participating Shareholders at the beginning of the period	-	-	-
Issues ⁻	18,297,857	18,298,849	15,844,374
Redemptions ⁻	-	-	-
Net (loss)/gain for the period attributable to Redeemable Participating Shareholders	114,285	(122,151)	(700,022)
Net assets attributable to Redeemable Participating Shareholders at the end of the period	18,412,142	18,176,698	15,144,352

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

* Man GLG Senior Secured Opportunities, Man GLG European High Yield Opportunities and Man GLG RI Sustainable Credit Opportunities commenced their operations on 18 May 2022, 9 June 2022 and 14 June 2022, respectively.

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

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Man Funds VI plc

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



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

	Note	Man GLG Credit Multi- Strategy Alternative US\$	Man GLG Event Driven Alternative US\$	Man GLG Global Debt Total Return US\$	Man GLG High Yield Opportunities DE €
Net assets attributable to Redeemable Participating Shareholders at the beginning of the period		34,923,798	385,235,719	27,005,638	223,223,613
Issues ⁻		2,583,989	663,782,717	1,107,483	268,444,547
Redemptions ⁻		(151,002)	(167,523,377)	(8,940,086)	(51,521)
Net gain/(loss) for the period attributable to Redeemable Participating Shareholders		(833,416)	7,596,496	(1,256,010)	6,471,451
Net assets attributable to Redeemable Participating Shareholders at the end of the period		36,523,369	889,091,555	17,917,025	498,088,090

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

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

Man Funds VI plc

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



Man AHL TargetRisk US\$	Man GLG European Mid-Cap Equity Alternative €	Man GLG Global Emerging Markets Debt Total Return US\$	Man GLG Innovation Equity Alternative US\$	Man Alternative Style Risk Premia US\$	Man AHL Active Balanced US\$	Man GLG High Yield Opportunities €
4,140,009,091	273,071,494	1,323,232,835	700,842,215	632,045,324	1,684,502,740	261,292,118
2,866,449,317	12,989,892	133,439,978	497,252,399	53,671,451	43,895,515	145,595,395
(2,241,745,392)	(205,060,613)	(262,589,606)	(285,809,392)	(139,797,374)	(554,984,449)	(58,007,972)
215,424,587	4,243,266	(39,122,703)	(25,296,822)	34,016,584	(55,165,997)	33,836,334
<u>4,980,137,603</u>	<u>85,244,039</u>	<u>1,154,960,504</u>	<u>886,988,400</u>	<u>579,935,985</u>	<u>1,118,247,809</u>	<u>382,715,875</u>
Man GLG Global Consumer Equity Alternative US\$	Man GLG Japan Equity Alternative ¥	Man GLG US Equity Extended US\$	Man AHL TargetRisk Moderate US\$	Man GLG Asia Pacific (ex- Japan) Equity Alternative US\$	*Man AHL Target Growth Alternative US\$	*Man GLG Convertible Arbitrage Alternative US\$
15,459,585	2,205,257,370	72,742,132	28,256,127	8,003,293	-	-
20,466,237	6,926,241,209	-	8,299,209	15,968,673	23,631,969	88,762,805
(32,831,048)	(6,079,903,193)	-	(1,224,684)	-	-	(10,640,979)
40,487	513,588,231	6,982,935	485,310	159,901	544,344	(598,285)
<u>3,135,261</u>	<u>3,565,183,617</u>	<u>79,725,067</u>	<u>35,815,962</u>	<u>24,131,867</u>	<u>24,176,313</u>	<u>77,523,541</u>

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

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

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

Man Funds VI plc

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



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

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

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

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Man Funds VI plc

Unaudited statement of comprehensive income
For the six month period ended 30 June 2022



	Notes	Combined Fund US\$	Man GLG Alpha Select Alternative £	Man GLG European Equity Alternative €	Man AHL Multi Strategy Alternative US\$
Income					
Net (loss)/gain on financial assets and liabilities at fair value through profit or loss	7	(1,615,824,096)	115,919,790	(2,690,341)	(2,109,498)
Other income		318,304	96,458	43,071	-
		<u>(1,615,505,792)</u>	<u>116,016,248</u>	<u>(2,647,270)</u>	<u>(2,109,498)</u>
Other comprehensive income					
Adjustment to foreign currency on aggregation	2 (a)	(356,927,923)	-	-	-
		<u>(356,927,923)</u>	<u>-</u>	<u>-</u>	<u>-</u>
Less Expenses					
Management fees	8	53,763,817	6,858,074	1,433,455	132,159
Administration fees	8	19,895,739	2,294,645	249,300	39,507
Performance fees	8	16,757,034	12,452,080	3,069	-
Research fees	8	1,752,391	666,941	119,788	-
Depositary fees		1,309,803	104,312	154,768	9,551
Legal fees		495,057	31,860	15,521	5,474
Audit fees		146,924	17,784	3,832	3,754
Transaction and brokerage costs		29,915	-	-	7,373
Directors' fees	8	28,548	5,528	492	323
Other expenses		3,202,257	351,870	283,658	43,224
Total expenses		<u>97,381,485</u>	<u>22,783,094</u>	<u>2,263,883</u>	<u>241,365</u>
Expense reimbursement	8	9,182,988	642,518	210,050	-
Net expenses		<u>88,198,497</u>	<u>22,140,576</u>	<u>2,053,833</u>	<u>241,365</u>
Finance cost					
Distributions to holders of Redeemable Participating Shares		15,130,738	452,607	3,498	-
		<u>15,130,738</u>	<u>452,607</u>	<u>3,498</u>	<u>-</u>
Withholding tax		1,699,566	8,490	305,407	36,176
Net (loss)/gain for the period attributable to Redeemable Participating Shareholders		<u>(2,077,462,516)</u>	<u>93,414,575</u>	<u>(5,010,008)</u>	<u>(2,387,039)</u>

All recognised gains and losses for the period arose solely from continuing operations except for those 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 2022



Man AHL TargetRisk US\$	Man GLG European Mid-Cap Equity Alternative €	Man GLG Global Emerging Markets Debt Total Return US\$	Man GLG Innovation Equity Alternative US\$	Man Alternative Style Risk Premia US\$	Man AHL Active Balanced US\$	Man GLG High Yield Opportunities €
(1,127,794,783)	(4,148,944)	(14,121,853)	(56,517,620)	(18,388,834)	(253,326,647)	(61,585,804)
-	4,510	-	77,951	-	-	47,040
<u>(1,127,794,783)</u>	<u>(4,144,434)</u>	<u>(14,121,853)</u>	<u>(56,439,669)</u>	<u>(18,388,834)</u>	<u>(253,326,647)</u>	<u>(61,538,764)</u>
-	-	-	-	-	-	-
-	-	-	-	-	-	-
21,261,178	428,378	3,077,085	2,591,641	2,044,752	2,597,154	2,333,593
7,872,130	133,292	1,473,155	797,300	637,197	1,047,696	1,270,600
-	-	135,419	143	314,718	-	-
-	73,752	-	298,095	-	-	-
361,802	13,382	69,656	41,779	112,302	56,490	89,230
48,365	7,259	15,242	12,477	11,348	1,819	184,078
24,542	2,812	6,936	5,022	5,954	5,565	7,237
-	-	913	-	9,273	-	693
7,834	344	1,658	1,215	931	1,447	1,129
808,681	62,451	199,873	160,193	85,115	86,516	140,143
<u>30,384,532</u>	<u>721,670</u>	<u>4,979,937</u>	<u>3,907,865</u>	<u>3,221,590</u>	<u>3,796,687</u>	<u>4,026,703</u>
3,818,563	101,467	665,125	246,810	405,128	514,946	632,119
<u>26,565,969</u>	<u>620,203</u>	<u>4,314,812</u>	<u>3,661,055</u>	<u>2,816,462</u>	<u>3,281,741</u>	<u>3,394,584</u>
230,433	-	-	-	-	-	2,000,275
<u>230,433</u>	-	-	-	-	-	<u>2,000,275</u>
-	22,325	-	259,415	542,674	-	-
<u>(1,154,591,185)</u>	<u>(4,786,962)</u>	<u>(18,436,665)</u>	<u>(60,360,139)</u>	<u>(21,747,970)</u>	<u>(256,608,388)</u>	<u>(66,933,623)</u>

All recognised gains and losses for the period arose solely from continuing operations except for those 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 2022



	Notes	Man GLG Credit Multi- Strategy Alternative US\$	Man GLG Event Driven Alternative US\$	Man GLG Global Debt Total Return US\$	Man GLG High Yield Opportunities DE €
Income					
Net (loss)/gain on financial assets and liabilities at fair value through profit or loss	7	(2,246,156)	(111,984,935)	(992,631)	(62,404,550)
Other income		373	4,668	-	5
		<u>(2,245,783)</u>	<u>(111,980,267)</u>	<u>(992,631)</u>	<u>(62,404,545)</u>
Other comprehensive income					
Adjustment to foreign currency on aggregation	2 (a)	-	-	-	-
		<u>-</u>	<u>-</u>	<u>-</u>	<u>-</u>
Less Expenses					
Management fees	8	168,813	6,050,831	16,989	1,416,670
Administration fees	8	48,466	1,913,297	14,317	727,815
Performance fees	8	277	8,188	-	-
Research fees	8	2,665	349,205	-	-
Depositary fees		8,699	111,622	556	52,876
Legal fees		16,918	16,601	5,017	10,325
Audit fees		3,719	9,554	3,641	5,423
Transaction and brokerage costs		10,094	-	7	-
Directors' fees	8	301	1,949	259	901
Other expenses		39,534	302,370	34,201	74,631
		<u>299,486</u>	<u>8,763,617</u>	<u>74,987</u>	<u>2,288,641</u>
Expense reimbursement	8	62,100	522,678	46,453	345,618
Net expenses		<u>237,386</u>	<u>8,240,939</u>	<u>28,534</u>	<u>1,943,023</u>
Finance cost					
Distributions to holders of Redeemable Participating Shares		-	-	-	11,088,579
		<u>-</u>	<u>-</u>	<u>-</u>	<u>11,088,579</u>
Withholding tax		(817)	407,223	(1,597)	336
Net (loss)/gain for the period attributable to Redeemable Participating Shareholders		<u>(2,482,352)</u>	<u>(120,628,429)</u>	<u>(1,019,568)</u>	<u>(75,436,483)</u>

All recognised gains and losses for the period arose solely from continuing operations except for those 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 2022



Man AHL TargetRisk Moderate US\$	Man GLG Asia Pacific (ex- Japan) Equity Alternative US\$	Man AHL Target Growth Alternative US\$	Man GLG Convertible Arbitrage Alternative US\$	Man GLG RI Global Sustainable Growth Alternative US\$	Man GLG RI Sustainable Energy Transition Alternative €	Man AHL Global Bond US\$
(3,646,394)	(1,089,907)	(17,204,536)	(5,300,463)	(3,260,386)	1,136,723	(5,820,422)
-	-	-	-	-	6,070	-
<u>(3,646,394)</u>	<u>(1,089,907)</u>	<u>(17,204,536)</u>	<u>(5,300,463)</u>	<u>(3,260,386)</u>	<u>1,142,793</u>	<u>(5,820,422)</u>
-	-	-	-	-	-	-
-	-	-	-	-	-	-
125,140	146,514	144,987	173,070	60,401	46,824	56,989
51,789	53,972	112,511	137,109	33,173	13,938	53,828
-	111,082	-	51	(2,577)	18,265	-
-	3,332	-	12,150	2,735	6,171	-
4,581	17,943	10,195	8,303	3,425	6,075	6,619
4,889	7,682	8,114	19,354	24,442	6,783	7,631
3,717	3,707	3,884	5,980	3,673	6,296	3,684
-	-	1,497	-	-	-	-
304	294	374	389	282	240	289
40,996	45,972	46,088	75,804	46,728	51,815	40,706
<u>231,416</u>	<u>390,498</u>	<u>327,650</u>	<u>432,210</u>	<u>172,282</u>	<u>156,407</u>	<u>169,746</u>
71,739	82,499	106,159	111,819	80,956	69,125	94,710
<u>159,677</u>	<u>307,999</u>	<u>221,491</u>	<u>320,391</u>	<u>91,326</u>	<u>87,282</u>	<u>75,036</u>
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	43,220	-	6,137	14,809	17,808	(140)
<u>(3,806,071)</u>	<u>(1,441,126)</u>	<u>(17,426,027)</u>	<u>(5,626,991)</u>	<u>(3,366,521)</u>	<u>1,037,703</u>	<u>(5,895,318)</u>

All recognised gains and losses for the period arose solely from continuing operations except for those 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 2022



	Notes	*Man GLG Senior Secured Opportunities €	*Man GLG European High Yield Opportunities €	*Man GLG RI Sustainable Credit Opportunities €
Income				
Net (loss)/gain on financial assets and liabilities at fair value through profit or loss	7	135,539	(113,398)	(694,420)
Other income		-	-	-
		<u>135,539</u>	<u>(113,398)</u>	<u>(694,420)</u>
Other comprehensive income				
Adjustment to foreign currency on aggregation	2 (a)	-	-	-
		<u>-</u>	<u>-</u>	<u>-</u>
Less Expenses				
Management fees	8	13,265	6,410	4,069
Administration fees	8	6,651	3,205	2,035
Performance fees	8	-	-	-
Research fees	8	-	-	-
Depositary fees		2,475	1,213	919
Legal fees		1,702	836	644
Audit fees		1,327	405	570
Transaction and brokerage costs		-	-	-
Directors' fees	8	62	30	24
Other expenses		10,063	4,264	3,619
		<u>35,545</u>	<u>16,363</u>	<u>11,880</u>
Expense reimbursement	8	17,363	7,583	6,278
Net expenses		<u>18,182</u>	<u>8,780</u>	<u>5,602</u>
Finance cost				
Distributions to holders of Redeemable Participating Shares		-	-	-
		<u>-</u>	<u>-</u>	<u>-</u>
Withholding tax		3,072	(27)	-
		<u>3,072</u>	<u>(27)</u>	<u>-</u>
Net (loss)/gain for the period attributable to Redeemable Participating Shareholders		<u>114,285</u>	<u>(122,151)</u>	<u>(700,022)</u>

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

* Man GLG Senior Secured Opportunities, Man GLG European High Yield Opportunities and Man GLG RI Sustainable Credit Opportunities commenced their operations on 18 May 2022, 9 June 2022 and 14 June 2022, respectively.

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

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Man Funds VI plc

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



	Notes	Combined Fund US\$	Man GLG Alpha Select Alternative £	Man GLG European Equity Alternative €	Man AHL Multi Strategy Alternative US\$
Income					
Net gain/(loss) on financial assets and liabilities at fair value through profit or loss	7	308,545,018	(6,605,883)	4,234,445	(613,139)
Other income		1,088,184	26,691	439,410	-
		<u>309,633,202</u>	<u>(6,579,192)</u>	<u>4,673,855</u>	<u>(613,139)</u>
Other comprehensive income					
Adjustment to foreign currency on aggregation	2 (a)	(27,072,066)	-	-	-
		<u>(27,072,066)</u>	<u>-</u>	<u>-</u>	<u>-</u>
Less Expenses					
Management fees	8	48,118,664	4,196,788	1,900,538	434,614
Administration fees	8	18,122,309	1,438,044	303,286	129,458
Performance fees	8	11,454,036	3,085,080	114,934	-
Research fees	8	1,722,754	482,697	304,522	-
Depositary fees		1,201,972	62,923	127,507	14,634
Legal fees		1,036,959	28,409	13,565	8,289
Transaction and brokerage costs		225,837	-	47	12,312
Audit fees		115,623	2,973	2,847	3,031
Directors' fees	8	26,412	1,962	637	461
Other expenses		41,994,164	192,901	250,890	64,132
		<u>124,018,730</u>	<u>9,491,777</u>	<u>3,018,773</u>	<u>666,931</u>
Expense reimbursement	8	8,496,765	347,441	108,947	-
Net expenses		<u>115,521,965</u>	<u>9,144,336</u>	<u>2,909,826</u>	<u>666,931</u>
Finance cost					
Distributions to holders of Redeemable Participating Shares		15,048,952	3,094,034	65,186	-
		<u>15,048,952</u>	<u>3,094,034</u>	<u>65,186</u>	<u>-</u>
Withholding tax		2,417,381	70,520	328,160	58,084
Net gain/(loss) for the period attributable to Redeemable Participating Shareholders		<u>149,572,838</u>	<u>(18,888,082)</u>	<u>1,370,683</u>	<u>(1,338,154)</u>

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

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

Man Funds VI plc

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



Man AHL TargetRisk US\$	Man GLG European Mid-Cap Equity Alternative €	Man GLG Global Emerging Markets Debt Total Return US\$	Man GLG Innovation Equity Alternative US\$	Man Alternative Style Risk Premia US\$	Man AHL Active Balanced US\$	Man GLG High Yield Opportunities €
236,831,517	5,790,186	5,183,728	(18,926,784)	37,980,736	(48,674,572)	37,142,264
-	41,195	-	6,703	2	-	44,071
<u>236,831,517</u>	<u>5,831,381</u>	<u>5,183,728</u>	<u>(18,920,081)</u>	<u>37,980,738</u>	<u>(48,674,572)</u>	<u>37,186,335</u>
-	-	-	-	-	-	-
-	-	-	-	-	-	-
16,493,944	1,108,451	3,909,333	4,252,347	2,853,934	5,121,936	556,168
6,667,590	323,502	1,896,629	1,253,093	871,516	2,059,163	434,657
-	63,291	94	276,844	19,208	-	-
-	122,053	-	234,773	-	-	-
302,669	25,268	86,688	59,141	144,968	94,267	29,883
171,305	9,764	40,086	26,879	13,556	37,660	395,726
201,542	-	1,882	-	9,700	-	-
25,273	2,472	4,671	7,724	4,757	7,223	3,807
6,997	702	2,554	1,568	1,508	2,971	703
747,207	127,164	39,227,538	155,881	128,312	147,567	82,331
<u>24,616,527</u>	<u>1,782,667</u>	<u>45,169,475</u>	<u>6,268,250</u>	<u>4,047,459</u>	<u>7,470,787</u>	<u>1,503,275</u>
3,209,607	145,506	863,044	371,492	553,999	979,362	245,745
<u>21,406,920</u>	<u>1,637,161</u>	<u>44,306,431</u>	<u>5,896,758</u>	<u>3,493,460</u>	<u>6,491,425</u>	<u>1,257,530</u>
10	-	-	-	-	-	2,072,540
10	-	-	-	-	-	2,072,540
-	(49,046)	-	479,983	470,694	-	19,931
<u>215,424,587</u>	<u>4,243,266</u>	<u>(39,122,703)</u>	<u>(25,296,822)</u>	<u>34,016,584</u>	<u>(55,165,997)</u>	<u>33,836,334</u>

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

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

Man Funds VI plc

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



	Notes	Man GLG Credit Multi- Strategy Alternative US\$	Man GLG Event Driven Alternative US\$	Man GLG Global Debt Total Return US\$	Man GLG High Yield Opportunities DE €
Income					
Net gain/(loss) on financial assets and liabilities at fair value through profit or loss	7	(537,464)	18,100,934	(1,146,967)	14,681,310
Other income		1,178	86,187	-	27,007
		<u>(536,286)</u>	<u>18,187,121</u>	<u>(1,146,967)</u>	<u>14,708,317</u>
Other comprehensive income					
Adjustment to foreign currency on aggregation	2 (a)	-	-	-	-
		<u>-</u>	<u>-</u>	<u>-</u>	<u>-</u>
Less Expenses					
Management fees	8	177,952	2,845,787	53,961	1,039,172
Administration fees	8	50,088	913,790	36,179	514,155
Performance fees	8	24,387	5,977,015	-	-
Research fees	8	4,056	170,186	-	-
Depositary fees		16,272	54,229	2,288	36,049
Legal fees		31,340	24,620	7,805	14,730
Transaction and brokerage costs		-	-	219	-
Audit fees		3,706	6,734	3,680	3,303
Directors' fees	8	366	1,020	352	673
Other expenses		65,301	135,540	65,582	62,126
		<u>373,468</u>	<u>10,128,921</u>	<u>170,066</u>	<u>1,670,208</u>
Expense reimbursement	8	75,264	291,783	61,023	247,802
Net expenses		<u>298,204</u>	<u>9,837,138</u>	<u>109,043</u>	<u>1,422,406</u>
Finance cost					
Distributions to holders of Redeemable Participating Shares		-	-	-	6,780,260
		<u>-</u>	<u>-</u>	<u>-</u>	<u>6,780,260</u>
Withholding tax		(1,074)	753,487	-	34,200
Net gain/(loss) for the period attributable to Redeemable Participating Shareholders		<u>(833,416)</u>	<u>7,596,496</u>	<u>(1,256,010)</u>	<u>6,471,451</u>

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

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

Man Funds VI plc

Unaudited statement of comprehensive income (continued)

For the six month period ended 30 June 2021



Man GLG Global Consumer Equity Alternative US\$	Man GLG Japan Equity Alternative ¥	Man GLG US Equity Extended US\$	Man AHL TargetRisk Moderate US\$	Man GLG Asia Pacific (ex- Japan) Equity Alternative US\$	*Man AHL Target Growth Alternative US\$	*Man GLG Convertible Arbitrage Alternative US\$
210,133	615,848,419	7,203,910	628,491	273,570	624,249	(833,185)
3,525	72	907	-	-	-	287,529
<u>213,658</u>	<u>615,848,491</u>	<u>7,204,817</u>	<u>628,491</u>	<u>273,570</u>	<u>624,249</u>	<u>(545,656)</u>
-	-	-	-	-	-	-
-	-	-	-	-	-	-
97,875	24,151,145	17	111,897	65,604	59,837	28,353
29,027	7,284,041	115,279	46,927	33,467	29,914	14,754
19,492	67,093,706	-	-	-	-	11,190
13,428	1,601,363	22,541	-	77,334	-	248
5,243	1,743,770	14,160	11,638	9,802	10,699	3,280
41,244	2,193,339	8,458	22,319	7,727	7,390	2,129
-	-	-	-	-	125	-
3,645	823,844	3,831	3,665	3,662	3,541	1,569
333	67,666	433	342	343	327	82
36,949	11,948,878	51,405	49,599	46,160	34,517	12,716
<u>247,236</u>	<u>116,907,752</u>	<u>216,124</u>	<u>246,387</u>	<u>244,099</u>	<u>146,350</u>	<u>74,321</u>
89,974	15,573,319	110,619	103,206	140,733	66,445	21,692
<u>157,262</u>	<u>101,334,433</u>	<u>105,505</u>	<u>143,181</u>	<u>103,366</u>	<u>79,905</u>	<u>52,629</u>
-	-	-	-	-	-	-
-	-	-	-	-	-	-
15,909	925,827	116,377	-	10,303	-	-
<u>40,487</u>	<u>513,588,231</u>	<u>6,982,935</u>	<u>485,310</u>	<u>159,901</u>	<u>544,344</u>	<u>(598,285)</u>

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

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

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

Man Funds VI plc

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



	Notes	*#Man GLG RI Global Sustainable Growth Alternative US\$	*#Man GLG RI Sustainable Energy Transition Alternative €	*#Man AHL Global Bond US\$
Income				
Net gain/(loss) on financial assets and liabilities at fair value through profit or loss	7	961,463	120,585	27,609
Other income		-	-	-
		<u>961,463</u>	<u>120,585</u>	<u>27,609</u>
Other comprehensive income				
Adjustment to foreign currency on aggregation	2 (a)	-	-	-
		<u>-</u>	<u>-</u>	<u>-</u>
Less Expenses				
Management fees	8	244	3,659	1,751
Administration fees	8	8,079	1,098	1,313
Performance fees	8	2,133	-	-
Research fees	8	293	204	-
Depositary fees		2,926	763	882
Legal fees		2,043	562	647
Transaction and brokerage costs		-	-	-
Audit fees		1,519	265	306
Directors' fees	8	78	21	25
Other expenses		10,455	2,651	3,233
		<u>27,770</u>	<u>9,223</u>	<u>8,157</u>
Expense reimbursement	8	18,205	4,392	5,968
Net expenses		<u>9,565</u>	<u>4,831</u>	<u>2,189</u>
Finance cost				
Distributions to holders of Redeemable Participating Shares		-	-	-
		<u>-</u>	<u>-</u>	<u>-</u>
Withholding tax		2,848	2,048	-
Net gain/(loss) for the period attributable to Redeemable Participating Shareholders		<u>949,050</u>	<u>113,706</u>	<u>25,420</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 RI Global Sustainable Growth Alternative, Man GLG RI Sustainable Energy Transition Alternative and Man AHL Global Bond commenced their operations on 13 May 2021, 14 June 2021 and 22 June 2021, respectively.

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

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Man Funds VI plc

Unaudited statement of cash flows
For the six month period ended 30 June 2022



	Combined Fund US\$	Man GLG Alpha Select Alternative £	Man GLG European Equity Alternative €	Man AHL Multi Strategy Alternative US\$
Cash flows from operating activities:				
Net (loss)/gain for the period attributable to Redeemable Participating Shareholders	(2,077,462,516)	93,414,575	(5,010,008)	(2,387,039)
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 collateral balances with brokers	(304,676,896)	(138,857,400)	5,235,639	6,023,154
(Increase)/decrease in due from brokers	(60,160,168)	(1,271,600)	434,166	35,353
Decrease/(increase) in financial assets and liabilities at fair value through profit or loss:				
Equities and managed funds	166,986,976	67,893	28,666,315	-
Interest bearing securities	22,800,318	(413,104,622)	37,109,795	(336,685)
Derivatives	401,226,428	40,476,790	(4,768,250)	96,265
(Increase)/decrease in interest receivable	(4,835,694)	(296,037)	-	(344)
(Increase)/decrease in dividend receivable	(6,319,150)	(5,207,808)	(216,394)	6,425
Decrease/(increase) in other assets	458,532	(82,826)	(42,848)	(1,168)
Increase/(decrease) in collateral balances due to brokers	27,604,802	49,344,490	1,090,945	341,916
Increase/(decrease) in due to brokers	17,398,174	5,642,027	(335,585)	46,405
Increase/(decrease) in repurchase agreements	121,409,376	-	-	-
(Decrease)/increase in performance fees payable	(26,855,702)	(12,595,846)	(1,517,269)	-
(Decrease)/increase in management fees payable	(1,430,470)	156,968	(69,164)	(26,975)
Increase/(decrease) in interest payable	289,334	854,490	15,796	-
Increase/(decrease) in dividend payable on short securities	5,328,770	4,027,369	383,567	(1,298)
(Decrease)/increase in liquidation fees payable	(14,820)	-	-	-
Increase/(decrease) in accrued expenses and other liabilities	9,397,804	1,437,653	1,506	(16,876)
Net cash (used in)/provided by operating activities	(1,708,854,902)	(375,993,884)	60,978,211	3,779,133
Cash flows from financing activities:				
Issue of Redeemable Participating Shares [~]	2,635,578,351	285,731,975	19,213,937	437,404
Redemption of Redeemable Participating Shares [~]	(2,997,693,545)	(165,205,182)	(80,918,659)	(24,862,905)
Net cash (used in)/provided by financing activities	(362,115,194)	120,526,793	(61,704,722)	(24,425,501)
Net (decrease)/increase in cash and cash equivalents	(2,070,970,096)	(255,467,091)	(726,511)	(20,646,368)
Cash and cash equivalents at the beginning of the period	4,764,129,198	429,531,353	14,788,212	35,376,986
Cash and cash equivalents at the end of the period	2,693,159,102	174,064,262	14,061,701	14,730,618
Cash and cash equivalents at the end of the period consist of:				
Cash and cash equivalents	2,705,210,730	174,831,255	14,061,701	14,752,681
Bank overdraft	(12,051,628)	(766,993)	-	(22,063)
Cash and cash equivalents at the end of the period	2,693,159,102	174,064,262	14,061,701	14,730,618
Supplemental disclosure of cash flow information				
Dividend received (net of withholding tax)	54,398,171	33,022,377	3,680,693	192,218
Dividend paid on short securities	(51,210,998)	(31,084,886)	(3,734,465)	(172,087)
Interest received (net of withholding tax)	69,381,609	2,939,285	9	26,449
Interest paid	(217,239,411)	(6,467,750)	(976,026)	(664,122)
Cash dividends paid to shareholders	(15,130,738)	(452,607)	(3,498)	-

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

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

Man Funds VI plc

Unaudited statement of cash flows (continued)

For the six month period ended 30 June 2022



Man AHL TargetRisk US\$	Man GLG European Mid-Cap Equity Alternative €	Man GLG Global Emerging Markets Debt Total Return US\$	Man GLG Innovation Equity Alternative US\$	Man Alternative Style Risk Premia US\$	Man AHL Active Balanced US\$	Man GLG High Yield Opportunities €
(1,154,591,185)	(4,786,962)	(18,436,665)	(60,360,139)	(21,747,970)	(256,608,388)	(66,933,623)
(152,655,280)	1,550,369	3,703,171	(3,924,067)	(10,994,300)	(8,680,000)	(6,147,224)
(1,002,107)	(206,669)	293	(9,303,693)	-	-	(246,903)
-	1,166,136	-	352,427,837	52,123,101	-	20,235,945
218,955,736	(9,477,697)	172,790,101	(112,706,118)	(59,662,869)	24,780,592	(246,237,999)
405,649,785	(5,844,513)	(13,309,974)	3,084,533	(6,434,623)	18,577,476	(21,337,131)
4,867,326	-	(1,067)	(3,639)	(2,068)	(5,378)	(8,068,165)
-	(93,179)	-	46,978	-	-	-
282,447	(5,288)	57,451	50,192	27,598	140,318	(313,929)
(82,413,553)	5,810,875	(5,870,358)	(3,414,428)	22,783,106	2,342,131	18,270,293
(9,983,135)	2,195,581	-	(11,197,884)	(142)	-	(30)
-	-	-	-	-	-	82,549,979
-	(397,842)	131,288	(14,966)	(155,632)	-	-
(694,520)	(9,294)	(95,666)	(211,696)	(80,572)	(261,205)	124,468
-	(3,465)	(144,624)	-	-	-	(174,157)
-	13,033	-	(96,268)	-	-	-
-	-	-	-	-	-	-
3,851,094	70,328	705,962	250,843	273,077	295,464	863,636
(767,733,392)	(10,018,587)	139,529,912	154,627,485	(23,871,294)	(219,418,990)	(227,414,840)
1,115,838,186	8,677,094	73,431,361	84,997,389	10,283,488	12,052,055	342,386,207
(1,407,861,859)	(14,357,682)	(211,301,065)	(261,367,228)	(102,004,258)	(154,424,619)	(114,998,634)
(292,023,673)	(5,680,588)	(137,869,704)	(176,369,839)	(91,720,770)	(142,372,564)	227,387,573
(1,059,757,065)	(15,699,175)	1,660,208	(21,742,354)	(115,592,064)	(361,791,554)	(27,267)
2,889,731,231	18,643,960	32,673,231	59,024,936	184,214,670	547,627,261	15,945,879
<u>1,829,974,166</u>	<u>2,944,785</u>	<u>34,333,439</u>	<u>37,282,582</u>	<u>68,622,606</u>	<u>185,835,707</u>	<u>15,918,612</u>
1,832,909,281	2,944,785	35,323,310	37,491,480	71,049,009	185,835,707	15,923,714
(2,935,115)	-	(989,871)	(208,898)	(2,426,403)	-	(5,102)
<u>1,829,974,166</u>	<u>2,944,785</u>	<u>34,333,439</u>	<u>37,282,582</u>	<u>68,622,606</u>	<u>185,835,707</u>	<u>15,918,612</u>
-	1,203,733	-	692,427	(304,275)	-	-
-	(1,661,288)	-	(1,681,784)	-	-	-
29,146,437	7,048	2,013,740	167,468	689,582	484,275	13,999,222
(153,761,895)	(434,026)	(8,592,678)	(100,677)	(1,307,192)	(29,454,964)	(3,143,489)
(230,433)	-	-	-	-	-	(2,000,275)

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 2022



	Man GLG Credit Multi- Strategy Alternative US\$	Man GLG Event Driven Alternative US\$	Man GLG Global Debt Total Return US\$	Man GLG High Yield Opportunities DE €
Cash flows from operating activities:				
Net (loss)/gain for the period attributable to Redeemable Participating Shareholders	(2,482,352)	(120,628,429)	(1,019,568)	(75,436,483)
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 collateral balances with brokers	1,480,321	18,638,913	3,435	451,698
(Increase)/decrease in due from brokers	(229,122)	(13,793,725)	193,398	(22,588,212)
Decrease/(increase) in financial assets and liabilities at fair value through profit or loss:				
Equities and managed funds	32,696	(310,339,606)	-	-
Interest bearing securities	(1,182,896)	264,097,841	1,065,196	60,029,120
Derivatives	(1,173,314)	2,615,141	42,701	(14,077,279)
(Increase)/decrease in interest receivable	(57,121)	(206,790)	(8,701)	(1,271,548)
(Increase)/decrease in dividend receivable	-	(28,201)	-	-
Decrease/(increase) in other assets	14,649	6,185	28,460	32,065
Increase/(decrease) in collateral balances due to brokers	119,119	(10,255,859)	(58,148)	4,896,651
Increase/(decrease) in due to brokers	217,487	21,604,710	(353,176)	-
Increase/(decrease) in repurchase agreements	-	-	-	35,062,762
(Decrease)/increase in performance fees payable	(9,683)	(5,902,691)	-	-
(Decrease)/increase in management fees payable	(2,664)	(24,491)	(3,615)	(33,023)
Increase/(decrease) in interest payable	(29,093)	-	(212)	(263,245)
Increase/(decrease) in dividend payable on short securities	(281)	29,424	-	-
(Decrease)/increase in liquidation fees payable	-	-	-	-
Increase/(decrease) in accrued expenses and other liabilities	32,856	1,048,226	16,869	359,671
Net cash (used in)/provided by operating activities	(3,269,398)	(153,139,352)	(93,361)	(12,837,823)
Cash flows from financing activities:				
Issue of Redeemable Participating Shares [~]	-	302,626,329	19,667	60,684,738
Redemption of Redeemable Participating Shares [~]	(259,503)	(215,074,948)	-	(57,961,162)
Net cash (used in)/provided by financing activities	(259,503)	87,551,381	19,667	2,723,576
Net (decrease)/increase in cash and cash equivalents	(3,528,901)	(65,587,971)	(73,694)	(10,114,247)
Cash and cash equivalents at the beginning of the period	6,284,332	257,783,637	878,589	25,016,654
Cash and cash equivalents at the end of the period	2,755,431	192,195,666	804,895	14,902,407
Cash and cash equivalents at the end of the period consist of:				
Cash and cash equivalents	4,769,678	192,988,525	823,726	14,904,896
Bank overdraft	(2,014,247)	(792,859)	(18,831)	(2,489)
Cash and cash equivalents at the end of the period	2,755,431	192,195,666	804,895	14,902,407
Supplemental disclosure of cash flow information				
Dividend received (net of withholding tax)	817	4,776,842	-	-
Dividend paid on short securities	(23,738)	(2,092,155)	-	-
Interest received (net of withholding tax)	422,149	2,137,352	79,842	10,887,884
Interest paid	(583,813)	(2,504,657)	(606,416)	(1,295,221)
Cash dividends paid to shareholders	-	-	-	(11,088,579)

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

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

Man Funds VI plc

Unaudited statement of cash flows (continued)

For the six month period ended 30 June 2022



+Man GLG Global Consumer Equity Alternative US\$	+Man GLG Japan Equity Alternative ¥	+Man GLG US Equity Extended US\$	Man AHL TargetRisk Moderate US\$	Man GLG Asia Pacific (ex- Japan) Equity Alternative US\$	Man AHL Target Growth Alternative US\$	Man GLG Convertible Arbitrage Alternative US\$
-	-	-	(3,806,071)	(1,441,126)	(17,426,027)	(5,626,991)
-	-	-	(488,861)	186,517	(215,603)	156,894
9	16	-	-	(177,713)	-	12,894
-	-	-	-	(6,544,343)	-	-
-	-	-	631,975	1,500,689	2,253,976	10,095,085
-	-	-	1,036,732	(1,390,999)	647,554	(18,636,620)
1,769	-	-	13,647	-	(690)	(63,408)
-	-	-	-	(48,447)	-	-
30,855	-	60,048	1,500	59,208	8,108	22,696
(33)	(627)	(138,223)	(35,145)	1,298,282	194,734	18,755,190
-	-	-	-	278,671	-	-
-	-	-	-	-	-	-
-	(153,839)	-	-	(22,262)	-	51
-	-	-	(6,248)	3,955	(9,804)	(7,878)
-	-	-	-	(190)	-	7,496
-	-	-	-	227,014	-	659
(5,000)	(554,000)	(5,000)	-	-	-	-
<u>(62,046)</u>	<u>(4,650,696)</u>	<u>(80,356)</u>	<u>26,724</u>	<u>49,367</u>	<u>57,813</u>	<u>78,537</u>
<u>(34,446)</u>	<u>(5,359,146)</u>	<u>(163,531)</u>	<u>(2,625,747)</u>	<u>(6,021,377)</u>	<u>(14,489,939)</u>	<u>4,794,605</u>
-	-	-	4,699,864	20,120,555	20,074,206	8,847,171
-	-	-	(12,103,323)	(13,514,205)	(31,480,161)	(7,884,215)
-	-	-	<u>(7,403,459)</u>	<u>6,606,350</u>	<u>(11,405,955)</u>	<u>962,956</u>
(34,446)	(5,359,146)	(163,531)	(10,029,206)	584,973	(25,895,894)	5,757,561
34,446	5,359,146	163,531	21,246,633	4,124,979	47,843,400	1,499,879
-	-	-	<u>11,217,427</u>	<u>4,709,952</u>	<u>21,947,506</u>	<u>7,257,440</u>
-	-	-	11,217,432	4,728,230	21,962,286	7,341,261
-	-	-	(5)	(18,278)	(14,780)	(83,821)
-	-	-	<u>11,217,427</u>	<u>4,709,952</u>	<u>21,947,506</u>	<u>7,257,440</u>
-	-	-	-	286,381	-	-
-	-	-	-	(227,317)	-	-
1,769	-	-	62,125	7,260	54,412	102,056
-	-	-	(257,601)	(82,588)	(2,693,958)	(812,873)
-	-	-	-	-	-	-

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

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

Man Funds VI plc

Unaudited statement of cash flows (continued)
For the six month period ended 30 June 2022



	Man GLG RI Global Sustainable Growth Alternative US\$	Man GLG RI Sustainable Energy Transition Alternative €	Man AHL Global Bond US\$	**Man GLG Senior Secured Opportunities €
Cash flows from operating activities:				
Net (loss)/gain for the period attributable to Redeemable Participating Shareholders	(3,366,521)	1,037,703	(5,895,318)	114,285
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 collateral balances with brokers	(25,393)	76,598	2,000	-
(Increase)/decrease in due from brokers	(10,202)	(92,589)	(11,299,311)	-
Decrease/(increase) in financial assets and liabilities at fair value through profit or loss:				
Equities and managed funds	8,006,370	(1,023,822)	(194,605)	-
Interest bearing securities	(8,071,576)	(495,573)	(12,788,573)	(18,853,733)
Derivatives	(1,068,391)	(515,045)	320,943	(162,029)
(Increase)/decrease in interest receivable	(634)	-	(35,359)	(251,187)
(Increase)/decrease in dividend receivable	(5,019)	(7,008)	-	-
Decrease/(increase) in other assets	32,832	1,274	(1,412)	(17,363)
Increase/(decrease) in collateral balances due to brokers	(29,719)	311,018	(20,519)	11,657
Increase/(decrease) in due to brokers	111	-	8,742,436	-
Increase/(decrease) in repurchase agreements	-	-	-	1,034,503
(Decrease)/increase in performance fees payable	(2,577)	18,731	-	-
(Decrease)/increase in management fees payable	(1,394)	847	1,116	9,263
Increase/(decrease) in interest payable	(368)	(470)	-	1,403
Increase/(decrease) in dividend payable on short securities	19,642	8,075	-	-
(Decrease)/increase in liquidation fees payable	-	-	-	-
Increase/(decrease) in accrued expenses and other liabilities	41,760	35,409	54,177	22,280
Net cash (used in)/provided by operating activities	(4,481,079)	(644,852)	(21,114,425)	(18,090,921)
Cash flows from financing activities:				
Issue of Redeemable Participating Shares [~]	9,431,009	500,000	27,060,575	18,297,857
Redemption of Redeemable Participating Shares [~]	-	-	(1,521,627)	-
Net cash (used in)/provided by financing activities	9,431,009	500,000	25,538,948	18,297,857
Net (decrease)/increase in cash and cash equivalents	4,949,930	(144,852)	4,424,523	206,936
Cash and cash equivalents at the beginning of the period	1,347,560	1,187,178	6,475,337	-
Cash and cash equivalents at the end of the period	6,297,490	1,042,326	10,899,860	206,936
Cash and cash equivalents at the end of the period consist of:				
Cash and cash equivalents	6,297,490	2,130,263	10,899,864	636,936
Bank overdraft	-	(1,087,937)	(4)	(430,000)
Cash and cash equivalents at the end of the period	6,297,490	1,042,326	10,899,860	206,936
Supplemental disclosure of cash flow information				
Dividend received (net of withholding tax)	110,853	147,270	4,047	-
Dividend paid on short securities	(126,382)	(101,021)	-	-
Interest received (net of withholding tax)	25,097	4,456	172,576	61,115
Interest paid	(23,635)	(38,973)	(17,405)	(212,095)
Cash dividends paid to shareholders	-	-	-	-

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

** Man GLG Senior Secured Opportunities commenced its operations on 18 May 2022.

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 2022



*Man GLG European High Yield Opportunities €	*Man GLG RI Sustainable Credit Opportunities €
(122,151)	(700,022)
(20,000)	-
-	-
-	-
(17,495,603)	(15,080,605)
(217,983)	(1,240)
(290,582)	(233,021)
-	-
(7,583)	(6,278)
238,985	206,407
-	-
212,425	855,357
-	-
6,410	4,069
1,705	3,318
-	-
-	-
9,954	7,812
<u>(17,684,423)</u>	<u>(14,944,203)</u>
18,298,849	15,844,374
-	-
<u>18,298,849</u>	<u>15,844,374</u>
614,426	900,171
-	-
<u>614,426</u>	<u>900,171</u>
614,426	900,171
-	-
<u>614,426</u>	<u>900,171</u>
27	-
-	-
20,114	4,972
(264,943)	(205,833)
-	-

* Man GLG European High Yield Opportunities and Man GLG RI Sustainable Credit Opportunities commenced their operations on 9 June 2022 and 14 June 2022, respectively.

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

Man Funds VI plc

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



	Combined Fund US\$	#Man GLG European Alpha Alternative €	Man GLG Alpha Select Alternative £	Man GLG European Equity Alternative €
Cash flows from operating activities:				
Net gain/(loss) for the period attributable to Redeemable Participating Shareholders	149,572,838	-	(18,888,082)	1,370,683
Adjustments to reconcile net gain/(loss) for the period attributable to Redeemable Participating Shareholders to net cash (used in)/provided by operating activities:				
(Increase)/decrease in collateral balances with brokers	(54,952,892)	-	32,701,958	32,059,776
(Increase)/decrease in due from brokers	(27,712,930)	-	(2,987,195)	(4,875,430)
(Increase)/decrease in financial assets and liabilities at fair value through profit or loss:				
Equities	(117,158,595)	-	(1,796,989)	29,729,918
Interest bearing securities	(1,582,774,568)	-	(40,191,922)	(39,048,105)
Derivatives	(150,976,101)	-	(4,452,131)	17,614,453
(Increase)/decrease in interest receivable	(8,733,931)	-	15,893	-
(Increase)/decrease in dividend receivable	(1,767,233)	-	(822,759)	33,356
(Increase)/decrease in other assets	(506,452)	17,966	33,446	(117,485)
(Decrease)/increase in collateral balances due to brokers	(246,273,765)	(112)	(131,931,502)	(24,180,642)
Increase/(decrease) in due to brokers	94,742,394	-	463,991	4,278,784
Increase/(decrease) in repurchase agreements	29,281,442	-	-	-
(Decrease)/increase in performance fees payable	(12,180,549)	(95)	2,263,951	(9,133)
Increase/(decrease) in management fees payable	649,008	(9,316)	(20,488)	(81,673)
Increase/(decrease) in interest payable	452,268	(998)	101,772	(57,090)
Increase/(decrease) in dividend payable on short securities	1,858,699	-	1,373,041	(93,423)
(Decrease)/increase in liquidation fees payable	(5,461)	(4,463)	-	-
Increase/(decrease) in accrued expenses and other liabilities	1,141,145	(58,646)	69,044	14,568
Net cash (used in)/provided by operating activities	(1,925,344,683)	(55,664)	(164,067,972)	16,638,557
Cash flows from financing activities:				
Issue of Redeemable Participating Shares~	5,428,248,281	-	303,291,860	5,007,349
Redemption of Redeemable Participating Shares~	(4,534,438,621)	-	(300,054,657)	(46,014,052)
Net cash provided by/(used in) financing activities	893,809,660	-	3,237,203	(41,006,703)
Net (decrease)/increase in cash and cash equivalents	(1,031,535,023)	(55,664)	(160,830,769)	(24,368,146)
Cash and cash equivalents at the beginning of the period	4,000,688,716	55,664	397,434,717	51,271,702
Cash and cash equivalents at the end of the period	2,969,153,693	-	236,603,948	26,903,556
Cash and cash equivalents at the end of the period				
Cash and cash equivalents	3,056,260,829	-	236,768,124	26,903,733
Bank overdraft	(87,107,136)	-	(164,176)	(177)
Cash and cash equivalents at the end of the period	2,969,153,693	-	236,603,948	26,903,556
Supplemental disclosure of cash flow information				
Dividend received (net of withholding tax)	54,583,073	-	24,872,933	8,075,247
Dividend paid on short securities	(38,973,032)	-	(15,830,457)	(6,736,052)
Interest received (net of withholding tax)	49,922,831	-	2,654,818	4,636
Interest paid	(43,422,931)	-	(3,954,833)	(1,834,040)
Cash dividends paid to shareholders	(15,048,952)	-	(3,094,034)	(65,186)

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

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

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

Man Funds VI plc

Unaudited statement of cash flows (continued)

For the six month period ended 30 June 2021



Man AHL Multi Strategy Alternative US\$	Man AHL TargetRisk US\$	Man GLG European Mid-Cap Equity Alternative €	Man GLG Global Emerging Markets Debt Total Return US\$	Man GLG Innovation Equity Alternative US\$	Man Alternative Style Risk Premia US\$	Man AHL Active Balanced US\$
(1,338,154)	215,424,587	4,243,266	(39,122,703)	(25,296,822)	34,016,584	(55,165,997)
860,217 29,467	(105,776,584) -	26,747,426 (221,864)	62,016,174 -	(10,261,589) 23,768,158	(11,936,650) -	39,821,747 -
-	-	174,710,757	-	13,782,034	(20,399,022)	-
(688,852)	(1,111,673,241)	(9,509,168)	177,313,735	(196,985,800)	124,971,442	210,755,442
5,077,468	(155,680,565)	(17,331,413)	(47,739,542)	1,703,473	15,560,619	(5,109,271)
(4)	(2,942,672)	-	-	6,839	(69)	318
(33)	-	(96,065)	-	-	-	-
(11,225)	(366,456)	(119,838)	83,509	(43,047)	72,570	122,288
(4,783,331)	14,680,263	8,025,377	(12,960,380)	(8,446,326)	(23,871,555)	(2,455,516)
(42,737)	25,371,213	294,169	-	(7,639,578)	(1,363)	46,020
-	-	-	-	-	-	-
-	-	55,049	94	(15,424,870)	19,208	-
(4,746)	593,853	(119,377)	(72,162)	145,429	(34,015)	(348,485)
-	87,619	(37,550)	(45,408)	32,420	-	-
(5,083)	-	72,016	-	(112,424)	-	-
-	-	-	-	-	-	-
(38)	978,489	(45,746)	(21,973)	294,159	15,356	(354,475)
(907,051)	(1,119,303,494)	186,667,039	139,451,344	(224,477,944)	118,413,105	187,312,071
41,129	2,849,593,554	12,727,999	133,329,662	496,917,099	49,877,692	43,895,515
(8,030,464)	(2,237,092,518)	(205,082,951)	(263,050,855)	(284,569,314)	(148,082,198)	(550,794,449)
(7,989,335)	612,501,036	(192,354,952)	(129,721,193)	212,347,785	(98,204,506)	(506,898,934)
(8,896,386)	(506,802,458)	(5,687,913)	9,730,151	(12,130,159)	20,208,599	(319,586,863)
68,405,041	1,825,426,805	23,553,609	39,204,886	80,245,251	150,186,022	1,017,569,788
59,508,655	1,318,624,347	17,865,696	48,935,037	68,115,092	170,394,621	697,982,925
59,508,738	1,318,624,399	17,865,709	48,935,045	68,115,197	170,702,180	714,832,719
(83)	(52)	(13)	(8)	(105)	(307,559)	(16,849,794)
59,508,655	1,318,624,347	17,865,696	48,935,037	68,115,092	170,394,621	697,982,925
254,463	-	2,257,599	-	1,189,203	-	-
(273,580)	-	(2,903,279)	-	(2,367,999)	(3,121)	-
23,144	24,074,473	10,059	2,381,937	60,894	541,673	192,327
(425,329)	(6,685,551)	(1,363,184)	(6,841,031)	(115,265)	(1,207,571)	(11,979,499)
-	-	-	-	-	-	-

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

	Man GLG High Yield Opportunities €	Man GLG Credit Multi- Strategy Alternative US\$	Man GLG Event Driven Alternative US\$	Man GLG Global Debt Total Return US\$
Cash flows from operating activities:				
Net gain/(loss) for the period attributable to Redeemable Participating Shareholders	33,836,334	(833,416)	7,596,496	(1,256,010)
Adjustments to reconcile net gain/(loss) for the period attributable to Redeemable Participating Shareholders to net cash (used in)/provided by operating activities:				
(Increase)/decrease in collateral balances with brokers	(24,215,716)	(159,717)	(68,998,938)	38,133
(Increase)/decrease in due from brokers	(30,497,542)	(159,085)	5,623,950	(751,738)
(Increase)/decrease in financial assets and liabilities at fair value through profit or loss:				
Equities	9,025,615	(537,823)	(341,685,916)	-
Interest bearing securities	(132,558,937)	43,105	(113,214,066)	9,074,979
Derivatives	6,320,839	(896,331)	22,999,561	150,717
(Increase)/decrease in interest receivable	(1,448,797)	22,135	(191,349)	9,899
(Increase)/decrease in dividend receivable	-	-	(445,477)	-
(Increase)/decrease in other assets	272,807	41,953	(59,615)	11,529
(Decrease)/increase in collateral balances due to brokers	751,125	(1,103,791)	(10,475,316)	-
Increase/(decrease) in due to brokers	28,749,347	18,031	(4,329,861)	(18,374)
Increase/(decrease) in repurchase agreements	10,354,494	(96,582)	-	-
(Decrease)/increase in performance fees payable	-	(414,140)	461,625	-
Increase/(decrease) in management fees payable	47,353	1,225	386,404	1,346
Increase/(decrease) in interest payable	129,840	(10,758)	-	(348)
Increase/(decrease) in dividend payable on short securities	-	6,861	69,642	-
(Decrease)/increase in liquidation fees payable	-	-	-	-
Increase/(decrease) in accrued expenses and other liabilities	(594,321)	(31,496)	437,238	7,927
Net cash (used in)/provided by operating activities	(99,827,559)	(4,109,829)	(501,825,622)	7,268,060
Cash flows from financing activities:				
Issue of Redeemable Participating Shares~	143,471,794	2,583,989	663,943,400	1,107,483
Redemption of Redeemable Participating Shares~	(56,548,139)	(151,002)	(167,137,916)	(8,940,086)
Net cash provided by/(used in) financing activities	86,923,655	2,432,987	496,805,484	(7,832,603)
Net (decrease)/increase in cash and cash equivalents	(12,903,904)	(1,676,842)	(5,020,138)	(564,543)
Cash and cash equivalents at the beginning of the period	26,019,087	6,150,751	95,441,936	1,136,040
Cash and cash equivalents at the end of the period	13,115,183	4,473,909	90,421,798	571,497
Cash and cash equivalents at the end of the period				
Cash and cash equivalents	17,656,365	4,473,911	90,422,795	571,497
Bank overdraft	(4,541,182)	(2)	(997)	-
Cash and cash equivalents at the end of the period	13,115,183	4,473,909	90,421,798	571,497
Supplemental disclosure of cash flow information				
Dividend received (net of withholding tax)	54,738	1,074	5,828,820	-
Dividend paid on short securities	(117,374)	(95,121)	(1,647,764)	-
Interest received (net of withholding tax)	7,164,896	374,382	1,891,327	129,212
Interest paid	(1,369,201)	(442,129)	(1,608,421)	(536,758)
Cash dividends paid to shareholders	(2,072,540)	-	-	-

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

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

Man Funds VI plc

Unaudited statement of cash flows (continued)

For the six month period ended 30 June 2021



Man GLG High Yield Opportunities DE €	Man GLG Global Consumer Equity Alternative US\$	Man GLG Japan Equity Alternative ¥	Man GLG US Equity Extended US\$	Man AHL TargetRisk Moderate US\$	Man GLG Asia Pacific (ex- Japan) Equity Alternative US\$	*Man AHL Target Growth Alternative US\$
6,471,451	40,487	513,588,231	6,982,935	485,310	159,901	544,344
(30,326,751) (375)	929,214 (14,358)	203,008,308 (839,454,837)	(4,465,069) 99,955	(420,362) -	(2,530,023) (413,155)	(31,664) -
8,339,792 (270,827,134)	5,621,805 4,569,158	(653,429,980) (299,129,385)	(5,917,221) 1,799,388	- (5,663,139)	(17,317,339) (1,949,849)	- (9,855,875)
9,894,401 (3,474,065)	140,192 -	(254,587,965) -	2,856,345 -	(532,646) (6,568)	(420,644) (2,435)	(377,243) (10)
- (56,286)	(6,248) 40,635	(2,466,115) 2,456,607	(10,899) (6,704)	- (3,403)	(31,363) (106,039)	- (53,065)
(75,959)	277,112	158,900,565	(146,270)	181,442	247,495	54,704
14,985,476	2,206	727,174,892	(609,913)	-	20	-
15,601,859	-	-	-	-	-	-
-	(619,156)	60,754,731	-	-	15,874	-
113,300	(2,986)	5,192,349	-	(4,921)	8,739	11,880
177,456	715	(688,084)	(466)	-	-	-
-	6,003	1,920,235	(14,591)	-	24,848	-
-	-	-	-	-	-	-
163,680 (249,013,155)	20,031 11,004,810	12,369,386 (364,391,062)	39,904 607,394	45,006 (5,919,281)	62,520 (22,251,450)	48,896 (9,658,033)
268,440,704 (46,612)	20,466,237 (32,831,048)	6,926,241,209 (4,346,024,640)	- -	8,137,879 (1,224,684)	15,968,673 -	23,631,969 -
268,394,092	(12,364,811)	2,580,216,569	-	6,913,195	15,968,673	23,631,969
19,380,937	(1,360,001)	2,215,825,507	607,394	993,914	(6,282,777)	13,973,936
11,633,458	2,725,406	219,980,575	6,254,535	16,815,579	8,003,591	-
31,014,395	1,365,405	2,435,806,082	6,861,929	17,809,493	1,720,814	13,973,936
31,014,395	1,366,641	2,435,806,082	6,861,946	17,809,499	1,720,862	13,973,939
-	(1,236)	-	(17)	(6)	(48)	(3)
31,014,395	1,365,405	2,435,806,082	6,861,929	17,809,493	1,720,814	13,973,936
37,199 (113,230)	112,562 (197,921)	14,562,007 (14,371,376)	271,090 (227,974)	- -	101,271 (9,417)	- -
5,805,329 (1,339,702)	13,238 (32,304)	543,008 (11,271,782)	713 (51,261)	110,164 (60,446)	1,305 (17,655)	3,317 (122,197)
(6,780,260)	-	-	-	-	-	-

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

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

Man Funds VI plc

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



	*Man GLG Convertible Arbitrage Alternative US\$	*#Man GLG RI Global Sustainable Growth Alternative US\$	*#Man GLG RI Sustainable Energy Transition Alternative €	*#Man AHL Global Bond US\$
Cash flows from operating activities:				
Net gain/(loss) for the period attributable to Redeemable Participating Shareholders	(598,285)	949,050	113,706	25,420
Adjustments to reconcile net gain/(loss) for the period attributable to Redeemable Participating Shareholders to net cash (used in)/provided by operating activities:				
(Increase)/decrease in collateral balances with brokers	(4,664,979)	(2,454,002)	(920,000)	-
(Increase)/decrease in due from brokers	-	(502)	(13,947)	(2,084,987)
(Increase)/decrease in financial assets and liabilities at fair				
Equities and managed funds	-	(17,313,387)	(3,454,437)	(156,468)
Interest bearing securities	(51,600,740)	-	(1,302,857)	(31,787,182)
Derivatives	1,794,943	159,052	(83,579)	(75,999)
(Increase)/decrease in interest receivable	-	-	-	(86,578)
(Increase)/decrease in dividend receivable	-	(1,693)	(19,975)	-
(Increase)/decrease in other assets	(309,221)	(18,205)	(4,392)	(5,968)
(Decrease)/increase in collateral balances due to brokers	-	226,084	11,801	218
Increase/(decrease) in due to brokers	-	7,660	42,944	17,585,316
Increase/(decrease) in repurchase agreements	-	-	-	-
(Decrease)/increase in performance fees payable	11,190	2,133	-	-
Increase/(decrease) in management fees payable	22,871	178	3,659	1,751
Increase/(decrease) in interest payable	15,414	247	1,180	-
Increase/(decrease) in dividend payable on short securities	-	7,684	7,742	-
(Decrease)/increase in liquidation fees payable	-	-	-	-
Increase/(decrease) in accrued expenses and other liabilities	34,617	25,211	5,565	6,407
Net cash (used in)/provided by operating activities	(55,294,190)	(18,410,490)	(5,612,590)	(16,578,070)
Cash flows from financing activities:				
Issue of Redeemable Participating Shares~	62,009,243	19,867,696	8,298,121	20,003,524
Redemption of Redeemable Participating Shares~	(603,979)	-	-	-
Net cash provided by/(used in) financing activities	61,405,264	19,867,696	8,298,121	20,003,524
Net (decrease)/increase in cash and cash equivalents	6,111,074	1,457,206	2,685,531	3,425,454
Cash and cash equivalents at the beginning of the period	-	-	-	-
Cash and cash equivalents at the end of the period	6,111,074	1,457,206	2,685,531	3,425,454
Cash and cash equivalents at the end of the period				
Cash and cash equivalents	60,983,603	1,457,221	10,664,422	3,425,546
Bank overdraft	(54,872,529)	(15)	(7,978,891)	(92)
Cash and cash equivalents at the end of the period	6,111,074	1,457,206	2,685,531	3,425,454
Supplemental disclosure of cash flow information				
Dividend received (net of withholding tax)	-	18,936	6,396	-
Dividend paid on short securities	-	(23,849)	(15,904)	-
Interest received (net of withholding tax)	208,560	60	-	(86,241)
Interest paid	(255,581)	(7,798)	(1,364)	(27,408)
Cash dividends paid to shareholders	-	-	-	-

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

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

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

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

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1. General

Man Funds VI plc (the “Fund”) was incorporated as an investment company with variable capital and segregated liability between sub-funds under the laws of Ireland as a public limited company on 28 November 2007 under registration number 449860. The Fund has been authorised by the Central Bank of Ireland (the “Central Bank”) as an Undertaking for Collective Investment in Transferable Securities (“UCITS”), pursuant to the European Communities (Undertaking for Collective Investment in Transferable Securities) Regulations 2011 (as amended) (the “UCITS Regulations”) and Central Bank (Supervision and Enforcement) Act 2013 (Section 48(1)) (Undertakings for Collective Investment in Transferable Securities) (Amendments) Regulations 2019 (the “Central Bank UCITS Regulations”). The Fund’s investment manager is GLG LLC for GLG LLC Portfolios, GLG Partners LP for Man GLG Portfolios, AHL Partners LLP for Man AHL Portfolios, Numeric Investors LLC for Numeric Portfolios and Man Solutions Limited for Man Solution Portfolios (the “Investment Managers”). The Fund’s registered office is at 70 Sir John Rogerson’s Quay, Dublin, Ireland. The Fund has no employees.

The Fund is structured as an umbrella fund with segregated liability between sub-funds (each a “Portfolio”) which means that different Portfolios may be created from time to time by the Directors with the approval of the Central Bank. Each Portfolio will be represented by a different series of Redeemable Participating Shares (the “Shares”) and will be invested in accordance with the investment objectives and policies applicable to such Portfolio. As at 30 June 2022 the Fund was comprised of twenty eight Portfolios.

GLG LLC Portfolio

- Man GLG Global Emerging Markets Debt Total Return;
- Man GLG Global Debt Total Return;
- Man GLG Japan Equity Alternative (ceased operations on 14 July 2021);
- Man GLG US Equity Extended (ceased operations on 9 December 2021); and
- Man GLG Convertible Arbitrage Alternative (commenced operations on 11 May 2021).

Man GLG Portfolios

- Man GLG European Alpha Alternative (ceased operations on 15 July 2020);
- Man GLG Alpha Select Alternative;
- Man GLG European Equity Alternative;
- Man GLG European Mid-Cap Equity Alternative;
- Man GLG Innovation Equity Alternative;
- Man GLG High Yield Opportunities;
- Man GLG Credit Multi-Strategy Alternative;
- Man GLG Event Driven Alternative;
- Man GLG High Yield Opportunities DE;
- Man GLG Asia Pacific (ex-Japan) Equity Alternative;
- Man GLG Global Consumer Equity Alternative (ceased operations on 12 October 2021);
- Man GLG RI Global Sustainable Growth Alternative (commenced operations on 13 May 2021);
- Man GLG RI Sustainable Energy Transition Alternative (commenced operations on 14 June 2021);
- Man GLG Senior Secured Opportunities (commenced operations on 18 May 2022);
- Man GLG European High Yield Opportunities (commenced operations on 9 June 2022); and
- Man GLG RI Sustainable Credit Opportunities (commenced operations on 14 June 2022).

Man AHL Portfolios

- Man AHL Multi Strategy Alternative;
- Man AHL TargetRisk;
- Man AHL Active Balanced;
- Man AHL TargetRisk Moderate;
- Man AHL Target Growth Alternative (commenced operations on 12 January 2021); and
- Man AHL Global Bond (commenced operations on 22 June 2021).

Man Solutions Portfolio

- Man Alternative Style Risk Premia.

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

As at 30 June 2022, the following Portfolios were registered with the Swiss Financial Market Supervisory Authority (“FINMA”).

- Man GLG Alpha Select Alternative;
- Man GLG European Equity Alternative;
- Man AHL Multi Strategy Alternative;
- Man AHL TargetRisk;
- Man GLG European Mid-Cap Equity Alternative;
- Man GLG Global Emerging Markets Debt Total Return;
- Man GLG Innovation Equity Alternative;
- Man Alternative Style Risk Premia;
- Man AHL Active Balanced;
- Man GLG High Yield Opportunities;
- Man GLG Credit Multi-Strategy Alternative;
- Man GLG Event Driven Alternative;
- Man GLG Global Debt Total Return;
- Man GLG High Yield Opportunities DE;
- Man AHL TargetRisk Moderate;

1. General (continued)

- Man GLG Asia Pacific (ex-Japan) Equity Alternative;
- Man AHL Target Growth Alternative;
- Man GLG Convertible Arbitrage Alternative;
- Man GLG RI Global Sustainable Growth Alternative;
- Man GLG RI Sustainable Energy Transition Alternative;
- Man AHL Global Bond;
- Man GLG Senior Secured Opportunities;
- Man GLG European High Yield Opportunities; and
- Man GLG RI Sustainable Credit Opportunities.

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

Man GLG Alpha Select Alternative

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

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

As at 30 June 2022, Class DL GBP, Class DL H EUR, Class DL H USD, Class DN H USD, Class DNY H EUR, Class IL GBP, Class IL GBP Dist, Class IL H EUR, Class IL H EUR Dist, Class IL H SEK, Class IL H USD, Class IL H USD Dist, Class IL U GBP, Class IN GBP, Class IN H CHF, Class IN H EUR, Class IN H SEK and Class IN H USD were in operation.

Man GLG European Equity Alternative

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

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

As at 30 June 2022, Class DN EUR, Class DN H CHF, Class DN H GBP, Class DN H NOK, Class DN H SEK, Class DN H USD, Class DN U EUR, Class IMU H GBP, Class IN EUR, Class IN H GBP, Class IN H SEK, Class IN H USD, Class INU EUR, Class INU H USD, Class INZ H CHF Dist, Class INZ H GBP Dist, Class INZ H USD, Class IXXN EUR and Class IXXN H USD were in operation.

Man AHL Multi Strategy Alternative

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

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

As at 30 June 2022, Class DN USD, Class DN H EUR, Class IN USD, Class IN H EUR, Class IN H GBP and Class IN H SEK were in operation.

Man AHL TargetRisk

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

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

As at 30 June 2022, Class D USD, Class D H CHF, Class D H EUR, Class D H GBP, Class D H SEK, Class D H SGD, Class DJ USD, Class DRV USD, Class DU USD Dist, Class DU H HKD Dist, Class DU H SGD Dist, Class DV USD, Class DW USD, Class I USD, Class I H AUD, Class I H (BRL) USD, Class I H CHF, Class I H EUR, Class I H GBP, Class I H JPY, Class I H SEK, Class I H SGD, Class INU USD, Class INU H CHF, Class INU H EUR, Class INU H GBP and Class IV USD were in operation.

Man GLG European Mid-Cap Equity Alternative

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

The Portfolio seeks to achieve these returns primarily through long and synthetically short investments in equity securities or equity derivatives. The Portfolio may invest up to 20% of its Net Asset Value in emerging markets or in currencies of Organisation for Economic Co-Ordination and Development ("OECD") countries and/or derivatives.

As at 30 June 2022, Class DN EUR, Class DN H USD, Class DNY EUR, Class IN EUR, Class IN H GBP, Class IN H SEK, Class IN H USD, Class INF EUR, Class INF H GBP and Class INF H USD were in operation.

1. General (continued)

Man GLG Global Emerging Markets Debt Total Return

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

As at 30 June 2022, Class D USD, Class D H CHF, Class D H EUR, Class D H GBP, Class D H NOK, Class DL USD, Class DL H EUR, Class DMF USD, Class DMF H EUR, Class DR USD Dist, Class DY H EUR, Class I USD, Class I USD Dist, Class I H AUD, Class I H CHF, Class I H EUR, Class I H EUR Dist, Class I H GBP, Class I H SEK, Class IL USD, Class IL H EUR, Class IMF USD, Class IMF USD Dist, Class IMF H EUR, Class IMF H EUR Dist and Class IMF H GBP Dist were in operation.

Man GLG Innovation Equity Alternative

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

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

As at 30 June 2022, Class DN USD, Class DN H CHF, Class DN H EUR, Class DN H SEK, Class DNF H EUR, Class IN USD, Class IN H CHF, Class IN H EUR, Class IN H GBP, Class IN H SEK, Class INF USD, Class INF H EUR, Class INF H GBP, Class INU H EUR, Class INU H GBP and Class IXN H EUR were in operation.

Man Alternative Style Risk Premia

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

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

As at 30 June 2022, Class D USD, Class D H DKK, Class D H EUR, Class D H NOK, Class D H SEK, Class I USD, Class I H AUD, Class I H DKK, Class I H EUR, Class I H GBP, Class I H JPY, Class I H NZD, Class I H SEK and Class INU USD were in operation.

Man AHL Active Balanced

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

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

As at 30 June 2022, Class DV USD, Class I H EUR, Class I H GBP, Class I H JPY and Class I H USD were in operation.

Man GLG High Yield Opportunities

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

The Portfolio seeks to achieve its objective by allocating all or substantially all of its assets in accordance with the investment approach adopted such as by investing all or part of the net proceeds of Shares in transferable securities, exchange traded and OTC financial derivative instruments, money market instruments, other collective investment schemes and deposits, cash or cash equivalents.

As at 30 June 2022, Class D EUR, Class D H CHF, Class D H SGD Dist, Class D H USD Dist, Class DV H USD, Class DY H USD Dist, Class I EUR, Class I EUR Dist, Class I H (BRL) EUR, Class I H CHF, Class I H GBP, Class I H USD, Class I H USD Dist, Class IF EUR, Class IF H GBP, Class IF H GBP Dist, Class IF H GBP G-Dist, Class ILU H GBP G-Dist and Class IV H USD were in operation.

Man GLG Credit Multi-Strategy Alternative

Man GLG Credit Multi-Strategy Alternative's investment objective is to provide investors with an absolute return over rolling three-year periods independent of market conditions, with a low correlation to credit, interest rates and equities.

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

As at 30 June 2022, Class DN H EUR, Class IN USD, Class IN H EUR, Class IN H SEK and Class INU H GBP were in operation.

Man GLG Event Driven Alternative

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

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

As at 30 June 2022, Class DN USD, Class DN H CHF, Class DN H EUR, Class DNFY H EUR, Class DNFY USD, Class IN USD, Class IN H CHF, Class IN H EUR, Class IN H GBP, Class IN H SEK, Class INF USD, Class INF H EUR, Class INU H EUR, Class IU USD and Class INXX H EUR were in operation.

1. General (continued)

Man GLG Global Debt Total Return

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

As at 30 June 2022, Class I C EUR, Class I C USD, Class I H CHF and Class I H EUR were in operation.

Man GLG High Yield Opportunities DE

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

As at 30 June 2022, Class I EUR, Class I EUR Dist and Class ILU EUR G Dist were in operation.

Man AHL TargetRisk Moderate

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

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

As at 30 June 2022, Class D USD, Class D H CHF, Class D H EUR, Class I USD, Class I H CHF and Class I H EUR were in operation.

Man GLG Asia Pacific (ex-Japan) Equity Alternative

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

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

As at 30 June 2022, Class IN USD, Class IN H EUR, Class IN H GBP, Class INF USD, Class INF H EUR and Class IU H GBP were in operation.

Man AHL Target Growth Alternative

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

The Portfolio seeks to achieve its objective by allocating all or substantially all of its assets in accordance with a proprietary quantitative model, the 'Man AHL Target Growth' strategy.

As at 30 June 2022, Class D H CHF, Class D H EUR, Class I USD, Class I H EUR, Class I H GBP, Class IF H GBP and Class IF H JPY were in operation.

Man GLG Convertible Arbitrage Alternative

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

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

As at 30 June 2022, Class IN USD, Class IN H EUR, Class IN H GBP, Class INF USD, Class INF H EUR, Class IU USD and Class IU H GBP were in operation.

Man GLG RI Global Sustainable Growth Alternative

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

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

As at 30 June 2022, Class IN USD, Class IN H EUR, Class IN H GBP, Class INF H EUR and Class IU H GBP were in operation.

Man GLG RI Sustainable Energy Transition Alternative

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

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

As at 30 June 2022, Class IN EUR, Class IN H GBP, Class IN H USD and Class INF EUR were in operation.

1. General (continued)

Man AHL Global Bond

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

The Portfolio seeks to achieve its objective by allocating all or substantially all of its assets in accordance with a proprietary quantitative model, the 'Man AHL Global Bond' strategy.

As at 30 June 2022, Class I USD, Class I H EUR, Class I H GBP, Class I H JPY and Class IF H EUR were in operation.

Man GLG Senior Secured Opportunities

Man GLG Senior Secured Opportunities' investment objective is to provide income and capital growth by investing directly or indirectly in senior secured fixed income securities.

As at 30 June 2022, Class I EUR, Class I H GBP, Class I H USD, Class IF EUR and Class IF H USD were in operation.

Man GLG European High Yield Opportunities

Man GLG European High Yield Opportunities' investment objective is to provide income and capital growth by investing directly or indirectly in fixed and floating rate securities predominantly in pan-europe.

As at 30 June 2022, Class I EUR, Class I H GBP, Class I H USD, Class IF EUR and Class IF H USD were in operation.

Man GLG RI Sustainable Credit Opportunities

Man GLG RI Sustainable Credit Opportunities' investment objective is to provide income and capital growth by investing directly or indirectly in fixed and floating rate securities worldwide, while giving careful consideration to long-term environmental, social and governance (ESG) criteria.

As at 30 June 2022, Class I EUR, Class I H GBP, Class I H USD, Class IF EUR and Class IF H USD were in operation.

2. Significant accounting policies

(a) Accounting convention

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

The unaudited financial statements do not include all the information and disclosures required in the annual financial statements, and should be read in conjunction with the Fund's audited annual financial statements as at 31 December 2021 which have been prepared in accordance with International Financial Reporting Standards ("IFRS") as adopted by the European Union. These unaudited interim financial statements have been compiled using accounting policies, methods of computation and presentation which are consistent with the audited annual financial statements for the year ended 31 December 2021, unless otherwise stated.

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

The combined fund balances are expressed in US\$, being the presentation currency of the Fund as a whole. For combined fund balances in unaudited statement of financial position, the non US\$ Portfolios are translated using the exchange rate at the date of unaudited statement of financial position. For combined fund balances in unaudited statement of comprehensive income, the non US\$ Portfolios are translated at the average exchange rate prevailing during the period. The combined subscriptions and redemptions in the unaudited statement of changes in net assets are also translated at the average rate prevailing during the current period. The translation loss resulting from the preparation of the combined fund balances in the unaudited financial statements amounting to US\$356,927,923 (30 June 2021: loss of US\$27,072,066) has been shown in the combined fund column of unaudited statement of comprehensive income. The gain/loss does not have any effect on the individual Portfolios.

(b) Changes in accounting policy and disclosure

The accounting policies adopted in the preparation of the unaudited financial statements are consistent with those followed in the preparation of the Fund's audited financial statements for the year ended 31 December 2021.

New standards, interpretations and amendments adopted by the Fund:

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

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

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

At the period end, amounts disclosed as cash and cash equivalents, bank overdraft, collateral balances with brokers and collateral balances due to brokers were held at the Bank of America Merrill Lynch, Bank of New York Mellon (London Branch), Bank of Nova Scotia, Barclays Plc, BNP Paribas, Citibank N.A., Credit Suisse AG Ireland, Credit Suisse Securities Europe Limited, Deutsche Bank AG, London, Goldman Sachs International, HSBC Bank Plc, JP Morgan Securities Plc, Morgan Stanley & Co. International Plc, Nomura Holdings and Royal Bank of Scotland. Collateral balances with brokers represent the margin account balances held with the broker and collateral balances due to broker represents an amount payable to broker as a result of margin or collateral amount payable at the period end. These include amounts transferred as collateral (which is subject to a security) against open derivatives, short positions or financial instruments purchased on margin, deposits held at call with banks and other short term highly liquid investments with original maturities of three months or less.

Included in cash and cash equivalents balances at 30 June 2022 are French Discount T-bills with, a fair value of €Nil (cost: €Nil) (31 December 2021: €800,520 (cost: €801,634)) for Man GLG RI Sustainable Energy Transition Alternative, a fair value of US\$52,288,182 (cost: US\$54,308,126) (31 December 2021: US\$Nil (cost: US\$Nil)) for Man AHL TargetRisk, US T-bills with a fair value of US\$Nil (cost: US\$Nil) (31 December 2021: US\$4,999,443 (cost: US\$4,999,625)) for Man GLG Credit Multi-Strategy Alternative, a fair value of US\$Nil (cost: US\$Nil) (31 December 2021: US\$200,000 (cost: US\$199,994)) for Man AHL Multi Strategy Alternative and a fair value of US\$3,999,532 (cost: US\$3,994,281) (31 December 2021: US\$Nil (cost: US\$Nil)) for Man GLG RI Global Sustainable Growth Alternative.

Due from brokers and to brokers represent receivables for financial instruments sold and payables for financial instruments purchased that have been contracted for but not yet settled or delivered on the unaudited statement of financial position date respectively.

The portion of collateral balance with/due to brokers represented by collateral as at 30 June 2022 and 31 December 2021 is outlined below:

	30 June 2022	31 December 2021
Man GLG Alpha Select Alternative	£63,952,735	(£25,560,175)
Man GLG European Equity Alternative	€3,385,528	€9,712,112
Man AHL Multi Strategy Alternative	US\$180,797	US\$6,545,867
Man AHL TargetRisk	US\$198,787,251	(US\$36,281,582)
Man GLG European Mid-Cap Equity Alternative	(€3,729,841)	€3,631,403
Man GLG Global Emerging Markets Debt Total Return	(US\$6,549,502)	(US\$8,716,689)
Man GLG Innovation Equity Alternative	US\$17,460,580	US\$10,122,085
Man Alternative Style Risk Premia	(US\$7,438,367)	US\$4,350,439
Man AHL Active Balanced	US\$6,626,638	US\$288,769
Man GLG High Yield Opportunities	€9,311,426	€21,434,495
Man GLG Credit Multi-Strategy Alternative	US\$1,604,007	US\$3,203,447
Man GLG Event Driven Alternative	US\$30,085,588	US\$38,468,642
Man GLG Global Debt Total Return	US\$590,822	US\$536,109
Man GLG High Yield Opportunities DE	€13,353,461	€18,701,810
Man GLG Global Consumer Equity Alternative	n/a	(US\$33)
Man GLG Japan Equity Alternative	n/a	(¥627)
Man GLG US Equity Extended	n/a	(US\$138,223)
Man AHL TargetRisk Moderate	US\$769,870	US\$245,864
Man GLG Asia Pacific (ex-Japan) Equity Alternative	(US\$843,166)	US\$641,633
Man AHL Target Growth Alternative	US\$481,359	US\$460,490
Man GLG Convertible Arbitrage Alternative	(US\$12,074,278)	US\$6,837,806
Man GLG RI Global Sustainable Growth Alternative	US\$2,629,607	US\$2,574,495
Man GLG RI Sustainable Energy Transition Alternative	€344,036	€731,652
Man AHL Global Bond	US\$565,871	US\$547,352
Man GLG Senior Secured Opportunities	(€11,657)	n/a
Man GLG European High Yield Opportunities	(€218,985)	n/a
Man GLG RI Sustainable Credit Opportunities	(€206,407)	n/a

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

Collateral received

Repurchase agreements:

	30 June 2022	31 December 2021
Liabilities		
Man GLG High Yield Opportunities	€82,549,979	-
Man GLG High Yield Opportunities DE	€75,986,244	€40,923,482
Man GLG Senior Secured Opportunities	€1,034,503	-
Man GLG European High Yield Opportunities	€212,425	-
Man GLG RI Sustainable Credit Opportunities	€855,357	-

As at 30 June 2022, the fair value of securities pledged as collateral in relation to the repurchase agreements was €93,037,367 (31 December 2021: €Nil) for Man GLG High Yield Opportunities, €75,576,154 (31 December 2021: €46,521,063) for Man GLG High Yield Opportunities DE, €1,070,052 (31 December 2021: n/a) for Man GLG Senior Secured Opportunities, €264,120 (31 December 2021: n/a) for Man GLG European High Yield Opportunities and €982,502 (31 December 2021: n/a) for Man GLG RI Sustainable Credit Opportunities.

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, Fair Value Measurement.

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.

Unlisted asset-backed securities

The fair values of investments in asset-backed securities, for which there is currently no active market, are calculated using a valuation model which is accepted in the industry. 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.

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 2022 and 31 December 2021 and the financial instruments measured at fair value in the unaudited statement of financial position grouped into the fair value hierarchy:

Man GLG Alpha Select Alternative 30 June 2022

	Level 1 £	Level 2 £	Level 3 £	Total Fair Value £
Financial assets at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Equities and managed funds</u>				
Equities	1,047,855	-	-	1,047,855
Total equities and managed funds	1,047,855	-	-	1,047,855
<u>Interest bearing securities</u>				
Government bonds	1,359,292,496	-	-	1,359,292,496
Total interest bearing securities	1,359,292,496	-	-	1,359,292,496
<u>Derivatives</u>				
Equity swaps	-	207,196,584	-	207,196,584
Forward currency contracts	-	6,076,418	-	6,076,418
Futures contracts	667,587	-	-	667,587
Option contracts	1,535,033	-	-	1,535,033
Total derivatives	2,202,620	213,273,002	-	215,475,622
Total financial assets at fair value through profit or loss	1,362,542,971	213,273,002	-	1,575,815,973
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Equity swaps	-	(167,864,000)	-	(167,864,000)
Forward currency contracts	-	(2,944,374)	-	(2,944,374)
Total derivatives	-	(170,808,374)	-	(170,808,374)
Total financial liabilities at fair value through profit or loss	-	(170,808,374)	-	(170,808,374)

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 2021

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

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

Fair value of financial instruments (continued)

Man GLG European Equity Alternative
30 June 2022

	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	114,681,751	-	72,136	114,753,887
Rights	-	350	64,855	65,205
Real estate investment trusts	1,006,595	-	-	1,006,595
Total equities and managed funds	<u>115,688,346</u>	<u>350</u>	<u>136,991</u>	<u>115,825,687</u>
<u>Interest bearing securities</u>				
Government bonds	13,004,740	-	-	13,004,740
Total interest bearing securities	<u>13,004,740</u>	<u>-</u>	<u>-</u>	<u>13,004,740</u>
<u>Derivatives</u>				
Equity swaps	-	30,621,105	114,688	30,735,793
Forward currency contracts	-	1,092,885	-	1,092,885
Futures contracts	147,199	-	-	147,199
Option contracts	10,054	-	-	10,054
Warrants	22,236	-	11	22,247
Total derivatives	<u>179,489</u>	<u>31,713,990</u>	<u>114,699</u>	<u>32,008,178</u>
Total financial assets at fair value through profit or loss	<u>128,872,575</u>	<u>31,714,340</u>	<u>251,690</u>	<u>160,838,605</u>
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Equity swaps	-	(23,593,699)	(3,194,505)	(26,788,204)
Forward currency contracts	-	(770,642)	-	(770,642)
Futures contracts	(108,265)	-	-	(108,265)
Total derivatives	<u>(108,265)</u>	<u>(24,364,341)</u>	<u>(3,194,505)</u>	<u>(27,667,111)</u>
Total financial liabilities at fair value through profit or loss	<u>(108,265)</u>	<u>(24,364,341)</u>	<u>(3,194,505)</u>	<u>(27,667,111)</u>

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

Fair value of financial instruments (continued)

Man GLG European Equity Alternative (continued)

31 December 2021

	Level 1 €	Level 2 €	Level 3 €	Total Fair Value €
Financial assets at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Equities and managed funds</u>				
Equities	144,027,873	-	-	144,027,873
Rights	-	-	461,340	461,340
Real estate investment trusts	2,789	-	-	2,789
Total equities and managed funds	<u>144,030,662</u>	<u>-</u>	<u>461,340</u>	<u>144,492,002</u>
<u>Interest bearing securities</u>				
Government bonds	50,114,535	-	-	50,114,535
Total interest bearing securities	<u>50,114,535</u>	<u>-</u>	<u>-</u>	<u>50,114,535</u>
<u>Derivatives</u>				
Equity swaps	-	29,819,831	142,551	29,962,382
Forward currency contracts	-	1,527,697	-	1,527,697
Futures contracts	123,841	-	-	123,841
Warrants	39,828	-	10	39,838
Total derivatives	<u>163,669</u>	<u>31,347,528</u>	<u>142,561</u>	<u>31,653,758</u>
Total financial assets at fair value through profit or loss	<u>194,308,866</u>	<u>31,347,528</u>	<u>603,901</u>	<u>226,260,295</u>
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Equity swaps	-	(27,487,408)	(3,503,143)	(30,990,551)
Forward currency contracts	-	(436,042)	-	(436,042)
Futures contracts	(650,379)	-	-	(650,379)
Option contracts	(3,969)	-	-	(3,969)
Total derivatives	<u>(654,348)</u>	<u>(27,923,450)</u>	<u>(3,503,143)</u>	<u>(32,080,941)</u>
Total financial liabilities at fair value through profit or loss	<u>(654,348)</u>	<u>(27,923,450)</u>	<u>(3,503,143)</u>	<u>(32,080,941)</u>

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

Fair value of financial instruments (continued)

Man AHL Multi Strategy Alternative
30 June 2022

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total Fair Value US\$
Financial assets at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Interest bearing securities</u>				
Government bonds	10,395,915	-	-	10,395,915
Total interest bearing securities	10,395,915	-	-	10,395,915
<u>Derivatives</u>				
Equity swaps	-	4,420,762	-	4,420,762
Forward currency contracts	-	824,209	-	824,209
Futures contracts	221,545	-	-	221,545
Option contracts	204,986	-	-	204,986
Total derivatives	426,531	5,244,971	-	5,671,502
Total financial assets at fair value through profit or loss	10,822,446	5,244,971	-	16,067,417
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Equity swaps	-	(3,145,157)	(11,691)	(3,156,848)
Forward currency contracts	-	(1,105,386)	-	(1,105,386)
Futures contracts	(157,914)	-	-	(157,914)
Option contracts	(800,464)	-	-	(800,464)
Total derivatives	(958,378)	(4,250,543)	(11,691)	(5,220,612)
Total financial liabilities at fair value through profit or loss	(958,378)	(4,250,543)	(11,691)	(5,220,612)
31 December 2021				
Financial assets at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Interest bearing securities</u>				
Government bonds	10,059,230	-	-	10,059,230
Total interest bearing securities	10,059,230	-	-	10,059,230
<u>Derivatives</u>				
Equity swaps	-	3,396,845	-	3,396,845
Forward currency contracts	-	3,568,062	-	3,568,062
Futures contracts	278,709	-	-	278,709
Option contracts	5,275	18,003	-	23,278
Total derivatives	283,984	6,982,910	-	7,266,894
Total financial assets at fair value through profit or loss	10,343,214	6,982,910	-	17,326,124
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Equity swaps	-	(2,539,912)	-	(2,539,912)
Forward currency contracts	-	(2,839,151)	-	(2,839,151)
Futures contracts	(168,340)	-	-	(168,340)
Option contracts	(780,710)	(391,626)	-	(1,172,336)
Total derivatives	(949,050)	(5,770,689)	-	(6,719,739)
Total financial liabilities at fair value through profit or loss	(949,050)	(5,770,689)	-	(6,719,739)

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

Fair value of financial instruments (continued)

Man AHL TargetRisk
30 June 2022

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total Fair Value US\$
Financial assets at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Interest bearing securities</u>				
Government bonds	2,545,775,471	-	-	2,545,775,471
Total interest bearing securities	2,545,775,471	-	-	2,545,775,471
<u>Derivatives</u>				
Forward currency contracts	-	809,323	-	809,323
Futures contracts	1,165,503	-	-	1,165,503
Total derivatives	1,165,503	809,323	-	1,974,826
Total financial assets at fair value through profit or loss	2,546,940,974	809,323	-	2,547,750,297
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Credit default swaps	-	(10,708,048)	-	(10,708,048)
Forward currency contracts	-	(28,039,652)	-	(28,039,652)
Futures contracts	(39,908,564)	-	-	(39,908,564)
Total return swaps	-	(54,972,459)	-	(54,972,459)
Total derivatives	(39,908,564)	(93,720,159)	-	(133,628,723)
Total financial liabilities at fair value through profit or loss	(39,908,564)	(93,720,159)	-	(133,628,723)
31 December 2021				
Financial assets at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Interest bearing securities</u>				
Government bonds	2,764,731,207	-	-	2,764,731,207
Total interest bearing securities	2,764,731,207	-	-	2,764,731,207
<u>Derivatives</u>				
Credit default swaps	-	189,523,784	-	189,523,784
Forward currency contracts	-	30,720,690	-	30,720,690
Futures contracts	86,447,669	-	-	86,447,669
Total return swaps	-	32,198,773	-	32,198,773
Total derivatives	86,447,669	252,443,247	-	338,890,916
Total financial assets at fair value through profit or loss	2,851,178,876	252,443,247	-	3,103,622,123
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Credit default swaps	-	(1,792,533)	-	(1,792,533)
Forward currency contracts	-	(24,568,969)	-	(24,568,969)
Futures contracts	(38,533,526)	-	-	(38,533,526)
Total derivatives	(38,533,526)	(26,361,502)	-	(64,895,028)
Total financial liabilities at fair value through profit or loss	(38,533,526)	(26,361,502)	-	(64,895,028)

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

Fair value of financial instruments (continued)

Man GLG European Mid-Cap Equity Alternative
30 June 2022

	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	33,712,401	-	-	33,712,401
Preferred stocks	5,797,610	-	-	5,797,610
Real estate investment trusts	1,883,198	-	-	1,883,198
Total equities and managed funds	41,393,209	-	-	41,393,209
<u>Interest bearing securities</u>				
Government bonds	32,024,035	-	-	32,024,035
Total interest bearing securities	32,024,035	-	-	32,024,035
<u>Derivatives</u>				
Equity swaps	-	12,921,200	-	12,921,200
Forward currency contracts	-	55,804	-	55,804
Total derivatives	-	12,977,004	-	12,977,004
Total financial assets at fair value through profit or loss	73,417,244	12,977,004	-	86,394,248
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Equity swaps	-	(3,070,557)	-	(3,070,557)
Forward currency contracts	-	(22,285)	-	(22,285)
Futures contracts	(27,450)	-	-	(27,450)
Total derivatives	(27,450)	(3,092,842)	-	(3,120,292)
Total financial liabilities at fair value through profit or loss	(27,450)	(3,092,842)	-	(3,120,292)
31 December 2021				
Financial assets at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Equities and managed funds</u>				
Equities	34,484,005	-	-	34,484,005
Preferred stocks	8,075,340	-	-	8,075,340
Total equities and managed funds	42,559,345	-	-	42,559,345
<u>Interest bearing securities</u>				
Government bonds	22,546,338	-	-	22,546,338
Total interest bearing securities	22,546,338	-	-	22,546,338
<u>Derivatives</u>				
Equity swaps	-	7,398,437	-	7,398,437
Forward currency contracts	-	10,142	-	10,142
Total derivatives	-	7,408,579	-	7,408,579
Total financial assets at fair value through profit or loss	65,105,683	7,408,579	-	72,514,262
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Equity swaps	-	(3,365,756)	-	(3,365,756)
Forward currency contracts	-	(30,624)	-	(30,624)
Total derivatives	-	(3,396,380)	-	(3,396,380)
Total financial liabilities at fair value through profit or loss	-	(3,396,380)	-	(3,396,380)

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 2022

	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	806,697,282	-	-	806,697,282
Total interest bearing securities	806,697,282	-	-	806,697,282
<u>Derivatives</u>				
Credit default swaps	-	96,274,132	-	96,274,132
Forward currency contracts	-	20,132,121	-	20,132,121
Interest rate swaps	-	1,971,932	-	1,971,932
Total derivatives	-	118,378,185	-	118,378,185
Total financial assets at fair value through profit or loss	806,697,282	118,378,185	-	925,075,467
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Credit default swaps	-	(28,952,320)	-	(28,952,320)
Forward currency contracts	-	(18,711,853)	-	(18,711,853)
Total derivatives	-	(47,664,173)	-	(47,664,173)
Total financial liabilities at fair value through profit or loss	-	(47,664,173)	-	(47,664,173)
31 December 2021				
Financial assets at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Interest bearing securities</u>				
Government bonds	979,487,383	-	-	979,487,383
Total interest bearing securities	979,487,383	-	-	979,487,383
<u>Derivatives</u>				
Credit default swaps	-	53,639,409	-	53,639,409
Forward currency contracts	-	12,742,506	-	12,742,506
Total derivatives	-	66,381,915	-	66,381,915
Total financial assets at fair value through profit or loss	979,487,383	66,381,915	-	1,045,869,298
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Credit default swaps	-	(5,051,374)	-	(5,051,374)
Forward currency contracts	-	(3,926,503)	-	(3,926,503)
Total derivatives	-	(8,977,877)	-	(8,977,877)
Total financial liabilities at fair value through profit or loss	-	(8,977,877)	-	(8,977,877)

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 2022

	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	130,349,536	-	-	130,349,536
Total equities and managed funds	130,349,536	-	-	130,349,536
<u>Interest bearing securities</u>				
Government bonds	257,681,993	-	-	257,681,993
Total interest bearing securities	257,681,993	-	-	257,681,993
<u>Derivatives</u>				
Equity swaps	-	3,901,377	-	3,901,377
Forward currency contracts	-	4,035,285	-	4,035,285
Option contracts	57,000	-	-	57,000
Total derivatives	57,000	7,936,662	-	7,993,662
Total financial assets at fair value through profit or loss	388,088,529	7,936,662	-	396,025,191
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Equity swaps	-	(797,408)	-	(797,408)
Forward currency contracts	-	(6,491,685)	-	(6,491,685)
Total derivatives	-	(7,289,093)	-	(7,289,093)
Total financial liabilities at fair value through profit or loss	-	(7,289,093)	-	(7,289,093)
31 December 2021				
Financial assets at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Equities and managed funds</u>				
Equities	482,777,373	-	-	482,777,373
Total equities and managed funds	482,777,373	-	-	482,777,373
<u>Interest bearing securities</u>				
Government bonds	144,975,875	-	-	144,975,875
Total interest bearing securities	144,975,875	-	-	144,975,875
<u>Derivatives</u>				
Equity swaps	-	4,277,387	-	4,277,387
Forward currency contracts	-	4,542,187	-	4,542,187
Option contracts	80,700	-	-	80,700
Total derivatives	80,700	8,819,574	-	8,900,274
Total financial assets at fair value through profit or loss	627,833,948	8,819,574	-	636,653,522
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Equity swaps	-	(4,827,785)	-	(4,827,785)
Forward currency contracts	-	(56,152)	-	(56,152)
Futures contracts	(227,235)	-	-	(227,235)
Total derivatives	(227,235)	(4,883,937)	-	(5,111,172)
Total financial liabilities at fair value through profit or loss	(227,235)	(4,883,937)	-	(5,111,172)

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 2022

	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	210,073,216	-	-	210,073,216
Total equities and managed funds	210,073,216	-	-	210,073,216
<u>Interest bearing securities</u>				
Government bonds	84,661,576	-	-	84,661,576
Total interest bearing securities	84,661,576	-	-	84,661,576
<u>Derivatives</u>				
Equity swaps	-	14,139,920	-	14,139,920
Forward currency contracts	-	4,147,227	-	4,147,227
Futures contracts	1,623,303	-	-	1,623,303
Total return swaps	-	6,725,512	-	6,725,512
Total derivatives	1,623,303	25,012,659	-	26,635,962
Total financial assets at fair value through profit or loss	296,358,095	25,012,659	-	321,370,754
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Equity swaps	-	(1,996,027)	-	(1,996,027)
Forward currency contracts	-	(7,541,906)	-	(7,541,906)
Futures contracts	(390,003)	-	-	(390,003)
Total derivatives	(390,003)	(9,537,933)	-	(9,927,936)
Total financial liabilities at fair value through profit or loss	(390,003)	(9,537,933)	-	(9,927,936)
31 December 2021				
Financial assets at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Equities and managed funds</u>				
Equities	261,291,563	-	-	261,291,563
Preferred stocks	904,754	-	-	904,754
Total equities and managed funds	262,196,317	-	-	262,196,317
<u>Interest bearing securities</u>				
Government bonds	24,998,707	-	-	24,998,707
Total interest bearing securities	24,998,707	-	-	24,998,707
<u>Derivatives</u>				
Equity swaps	-	1,399,669	-	1,399,669
Forward currency contracts	-	10,607,778	-	10,607,778
Futures contracts	4,834,639	-	-	4,834,639
Total return swaps	-	13,712,581	-	13,712,581
Total derivatives	4,834,639	25,720,028	-	30,554,667
Total financial assets at fair value through profit or loss	292,029,663	25,720,028	-	317,749,691
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Equity swaps	-	(11,136,182)	-	(11,136,182)
Forward currency contracts	-	(8,112,009)	-	(8,112,009)
Futures contracts	(1,033,073)	-	-	(1,033,073)
Total derivatives	(1,033,073)	(19,248,191)	-	(20,281,264)
Total financial liabilities at fair value through profit or loss	(1,033,073)	(19,248,191)	-	(20,281,264)

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

Fair value of financial instruments (continued)

Man AHL Active Balanced
30 June 2022

	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	340,010,423	-	-	340,010,423
Total interest bearing securities	340,010,423	-	-	340,010,423
<u>Derivatives</u>				
Forward currency contracts	-	10,210	-	10,210
Futures contracts	173,672	-	-	173,672
Total derivatives	173,672	10,210	-	183,882
Total financial assets at fair value through profit or loss	340,184,095	10,210	-	340,194,305
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Forward currency contracts	-	(2,582,288)	-	(2,582,288)
Futures contracts	(6,958,688)	-	-	(6,958,688)
Total derivatives	(6,958,688)	(2,582,288)	-	(9,540,976)
Total financial liabilities at fair value through profit or loss	(6,958,688)	(2,582,288)	-	(9,540,976)
31 December 2021				
Financial assets at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Interest bearing securities</u>				
Government bonds	364,791,015	-	-	364,791,015
Total interest bearing securities	364,791,015	-	-	364,791,015
<u>Derivatives</u>				
Forward currency contracts	-	877,968	-	877,968
Futures contracts	20,922,884	-	-	20,922,884
Total derivatives	20,922,884	877,968	-	21,800,852
Total financial assets at fair value through profit or loss	385,713,899	877,968	-	386,591,867
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Forward currency contracts	-	(4,159,677)	-	(4,159,677)
Futures contracts	(8,420,793)	-	-	(8,420,793)
Total derivatives	(8,420,793)	(4,159,677)	-	(12,580,470)
Total financial liabilities at fair value through profit or loss	(8,420,793)	(4,159,677)	-	(12,580,470)

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

Fair value of financial instruments (continued)

Man GLG High Yield Opportunities
30 June 2022

	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	10,470	4,665,418	-	4,675,888
Preferred stocks	2,061,818	-	-	2,061,818
Total equities and managed funds	2,072,288	4,665,418	-	6,737,706
<u>Interest bearing securities</u>				
Convertible bonds	-	22,573,803	-	22,573,803
Corporate bonds	-	857,615,083	3,089,196	860,704,279
Total interest bearing securities	-	880,188,886	3,089,196	883,278,082
<u>Derivatives</u>				
Credit default swaps	-	6,300,448	-	6,300,448
Forward currency contracts	-	4,186,451	-	4,186,451
Total return swaps	-	9,078,675	-	9,078,675
Total derivatives	-	19,565,574	-	19,565,574
Total financial assets at fair value through profit or loss	2,072,288	904,419,878	3,089,196	909,581,362
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Credit default swaps	-	(3,099,007)	-	(3,099,007)
Forward currency contracts	-	(746,610)	-	(746,610)
Futures contracts	(1,131,622)	-	-	(1,131,622)
Total derivatives	(1,131,622)	(3,845,617)	-	(4,977,239)
Total financial liabilities at fair value through profit or loss	(1,131,622)	(3,845,617)	-	(4,977,239)
31 December 2021				
Financial assets at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Equities and managed funds</u>				
Equities	20,428,403	6,545,248	-	26,973,651
Total equities and managed funds	20,428,403	6,545,248	-	26,973,651
<u>Interest bearing securities</u>				
Convertible bonds	-	25,749,055	-	25,749,055
Corporate bonds	-	608,093,019	3,198,009	611,291,028
Total interest bearing securities	-	633,842,074	3,198,009	637,040,083
<u>Derivatives</u>				
Forward currency contracts	-	4,398,736	-	4,398,736
Total return swaps	-	1,033,583	-	1,033,583
Total derivatives	-	5,432,319	-	5,432,319
Total financial assets at fair value through profit or loss	20,428,403	645,819,641	3,198,009	669,446,053
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Credit default swaps	-	(5,540,962)	-	(5,540,962)
Forward currency contracts	-	(6,068,730)	-	(6,068,730)
Total return swaps	-	(571,423)	-	(571,423)
Total derivatives	-	(12,181,115)	-	(12,181,115)
Total financial liabilities at fair value through profit or loss	-	(12,181,115)	-	(12,181,115)

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

Fair value of financial instruments (continued)

Man GLG Credit Multi-Strategy Alternative
30 June 2022

	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	-	113,910	-	113,910
Preferred stocks	14,158	-	-	14,158
Total equities and managed funds	14,158	113,910	-	128,068
<u>Interest bearing securities</u>				
Convertible bonds	-	7,268,293	-	7,268,293
Corporate bonds	-	8,760,687	150,861	8,911,548
Government bonds	10,938,848	376,272	-	11,315,120
Total interest bearing securities	10,938,848	16,405,252	150,861	27,494,961
<u>Derivatives</u>				
Credit default swaps	-	975,160	-	975,160
Equity swaps	-	292,708	-	292,708
Forward currency contracts	-	452,744	-	452,744
Interest rate swaps	-	10,839	-	10,839
Option contracts	-	15,108	-	15,108
Total return swaps	-	160,768	-	160,768
Total derivatives	-	1,907,327	-	1,907,327
Total financial assets at fair value through profit or loss	10,953,006	18,426,489	150,861	29,530,356
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Credit default swaps	-	(565,265)	-	(565,265)
Equity swaps	-	(264,152)	-	(264,152)
Forward currency contracts	-	(610,114)	-	(610,114)
Futures contracts	(3,028)	-	-	(3,028)
Interest rate swaps	-	(1,249)	-	(1,249)
Option contracts	-	(6,853)	-	(6,853)
Total derivatives	(3,028)	(1,447,633)	-	(1,450,661)
Total financial liabilities at fair value through profit or loss	(3,028)	(1,447,633)	-	(1,450,661)

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

Fair value of financial instruments (continued)

Man GLG Credit Multi-Strategy Alternative (continued)

31 December 2021

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

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

Fair value of financial instruments (continued)

Man GLG Event Driven Alternative
30 June 2022

	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	648,598,900	-	-	648,598,900
Real estate investment trusts	14,178,297	-	-	14,178,297
Rights	-	4,701	1,638,939	1,643,640
Total equities and managed funds	662,777,197	4,701	1,638,939	664,420,837
<u>Interest bearing securities</u>				
Convertible bonds	-	32,790,263	-	32,790,263
Corporate bonds	-	14,924,255	-	14,924,255
Government bonds	288,508,969	-	-	288,508,969
Total interest bearing securities	288,508,969	47,714,518	-	336,223,487
<u>Derivatives</u>				
Equity swaps	-	45,280,750	1,583,407	46,864,157
Forward currency contracts	-	16,361,639	-	16,361,639
Option contracts	2,223,538	-	-	2,223,538
Warrants	141,418	-	-	141,418
Total derivatives	2,364,956	61,642,389	1,583,407	65,590,752
Total financial assets at fair value through profit or loss	953,651,122	109,361,608	3,222,346	1,066,235,076
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Equity swaps	-	(28,206,671)	-	(28,206,671)
Forward currency contracts	-	(25,253,840)	-	(25,253,840)
Total derivatives	-	(53,460,511)	-	(53,460,511)
Total financial liabilities at fair value through profit or loss	-	(53,460,511)	-	(53,460,511)
31 December 2021				
Financial assets at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Equities and managed funds</u>				
Equities	352,274,398	579,549	-	352,853,947
Rights	-	-	1,227,284	1,227,284
Total equities and managed funds	352,274,398	579,549	1,227,284	354,081,231
<u>Interest bearing securities</u>				
Convertible bonds	-	35,248,387	-	35,248,387
Corporate bonds	-	5,180,500	-	5,180,500
Government bonds	559,892,441	-	-	559,892,441
Total interest bearing securities	559,892,441	40,428,887	-	600,321,328
<u>Derivatives</u>				
Equity swaps	-	52,885,731	1,434,764	54,320,495
Forward currency contracts	-	8,709,539	-	8,709,539
Option contracts	36,752	-	-	36,752
Warrants	425,194	-	-	425,194
Total derivatives	461,946	61,595,270	1,434,764	63,491,980
Total financial assets at fair value through profit or loss	912,628,785	102,603,706	2,662,048	1,017,894,539
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Equity swaps	-	(47,566,785)	(27,705)	(47,594,490)
Forward currency contracts	-	(1,152,108)	-	(1,152,108)
Total derivatives	-	(48,718,893)	(27,705)	(48,746,598)
Total financial liabilities at fair value through profit or loss	-	(48,718,893)	(27,705)	(48,746,598)

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

Fair value of financial instruments (continued)

Man GLG Global Debt Total Return
30 June 2022

	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	7,790,309	336,488	-	8,126,797
Mortgage backed securities	-	1,224,645	-	1,224,645
Total interest bearing securities	7,790,309	1,561,133	-	9,351,442
<u>Derivatives</u>				
Credit default swaps	-	508,996	-	508,996
Forward currency contracts	-	76,873	-	76,873
Interest rate swaps	-	22,123	-	22,123
Total derivatives	-	607,992	-	607,992
Total financial assets at fair value through profit or loss	7,790,309	2,169,125	-	9,959,434
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Credit default swaps	-	(236,165)	-	(236,165)
Forward currency contracts	-	(97,840)	-	(97,840)
Total derivatives	-	(334,005)	-	(334,005)
Total financial liabilities at fair value through profit or loss	-	(334,005)	-	(334,005)
31 December 2021				
Financial assets at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Interest bearing securities</u>				
Government bonds	8,618,449	413,024	-	9,031,473
Mortgage backed securities	-	1,385,165	-	1,385,165
Total interest bearing securities	8,618,449	1,798,189	-	10,416,638
<u>Derivatives</u>				
Credit default swaps	-	321,181	-	321,181
Forward currency contracts	-	65,505	-	65,505
Interest rate swaps	-	20,721	-	20,721
Total derivatives	-	407,407	-	407,407
Total financial assets at fair value through profit or loss	8,618,449	2,205,596	-	10,824,045
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Credit default swaps	-	(27,284)	-	(27,284)
Forward currency contracts	-	(63,435)	-	(63,435)
Total derivatives	-	(90,719)	-	(90,719)
Total financial liabilities at fair value through profit or loss	-	(90,719)	-	(90,719)

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

Fair value of financial instruments (continued)

Man GLG High Yield Opportunities DE
30 June 2022

	Level 1 €	Level 2 €	Level 3 €	Total Fair Value €
Financial assets at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Interest bearing securities</u>				
Corporate bonds	-	434,238,882	-	434,238,882
Total interest bearing securities	-	434,238,882	-	434,238,882
<u>Derivatives</u>				
Credit default swaps	-	4,318,736	-	4,318,736
Total return swaps	-	5,887,515	-	5,887,515
Total derivatives	-	10,206,251	-	10,206,251
Total financial assets at fair value through profit or loss	-	444,445,133	-	444,445,133
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Credit default swaps	-	(1,522,067)	-	(1,522,067)
Forward currency contracts	-	(103,791)	-	(103,791)
Futures contracts	(326,100)	-	-	(326,100)
Total derivatives	(326,100)	(1,625,858)	-	(1,951,958)
Total financial liabilities at fair value through profit or loss	(326,100)	(1,625,858)	-	(1,951,958)
31 December 2021				
Financial assets at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Interest bearing securities</u>				
Convertible bonds	-	11,351,210	-	11,351,210
Corporate bonds	-	482,916,792	-	482,916,792
Total interest bearing securities	-	494,268,002	-	494,268,002
<u>Derivatives</u>				
Forward currency contracts	-	889,771	-	889,771
Total return swaps	-	710,462	-	710,462
Total derivatives	-	1,600,233	-	1,600,233
Total financial assets at fair value through profit or loss	-	495,868,235	-	495,868,235
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Credit default swaps	-	(4,345,231)	-	(4,345,231)
Forward currency contracts	-	(2,585,555)	-	(2,585,555)
Total return swaps	-	(492,433)	-	(492,433)
Total derivatives	-	(7,423,219)	-	(7,423,219)
Total financial liabilities at fair value through profit or loss	-	(7,423,219)	-	(7,423,219)

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

Fair value of financial instruments (continued)

Man AHL TargetRisk Moderate
30 June 2022

	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	14,450,164	-	-	14,450,164
Total interest bearing securities	14,450,164	-	-	14,450,164
<u>Derivatives</u>				
Forward currency contracts	-	92	-	92
Futures contracts	3,101	-	-	3,101
Total derivatives	3,101	92	-	3,193
Total financial assets at fair value through profit or loss	14,453,265	92	-	14,453,357
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Credit default swaps	-	(2,232)	-	(2,232)
Total return swaps	-	(159,114)	-	(159,114)
Forward currency contracts	-	(114,010)	-	(114,010)
Futures contracts	(124,401)	-	-	(124,401)
Total derivatives	(124,401)	(275,356)	-	(399,757)
Total financial liabilities at fair value through profit or loss	(124,401)	(275,356)	-	(399,757)
31 December 2021				
Financial assets at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Interest bearing securities</u>				
Government bonds	15,082,139	-	-	15,082,139
Total interest bearing securities	15,082,139	-	-	15,082,139
<u>Derivatives</u>				
Credit default swaps	-	366,507	-	366,507
Forward currency contracts	-	86,070	-	86,070
Futures contracts	282,623	-	-	282,623
Total return swaps	-	109,901	-	109,901
Total derivatives	282,623	562,478	-	845,101
Total financial assets at fair value through profit or loss	15,364,762	562,478	-	15,927,240
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Forward currency contracts	-	(86,706)	-	(86,706)
Futures contracts	(118,227)	-	-	(118,227)
Total derivatives	(118,227)	(86,706)	-	(204,933)
Total financial liabilities at fair value through profit or loss	(118,227)	(86,706)	-	(204,933)

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

Fair value of financial instruments (continued)

Man GLG Asia Pacific (ex-Japan) Equity Alternative
30 June 2022

	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	24,285,698	-	-	24,285,698
Total equities and managed funds	24,285,698	-	-	24,285,698
<u>Interest bearing securities</u>				
Government bonds	1,499,159	-	-	1,499,159
Total interest bearing securities	1,499,159	-	-	1,499,159
<u>Derivatives</u>				
Equity swaps	-	2,712,147	-	2,712,147
Forward currency contracts	-	548,192	-	548,192
Futures contracts	76,700	-	-	76,700
Total derivatives	76,700	3,260,339	-	3,337,039
Total financial assets at fair value through profit or loss	25,861,557	3,260,339	-	29,121,896
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Equity swaps	-	(820,652)	-	(820,652)
Forward currency contracts	-	(576,119)	-	(576,119)
Futures contracts	(37,113)	-	-	(37,113)
Total derivatives	(37,113)	(1,396,771)	-	(1,433,884)
Total financial liabilities at fair value through profit or loss	(37,113)	(1,396,771)	-	(1,433,884)
31 December 2021				
Financial assets at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Equities and managed funds</u>				
Equities	17,741,355	-	-	17,741,355
Total equities and managed funds	17,741,355	-	-	17,741,355
<u>Interest bearing securities</u>				
Government bonds	2,999,848	-	-	2,999,848
Total interest bearing securities	2,999,848	-	-	2,999,848
<u>Derivatives</u>				
Equity swaps	-	574,335	-	574,335
Forward currency contracts	-	219,188	-	219,188
Futures contracts	43,173	-	-	43,173
Total derivatives	43,173	793,523	-	836,696
Total financial assets at fair value through profit or loss	20,784,376	793,523	-	21,577,899
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Equity swaps	-	(143,203)	-	(143,203)
Forward currency contracts	-	(81,573)	-	(81,573)
Futures contracts	(99,764)	-	-	(99,764)
Total derivatives	(99,764)	(224,776)	-	(324,540)
Total financial liabilities at fair value through profit or loss	(99,764)	(224,776)	-	(324,540)

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

Fair value of financial instruments (continued)

Man AHL Target Growth Alternative
30 June 2022

	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	34,168,541	-	-	34,168,541
Total interest bearing securities	34,168,541	-	-	34,168,541
<u>Derivatives</u>				
Forward currency contracts	-	406,011	-	406,011
Futures contracts	72,997	-	-	72,997
Total derivatives	72,997	406,011	-	479,008
Total financial assets at fair value through profit or loss	34,241,538	406,011	-	34,647,549
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Forward currency contracts	-	(480,933)	-	(480,933)
Futures contracts	(259,037)	-	-	(259,037)
Total derivatives	(259,037)	(480,933)	-	(739,970)
Total financial liabilities at fair value through profit or loss	(259,037)	(480,933)	-	(739,970)
31 December 2021				
Financial assets at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Interest bearing securities</u>				
Government bonds	36,422,517	-	-	36,422,517
Total interest bearing securities	36,422,517	-	-	36,422,517
<u>Derivatives</u>				
Forward currency contracts	-	921,014	-	921,014
Futures contracts	1,183,238	-	-	1,183,238
Total derivatives	1,183,238	921,014	-	2,104,252
Total financial assets at fair value through profit or loss	37,605,755	921,014	-	38,526,769
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Forward currency contracts	-	(1,177,669)	-	(1,177,669)
Futures contracts	(539,991)	-	-	(539,991)
Total derivatives	(539,991)	(1,177,669)	-	(1,717,660)
Total financial liabilities at fair value through profit or loss	(539,991)	(1,177,669)	-	(1,717,660)

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

Fair value of financial instruments (continued)

Man GLG Convertible Arbitrage Alternative
30 June 2022

	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>				
Convertible bonds	-	53,874,070	-	53,874,070
Government bonds	25,180,231	-	-	25,180,231
Total interest bearing securities	25,180,231	53,874,070	-	79,054,301
<u>Derivatives</u>				
Credit default swaps	-	869,603	-	869,603
Equity swaps	-	17,515,251	-	17,515,251
Forward currency contracts	-	861,097	-	861,097
Option contracts	-	113,668	-	113,668
Total return swaps	-	10,548	-	10,548
Total derivatives	-	19,370,167	-	19,370,167
Total financial assets at fair value through profit or loss	25,180,231	73,244,237	-	98,424,468
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Credit default swaps	-	(932,590)	-	(932,590)
Forward currency contracts	-	(1,411,870)	-	(1,411,870)
Option contracts	-	(51,557)	-	(51,557)
Total derivatives	-	(2,396,017)	-	(2,396,017)
Total financial liabilities at fair value through profit or loss	-	(2,396,017)	-	(2,396,017)
31 December 2021				
Financial assets at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Interest bearing securities</u>				
Convertible bonds	-	68,197,769	-	68,197,769
Corporate bonds	-	11,303,766	-	11,303,766
Government bonds	9,647,851	-	-	9,647,851
Total interest bearing securities	9,647,851	79,501,535	-	89,149,386
<u>Derivatives</u>				
Credit default swaps	-	79,280	-	79,280
Equity swaps	-	855,424	-	855,424
Forward currency contracts	-	548,640	-	548,640
Total derivatives	-	1,483,344	-	1,483,344
Total financial assets at fair value through profit or loss	9,647,851	80,984,879	-	90,632,730
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Credit default swaps	-	(3,133,078)	-	(3,133,078)
Forward currency contracts	-	(12,736)	-	(12,736)
Total derivatives	-	(3,145,814)	-	(3,145,814)
Total financial liabilities at fair value through profit or loss	-	(3,145,814)	-	(3,145,814)

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

Fair value of financial instruments (continued)

Man GLG RI Global Sustainable Growth Alternative
30 June 2022

	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	10,302,325	-	-	10,302,325
Total equities and managed funds	10,302,325	-	-	10,302,325
<u>Interest bearing securities</u>				
Government bonds	8,071,576	-	-	8,071,576
Total interest bearing securities	8,071,576	-	-	8,071,576
<u>Derivatives</u>				
Equity swaps	-	2,317,967	2,788	2,320,755
Forward currency contracts	-	226,853	-	226,853
Total derivatives	-	2,544,820	2,788	2,547,608
Total financial assets at fair value through profit or loss	18,373,901	2,544,820	2,788	20,921,509
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Equity swaps	-	(1,409,308)	-	(1,409,308)
Forward currency contracts	-	(421,339)	-	(421,339)
Total derivatives	-	(1,830,647)	-	(1,830,647)
Total financial liabilities at fair value through profit or loss	-	(1,830,647)	-	(1,830,647)
31 December 2021				
Financial assets at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Equities and managed funds</u>				
Equities	18,308,695	-	-	18,308,695
Total equities and managed funds	18,308,695	-	-	18,308,695
<u>Derivatives</u>				
Equity swaps	-	1,181,996	-	1,181,996
Forward currency contracts	-	217,787	-	217,787
Total derivatives	-	1,399,783	-	1,399,783
Total financial assets at fair value through profit or loss	18,308,695	1,399,783	-	19,708,478
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Equity swaps	-	(1,627,503)	-	(1,627,503)
Forward currency contracts	-	(98,885)	-	(98,885)
Futures contracts	(24,825)	-	-	(24,825)
Total derivatives	(24,825)	(1,726,388)	-	(1,751,213)
Total financial liabilities at fair value through profit or loss	(24,825)	(1,726,388)	-	(1,751,213)

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

Fair value of financial instruments (continued)

Man GLG RI Sustainable Energy Transition Alternative
30 June 2022

	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	4,673,446	-	-	4,673,446
Total equities and managed funds	4,673,446	-	-	4,673,446
<u>Interest bearing securities</u>				
Government bonds	3,803,115	-	-	3,803,115
Total interest bearing securities	3,803,115	-	-	3,803,115
<u>Derivatives</u>				
Equity swaps	-	821,668	2,740	824,408
Forward currency contracts	-	210,343	-	210,343
Total derivatives	-	1,032,011	2,740	1,034,751
Total financial assets at fair value through profit or loss	8,476,561	1,032,011	2,740	9,511,312
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Equity swaps	-	(661,612)	-	(661,612)
Forward currency contracts	-	(143,489)	-	(143,489)
Futures contracts	(13,771)	-	-	(13,771)
Total derivatives	(13,771)	(805,101)	-	(818,872)
Total financial liabilities at fair value through profit or loss	(13,771)	(805,101)	-	(818,872)
31 December 2021				
Financial assets at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Equities and managed funds</u>				
Equities	3,649,624	-	-	3,649,624
Total equities and managed funds	3,649,624	-	-	3,649,624
<u>Interest bearing securities</u>				
Government bonds	3,307,542	-	-	3,307,542
Total interest bearing securities	3,307,542	-	-	3,307,542
<u>Derivatives</u>				
Equity swaps	-	278,783	-	278,783
Forward currency contracts	-	9,793	-	9,793
Futures contracts	3,758	-	-	3,758
Total derivatives	3,758	288,576	-	292,334
Total financial assets at fair value through profit or loss	6,960,924	288,576	-	7,249,500
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Equity swaps	-	(523,292)	-	(523,292)
Forward currency contracts	-	(68,208)	-	(68,208)
Total derivatives	-	(591,500)	-	(591,500)
Total financial liabilities at fair value through profit or loss	-	(591,500)	-	(591,500)

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

Fair value of financial instruments (continued)

Man AHL Global Bond
30 June 2022

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total Fair Value US\$
Financial assets at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Equities and managed funds</u>				
Exchange traded funds	356,679	-	-	356,679
Total equities and managed funds	356,679	-	-	356,679
<u>Interest bearing securities</u>				
Corporate bonds	-	13,179,707	-	13,179,707
Government bonds	14,962,549	-	-	14,962,549
Mortgage backed securities	-	10,646,094	-	10,646,094
Total interest bearing securities	14,962,549	23,825,801	-	38,788,350
<u>Derivatives</u>				
Forward currency contracts	-	293	-	293
Futures contracts	88,953	-	-	88,953
Total derivatives	88,953	293	-	89,246
Total financial assets at fair value through profit or loss	15,408,181	23,826,094	-	39,234,275
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Forward currency contracts	-	(207,510)	-	(207,510)
Futures contracts	(299,301)	-	-	(299,301)
Total derivatives	(299,301)	(207,510)	-	(506,811)
Total financial liabilities at fair value through profit or loss	(299,301)	(207,510)	-	(506,811)
31 December 2021				
Financial assets at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Equities and managed funds</u>				
Exchange traded funds	162,074	-	-	162,074
Total equities and managed funds	162,074	-	-	162,074
<u>Interest bearing securities</u>				
Corporate bonds	-	8,158,875	-	8,158,875
Government bonds	4,551,120	-	-	4,551,120
Mortgage backed securities	-	13,289,782	-	13,289,782
Total interest bearing securities	4,551,120	21,448,657	-	25,999,777
<u>Derivatives</u>				
Forward currency contracts	-	32	-	32
Futures contracts	83,417	-	-	83,417
Total derivatives	83,417	32	-	83,449
Total financial assets at fair value through profit or loss	4,796,611	21,448,689	-	26,245,300
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Forward currency contracts	-	(73,851)	-	(73,851)
Futures contracts	(106,220)	-	-	(106,220)
Total derivatives	(106,220)	(73,851)	-	(180,071)
Total financial liabilities at fair value through profit or loss	(106,220)	(73,851)	-	(180,071)

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

Fair value of financial instruments (continued)

Man GLG Senior Secured Opportunities
30 June 2022

	Level 1 €	Level 2 €	Level 3 €	Total Fair Value €
Financial assets at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Interest bearing securities</u>				
Asset backed securities	-	278,338	-	278,338
Corporate bonds	-	17,574,985	-	17,574,985
Government bonds	1,000,410	-	-	1,000,410
Total interest bearing securities	1,000,410	17,853,323	-	18,853,733
<u>Derivatives</u>				
Credit default swaps	-	28,498	-	28,498
Forward currency contracts	-	138,490	-	138,490
Total derivatives	-	166,988	-	166,988
Total financial assets at fair value through profit or loss	1,000,410	18,020,311	-	19,020,721
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Forward currency contracts	-	(4,959)	-	(4,959)
Total derivatives	-	(4,959)	-	(4,959)
Total financial liabilities at fair value through profit or loss	-	(4,959)	-	(4,959)

Man GLG Senior Secured Opportunities commenced its operations on 18 May 2022, hence there were no investments as at 31 December 2021.

Man GLG European High Yield Opportunities
30 June 2022

Financial assets at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Interest bearing securities</u>				
Convertible bonds	-	138,000	-	138,000
Corporate bonds	-	17,357,603	-	17,357,603
Total interest bearing securities	-	17,495,603	-	17,495,603
<u>Derivatives</u>				
Credit default swaps	-	33,751	-	33,751
Forward currency contracts	-	198,044	-	198,044
Total derivatives	-	231,795	-	231,795
Total financial assets at fair value through profit or loss	-	17,727,398	-	17,727,398
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Credit default swaps	-	(10,279)	-	(10,279)
Forward currency contracts	-	(3,302)	-	(3,302)
Total return swaps	-	(231)	-	(231)
Total derivatives	-	(13,812)	-	(13,812)
Total financial liabilities at fair value through profit or loss	-	(13,812)	-	(13,812)

Man GLG European High Yield Opportunities commenced its operations on 9 June 2022, hence there were no investments as at 31 December 2021.

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

Fair value of financial instruments (continued)

Man GLG RI Sustainable Credit Opportunities
30 June 2022

	Level 1 €	Level 2 €	Level 3 €	Total Fair Value €
Financial assets at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Interest bearing securities</u>				
Asset backed securities	-	160,194	-	160,194
Convertible bonds	-	150,616	-	150,616
Corporate bonds	-	14,769,795	-	14,769,795
Total interest bearing securities	-	15,080,605	-	15,080,605
<u>Derivatives</u>				
Credit default swaps	-	59,986	-	59,986
Forward currency contracts	-	2,594	-	2,594
Total derivatives	-	62,580	-	62,580
Total financial assets at fair value through profit or loss	-	15,143,185	-	15,143,185
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Forward currency contracts	-	(61,340)	-	(61,340)
Total derivatives	-	(61,340)	-	(61,340)
Total financial liabilities at fair value through profit or loss	-	(61,340)	-	(61,340)

Man GLG RI Sustainable Credit Opportunities commenced its operations on 14 June 2022, hence there were no investments as at 31 December 2021.

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

Investments are reviewed at each financial reporting point to ensure that they are correctly classified between Level 1, 2 and 3 in accordance with the fair value hierarchy outlined above. Where an investment's characteristics change during the 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 2022 and the year ended 31 December 2021, 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 2022 and the year ended 31 December 2021 is set out below:

Man GLG European Equity Alternative
30 June 2022

	Equities and managed funds €	Interest bearing securities €	Derivatives €	Total Fair Value €
Financial assets and liabilities at fair value through profit or loss:				
Opening balance	461,340	-	(3,360,582)	(2,899,242)
Total gains and losses				
- realised	503,914	-	(146,874)	357,040
- unrealised	(407,936)	-	280,775	(127,161)
Purchases	235,736	-	(4,029)	231,707
Sales	(656,063)	-	150,904	(505,159)
Transfers into Level 3	-	-	-	-
Transfers out of Level 3	-	-	-	-
Closing Balance	136,991	-	(3,079,806)	(2,942,815)

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

Fair value of financial instruments (continued)

Man GLG European Equity Alternative (continued)
31 December 2021

	Equities and managed funds €	Interest bearing securities €	Derivatives €	Total Fair Value €
Financial assets and liabilities at fair value through profit or loss:				
Opening balance	327,427	-	137,367	464,794
Total gains and losses				
- realised	-	-	118,748	118,748
- unrealised	133,913	-	(19,344)	114,569
Purchases	-	-	-	-
Sales	-	-	(118,748)	(118,748)
Transfers into Level 3	-	-	(3,478,605)	(3,478,605)
Transfers out of Level 3	-	-	-	-
Closing Balance	<u>461,340</u>	<u>-</u>	<u>(3,360,582)</u>	<u>(2,899,242)</u>

Man AHL Multi Strategy Alternative

30 June 2022

	US\$	US\$	US\$	US\$
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	-	-	(11,691)	(11,691)
Transfers out of Level 3	-	-	-	-
Closing Balance	<u>-</u>	<u>-</u>	<u>(11,691)</u>	<u>(11,691)</u>

Man GLG High Yield Opportunities

30 June 2022

	€	€	€	€
Financial assets and liabilities at fair value through profit or loss:				
Opening balance	-	3,198,009	-	3,198,009
Total gains and losses				
- realised	-	-	-	-
- unrealised	-	(108,813)	-	(108,813)
Purchases	-	-	-	-
Sales	-	-	-	-
Transfers into Level 3	-	-	-	-
Transfers out of Level 3	-	-	-	-
Closing Balance	<u>-</u>	<u>3,089,196</u>	<u>-</u>	<u>3,089,196</u>

31 December 2021

Financial assets and liabilities at fair value through profit or loss:				
Opening balance	-	4,689,984	-	4,689,984
Total gains and losses				
- realised	-	134,144	-	134,144
- unrealised	-	(641,288)	-	(641,288)
Purchases	-	26,795	-	26,795
Sales	-	(1,011,626)	-	(1,011,626)
Transfers into Level 3	-	-	-	-
Transfers out of Level 3	-	-	-	-
Closing Balance	<u>-</u>	<u>3,198,009</u>	<u>-</u>	<u>3,198,009</u>

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

Fair value of financial instruments (continued)

Man GLG Credit Multi-Strategy Alternative 30 June 2022

	Equities and managed funds US\$	Interest bearing securities US\$	Derivatives US\$	Total Fair Value US\$
Financial assets and liabilities at fair value through profit or loss:				
Opening balance	-	170,035	-	170,035
Total gains and losses				
- realised	-	-	-	-
- unrealised	-	(19,174)	-	(19,174)
Purchases	-	-	-	-
Sales	-	-	-	-
Transfers into Level 3	-	-	-	-
Transfers out of Level 3	-	-	-	-
Closing Balance	<u>-</u>	<u>150,861</u>	<u>-</u>	<u>150,861</u>

31 December 2021

Financial assets and liabilities at fair value through profit or loss:				
Opening balance	3,091	220,784	-	223,875
Total gains and losses				
- realised	4,121	3,718	-	7,839
- unrealised	(3,091)	(37,543)	-	(40,634)
Purchases	-	857	-	857
Sales	(4,121)	(17,781)	-	(21,902)
Transfers into Level 3	-	-	-	-
Transfers out of Level 3	-	-	-	-
Closing Balance	<u>-</u>	<u>170,035</u>	<u>-</u>	<u>170,035</u>

Man GLG Event Driven Alternative 30 June 2022

Financial assets and liabilities at fair value through profit or loss:				
Opening balance	1,227,284	-	1,407,059	2,634,343
Total gains and losses				
- realised	294,490	-	112,135	406,625
- unrealised	411,655	-	61,310	472,965
Purchases	-	-	-	-
Sales	(294,490)	-	(112,134)	(406,624)
Transfers into Level 3	-	-	115,037	115,037
Transfers out of Level 3	-	-	-	-
Closing Balance	<u>1,638,939</u>	<u>-</u>	<u>1,583,407</u>	<u>3,222,346</u>

31 December 2021

Financial assets and liabilities at fair value through profit or loss:				
Opening balance	420,280	-	-	420,280
Total gains and losses				
- realised	272,131	-	-	272,131
- unrealised	804,129	-	1,407,059	2,211,188
Purchases	2,875	-	-	2,875
Sales	(272,131)	-	-	(272,131)
Transfers into Level 3	-	-	-	-
Transfers out of Level 3	-	-	-	-
Closing Balance	<u>1,227,284</u>	<u>-</u>	<u>1,407,059</u>	<u>2,634,343</u>

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

Fair value of financial instruments (continued)

<i>Man GLG High Yield Opportunities DE</i> 31 December 2021	Equities and managed funds €	Interest bearing securities €	Derivatives €	Total Fair Value €
Financial assets and liabilities at fair value through profit or loss:				
Opening balance	-	1,819,344	-	1,819,344
Total gains and losses				
- realised	-	(40,409)	-	(40,409)
- unrealised	-	50,061	-	50,061
Purchases	-	-	-	-
Sales	-	(1,828,996)	-	(1,828,996)
Transfers into Level 3	-	-	-	-
Transfers out of Level 3	-	-	-	-
Closing Balance	-	-	-	-

<i>Man GLG RI Global Sustainable Growth Alternative</i> 30 June 2022	US\$	US\$	US\$	US\$
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	-	-	2,788	2,788
Transfers out of Level 3	-	-	-	-
Closing Balance	-	-	2,788	2,788

<i>Man GLG RI Sustainable Energy Transition Alternative</i> 30 June 2022	€	€	€	€
Financial assets and liabilities at fair value through profit or loss:				
Opening balance	-	-	-	-
Total gains and losses				
- realised	-	-	-	-
- unrealised	-	-	2,740	2,740
Purchases	-	-	-	-
Sales	-	-	-	-
Transfers into Level 3	-	-	-	-
Transfers out of Level 3	-	-	-	-
Closing Balance	-	-	2,740	2,740

All net realised and unrealised gains/(losses) in the tables above are reflected in the accompanying unaudited statement of comprehensive income. Net realised and unrealised gain/(loss) of €135,377 (31 December 2021: €259,275) for Man GLG European Equity Alternative, (€108,813) (31 December 2021: (€127,537)) for Man GLG High Yield Opportunities, (US\$19,174) (31 December 2021: (US\$21,038)) for Man GLG Credit Multi-Strategy Alternative, US\$817,236 (31 December 2021: US\$2,429,006) for Man GLG Event Driven Alternative and €2,740 (31 December 2021: €Nil) for Man GLG RI Sustainable Energy Transition Alternative relates to those financial instruments held by the Fund at 30 June 2022 and is reflected in net (loss)/gain on financial assets and liabilities 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 valuations with respect to such investments, the Fund's estimates of fair value may differ significantly from fair values that would have been used had observable inputs been available for the valuation of such investments, and the differences could be material.

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

Fair value of financial instruments (continued)

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

Man GLG European Equity Alternative

30 June 2022	Fair Value €	Valuation Technique	Unobservable Input	Range
		Discounted		
Equities	72,136	Suspended Price	Grey market trading	No range
Equity swaps	(3,186,628)	Last traded price	None	No range
Equity swaps	106,839	Single broker quotation	None	No range
		Discounted		
Equity swaps	(28)	Suspended Price	Grey market trading	No range
Rights	64,855	Single broker quotation	None	No range
Warrants	11	Single broker quotation	None	No range

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Equity swaps	(3,478,605)	Last traded price	Active trading price	No range
Equity swaps	118,013	Single broker quotation	None	No range
Rights	461,340	Single broker quotation	None	No range
Warrants	10	Single broker quotation	None	No range

Man AHL Multi Strategy Alternative

30 June 2022	US\$			
Equity swaps	(11,691)	Recoverable amount	Price	No range

Man GLG High Yield Opportunities

30 June 2022	€			
Corporate bonds	2,509,780	Estimated recovery	Time to settlement, Expected cash flow	€2,189,300 - €3,023,320
Corporate bonds	579,416	Single broker quotation	None	No range

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Corporate bonds	2,606,310	Estimated recovery	Time to settlement, Expected cash flow	€2,413,250 - €2,799,370
Corporate bonds	591,699	Single broker quotation	None	No range

Man GLG Credit Multi-Strategy Alternative

30 June 2022	US\$			
Corporate bonds	130,744	Estimated recovery	Time to settlement, Expected cash flow	US\$109,091 - US\$150,649
Corporate bonds	20,117	Single broker quotation	None	No range

31 December 2021

Corporate bonds	147,688	Estimated recovery	Time to settlement, Expected cash flow	US\$136,748 - US\$158,628
Corporate bonds	22,347	Single broker quotation	None	No range

Man GLG Event Driven Alternative

30 June 2022	US\$			
Equity swaps	1,583,407	Single broker quotation	None	No range
Rights	1,638,939	Single broker quotation	None	No range

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Equity swaps	1,407,059	Single broker quotation	None	No range
Rights	1,227,284	Single broker quotation	None	No range

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

Fair value of financial instruments (continued)

Man GLG RI Global Sustainable Growth Alternative

30 June 2022	Fair Value US\$	Valuation Technique	Unobservable Input	Range
Equity swaps	2,788	Suspended Price	None	No range

Man GLG RI Sustainable Energy Transition Alternative

30 June 2022	€	Valuation Technique	Unobservable Input	Range
Equity swaps	2,740	Last traded price	None	No range

The fair value impact of the discount range disclosed above is the Investment Manager's assessment of the range of possible illiquidity discounts. The Investment Manager's Independent Pricing Committee has assessed that, based on the information available, there is no reason that the net asset value provided by the underlying managed funds Investment Managers or their administrators should not represent the most appropriate basis for valuing these assets and therefore no fair value adjustment is applied. The impact of the range of possible unobservable impacts on the fair value of investments is an increase/decrease of up to €513,540/(320,480) (31 December 2021: €193,060) for Man GLG High Yield Opportunities and US\$19,905/(21,653) (31 December 2021: US\$10,940) for Man GLG Credit Multi-Strategy Alternative.

Forward currency contracts

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

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

Derivative financial instruments

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

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

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

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 2022, the maximum potential payout under credit default swaps where the sub funds have sold protection is US\$871,589,250 (31 December 2021: US\$3,853,728,000) for Man AHL TargetRisk, US\$285,550,000 (31 December 2021: US\$Nil) for Man GLG Global Emerging Markets Debt Total Return, €21,006,022 (31 December 2021: €Nil) for Man GLG High Yield Opportunities, US\$7,240,739 (31 December 2021: US\$3,506,720) for Man GLG Credit Multi-Strategy Alternative, US\$4,400,000 (31 December 2021: US\$2,750,000) for Man GLG Global Debt Total Return, €10,274,897 (31 December 2021: €Nil) for Man GLG High Yield Opportunities DE, US\$5,000,000 (31 December 2021: US\$15,000,000) for Man AHL TargetRisk Moderate, US\$7,222,874 (31 December 2021: US\$Nil) for Man GLG Convertible Arbitrage Alternative and €71,000 (31 December 2021: €Nil) for Man GLG European High Yield Opportunities. The fair value of these contracts as at 30 June 2022 was US\$10,708,048 (31 December 2021: US\$189,523,784) for Man AHL TargetRisk, US\$28,437,781 (31 December 2021: US\$Nil) for Man GLG Global Emerging Markets Debt Total Return, €2,653,886 (31 December 2021: €Nil) for Man GLG High Yield Opportunities, US\$278,439 (31 December 2021: US\$147,128) for Man GLG Credit Multi-Strategy Alternative, US\$233,534 (31 December 2021: US\$26,632) for Man GLG Global Debt Total Return, €1,281,810 (31 December 2021: €Nil) for Man GLG High Yield Opportunities DE, US\$2,232 (31 December 2021: US\$366,507) for Man AHL TargetRisk Moderate, US\$109,188 (31 December 2021: US\$Nil) for Man GLG Convertible Arbitrage Alternative and €10,279 (31 December 2021: €Nil) for Man GLG European High Yield Opportunities.

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

Derivative financial instruments (continued)

The Fund may purchase or write put and call options through OTC markets. Options purchased by the Fund provide the Fund with the opportunity to purchase (call options) or sell (put options) the underlying asset at an agreed-upon value either on or before the expiration of the option. Options written by the Fund provide the purchaser of the option the opportunity to purchase from or sell to the Fund the underlying asset at an agreed-upon value either on or before the expiration of the option. Premiums received from writing options are marked-to-market and the resulting gains or losses are recorded in the unaudited statement of comprehensive income. The Fund may also invest in swaptions which are a combination of feature an option and an interest rate swap. The maximum loss to a buyer of an option is the loss of the premium. The writer of a call option has to bear the risk of an unfavourable change in the value underlying the option and, unless an offsetting long position is owned, the theoretical loss is unlimited. As at 30 June 2022, the Fund held written put options with a maximum pay out value of €Nil for Man GLG European Equity Alternative (31 December 2021: €578,200) and US\$29,869,318 for Man AHL Multi Strategy Alternative (31 December 2021: US\$120,600,505).

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

As at 30 June 2022 and 31 December 2021, the Fund's exposure through in its investments in derivative financial instruments to underlying positions in notional amounts which are summarised as follows:

	Notional Value			
	Long 30 June 2022	Short 30 June 2022	Long 31 December 2021	Short 31 December 2021
<i>Man GLG Alpha Select Alternative</i>	£	£	£	£
Equity swaps	2,143,425,278	1,903,693,414	2,076,395,377	1,383,150,514
Forward currency contracts	1,317,315,086	2,597,809,643	4,022,858	1,145,287,398
Futures contracts	-	255,980,262	-	813,293,514
Option contracts	1,479,127	-	2,309,966	-
	<u>3,462,219,491</u>	<u>4,757,483,319</u>	<u>2,082,728,201</u>	<u>3,341,731,426</u>
<i>Man GLG European Equity Alternative</i>	€	€	€	€
Equity swaps	194,153,989	259,561,439	262,855,326	328,175,124
Forward currency contracts	216,271,813	158,428,170	140,519,326	76,162,102
Futures contracts	3,132,272	12,101,558	4,893,262	47,418,061
Option contracts	9,468	-	-	17,508
Warrants	65,793	-	65,911	-
	<u>413,633,335</u>	<u>430,091,167</u>	<u>408,333,825</u>	<u>451,772,795</u>
<i>Man AHL Multi Strategy Alternative</i>	US\$	US\$	US\$	US\$
Equity swaps	23,138,173	23,858,105	33,072,198	30,723,247
Forward currency contracts	97,853,774	101,486,134	290,159,223	309,647,244
Futures contracts	20,403,019	29,128,710	218,261,584	29,114,760
Option contracts	258,005	568,711	44,715	1,562,369
	<u>141,652,971</u>	<u>155,041,660</u>	<u>541,537,720</u>	<u>371,047,620</u>
<i>Man AHL TargetRisk</i>				
Credit default swaps	-	871,589,250	28,430,000	3,853,728,000
Forward currency contracts	1,323,955,357	3,144,685,117	2,026,505,647	4,034,709,748
Futures contracts	1,616,078,880	-	10,064,535,867	-
Total return swaps	287,046,781	-	787,337,602	-
	<u>3,227,081,018</u>	<u>4,016,274,367</u>	<u>12,906,809,116</u>	<u>7,888,437,748</u>

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

Derivative financial instruments (continued)

	Notional Value			
	Long 30 June 2022	Short 30 June 2022	Long 31 December 2021	Short 31 December 2021
<i>Man GLG European Mid-Cap Equity Alternative</i>	€	€	€	€
Equity swaps	23,268,165	77,118,132	31,470,433	77,809,594
Forward currency contracts	14,254,880	2,037,509	4,548,617	959,013
Futures contracts	1,782,360	-	-	-
	<u>39,305,405</u>	<u>79,155,641</u>	<u>36,019,050</u>	<u>78,768,607</u>
<i>Man GLG Global Emerging Markets Debt Total Return</i>	US\$	US\$	US\$	US\$
Credit default swaps	960,800,000	285,550,000	1,035,200,000	-
Forward currency contracts	920,207,241	1,472,726,645	235,874,724	859,738,610
Interest rate swaps	-	51,085,213	-	-
	<u>1,881,007,241</u>	<u>1,809,361,858</u>	<u>1,271,074,724</u>	<u>859,738,610</u>
<i>Man GLG Innovation Equity Alternative</i>				
Equity swaps	-	117,467,204	-	223,544,053
Forward currency contracts	304,016,916	597,028,050	7,366,622	494,778,300
Futures contracts	-	-	-	93,297,525
Option contracts	891,114	-	1,010,196	-
	<u>304,908,030</u>	<u>714,495,254</u>	<u>8,376,818</u>	<u>811,619,878</u>
<i>Man Alternative Style Risk Premia</i>				
Equity swaps	-	222,217,108	-	252,459,804
Forward currency contracts	276,696,498	552,957,861	757,279,582	827,688,540
Futures contracts	15,922,791	305,505,013	255,248,605	482,562,957
Total return swaps	227,909,832	-	276,209,778	-
	<u>520,529,121</u>	<u>1,080,679,982</u>	<u>1,288,737,965</u>	<u>1,562,711,301</u>
<i>Man AHL Active Balanced</i>				
Forward currency contracts	351,322,360	506,000,814	470,789,599	876,995,594
Futures contracts	296,961,546	-	2,253,707,046	-
	<u>648,283,906</u>	<u>506,000,814</u>	<u>2,724,496,645</u>	<u>876,995,594</u>
<i>Man GLG High Yield Opportunities</i>	€	€	€	€
Credit default swaps	132,215,539	21,006,022	84,785,489	-
Forward currency contracts	466,688,427	759,584,568	356,066,699	587,680,883
Futures contracts	248,938,334	-	-	-
Total return swaps	-	40,383,596	-	36,157,479
Warrants	638,267	-	638,267	-
	<u>848,480,567</u>	<u>820,974,186</u>	<u>441,490,455</u>	<u>623,838,362</u>
<i>Man GLG Credit Multi-Strategy Alternative</i>	US\$	US\$	US\$	US\$
Credit default swaps	30,748,302	7,240,739	44,409,783	3,950,228
Equity swaps	12,000,000	1,942,275	12,000,000	2,045,274
Forward currency contracts	35,466,739	54,469,969	12,740,724	31,409,699
Futures contracts	-	563,343	-	1,122,930
Interest rate swaps	32,352	280,789	-	-
Option contracts	12,700	5,506	-	-
Total return swaps	-	1,729,178	-	1,908,399
Warrants	22,160	-	24,105	-
	<u>78,282,253</u>	<u>66,231,799</u>	<u>69,174,612</u>	<u>40,436,530</u>
<i>Man GLG Event Driven Alternative</i>				
Equity swaps	347,017,609	234,602,237	362,935,578	206,870,962
Forward currency contracts	1,372,383,149	2,331,196,668	71,692,524	1,149,165,977
Option contracts	1,723,891	-	966,483	-
Warrants	405,735	-	496,392	-
	<u>1,721,530,384</u>	<u>2,565,798,905</u>	<u>436,090,977</u>	<u>1,356,036,939</u>

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

Derivative financial instruments (continued)

	Notional Value			
	Long 30 June 2022	Short 30 June 2022	Long 31 December 2021	Short 31 December 2021
<i>Man GLG Global Debt Total Return</i>	US\$	US\$	US\$	US\$
Credit default swaps	5,075,000	4,400,000	5,655,000	2,750,000
Forward currency contracts	1,585,232	2,903,143	3,243,862	4,439,036
Interest rate swaps	1,030,729	250,268	1,082,631	-
	<u>7,690,961</u>	<u>7,553,411</u>	<u>9,981,493</u>	<u>7,189,036</u>
<i>Man GLG High Yield Opportunities DE</i>	€	€	€	€
Credit default swaps	85,609,881	10,274,897	70,216,326	-
Forward currency contracts	244,115,853	7,178,563	261,784,368	-
Futures contracts	83,381,313	-	-	-
Total return swaps	-	27,435,208	-	23,958,365
	<u>413,107,047</u>	<u>44,888,668</u>	<u>332,000,694</u>	<u>23,958,365</u>
<i>Man AHL TargetRisk Moderate</i>	US\$	US\$	US\$	US\$
Credit default swaps	-	5,000,000	-	15,000,000
Forward currency contracts	856,365	15,588,227	5,669,815	15,088,345
Futures contracts	4,393,415	-	32,452,451	-
Total return swaps	935,006	-	2,683,670	-
	<u>6,184,786</u>	<u>20,588,227</u>	<u>40,805,936</u>	<u>30,088,345</u>
<i>Man GLG Asia Pacific (ex-Japan) Equity Alternative</i>				
Equity swaps	-	23,539,069	-	11,755,009
Forward currency contracts	49,809,941	53,992,206	17,112,838	8,183,858
Futures contracts	964,343	5,109,737	1,055,926	7,875,033
	<u>50,774,284</u>	<u>82,641,012</u>	<u>18,168,764</u>	<u>27,813,900</u>
<i>Man AHL Target Growth Alternative</i>				
Forward currency contracts	46,474,552	65,619,733	143,829,699	154,310,578
Futures contracts	12,173,592	6,442,113	133,869,312	13,270,746
	<u>58,648,144</u>	<u>72,061,846</u>	<u>277,699,011</u>	<u>167,581,324</u>
<i>Man GLG Convertible Arbitrage Alternative</i>				
Credit default swaps	55,621,525	7,222,874	79,005,871	-
Equity swaps	62,524,701	-	61,707,769	-
Forward currency contracts	64,608,575	131,324,067	3,399,180	68,901,956
Option contracts	95,552	41,429	-	-
Total return swaps	-	63,010	-	-
	<u>182,850,353</u>	<u>138,651,380</u>	<u>144,112,820</u>	<u>68,901,956</u>
<i>Man GLG RI Global Sustainable Growth Alternative</i>				
Equity swaps	8,402,328	17,092,993	5,813,542	16,334,829
Forward currency contracts	22,555,624	32,749,655	10,290,151	9,672,011
Futures contracts	-	-	-	2,116,500
	<u>30,957,952</u>	<u>49,842,648</u>	<u>16,103,693</u>	<u>28,123,340</u>
<i>Man GLG RI Sustainable Energy Transition Alternative</i>	€	€	€	€
Equity swaps	3,689,250	7,651,251	3,434,566	6,079,272
Forward currency contracts	12,949,022	19,198,537	2,227,110	8,697,419
Futures contracts	-	370,600	-	293,663
	<u>16,638,272</u>	<u>27,220,388</u>	<u>5,661,676</u>	<u>15,070,354</u>
<i>Man AHL Global Bond</i>	US\$	US\$	US\$	US\$
Forward currency contracts	7,700,970	23,127,317	8,560,518	4,165
Futures contracts	27,249,034	6,530,781	25,394,768	4,924,981
	<u>34,950,004</u>	<u>29,658,098</u>	<u>33,955,286</u>	<u>4,929,146</u>

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

Derivative financial instruments (continued)

	Long 30 June 2022 €	Notional Value		Long 31 December 2021 €	Short 31 December 2021 €
		Short 30 June 2022 €	31 December 2021		
<i>Man GLG Senior Secured Opportunities</i>					
Credit default swaps	917,343	-	-	-	-
Forward currency contracts	6,925,002	18,936,255	-	-	-
	<u>7,842,345</u>	<u>18,936,255</u>			
<i>Man GLG European High Yield Opportunities</i>					
Credit default swaps	1,086,444	71,000	-	-	-
Forward currency contracts	6,159,765	18,693,688	-	-	-
Total return swaps	-	59,431	-	-	-
	<u>7,246,209</u>	<u>18,824,119</u>			
<i>Man GLG RI Sustainable Credit Opportunities</i>					
Credit default swaps	1,930,958	-	-	-	-
Forward currency contracts	5,461,878	16,102,625	-	-	-
	<u>7,392,836</u>	<u>16,102,625</u>			

5. Offsetting financial assets and financial liabilities

As at 30 June 2022 and 31 December 2021, 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 Alpha Select Alternative

The following table summarises the net financial assets per counterparty as at 30 June 2022:

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

Counterparty	(i)	(ii)		(iii)=(i)+(ii)
	Gross amounts of assets in the statement of financial position	Gross assets not offset in the statement of financial position		Net amount
	£	Cash collateral held £	Financial instruments £	£
Citibank N.A.	370,673	-	-	370,673
Goldman Sachs International	22,652,602	-	(22,652,602)	-
JP Morgan Securities Plc	291,567,446	-	(203,983,047)	87,584,399
Morgan Stanley & Co. International Plc	58,435,455	-	(38,724,847)	19,710,608
Total	<u>373,026,176</u>	<u>-</u>	<u>(265,360,496)</u>	<u>107,665,680</u>

The following table summarises the net financial liabilities per counterparty as at 30 June 2022:

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

Counterparty	(i)	(ii)		(iii)=(i)+(ii)
	Gross amounts of liabilities in the statement of financial position	Gross liabilities not offset in the statement of financial position		Net amount
	£	Cash collateral pledged £	Financial instruments £	£
Goldman Sachs International	(34,372,750)	-	22,652,602	(11,720,148)
JP Morgan Securities Plc	(203,983,047)	162,041,519	41,941,528	-
Morgan Stanley & Co. International Plc	(38,724,847)	-	38,724,847	-
Total	<u>(277,080,644)</u>	<u>162,041,519</u>	<u>103,318,977</u>	<u>(11,720,148)</u>

5. Offsetting financial assets and financial liabilities (continued)

Man GLG Alpha Select Alternative (continued)

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

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

Counterparty	(i)	(ii)		(iii)=(i)+(ii)
	Gross amounts of assets in the statement of financial position	Gross assets not offset in the statement of financial position		Net amount
	£	Cash collateral held	Financial instruments	£
Citibank N.A.	370,000	-	-	370,000
Goldman Sachs International	41,183,097	-	(17,892,845)	23,290,252
JP Morgan Securities Plc	129,149,707	(22,173,000)	(35,428,326)	71,548,381
Morgan Stanley & Co. International Plc	11,457,523	-	(11,457,523)	-
Total	182,160,327	(22,173,000)	(64,778,694)	95,208,633

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

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

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

Man GLG European Equity Alternative

The following table summarises the net financial assets per counterparty as at 30 June 2022:

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

Counterparty	(i)	(ii)		(iii)=(i)+(ii)
	Gross amounts of assets in the statement of financial position	Gross assets not offset in the statement of financial position		Net amount
	€	Cash collateral held	Financial instruments	€
Bank of America Merrill Lynch	197,987	(215)	-	197,772
Bank of Nova Scotia	322,190	-	(38,882)	283,308
Barclays Plc	7,807,122	-	(5,075,613)	2,731,509
BNP Paribas	66,958	-	-	66,958
Credit Suisse AG Ireland	23	-	-	23
Goldman Sachs International	14,167,586	-	(13,404,499)	763,087
HSBC Bank Plc	55,194	-	(23,700)	31,494
JP Morgan Securities Plc	5,313,577	-	(5,313,577)	-
Morgan Stanley & Co. International Plc	14,934,209	-	(10,297,088)	4,637,121
Total	42,864,846	(215)	(34,153,359)	8,711,272

5. Offsetting financial assets and financial liabilities (continued)

Man GLG European Equity Alternative (continued)

The following table summarises the net financial liabilities per counterparty as at 30 June 2022:

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

Counterparty	(i)	(ii)		(iii)=(i)+(ii)
	Gross amounts of liabilities in the statement of financial position	Gross liabilities not offset in the statement of financial position		Net amount
	€	Cash collateral pledged €	Financial instruments €	€
Bank of America Merrill Lynch	(215)	215	-	-
Bank of Nova Scotia	(38,882)	38,882	-	-
Barclays Plc	(5,075,613)	2,999,399	2,076,214	-
Goldman Sachs International	(13,404,499)	8,374	13,396,125	-
HSBC Bank Plc	(23,700)	23,700	-	-
JP Morgan Securities Plc	(5,544,833)	2,604,548	2,709,029	(231,256)
Morgan Stanley & Co. International Plc	(10,297,088)	4,839,467	5,457,621	-
Total	(34,384,830)	10,514,585	23,638,989	(231,256)

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

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

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

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

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

Counterparty	(i)	(ii)		(iii)=(i)+(ii)
	Gross amounts of liabilities in the statement of financial position	Gross liabilities not offset in the statement of financial position		Net amount
	€	Cash collateral pledged €	Financial instruments €	€
Bank of America Merrill Lynch	(205)	205	-	-
Bank of Nova Scotia	(569,590)	258,652	310,938	-
Barclays Plc	(4,935,860)	3,386,021	1,549,839	-
Credit Suisse AG Ireland	(783,707)	-	67,038	(716,669)
Goldman Sachs International	(14,339,040)	1,476,568	12,862,472	-
JP Morgan Securities Plc	(3,326,818)	208,774	16,721	(3,101,323)
Morgan Stanley & Co. International Plc	(14,437,231)	10,507,818	3,929,413	-
Total	(38,392,451)	15,838,038	18,736,421	(3,817,992)

5. Offsetting financial assets and financial liabilities (continued)

Man AHL Multi Strategy Alternative

The following table summarises the net financial assets per counterparty as at 30 June 2022:

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

Counterparty	(i)	(ii)		(iii)=(i)+(ii)
	Gross amounts of assets in the statement of financial position US\$	Gross assets not offset in the statement of financial position		Net amount US\$
		Cash collateral held US\$	Financial instruments US\$	
Bank of America Merrill Lynch	115,708	-	(115,708)	-
Barclays Plc	3,573,467	-	(2,795,804)	777,663
Citibank N.A.	256,644	-	(216,972)	39,672
Goldman Sachs International	104,373	-	(104,373)	-
HSBC Bank Plc	682,856	-	(429,267)	253,589
JP Morgan Securities Plc	691,526	-	(646,950)	44,576
Morgan Stanley & Co. International Plc	1,344,276	-	(1,111,592)	232,684
Royal Bank of Scotland	204,046	-	(138,624)	65,422
Total	6,972,896	-	(5,559,290)	1,413,606

The following table summarises the net financial liabilities per counterparty as at 30 June 2022:

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

Counterparty	(i)	(ii)		(iii)=(i)+(ii)
	Gross amounts of liabilities in the statement of financial position US\$	Gross liabilities not offset in the statement of financial position		Net amount US\$
		Cash collateral pledged US\$	Financial instruments US\$	
Bank of America Merrill Lynch	(364,643)	-	115,708	(248,935)
Barclays Plc	(2,795,804)	-	2,795,804	-
Citibank N.A.	(216,972)	37	216,935	-
Goldman Sachs International	(950,143)	5,699	98,674	(845,770)
HSBC Bank Plc	(429,267)	239,914	189,353	-
JP Morgan Securities Plc	(646,950)	220,221	426,729	-
Morgan Stanley & Co. International Plc	(1,111,592)	719,735	391,857	-
Royal Bank of Scotland	(138,624)	84,680	53,944	-
Total	(6,653,995)	1,270,286	4,289,004	(1,094,705)

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

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

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

5. Offsetting financial assets and financial liabilities (continued)

Man AHL Multi Strategy Alternative (continued)

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

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

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

Man AHL TargetRisk

The following table summarises the net financial assets per counterparty as at 30 June 2022:

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

Counterparty	(i)	(ii)		(iii)=(i)+(ii)
	Gross amounts of assets in the statement of financial position	Gross assets not offset in the statement of financial position		Net amount
	US\$	Cash collateral held US\$	Financial instruments US\$	US\$
Barclays Plc	10,559,662	-	(149,518)	10,410,144
Goldman Sachs International	28,080,490	-	(28,080,490)	-
JP Morgan Securities Plc	95,805,255	-	(73,952,745)	21,852,510
Total	134,445,407	-	(102,182,753)	32,262,654

The following table summarises the net financial liabilities per counterparty as at 30 June 2022:

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

Counterparty	(i)	(ii)		(iii)=(i)+(ii)
	Gross amounts of liabilities in the statement of financial position	Gross liabilities not offset in the statement of financial position		Net amount
	US\$	Cash collateral pledged US\$	Financial instruments US\$	US\$
Bank of America Merrill Lynch	(9,231,524)	-	-	(9,231,524)
Barclays Plc	(149,518)	149,518	-	-
Credit Suisse Securities Europe Limited	(1)	-	-	(1)
Goldman Sachs International	(46,511,503)	28,080,490	-	(18,431,013)
JP Morgan Securities Plc	(73,952,745)	73,952,745	-	-
Total	(129,845,291)	102,182,753	-	(27,662,538)

5. Offsetting financial assets and financial liabilities (continued)

Man AHL TargetRisk (continued)

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

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

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

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

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

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

Man GLG European Mid-Cap Equity Alternative

The following table summarises the net financial assets per counterparty as at 30 June 2022:

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

Counterparty	(i)	(ii)		(iii)=(i)+(ii)
	Gross amounts of assets in the statement of financial position	Gross assets not offset in the statement of financial position		Net amount
	€	Cash collateral held €	Financial instruments €	€
Goldman Sachs International	8,040,951	-	(5,622,725)	2,418,226
JP Morgan Securities Plc	7,071,984	-	(3,649,850)	3,422,134
Morgan Stanley & Co. International Plc	180,029	-	(3,260)	176,769
Total	15,292,964	-	(9,275,835)	6,017,129

The following table summarises the net financial liabilities per counterparty as at 30 June 2022:

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

Counterparty	(i)	(ii)		(iii)=(i)+(ii)
	Gross amounts of liabilities in the statement of financial position	Gross liabilities not offset in the statement of financial position		Net amount
	€	Cash collateral pledged €	Financial instruments €	€
Goldman Sachs International	(5,622,725)	91,241	5,531,484	-
JP Morgan Securities Plc	(3,649,850)	1,893,825	1,756,025	-
Morgan Stanley & Co. International Plc	(3,260)	3,260	-	-
Total	(9,275,835)	1,988,326	7,287,509	-

5. Offsetting financial assets and financial liabilities (continued)

Man GLG European Mid-Cap Equity Alternative (continued)

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

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

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

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

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

Counterparty	(i)	(ii)		(iii)=(i)+(ii)
	Gross amounts of liabilities in the statement of financial position	Gross liabilities not offset in the statement of financial position		Net amount
	€	Cash collateral pledged	Financial instruments	€
Goldman Sachs International	(3,449,814)	2,097,142	1,352,672	-
HSBC Bank Plc	(3)	-	-	(3)
Total	(3,449,817)	2,097,142	1,352,672	(3)

Man GLG Global Emerging Markets Debt Total Return

The following table summarises the net financial assets per counterparty as at 30 June 2022:

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

Counterparty	(i)	(ii)		(iii)=(i)+(ii)
	Gross amounts of assets in the statement of financial position	Gross assets not offset in the statement of financial position		Net amount
	US\$	Cash collateral held	Financial instruments	US\$
Goldman Sachs International	98,246,064	(9,502,110)	(28,194,334)	60,549,620
HSBC Bank Plc	12,139,991	-	(3,685,963)	8,454,028
Morgan Stanley & Co. International Plc	1,540,000	-	(1,540,000)	-
Total	111,926,055	(9,502,110)	(33,420,297)	69,003,648

The following table summarises the net financial liabilities per counterparty as at 30 June 2022:

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

Counterparty	(i)	(ii)		(iii)=(i)+(ii)
	Gross amounts of liabilities in the statement of financial position	Gross liabilities not offset in the statement of financial position		Net amount
	US\$	Cash collateral pledged	Financial instruments	US\$
Barclays Plc	(324,683)	-	-	(324,683)
Goldman Sachs International	(37,696,444)	-	37,696,444	-
HSBC Bank Plc	(3,685,963)	860,000	2,825,963	-
Morgan Stanley & Co. International Plc	(1,690,695)	1,540,000	-	(150,695)
Total	(43,397,785)	2,400,000	40,522,407	(475,378)

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 2021:

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

	(i)	(ii)		(iii)=(i)+(ii)
		Gross assets not offset in the statement of financial position		
	Gross amounts of assets in the statement of financial position	Cash collateral held	Financial instruments	Net amount
Counterparty	US\$	US\$	US\$	US\$
Credit Suisse Securities Europe Limited	53,639,409	(10,489,663)	(5,051,374)	38,098,372
HSBC Bank Plc	12,580,018	-	(3,924,896)	8,655,122
Total	66,219,427	(10,489,663)	(8,976,270)	46,753,494

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

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

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

Man GLG Innovation Equity Alternative

The following table summarises the net financial assets per counterparty as at 30 June 2022:

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

	(i)	(ii)		(iii)=(i)+(ii)
		Gross assets not offset in the statement of financial position		
	Gross amounts of assets in the statement of financial position	Cash collateral held	Financial instruments	Net amount
Counterparty	US\$	US\$	US\$	US\$
Goldman Sachs International	16,846,503	-	(1,258,699)	15,587,804
Morgan Stanley & Co. International Plc	1,266,182	-	(4)	1,266,178
Total	18,112,685	-	(1,258,703)	16,853,982

The following table summarises the net financial liabilities per counterparty as at 30 June 2022:

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

	(i)	(ii)		(iii)=(i)+(ii)
		Gross liabilities not offset in the statement of financial position		
	Gross amounts of liabilities in the statement of financial position	Cash collateral pledged	Financial instruments	Net amount
Counterparty	US\$	US\$	US\$	US\$
Goldman Sachs International	(1,258,699)	1,258,699	-	-
Morgan Stanley & Co. International Plc	(4)	4	-	-
Total	(1,258,703)	1,258,703	-	-

5. Offsetting financial assets and financial liabilities (continued)

Man GLG Innovation Equity Alternative (continued)

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

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

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

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

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

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

Man Alternative Style Risk Premia

The following table summarises the net financial assets per counterparty as at 30 June 2022:

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

Counterparty	(i)	(ii)		(iii)=(i)+(ii)
	Gross amounts of assets in the statement of financial position US\$	Gross assets not offset in the statement of financial position		Net amount US\$
		Cash collateral held US\$	Financial instruments US\$	
Bank of America Merrill Lynch	102,775	-	(102,775)	-
Citibank N.A.	2,223,753	-	(1,471,971)	751,782
Goldman Sachs International	234,985	-	(208,711)	26,274
HSBC Bank Plc	1,647,659	-	(746,555)	901,104
JP Morgan Securities Plc	1,285,543	-	(770,066)	515,477
Morgan Stanley & Co. International Plc	32,936,677	-	(31,953,943)	982,734
Royal Bank of Scotland	1,763,066	-	(1,388,602)	374,464
Total	40,194,458	-	(36,642,623)	3,551,835

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 2022:

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

Counterparty	(i)	(ii)		(iii)=(i)+(ii)
	Gross amounts of liabilities in the statement of financial position US\$	Gross liabilities not offset in the statement of financial position		Net amount US\$
		Cash collateral pledged US\$	Financial instruments US\$	
Bank of America Merrill Lynch	(118,870)	-	102,775	(16,095)
Citibank N.A.	(1,471,971)	140,588	1,331,383	-
Credit Suisse Securities Europe Limited	(873)	-	-	(873)
Deutsche Bank AG, London	(3)	-	-	(3)
Goldman Sachs International	(208,711)	-	208,711	-
HSBC Bank Plc	(746,555)	359,879	386,676	-
JP Morgan Securities Plc	(770,066)	-	770,066	-
Morgan Stanley & Co. International Plc	(31,953,943)	12,071,245	19,882,698	-
Royal Bank of Scotland	(1,388,602)	1,016,361	372,241	-
Total	(36,659,594)	13,588,073	23,054,550	(16,971)

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

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

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

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

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

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

5. Offsetting financial assets and financial liabilities (continued)

Man AHL Active Balanced

The following table summarises the net financial assets per counterparty as at 30 June 2022:

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

Counterparty	(i)	(ii)		(iii)=(i)+(ii)
	Gross amounts of assets in the statement of financial position US\$	Gross assets not offset in the statement of financial position		Net amount US\$
		Cash collateral held US\$	Financial instruments US\$	
JP Morgan Securities Plc	173,672	-	(173,672)	-
Total	173,672	-	(173,672)	-

The following table summarises the net financial liabilities per counterparty as at 30 June 2022:

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

Counterparty	(i)	(ii)		(iii)=(i)+(ii)
	Gross amounts of liabilities in the statement of financial position US\$	Gross liabilities not offset in the statement of financial position		Net amount US\$
		Cash collateral pledged US\$	Financial instruments US\$	
Bank of America Merrill Lynch	(1,775,436)	-	-	(1,775,436)
Credit Suisse Securities Europe Limited	(113)	-	-	(113)
Goldman Sachs International	(6,717,489)	-	-	(6,717,489)
JP Morgan Securities Plc	(2,309,011)	-	173,672	(2,135,339)
Total	(10,802,049)	-	173,672	(10,628,377)

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

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

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

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

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

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

5. Offsetting financial assets and financial liabilities (continued)

Man GLG High Yield Opportunities

The following table summarises the net financial assets per counterparty as at 30 June 2022:

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

Counterparty	(i)	(ii)		(iii)=(i)+(ii)
	Gross amounts of assets in the statement of financial position	Gross assets not offset in the statement of financial position		Net amount
	€	Cash collateral held	Financial instruments	€
		€	€	
Barclays Plc	91,073,867	-	(78,529,079)	12,544,788
Credit Suisse Securities Europe Limited	238,139	-	(70,530)	167,609
Goldman Sachs International	291,629	-	(162,010)	129,619
JP Morgan Securities Plc	38,900,969	-	(10,837,052)	28,063,917
Morgan Stanley & Co. International Plc	379,153	(50,922)	-	328,231
Nomura Holdings	4,463,250	-	(4,020,900)	442,350
Total	135,347,007	(50,922)	(93,619,571)	41,676,514

The following table summarises the net financial liabilities per counterparty as at 30 June 2022:

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

Counterparty	(i)	(ii)		(iii)=(i)+(ii)
	Gross amounts of liabilities in the statement of financial position	Gross liabilities not offset in the statement of financial position		Net amount
	€	Cash collateral pledged	Financial instruments	€
		€	€	
Barclays Plc	(78,529,079)	2,530,686	75,998,393	-
Credit Suisse Securities Europe Limited	(70,530)	70,530	-	-
Goldman Sachs International	(162,010)	162,010	-	-
JP Morgan Securities Plc	(10,837,052)	10,837,052	-	-
Morgan Stanley & Co. International Plc	(50,922)	50,922	-	-
Nomura Holdings	(4,020,900)	130,000	3,890,900	-
Total	(93,670,493)	13,781,200	79,889,293	-

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

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

Counterparty	(i)	(ii)		(iii)=(i)+(ii)
	Gross amounts of assets in the statement of financial position	Gross assets not offset in the statement of financial position		Net amount
	€	Cash collateral held	Financial instruments	€
		€	€	
Barclays Plc	298,697	-	-	298,697
Credit Suisse AG Ireland	620,366	-	(171,310)	449,056
Credit Suisse Securities Europe Limited	249,015	-	(111,660)	137,355
Goldman Sachs International	1,011,126	-	(264,673)	746,453
JP Morgan Securities Plc	16,734,282	-	(5,673,168)	11,061,114
Morgan Stanley & Co. International Plc	291,116	(115,967)	(23,755)	151,394
Total	19,204,602	(115,967)	(6,244,566)	12,844,069

5. Offsetting financial assets and financial liabilities (continued)

Man GLG High Yield Opportunities (continued)

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

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

Counterparty	(i)	(ii)		(iii)=(i)+(ii)
	Gross amounts of liabilities in the statement of financial position	Gross liabilities not offset in the statement of financial position		Net amount
	€	Cash collateral pledged	Financial instruments	€
Credit Suisse AG Ireland	(171,310)	171,310	-	-
Credit Suisse Securities Europe Limited	(111,660)	111,660	-	-
Goldman Sachs International	(264,673)	264,673	-	-
JP Morgan Securities Plc	(5,673,168)	5,673,168	-	-
Morgan Stanley & Co. International Plc	(139,722)	139,722	-	-
Total	(6,360,533)	6,360,533	-	-

Man GLG Credit Multi-Strategy Alternative

The following table summarises the net financial assets per counterparty as at 30 June 2022:

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

Counterparty	(i)	(ii)		(iii)=(i)+(ii)
	Gross amounts of assets in the statement of financial position	Gross assets not offset in the statement of financial position		Net amount
	US\$	Cash collateral held	Financial instruments	US\$
Barclays Plc	277,733	-	(94,184)	183,549
Credit Suisse Securities Europe Limited	6,720	-	-	6,720
Goldman Sachs International	129,516	-	(55,552)	73,964
HSBC Bank Plc	80,482	-	(39,596)	40,886
JP Morgan Securities Plc	2,507,501	-	(746,894)	1,760,607
Morgan Stanley & Co. International Plc	551,055	-	(357,834)	193,221
Total	3,553,007	-	(1,294,060)	2,258,947

The following table summarises the net financial liabilities per counterparty as at 30 June 2022:

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

Counterparty	(i)	(ii)		(iii)=(i)+(ii)
	Gross amounts of liabilities in the statement of financial position	Gross liabilities not offset in the statement of financial position		Net amount
	US\$	Cash collateral pledged	Financial instruments	US\$
Bank of Nova Scotia	(10)	-	-	(10)
BNP Paribas	(844)	-	-	(844)
Barclays Plc	(94,184)	94,184	-	-
Goldman Sachs International	(55,552)	55,552	-	-
HSBC Bank Plc	(39,596)	10,231	29,365	-
JP Morgan Securities Plc	(746,894)	746,894	-	-
Morgan Stanley & Co. International Plc	(357,834)	357,834	-	-
Total	(1,294,914)	1,264,695	29,365	(854)

5. Offsetting financial assets and financial liabilities (continued)

Man GLG Credit Multi-Strategy Alternative (continued)

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

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

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

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

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

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

Man GLG Event Driven Alternative

The following table summarises the net financial assets per counterparty as at 30 June 2022:

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

Counterparty	(i)	(ii)		(iii)=(i)+(ii)
	Gross amounts of assets in the statement of financial position US\$	Gross assets not offset in the statement of financial position		Net amount US\$
		Cash collateral held US\$	Financial instruments US\$	
Barclays Plc	28,742,464	-	(7,187,664)	21,554,800
Credit Suisse AG Ireland	86,204	-	(38,859)	47,345
Goldman Sachs International	11,539,312	-	(3,763,645)	7,775,667
JP Morgan Securities Plc	15,381,630	-	(13,629,261)	1,752,369
Morgan Stanley & Co. International Plc	31,983,016	-	(26,966,775)	5,016,241
Total	87,732,626	-	(51,586,204)	36,146,422

5. Offsetting financial assets and financial liabilities (continued)

Man GLG Event Driven Alternative (continued)

The following table summarises the net financial liabilities per counterparty as at 30 June 2022:

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

Counterparty	(i)	(ii)		(iii)=(i)+(ii)
	Gross amounts of liabilities in the statement of financial position US\$	Gross liabilities not offset in the statement of financial position		Net amount US\$
		Cash collateral pledged US\$	Financial instruments US\$	
Barclays Plc	(7,187,664)	7,187,664	-	-
Credit Suisse AG Ireland	(38,859)	38,859	-	-
Goldman Sachs International	(3,763,645)	3,763,645	-	-
JP Morgan Securities Plc	(13,629,261)	11,082,279	2,546,982	-
Morgan Stanley & Co. International Plc	(26,966,775)	-	26,966,775	-
Total	(51,586,204)	22,072,447	29,513,757	-

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

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

Counterparty	(i)	(ii)		(iii)=(i)+(ii)
	Gross amounts of assets in the statement of financial position US\$	Gross assets not offset in the statement of financial position		Net amount US\$
		Cash collateral held US\$	Financial instruments US\$	
Barclays Plc	12,807,188	-	(5,102,721)	7,704,467
Credit Suisse AG Ireland	6,047,204	-	(6,047,204)	-
Goldman Sachs International	11,801,813	-	(3,372,933)	8,428,880
JP Morgan Securities Plc	19,560,421	-	(8,227,928)	11,332,493
Morgan Stanley & Co. International Plc	78,001,482	-	(46,305,450)	31,696,032
Total	128,218,108	-	(69,056,236)	59,161,872

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

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

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

5. Offsetting financial assets and financial liabilities (continued)

Man GLG Global Debt Total Return

The following table summarises the net financial assets per counterparty as at 30 June 2022:

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

Counterparty	(i)	(ii)		(iii)=(i)+(ii)
	Gross amounts of assets in the statement of financial position	Gross assets not offset in the statement of financial position		Net amount
	US\$	Cash collateral held US\$	Financial instruments US\$	US\$
Goldman Sachs International	531,119	-	(246,662)	284,457
HSBC Bank Plc	243,840	-	(93,309)	150,531
Total	774,959	-	(339,971)	434,988

The following table summarises the net financial liabilities per counterparty as at 30 June 2022:

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

Counterparty	(i)	(ii)		(iii)=(i)+(ii)
	Gross amounts of liabilities in the statement of financial position	Gross liabilities not offset in the statement of financial position		Net amount
	US\$	Cash collateral pledged US\$	Financial instruments US\$	US\$
Barclays Plc	(1,917)	-	-	(1,917)
Goldman Sachs International	(246,662)	-	246,662	-
HSBC Bank Plc	(93,309)	93,309	-	-
Total	(341,888)	93,309	246,662	(1,917)

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

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

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

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

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

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

5. Offsetting financial assets and financial liabilities (continued)

Man GLG High Yield Opportunities DE

The following table summarises the net financial assets per counterparty as at 30 June 2022:

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

	(i)	(ii)		(iii)=(i)+(ii)
		Gross assets not offset in the statement of financial position		
	Gross amounts of assets in the statement of financial position	Cash collateral held	Financial instruments	Net amount
Counterparty	€	€	€	€
Barclays Plc	19,114,785	-	(17,341,338)	1,773,447
Credit Suisse Securities Europe Limited	61,047	-	-	61,047
Goldman Sachs International	187,813	-	-	187,813
JP Morgan Securities Plc	84,358,799	-	(64,607,529)	19,751,270
Morgan Stanley & Co. International Plc	320,048	-	-	320,048
Total	104,042,492	-	(81,948,867)	22,093,625

The following table summarises the net financial liabilities per counterparty as at 30 June 2022:

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

	(i)	(ii)		(iii)=(i)+(ii)
		Gross liabilities not offset in the statement of financial position		
	Gross amounts of liabilities in the statement of financial position	Cash collateral pledged	Financial instruments	Net amount
Counterparty	€	€	€	€
Barclays Plc	(17,341,338)	1,527,125	15,814,213	-
Credit Suisse AG Ireland	(32,174)	-	-	(32,174)
JP Morgan Securities Plc	(64,607,529)	16,374,710	48,232,819	-
Total	(81,981,041)	17,901,835	64,047,032	(32,174)

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

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

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

5. Offsetting financial assets and financial liabilities (continued)

Man GLG High Yield Opportunities DE (continued)

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

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

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

Man GLG Global Consumer Equity Alternative

Man GLG Global Consumer Equity Alternative ceased operations on 12 October 2021, hence there are no investments as at 30 June 2022.

As at 31 December 2021, there were no financial assets subject to offsetting.

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

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

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

Man GLG Japan Equity Alternative

Man GLG Japan Equity Alternative ceased operations on 14 July 2021, hence there are no investments as at 30 June 2022.

As at 31 December 2021, there were no financial assets subject to offsetting.

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

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

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

5. Offsetting financial assets and financial liabilities (continued)

Man GLG US Equity Extended

Man GLG US Equity Extended ceased operations on 9 December 2021, hence there are no investments as at 30 June 2022.

As at 31 December 2021, there were no financial assets subject to offsetting.

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

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

	(i)	(ii)		(iii)=(i)+(ii)
		Gross liabilities not offset in the statement of financial position		
Counterparty	Gross amounts of liabilities in the statement of financial position US\$	Cash collateral pledged US\$	Financial instruments US\$	Net amount US\$
Goldman Sachs International	(138,223)	-	-	(138,223)
Total	(138,223)	-	-	(138,223)

Man AHL TargetRisk Moderate

The following table summarises the net financial assets per counterparty as at 30 June 2022:

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

	(i)	(ii)		(iii)=(i)+(ii)
		Gross assets not offset in the statement of financial position		
Counterparty	Gross amounts of assets in the statement of financial position US\$	Cash collateral held US\$	Financial instruments US\$	Net amount US\$
Barclays Plc	306,328	(148,832)	(2,232)	155,264
Goldman Sachs International	321,349	-	(60,833)	260,516
JP Morgan Securities Plc	183,256	-	(183,256)	-
Total	810,933	(148,832)	(246,321)	415,780

The following table summarises the net financial liabilities per counterparty as at 30 June 2022:

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	(26,052)	-	-	(26,052)
Barclays Plc	(151,064)	151,064	-	-
Goldman Sachs International	(60,833)	60,833	-	-
JP Morgan Securities Plc	(265,923)	180,155	3,101	(82,667)
Total	(503,872)	392,052	3,101	(108,719)

5. Offsetting financial assets and financial liabilities (continued)

Man AHL TargetRisk Moderate (continued)

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

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

	(i)	(ii)		(iii)=(i)+(ii)
	Gross amounts of assets in the statement of financial position	Gross assets not offset in the statement of financial position		Net amount
Counterparty	US\$	Cash collateral held US\$	Financial instruments US\$	US\$
Bank of America Merrill Lynch	134,260	-	(29,937)	104,323
Goldman Sachs International	950,552	-	(157,690)	792,862
JP Morgan Securities Plc	173,353	-	(13,870)	159,483
Total	1,258,165	-	(201,497)	1,056,668

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

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

	(i)	(ii)		(iii)=(i)+(ii)
	Gross amounts of liabilities in the statement of financial position	Gross liabilities not offset in the statement of financial position		Net amount
Counterparty	US\$	Cash collateral pledged US\$	Financial instruments US\$	US\$
Bank of America Merrill Lynch	(29,937)	-	29,937	-
Goldman Sachs International	(157,690)	157,690	-	-
JP Morgan Securities Plc	(13,870)	10,055	3,815	-
Total	(201,497)	167,745	33,752	-

Man GLG Asia Pacific (ex-Japan) Equity Alternative

The following table summarises the net financial assets per counterparty as at 30 June 2022:

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

	(i)	(ii)		(iii)=(i)+(ii)
	Gross amounts of assets in the statement of financial position	Gross assets not offset in the statement of financial position		Net amount
Counterparty	US\$	Cash collateral held US\$	Financial instruments US\$	US\$
Credit Suisse AG Ireland	489	-	-	489
Goldman Sachs International	121,700	-	(247)	121,453
JP Morgan Securities Plc	500,781	-	(15,875)	484,906
Morgan Stanley & Co. International Plc	3,298,301	-	(2,710,708)	587,593
Total	3,921,271	-	(2,726,830)	1,194,441

The following table summarises the net financial liabilities per counterparty as at 30 June 2022:

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

	(i)	(ii)		(iii)=(i)+(ii)
	Gross amounts of liabilities in the statement of financial position	Gross liabilities not offset in the statement of financial position		Net amount
Counterparty	US\$	Cash collateral pledged US\$	Financial instruments US\$	US\$
Goldman Sachs International	(247)	247	-	-
JP Morgan Securities Plc	(15,875)	15,875	-	-
Morgan Stanley & Co. International Plc	(2,710,708)	330,617	2,380,091	-
Total	(2,726,830)	346,739	2,380,091	-

5. Offsetting financial assets and financial liabilities (continued)

Man GLG Asia Pacific (ex-Japan) Equity Alternative (continued)

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

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

	(i)	(ii)		(iii)=(i)+(ii)
	Gross amounts of assets in the statement of financial position US\$	Gross assets not offset in the statement of financial position		Net amount US\$
Cash collateral held US\$		Financial instruments US\$		
Counterparty				
Credit Suisse AG Ireland	580,107	-	-	580,107
JP Morgan Securities Plc	500,127	-	(44,427)	455,700
Morgan Stanley & Co. International Plc	675,828	(141,063)	(444,107)	90,658
Total	1,756,062	(141,063)	(488,534)	1,126,465

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

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

	(i)	(ii)		(iii)=(i)+(ii)
	Gross amounts of liabilities in the statement of financial position US\$	Gross liabilities not offset in the statement of financial position		Net amount US\$
Cash collateral pledged US\$		Financial instruments US\$		
Counterparty				
Credit Suisse Securities Europe Limited	(304)	-	-	(304)
Goldman Sachs International	(6,081)	-	-	(6,081)
JP Morgan Securities Plc	(44,427)	44,427	-	-
Morgan Stanley & Co. International Plc	(585,170)	58,306	526,864	-
Total	(635,982)	102,733	526,864	(6,385)

Man AHL Target Growth Alternative

The following table summarises the net financial assets per counterparty as at 30 June 2022:

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

	(i)	(ii)		(iii)=(i)+(ii)
	Gross amounts of assets in the statement of financial position US\$	Gross assets not offset in the statement of financial position		Net amount US\$
Cash collateral held US\$		Financial instruments US\$		
Counterparty				
Bank of America Merrill Lynch	20,664	-	(20,664)	-
Citibank N.A.	179,154	-	(68,936)	110,218
Goldman Sachs International	21,422	-	(21,422)	-
HSBC Bank Plc	195,838	-	(41,514)	154,324
JP Morgan Securities Plc	30,911	-	(30,911)	-
Royal Bank of Scotland	43,055	-	(10,387)	32,668
Total	491,044	-	(193,834)	297,210

5. Offsetting financial assets and financial liabilities (continued)

Man AHL Target Growth Alternative (continued)

The following table summarises the net financial liabilities per counterparty as at 30 June 2022:

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

Counterparty	(i)	(ii)		(iii)=(i)+(ii)
	Gross amounts of liabilities in the statement of financial position	Gross liabilities not offset in the statement of financial position		Net amount
	US\$	Cash collateral pledged US\$	Financial instruments US\$	US\$
Bank of America Merrill Lynch	(67,255)	-	20,664	(46,591)
Citibank N.A.	(68,936)	-	68,936	-
Goldman Sachs International	(513,992)	-	21,422	(492,570)
HSBC Bank Plc	(41,514)	-	41,514	-
JP Morgan Securities Plc	(79,156)	-	30,911	(48,245)
Royal Bank of Scotland	(10,387)	10,387	-	-
Total	(781,240)	10,387	183,447	(587,406)

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

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

Counterparty	(i)	(ii)		(iii)=(i)+(ii)
	Gross amounts of assets in the statement of financial position	Gross assets not offset in the statement of financial position		Net amount
	US\$	Cash collateral held US\$	Financial instruments US\$	US\$
Bank of America Merrill Lynch	444,059	-	(7,721)	436,338
Citibank N.A.	328,113	-	(223,977)	104,136
Goldman Sachs International	445,455	-	(445,455)	-
HSBC Bank Plc	397,346	-	(134,073)	263,273
JP Morgan Securities Plc	293,724	-	(85,154)	208,570
Royal Bank of Scotland	262,117	-	(81,294)	180,823
Total	2,170,814	-	(977,674)	1,193,140

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

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

Counterparty	(i)	(ii)		(iii)=(i)+(ii)
	Gross amounts of liabilities in the statement of financial position	Gross liabilities not offset in the statement of financial position		Net amount
	US\$	Cash collateral pledged US\$	Financial instruments US\$	US\$
Bank of America Merrill Lynch	(7,721)	-	7,721	-
Citibank N.A.	(223,977)	223,977	-	-
Goldman Sachs International	(653,749)	-	445,455	(208,294)
HSBC Bank Plc	(134,073)	134,073	-	-
JP Morgan Securities Plc	(85,154)	-	85,154	-
Royal Bank of Scotland	(81,294)	81,294	-	-
Total	(1,185,968)	439,344	538,330	(208,294)

5. Offsetting financial assets and financial liabilities (continued)

Man GLG Convertible Arbitrage Alternative

The following table summarises the net financial assets per counterparty as at 30 June 2022:

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

Counterparty	(i)	(ii)		(iii)=(i)+(ii)
	Gross amounts of assets in the statement of financial position	Gross assets not offset in the statement of financial position		Net amount
	US\$	Cash collateral held	Financial instruments	US\$
		US\$	US\$	
Barclays Plc	110,177	-	(14,070)	96,107
Goldman Sachs International	113,668	-	(105,680)	7,988
JP Morgan Securities Plc	2,393,999	-	(918,520)	1,475,479
Morgan Stanley & Co. International Plc	22,212,138	-	(18,981,067)	3,231,071
Total	24,829,982	-	(20,019,337)	4,810,645

The following table summarises the net financial liabilities per counterparty as at 30 June 2022:

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

Counterparty	(i)	(ii)		(iii)=(i)+(ii)
	Gross amounts of liabilities in the statement of financial position	Gross liabilities not offset in the statement of financial position		Net amount
	US\$	Cash collateral pledged	Financial instruments	US\$
		US\$	US\$	
Barclays Plc	(14,070)	14,070	-	-
Goldman Sachs International	(105,680)	-	105,680	-
JP Morgan Securities Plc	(918,520)	918,520	-	-
Morgan Stanley & Co. International Plc	(18,981,067)	4,696,887	14,284,180	-
Total	(20,019,337)	5,629,477	14,389,860	-

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

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

Counterparty	(i)	(ii)		(iii)=(i)+(ii)
	Gross amounts of assets in the statement of financial position	Gross assets not offset in the statement of financial position		Net amount
	US\$	Cash collateral held	Financial instruments	US\$
		US\$	US\$	
Barclays Plc	110,028	-	(57,972)	52,056
JP Morgan Securities Plc	4,625,507	-	(3,075,106)	1,550,401
Morgan Stanley & Co. International Plc	3,329,869	-	-	3,329,869
Total	8,065,404	-	(3,133,078)	4,932,326

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

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

Counterparty	(i)	(ii)		(iii)=(i)+(ii)
	Gross amounts of liabilities in the statement of financial position	Gross liabilities not offset in the statement of financial position		Net amount
	US\$	Cash collateral pledged	Financial instruments	US\$
		US\$	US\$	
Barclays Plc	(57,972)	57,972	-	-
JP Morgan Securities Plc	(3,075,106)	3,075,106	-	-
Total	(3,133,078)	3,133,078	-	-

5. Offsetting financial assets and financial liabilities (continued)

Man GLG RI Global Sustainable Growth Alternative

The following table summarises the net financial assets per counterparty as at 30 June 2022:

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

Counterparty	(i)	(ii)		(iii)=(i)+(ii)
	Gross amounts of assets in the statement of financial position US\$	Gross assets not offset in the statement of financial position		Net amount US\$
		Cash collateral held US\$	Financial instruments US\$	
Goldman Sachs International	3,762,208	-	(1,411,933)	2,350,275
Morgan Stanley & Co. International Plc	1,240,541	-	(209,492)	1,031,049
Total	5,002,749	-	(1,621,425)	3,381,324

The following table summarises the net financial liabilities per counterparty as at 30 June 2022:

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

Counterparty	(i)	(ii)		(iii)=(i)+(ii)
	Gross amounts of liabilities in the statement of financial position US\$	Gross liabilities not offset in the statement of financial position		Net amount US\$
		Cash collateral pledged US\$	Financial instruments US\$	
Goldman Sachs International	(1,411,933)	1,411,933	-	-
Morgan Stanley & Co. International Plc	(209,492)	209,492	-	-
Total	(1,621,425)	1,621,425	-	-

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

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

Counterparty	(i)	(ii)		(iii)=(i)+(ii)
	Gross amounts of assets in the statement of financial position US\$	Gross assets not offset in the statement of financial position		Net amount US\$
		Cash collateral held US\$	Financial instruments US\$	
Goldman Sachs International	3,319,143	-	(1,583,684)	1,735,459
Morgan Stanley & Co. International Plc	679,252	-	(200,369)	478,883
Total	3,998,395	-	(1,784,053)	2,214,342

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

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

Counterparty	(i)	(ii)		(iii)=(i)+(ii)
	Gross amounts of liabilities in the statement of financial position US\$	Gross liabilities not offset in the statement of financial position		Net amount US\$
		Cash collateral pledged US\$	Financial instruments US\$	
Goldman Sachs International	(1,583,684)	1,583,684	-	-
Morgan Stanley & Co. International Plc	(200,369)	200,369	-	-
Total	(1,784,053)	1,784,053	-	-

5. Offsetting financial assets and financial liabilities (continued)

Man GLG RI Sustainable Energy Transition Alternative

The following table summarises the net financial assets per counterparty as at 30 June 2022:

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

Counterparty	(i)	(ii)		(iii)=(i)+(ii)
	Gross amounts of assets in the statement of financial position	Gross assets not offset in the statement of financial position		Net amount
	€	Cash collateral held	Financial instruments	€
		€	€	
Barclays Plc	945,166	-	(643,706)	301,460
Morgan Stanley & Co. International Plc	593,030	-	(394,326)	198,704
Total	1,538,196	-	(1,038,032)	500,164

The following table summarises the net financial liabilities per counterparty as at 30 June 2022:

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

Counterparty	(i)	(ii)		(iii)=(i)+(ii)
	Gross amounts of liabilities in the statement of financial position	Gross liabilities not offset in the statement of financial position		Net amount
	€	Cash collateral pledged	Financial instruments	€
		€	€	
Barclays Plc	(643,706)	497,723	145,983	-
Morgan Stanley & Co. International Plc	(394,326)	208,962	185,364	-
Total	(1,038,032)	706,685	331,347	-

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

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

Counterparty	(i)	(ii)		(iii)=(i)+(ii)
	Gross amounts of assets in the statement of financial position	Gross assets not offset in the statement of financial position		Net amount
	€	Cash collateral held	Financial instruments	€
		€	€	
Barclays Plc	749,419	-	(315,289)	434,130
Morgan Stanley & Co. International Plc	316,747	-	(259,634)	57,113
Total	1,066,166	-	(574,923)	491,243

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

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

Counterparty	(i)	(ii)		(iii)=(i)+(ii)
	Gross amounts of liabilities in the statement of financial position	Gross liabilities not offset in the statement of financial position		Net amount
	€	Cash collateral pledged	Financial instruments	€
		€	€	
Barclays Plc	(315,289)	315,289	-	-
Morgan Stanley & Co. International Plc	(259,634)	259,634	-	-
Total	(574,923)	574,923	-	-

5. Offsetting financial assets and financial liabilities (continued)

Man AHL Global Bond

The following table summarises the net financial assets per counterparty as at 30 June 2022:

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

Counterparty	(i)	(ii)		(iii)=(i)+(ii)
	Gross amounts of assets in the statement of financial position US\$	Gross assets not offset in the statement of financial position		Net amount US\$
		Cash collateral held US\$	Financial instruments US\$	
Bank of America Merrill Lynch	66,422	-	(15,826)	50,596
Goldman Sachs International	3,605	-	(3,605)	-
JP Morgan Securities Plc	22,197,715	-	(22,197,715)	-
Total	22,267,742	-	(22,217,146)	50,596

The following table summarises the net financial liabilities per counterparty as at 30 June 2022:

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

Counterparty	(i)	(ii)		(iii)=(i)+(ii)
	Gross amounts of liabilities in the statement of financial position US\$	Gross liabilities not offset in the statement of financial position		Net amount US\$
		Cash collateral pledged US\$	Financial instruments US\$	
Bank of America Merrill Lynch	(15,826)	-	15,826	-
Goldman Sachs International	(241,609)	-	3,605	(238,004)
JP Morgan Securities Plc	(22,273,807)	235,000	21,962,715	(76,092)
Total	(22,531,242)	235,000	21,982,146	(314,096)

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

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

Counterparty	(i)	(ii)		(iii)=(i)+(ii)
	Gross amounts of assets in the statement of financial position US\$	Gross assets not offset in the statement of financial position		Net amount US\$
		Cash collateral held US\$	Financial instruments US\$	
Bank of America Merrill Lynch	76,016	-	(76,016)	-
JP Morgan Securities Plc	13,964,182	-	(13,320,645)	643,537
Total	14,040,198	-	(13,396,661)	643,537

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

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

Counterparty	(i)	(ii)		(iii)=(i)+(ii)
	Gross amounts of liabilities in the statement of financial position US\$	Gross liabilities not offset in the statement of financial position		Net amount US\$
		Cash collateral pledged US\$	Financial instruments US\$	
Bank of America Merrill Lynch	(129,171)	-	76,016	(53,155)
Goldman Sachs International	(60,818)	-	-	(60,818)
JP Morgan Securities Plc	(13,320,645)	667,000	12,653,645	-
Total	(13,510,634)	667,000	12,729,661	(113,973)

5. Offsetting financial assets and financial liabilities (continued)

Man GLG Senior Secured Opportunities

The following table summarises the net financial assets per counterparty as at 30 June 2022:

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

Counterparty	(i)	(ii)		(iii)=(i)+(ii)
	Gross amounts of assets in the statement of financial position	Gross assets not offset in the statement of financial position		Net amount
	€	Cash collateral held €	Financial instruments €	€
Barclays Plc	258,681	-	(258,681)	-
JP Morgan Securities Plc	839,869	(11,657)	(805,016)	23,196
Total	1,098,550	(11,657)	(1,063,697)	23,196

The following table summarises the net financial liabilities per counterparty as at 30 June 2022:

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

Counterparty	(i)	(ii)		(iii)=(i)+(ii)
	Gross amounts of liabilities in the statement of financial position	Gross liabilities not offset in the statement of financial position		Net amount
	€	Cash collateral pledged €	Financial instruments €	€
Barclays Plc	(229,486)	-	258,681	29,195
JP Morgan Securities Plc	(816,673)	-	816,673	-
Total	(1,046,159)	-	1,075,354	29,195

Man GLG Senior Secured Opportunities commenced its operations on 18 May 2022, hence there were no investments as at 31 December 2021.

Man GLG European High Yield Opportunities

The following table summarises the net financial assets per counterparty as at 30 June 2022:

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

Counterparty	(i)	(ii)		(iii)=(i)+(ii)
	Gross amounts of assets in the statement of financial position	Gross assets not offset in the statement of financial position		Net amount
	€	Cash collateral held €	Financial instruments €	€
Barclays Plc	264,120	-	(214,481)	49,639
JP Morgan Securities Plc	53,751	(8,985)	(8,454)	36,312
Total	317,871	(8,985)	(222,935)	85,951

The following table summarises the net financial liabilities per counterparty as at 30 June 2022:

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

Counterparty	(i)	(ii)		(iii)=(i)+(ii)
	Gross amounts of liabilities in the statement of financial position	Gross liabilities not offset in the statement of financial position		Net amount
	€	Cash collateral pledged €	Financial instruments €	€
Barclays Plc	(214,481)	-	214,481	-
JP Morgan Securities Plc	(17,439)	17,439	-	-
Total	(231,920)	17,439	214,481	-

Man GLG European High Yield Opportunities commenced its operations on 9 June 2022, hence there were no investments as at 31 December 2021.

5. Offsetting financial assets and financial liabilities (continued)

Man GLG RI Sustainable Credit Opportunities

The following table summarises the net financial assets per counterparty as at 30 June 2022:

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

	(i)	(ii)		(iii)=(i)+(ii)
		Gross assets not offset in the statement of financial position		
	Gross amounts of assets in the statement of financial position	Cash collateral held	Financial instruments	Net amount
Counterparty	€	€	€	€
Barclays Plc	982,503	-	(855,357)	127,146
JP Morgan Securities Plc	59,986	(26,097)	-	33,889
Total	1,042,489	(26,097)	(855,357)	161,035

The following table summarises the net financial liabilities per counterparty as at 30 June 2022:

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

	(i)	(ii)		(iii)=(i)+(ii)
		Gross liabilities not offset in the statement of financial position		
	Gross amounts of liabilities in the statement of financial position	Cash collateral pledged	Financial instruments	Net amount
Counterparty	€	€	€	€
Barclays Plc	(855,357)	-	855,357	-
JP Morgan Securities Plc	(26,097)	-	26,097	-
Total	(881,454)	-	881,454	-

Man GLG RI Sustainable Credit Opportunities commenced its operations on 14 June 2022, hence there were no investments as at 31 December 2021.

6. Financial risk management

Overall risk management

The risk of the Fund and of each Portfolio are consistent with those set out in the audited financial statements for the year ended 31 December 2021 and those detailed within the Prospectus.

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

	Combined Fund 30 June 2022 US\$	Man GLG Alpha Select Alternative 30 June 2022 £	Man GLG European Equity Alternative 30 June 2022 €	Man AHL Multi Strategy Alternative 30 June 2022 US\$
Interest income	74,217,303	3,235,322	9	26,793
Interest expense	(217,528,745)	(7,322,240)	(991,822)	(664,122)
Dividend income	62,416,887	38,238,675	4,202,494	221,969
Dividend expense on short securities	(56,539,768)	(35,112,255)	(4,118,032)	(170,789)
	<u>(137,434,323)</u>	<u>(960,498)</u>	<u>(907,351)</u>	<u>(586,149)</u>
<i>Realised and unrealised (loss)/gain on financial assets and liabilities at fair value through profit or loss</i>				
Net realised (loss)/gain on investments	(1,012,984,370)	158,112,735	4,110,247	642,536
Net realised gain/(loss) on foreign currency	38,179,875	(162,280)	(3,737,107)	(730,642)
Total net realised (loss)/gain	<u>(974,804,495)</u>	<u>157,950,455</u>	<u>373,140</u>	<u>(88,106)</u>
Movement in net unrealised (loss)/gain on investments	(501,854,620)	(41,053,551)	(2,135,674)	(1,303,105)
Movement in net unrealised (loss)/gain on foreign currency	(1,730,658)	(16,616)	(20,456)	(132,138)
Total net movement in unrealised (loss)/gain	<u>(503,585,278)</u>	<u>(41,070,167)</u>	<u>(2,156,130)</u>	<u>(1,435,243)</u>
Net (loss)/gain on financial assets and liabilities at fair value through profit or loss	<u>(1,615,824,096)</u>	<u>115,919,790</u>	<u>(2,690,341)</u>	<u>(2,109,498)</u>
		Man GLG European Mid-Cap Equity Alternative 30 June 2022 €	Man GLG Global Emerging Markets Debt Total Return 30 June 2022 US\$	Man GLG Innovation Equity Alternative 30 June 2022 US\$
Interest income	24,279,111	7,048	2,014,807	171,107
Interest expense	(153,761,895)	(430,561)	(8,448,054)	(100,677)
Dividend income	-	1,319,237	-	904,864
Dividend expense on short securities	-	(1,674,321)	-	(1,585,516)
	<u>(129,482,784)</u>	<u>(778,597)</u>	<u>(6,433,247)</u>	<u>(610,222)</u>
<i>Realised and unrealised (loss)/gain on financial assets and liabilities at fair value through profit or loss</i>				
Net realised (loss)/gain on investments	(814,701,964)	(438,486)	(21,910,478)	(48,890,560)
Net realised gain/(loss) on foreign currency	43,569,990	(88,171)	(3,522,397)	284,574
Total net realised (loss)/gain	<u>(771,131,974)</u>	<u>(526,657)</u>	<u>(25,432,875)</u>	<u>(48,605,986)</u>
Movement in net unrealised (loss)/gain on investments	(225,796,498)	(2,835,619)	17,723,177	(7,297,628)
Movement in net unrealised (loss)/gain on foreign currency	(1,383,527)	(8,071)	21,092	(3,784)
Total net movement in unrealised (loss)/gain	<u>(227,180,025)</u>	<u>(2,843,690)</u>	<u>17,744,269</u>	<u>(7,301,412)</u>
Net (loss)/gain on financial assets and liabilities at fair value through profit or loss	<u>(1,127,794,783)</u>	<u>(4,148,944)</u>	<u>(14,121,853)</u>	<u>(56,517,620)</u>

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

	Man Alternative Style Risk Premia 30 June 2022 US\$	Man AHL Active Balanced 30 June 2022 US\$	Man GLG High Yield Opportunities 30 June 2022 €	Man GLG Credit Multi- Strategy Alternative 30 June 2022 US\$
Interest income	1,234,324	489,653	22,067,387	479,270
Interest expense	(1,307,192)	(29,454,964)	(2,969,332)	(554,720)
Dividend income	(304,275)	-	-	-
Dividend expense on short securities	-	-	-	(23,457)
	<u>(377,143)</u>	<u>(28,965,311)</u>	<u>19,098,055</u>	<u>(98,907)</u>
<i>Realised and unrealised (loss)/gain on financial assets and liabilities at fair value through profit or loss</i>				
Net realised (loss)/gain on investments	(1,959,075)	(211,413,751)	3,794,786	(778,574)
Net realised gain/(loss) on foreign currency	160,626	5,866,303	(9,023,624)	99,430
Total net realised (loss)/gain	<u>(1,798,449)</u>	<u>(205,547,448)</u>	<u>(5,228,838)</u>	<u>(679,144)</u>
Movement in net unrealised (loss)/gain on investments	(16,181,502)	(18,577,476)	(75,590,078)	(1,477,410)
Movement in net unrealised (loss)/gain on foreign currency	(31,740)	(236,412)	135,057	9,305
Total net movement in unrealised (loss)/gain	<u>(16,213,242)</u>	<u>(18,813,888)</u>	<u>(75,455,021)</u>	<u>(1,468,105)</u>
Net (loss)/gain on financial assets and liabilities at fair value through profit or loss	<u>(18,388,834)</u>	<u>(253,326,647)</u>	<u>(61,585,804)</u>	<u>(2,246,156)</u>

	Man GLG Event Driven Alternative 30 June 2022 US\$	Man GLG Global Debt Total Return 30 June 2022 US\$	Man GLG High Yield Opportunities DE 30 June 2022 €	Man AHL TargetRisk Moderate 30 June 2022 US\$
Interest income	2,344,142	86,946	12,159,768	48,478
Interest expense	(2,504,657)	(606,204)	(1,031,976)	(257,601)
Dividend income	5,212,266	-	-	-
Dividend expense on short securities	(2,121,579)	-	-	-
	<u>2,930,172</u>	<u>(519,258)</u>	<u>11,127,792</u>	<u>(209,123)</u>
<i>Realised and unrealised (loss)/gain on financial assets and liabilities at fair value through profit or loss</i>				
Net realised (loss)/gain on investments	(66,302,854)	(530,787)	(22,413,009)	(2,574,453)
Net realised gain/(loss) on foreign currency	5,634,374	(5,896)	(2,469,352)	24,868
Total net realised (loss)/gain	<u>(60,668,480)</u>	<u>(536,683)</u>	<u>(24,882,361)</u>	<u>(2,549,585)</u>
Movement in net unrealised (loss)/gain on investments	(54,094,481)	75,247	(48,782,102)	(886,114)
Movement in net unrealised (loss)/gain on foreign currency	(152,146)	(11,937)	132,121	(1,572)
Total net movement in unrealised (loss)/gain	<u>(54,246,627)</u>	<u>63,310</u>	<u>(48,649,981)</u>	<u>(887,686)</u>
Net (loss)/gain on financial assets and liabilities at fair value through profit or loss	<u>(111,984,935)</u>	<u>(992,631)</u>	<u>(62,404,550)</u>	<u>(3,646,394)</u>

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

	Man GLG Asia Pacific (ex- Japan) Equity Alternative 30 June 2022 US\$	Man AHL Target Growth Alternative 30 June 2022 US\$	Man GLG Convertible Arbitrage Alternative 30 June 2022 US\$	Man GLG RI Global Sustainable Growth Alternative 30 June 2022 US\$
Interest income	7,260	55,102	171,601	25,731
Interest expense	(82,398)	(2,693,958)	(820,369)	(23,267)
Dividend income	378,048	-	-	130,681
Dividend expense on short securities	(454,331)	-	(659)	(146,024)
	<u>(151,421)</u>	<u>(2,638,856)</u>	<u>(649,427)</u>	<u>(12,879)</u>
<i>Realised and unrealised (loss)/gain on financial assets and liabilities at fair value through profit or loss</i>				
Net realised (loss)/gain on investments	(2,238,780)	(14,973,199)	(11,625,551)	(199,622)
Net realised gain/(loss) on foreign currency	913,880	1,065,488	(297,090)	101,349
Total net realised (loss)/gain	<u>(1,324,900)</u>	<u>(13,907,711)</u>	<u>(11,922,641)</u>	<u>(98,273)</u>
Movement in net unrealised (loss)/gain on investments	438,094	(647,555)	7,234,903	(3,143,001)
Movement in net unrealised (loss)/gain on foreign currency	(51,680)	(10,414)	36,702	(6,233)
Total net movement in unrealised (loss)/gain	<u>386,414</u>	<u>(657,969)</u>	<u>7,271,605</u>	<u>(3,149,234)</u>
Net (loss)/gain on financial assets and liabilities at fair value through profit or loss	<u>(1,089,907)</u>	<u>(17,204,536)</u>	<u>(5,300,463)</u>	<u>(3,260,386)</u>

	Man GLG RI Sustainable Energy Transition Alternative 30 June 2022 €	Man AHL Global Bond 30 June 2022 US\$	*Man GLG Senior Secured Opportunities 30 June 2022 €	*Man GLG European High Yield Opportunities 30 June 2022 €
Interest income	4,456	207,935	315,374	310,696
Interest expense	(38,503)	(17,405)	(213,498)	(266,648)
Dividend income	172,086	3,907	-	-
Dividend expense on short securities	(109,096)	-	-	-
	<u>28,943</u>	<u>194,437</u>	<u>101,876</u>	<u>44,048</u>
<i>Realised and unrealised (loss)/gain on financial assets and liabilities at fair value through profit or loss</i>				
Net realised (loss)/gain on investments	934,594	(5,615,762)	(77,479)	165,414
Net realised gain/(loss) on foreign currency	(55,246)	1,184,170	743,424	495,861
Total net realised (loss)/gain	<u>879,348</u>	<u>(4,431,592)</u>	<u>665,945</u>	<u>661,275</u>
Movement in net unrealised (loss)/gain on investments	223,870	(1,564,085)	(632,032)	(818,031)
Movement in net unrealised (loss)/gain on foreign currency	4,562	(19,182)	(250)	(690)
Total net movement in unrealised (loss)/gain	<u>228,432</u>	<u>(1,583,267)</u>	<u>(632,282)</u>	<u>(818,721)</u>
Net (loss)/gain on financial assets and liabilities at fair value through profit or loss	<u>1,136,723</u>	<u>(5,820,422)</u>	<u>135,539</u>	<u>(113,398)</u>

* Man GLG Senior Secured Opportunities and Man GLG European High Yield Opportunities commenced their operations on 18 May 2022 and 9 June 2022, respectively.

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

	**Man GLG RI Sustainable Credit Opportunities 30 June 2022 €
Interest income	237,993
Interest expense	(209,151)
Dividend income	-
Dividend expense on short securities	-
	<u>28,842</u>
<i>Realised and unrealised (loss)/gain on financial assets and liabilities at fair value through profit or loss</i>	
Net realised (loss)/gain on investments	31,196
Net realised gain/(loss) on foreign currency	(463,589)
Total net realised (loss)/gain	<u>(432,393)</u>
Movement in net unrealised (loss)/gain on investments	(290,618)
Movement in net unrealised (loss)/gain on foreign currency	(251)
Total net movement in unrealised (loss)/gain	<u>(290,869)</u>
Net (loss)/gain on financial assets and liabilities at fair value through profit or loss	<u>(694,420)</u>

** Man GLG RI Sustainable Credit Opportunities commenced its operations on 14 June 2022.

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

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

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

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

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

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

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

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

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

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

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

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

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

8. Related party transactions

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

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 during the period ended 30 June 2022, with the exception of one Subscriber Shares held by Man Asset Management (Ireland) Limited in a nominee capacity. Man Asset Management (Ireland) Limited is a related party through its holding of the Subscriber Share in the Fund. John Morton, a director of the Fund, holds the second Subscriber Share.

During the period Samantha McConnell, Ronan Daly and Bronwyn Wright earned Directors’ fee of €7,500 each. John Morton has elected to waive his Directors’ fee as he is the CEO and a director of Man Asset Management (Ireland) Limited, the Manager of the Fund.

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

GLG Partners LP, GLG LLC, AHL Partners LLP, Numeric Investors LLC and Man Solutions Limited - the Investment Managers of the Portfolios, Man Asset Management (Ireland) Limited - the Manager of the Fund, Man Investments AG - the Distributor in relation to the Portfolios are indirect wholly-owned subsidiaries of Man Group plc and all subsidiaries of Man Group plc are related parties.

Man GLG Alpha Select Alternative, Man GLG European Equity Alternative, Man GLG European Mid-Cap Equity Alternative, Man GLG Innovation Equity Alternative, Man GLG Credit Multi-Strategy Alternative, Man GLG Event Driven Alternative, Man GLG Consumer Equity Alternative, Man GLG Japan Equity Alternative, Man GLG US Equity Extended, Man GLG Asia Pacific (ex-Japan) Equity Alternative, Man GLG Convertible Arbitrage Alternative, Man GLG RI Global Sustainable Growth Alternative and Man GLG RI Sustainable Energy Transition Alternative make payments to a Research Payment Account operated by the Investment Manager and its affiliates under the rules of the Investment Manager’s regulator, the purpose of which is to pay Research Service Providers for services provided from which each Portfolio benefits. During the period ended 30 June 2022, Man GLG Alpha Select Alternative, Man GLG European Equity Alternative, Man GLG European Mid-Cap Equity Alternative, Man GLG Innovation Equity Alternative, Man GLG Credit Multi-Strategy Alternative, Man GLG Event Driven Alternative, Man GLG Global Consumer Equity Alternative, Man GLG Japan Equity Alternative, Man GLG US Equity Extended, Man GLG Asia Pacific (ex-Japan) Equity Alternative, Man GLG Convertible Arbitrage Alternative, Man GLG RI Global Sustainable Growth Alternative and Man GLG RI Sustainable Energy Transition Alternative made payments to the amount of £666,941 (30 June 2021: £482,697), €119,788 (30 June 2021: €304,522), €73,752 (30 June 2021: €122,053), US\$298,095 (30 June 2021: US\$234,773), US\$2,665 (30 June 2021: US\$4,056), US\$349,205 (30 June 2021: US\$170,186), US\$Nil (30 June 2021: US\$13,428), ¥Nil (30 June 2021: ¥1,601,363), US\$Nil (30 June 2021: US\$22,541), US\$3,332 (30 June 2021: US\$77,334), US\$12,150 (30 June 2021: US\$248), US\$2,735 (30 June 2021: US\$293) and €6,171 (30 June 2021: €204) respectively.

Man Group Operations Limited pays for certain operating fees and expenses centrally on behalf of the Fund, which are then periodically recharged back to the Fund. Outstanding recharges as at 30 June 2022 amount to US\$728,934 and have been included within accrued expenses and other liabilities.

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

	Type of fees /(income)	Total fees /(income) US\$	Fees payable /(receivable) US\$
30 June 2022			
Related party			
Man Asset Management (Ireland) Limited	Management fees	53,763,817	8,357,399
Man Asset Management (Ireland) Limited	Performance fees	16,757,034	14,939,331
Man Asset Management (Ireland) Limited	Administration fees*	19,895,739	19,552,423
Man Asset Management (Ireland) Limited	Expense reimbursement	(9,182,988)	(4,644,018)
Man Group Operations Limited	Operating fees and expenses	-	728,934
Directors	Directors' fees	28,548	-
31 December 2021			
Related party			
Man Asset Management (Ireland) Limited	Management fees	102,205,691	9,787,869
Man Asset Management (Ireland) Limited	Performance fees	41,944,245	41,795,033
Man Asset Management (Ireland) Limited	Administration fees*	38,491,304	10,923,753
Man Asset Management (Ireland) Limited	Expense reimbursement	(17,902,298)	(4,863,442)
Directors	Directors' fees	53,176	-

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

Administration fees and expense reimbursement are included in accrued expenses and other liabilities and other assets respectively in the unaudited statement of financial position.

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

8. Related party transactions (continued)

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

As at 30 June 2022 and 31 December 2021 entities affiliated with Man Group plc owned Redeemable Participating Shares as detailed below:

Portfolio	Redeemable Participating Shares	
	30 June 2022	31 December 2021
Man GLG Alpha Select Alternative	36,112	29,678
Man GLG European Equity Alternative	339,080	160
Man AHL Multi Strategy Alternative	266	1,225
Man AHL TargetRisk	1,761,775	2,073,570
Man GLG European Mid-Cap Equity Alternative	4,079	818
Man GLG Global Emerging Markets Debt Total Return	10,525	17,274
Man GLG Innovation Equity Alternative	20,249	26,602
Man Alternative Style Risk Premia	2,155	4,390
Man AHL Active Balanced	6,064,716	6,671,461
Man GLG High Yield Opportunities	48,088	48,845
Man GLG Credit Multi-Strategy Alternative	276,619	278,926
Man GLG Event Driven Alternative	483,352	285,080
Man GLG Global Debt Total Return	100,030	100,030
Man GLG High Yield Opportunities DE	10	10
Man AHL TargetRisk Moderate	102,326	200,020
Man GLG Asia Pacific (ex-Japan) Equity Alternative	55,879	174,533
Man AHL Target Growth Alternative	704,450	928,774
Man GLG Convertible Arbitrage Alternative	232,859	50
Man GLG RI Global Sustainable Growth Alternative	126,171	125,311
Man GLG RI Sustainable Energy Transition Alternative	100,030	100,030
Man AHL Global Bond	30	30
Man GLG Senior Secured Opportunities	200,040	n/a
Man GLG European High Yield Opportunities	200,040	n/a
Man GLG RI Sustainable Credit Opportunities	40	n/a

9. Exchange rates

The following exchange rates were used to translate foreign currency assets and liabilities in Man AHL Multi Strategy Alternative, Man AHL TargetRisk, Man GLG Global Emerging Markets Debt Total Return, Man GLG Innovation Equity Alternative, Man Alternative Style Risk Premia, Man AHL Active Balanced, Man GLG Credit Multi-Strategy Alternative, Man GLG Event Driven Alternative, Man GLG Global Debt Total Return, Man AHL TargetRisk Moderate, Man GLG Asia Pacific (ex-Japan) Equity Alternative, Man AHL Target Growth Alternative, Man GLG Convertible Arbitrage Alternative, Man GLG RI Global Sustainable Growth Alternative and Man AHL Global Bond at 30 June 2022:

US\$1 = AUD1.45412	US\$1 = DKK7.11238	US\$1 = KRW1,250.00000	US\$1 = RON4.73037
US\$1 = BRL5.23013	US\$1 = €0.95648	US\$1 = MXN20.16129	US\$1 = RUB54.64481
US\$1 = CAD1.28999	US\$1 = £0.82338	US\$1 = MYR4.40723	US\$1 = SEK10.24590
US\$1 = CHF0.95730	US\$1 = HKD7.84929	US\$1 = NOK9.88142	US\$1 = SGD1.39179
US\$1 = CLP909.09091	US\$1 = HUF384.61538	US\$1 = NZD1.60823	US\$1 = THB35.33569
US\$1 = CNH6.70241	US\$1 = IDR10,000.00000	US\$1 = PEN3.80084	US\$1 = TRY16.69449
US\$1 = CNY6.69344	US\$1 = ILS3.50263	US\$1 = PHP54.94505	US\$1 = TWD29.76190
US\$1 = COP5,000.00000	US\$1 = INR78.74016	US\$1 = PLN4.49640	US\$1 = ZAR16.39344
US\$1 = CZK23.64066	US\$1 = JPY135.13514		

9. Exchange rates (continued)

The following exchange rates were used to translate foreign currency assets and liabilities in Man GLG European Equity Alternative, Man GLG European Mid-Cap Equity Alternative, Man GLG High Yield Opportunities, Man GLG High Yield Opportunities DE, Man GLG RI Sustainable Energy Transition Alternative, Man GLG Senior Secured Opportunities, Man GLG European High Yield Opportunities and Man GLG RI Sustainable Credit Opportunities at 30 June 2022:

€1 = AED3.84093	€1 = DKK7.43599	€1 = KWD0.32086	€1 = SAR3.92308
€1 = AUD1.52028	€1 = EGP19.65226	€1 = MXN21.07863	€1 = SEK10.71209
€1 = BRL5.46810	€1 = £0.86084	€1 = MYR4.60776	€1 = SGD1.45512
€1 = CAD1.34868	€1 = HKD8.20643	€1 = NOK10.33103	€1 = THB36.94347
€1 = CHF1.00086	€1 = HUF402.11544	€1 = NZD1.68140	€1 = TRY17.45409
€1 = CLP950.45470	€1 = IDR10,455.00167	€1 = PHP57.44506	€1 = TWD31.11607
€1 = CNY6.99799	€1 = JPY141.28381	€1 = PLN4.70099	€1 = US\$1.04550
€1 = COP5,227.50084	€1 = KRW1,306.87521	€1 = RUB57.13116	€1 = ZAR17.13934
€1 = CZK24.71631			

The following exchange rates were used to translate foreign currency assets and liabilities in the Man GLG Alpha Select Alternative at 30 June 2022:

£1 = CHF1.16265	£1 = HKD 9.53301	£1 = US\$ 1.21450
£1 = € 1.16165	£1 = NOK12.00104	£1 = SEK12.44371

The following exchange rates were used to translate foreign currency assets and liabilities in Man AHL Multi Strategy Alternative, Man AHL TargetRisk, Man GLG Global Emerging Markets Debt Total Return, Man GLG Innovation Equity Alternative, Man Alternative Style Risk Premia, Man AHL Active Balanced, Man GLG Credit Multi-Strategy Alternative, Man GLG Event Driven Alternative, Man GLG Global Debt Total Return, Man GLG Global Consumer Equity Alternative, Man GLG US Equity Extended, Man AHL TargetRisk Moderate, Man GLG Asia Pacific (ex-Japan) Equity Alternative, Man AHL Target Growth Alternative, Man GLG Convertible Arbitrage Alternative, Man GLG RI Global Sustainable Growth Alternative and Man AHL Global Bond at 31 December 2021:

US\$1 = AUD1.37533	US\$1 = DKK6.54022	US\$1 = KRW1,250.00000	US\$1 = RON4.35161
US\$1 = BRL5.57103	US\$1 = €0.87935	US\$1 = MXN20.44990	US\$1 = RUB75.18797
US\$1 = CAD1.26310	US\$1 = £0.73828	US\$1 = MYR4.16667	US\$1 = SEK9.04977
US\$1 = CHF0.91116	US\$1 = HKD7.79423	US\$1 = NOK8.81834	US\$1 = SGD1.34807
US\$1 = CLP833.333331	US\$1 = HUF322.58065	US\$1 = NZD1.46049	US\$1 = THB33.44482
US\$1 = CNH6.35728	US\$1 = IDR10,000.00000	US\$1 = PEN3.99042	US\$1 = TRY13.28021
US\$1 = CNY6.37349	US\$1 = ILS3.11236	US\$1 = PHP51.02041	US\$1 = TWD27.70083
US\$1 = COP5,000.00000	US\$1 = INR74.074070	US\$1 = PLN4.03063	US\$1 = ZAR15.94896
US\$1 = CZK21.83406	US\$1 = JPY114.94253		

The following exchange rates were used to translate foreign currency assets and liabilities in, Man GLG European Equity Alternative, Man GLG European Mid-Cap Equity Alternative, Man GLG High Yield Opportunities, Man GLG High Yield Opportunities DE and Man GLG RI Sustainable Energy Transition Alternative at 31 December 2021:

€1 = AED4.17628	€1 = DKK7.43754	€1 = KWD0.34372	€1 = SEK10.29140
€1 = AUD1.56402	€1 = EGP17.85243	€1 = MYR4.73833	€1 = SGD1.53303
€1 = BRL6.33538	€1 = £0.83957	€1 = MXN23.25562	€1 = SAR4.26877
€1 = CAD1.43640	€1 = HKD8.86360	€1 = NOK10.02822	€1 = THB38.03344
€1 = CHF1.03617	€1 = HUF366.83871	€1 = NZD1.66087	€1 = TRY15.10226
€1 = CLP947.66667	€1 = IDR11,372.00000	€1 = PHP58.02041	€1 = TWD31.50139
€1 = CNY7.24793	€1 = JPY130.71264	€1 = PLN4.58364	€1 = US\$1.13720
€1 = COP5686.00000	€1 = KRW1421.50000	€1 = RUB85.50376	€1 = ZAR18.13716
€1 = CZK24.82969			

The following exchange rates were used to translate foreign currency assets and liabilities in Man GLG Alpha Select Alternative at 31 December 2021:

£1 = CHF1.23417	£1 = HKD10.55729	£1 = US\$1.35450
£1 = €1.19108	£1 = NOK11.94444	£1 = SEK12.25792

The following exchange rates were used to translate foreign currency assets and liabilities in Man GLG Japan Equity Alternative at 31 December 2021:

¥1 = €0.00765	¥1 = US\$0.00870
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10. Net asset valuation comparison

	Outstanding	Net Asset Value per Share as at			Net Assets as at		
	Shares as at	30-Jun-2022	31-Dec-2021	30-Dec-2020	30-Jun-2022	31-Dec-2021	30-Dec-2020
<i>Man GLG Alpha Select Alternative</i>							
DL GBP	17,062	164.71	159.15	147.04	2,810,151	2,300,937	2,121,732
DL H EUR	194,606	150.49	146.30	135.93	29,311,177	28,642,400	18,882,985
DL H USD	46,160	165.91	160.43	148.13	7,658,221	5,406,442	5,097,844
DN H USD	31,514	105.58	102.26	-	3,327,381	3,222,572	-
DNY H EUR	523,816	115.80	112.84	105.27	60,655,660	35,788,773	17,625,569
IL GBP	426,652	176.54	170.07	156.21	75,319,077	68,192,027	74,984,712
IL GBP Dist	1,277,679	126.14	121.85	114.00	161,165,293	165,227,240	152,979,408
IL H EUR	2,783,225	161.66	156.69	144.67	449,926,909	444,245,300	489,096,998
IL H EUR Dist	23,823	120.90	117.44	110.33	2,880,169	2,776,432	2,142,340
IL H SEK	640	146.84	142.04	130.73	93,981	90,912	83,672
IL H USD	920,433	179.04	172.62	158.49	164,793,548	155,148,077	162,633,524
IL H USD Dist	85,783	130.56	125.89	117.63	11,200,182	11,240,118	19,253,261
IL U GBP	79,485	153.06	147.46	135.44	12,166,214	11,520,450	15,234,347
IN GBP	738,148	111.63	107.80	-	82,400,257	42,719,416	-
IN H CHF	130,449	111.33	108.14	-	14,522,607	9,291,240	-
IN H EUR	6,163,228	118.04	114.53	105.98	727,525,397	640,155,502	200,575,785
IN H SEK	1,220,347	116.94	113.28	104.55	142,708,961	128,629,087	76,164,961
IN H USD	205,616	122.10	118.09	108.63	25,105,674	12,291,893	8,167,433
<i>Man GLG European Equity Alternative</i>							
DN EUR	60,626	109.06	113.70	111.62	6,612,107	7,289,562	10,890,531
DN H CHF	24,422	102.85	107.44	105.62	2,511,745	2,650,636	2,965,456
DN H GBP	1,831	115.17	119.27	116.14	210,890	273,705	264,745
DN H NOK	163	122.93	127.42	125.17	20,077	20,811	7,229,144
DN H SEK	91	111.89	116.44	113.64	10,147	10,253	249,890
DN H USD	38,208	123.44	127.95	125.08	4,716,177	5,085,198	6,987,944
DN U EUR	10	96.42	100.06	97.01	964	1,001	970
IMU H GBP	257,263	98.74	100.88	-	25,403,137	25,240,565	-
IN EUR	682,012	117.71	122.25	119.22	80,276,747	94,260,693	124,394,942
IN H GBP	4,148	125.30	129.29	125.63	519,701	297,128	289,677
IN H SEK	8,028	110.03	114.15	111.33	883,237	916,309	1,006,662
IN H USD	196,018	129.14	133.35	129.56	25,313,488	30,989,161	30,539,188
INU EUR	294	96.46	99.78	96.90	28,388	50,542,960	49,322,758
INU H USD	10	105.92	108.77	104.83	1,059	1,088	1,048
INZ EUR	-	-	-	106.39	-	-	1,957,434
INZ EUR Dist	-	-	-	89.09	-	-	766,204
INZ H CHF Dist	267	76.22	85.47	87.77	20,386	22,859	245,781
INZ H GBP Dist	217	81.19	90.54	92.32	17,594	19,621	220,279
INZ H USD	320	115.53	118.79	114.62	36,970	88,630	1,486,691
XXN EUR	10	104.74	108.37	105.23	1,047	1,084	1,052
XXN H USD	10	105.25	108.30	105.73	1,052	1,083	1,057
<i>Man AHL Multi Strategy Alternative</i>							
DN USD	301	102.70	98.99	101.84	30,903	26,405	1,005,405
DN H EUR	557	93.09	90.25	93.81	51,825	50,241	334,889
DN H GBP	-	-	90.14	93.11	-	103,991	214,832
IN USD	11,084	108.17	103.88	106.07	1,198,979	1,214,256	2,789,518
IN H EUR	190,481	93.75	90.55	93.37	17,857,708	39,381,472	67,661,929
IN H GBP	15,854	100.76	96.65	99.08	1,597,423	1,352,665	1,523,658
IN H SEK	395,854	94.79	91.30	94.01	37,524,006	39,043,536	40,988,140
<i>Man AHL TargetRisk</i>							
D USD	964,250	142.50	167.89	147.85	137,407,556	202,786,672	165,707,545
D H CHF	276,276	121.75	144.81	129.08	33,636,322	41,183,295	25,689,393
D H EUR	2,465,379	127.86	151.83	135.02	315,229,058	381,116,956	129,448,852
D H GBP	45,801	100.38	118.62	104.91	4,597,400	5,705,009	2,155,623
D H SEK	25,137	128.12	151.94	135.05	3,220,623	3,694,836	1,989,396
D H SGD	32,132	102.69	121.11	106.80	3,299,544	3,055,140	1,631,872
DJ USD	161,137	85.36	101.32	-	13,755,027	16,433,943	-
DRV USD	45,733	83.18	98.13	-	3,804,137	4,702,370	-

10. Net asset valuation comparison (continued)

	Outstanding	Net Asset Value per Share as at			Net Assets as at		
	Shares as at	30-Jun-2022	31-Dec-2021	30-Dec-2020	30-Jun-2022	31-Dec-2021	30-Dec-2020
<i>Man AHL TargetRisk (continued)</i>							
DU USD Dist	117,394	90.62	109.47	-	10,638,100	9,211,916	-
DU H HKD Dist	10	89.10	108.56	-	891	1,086	-
DU H SGD Dist	10	90.38	109.31	-	904	1,093	-
DV USD	1,072,606	105.34	124.26	109.70	112,996,589	102,765,471	13,106,872
DW USD	216,599	84.22	99.60	-	18,242,516	9,898,460	-
I USD	4,768,054	173.98	204.22	178.49	829,531,913	960,252,188	513,438,229
I H AUD	8,552	103.54	122.42	107.70	885,485	1,029,414	774,686,478
I H (BRL) USD	537,825	84.57	89.40	82.28	45,486,207	77,566,186	24,320,442
I H CHF	385,765	129.18	153.09	135.43	49,831,791	83,504,566	65,883,872
I H EUR	7,932,190	138.46	163.78	144.55	1,098,307,826	1,544,098,548	865,236,789
I H GBP	4,759,831	140.91	165.91	145.64	670,727,497	767,958,565	305,825,089
I H JPY	1,600,902	12,130.28	14,309.62	12,567.67	19,419,396,925	25,013,624,242	25,981,591,136
I H SEK	50	132.79	156.90	138.62	6,640	7,845	6,931
I H SGD	81,715	103.45	121.56	106.40	8,453,570	9,854,512	8,060,245
INU USD	4,380,466	134.53	157.59	137.16	589,321,757	733,979,872	680,328,205
INU H CHF	150,878	102.01	120.64	106.29	15,391,664	18,689,434	17,295,371
INU H EUR	633,410	99.15	117.03	102.86	62,804,104	74,190,752	74,128,724
INU H GBP	173,557	103.67	121.80	106.47	17,992,365	21,466,985	20,697,622
IV USD	294,137	107.45	126.28	110.65	31,604,848	37,186,573	5,928,584
<i>Man GLG European Mid-Cap Equity Alternative</i>							
DN EUR	10,793	101.04	107.06	100.87	1,090,516	1,023,171	3,499,316
DN H USD	9	118.84	125.22	117.87	1,046	38,450	213,835
DNY EUR	1,544	98.36	104.36	98.77	151,862	312,237	646,871
IN EUR	599,413	109.58	115.69	108.39	65,684,332	75,878,410	201,112,501
INF EUR	114,788	111.27	117.47	109.91	12,772,624	12,659,649	51,399,524
INF H GBP	731	115.21	120.83	112.54	84,216	88,326	2,916,271
INF H USD	104	123.10	129.38	120.47	12,816	13,470	12,543
IN H GBP	995	118.96	124.80	116.82	118,397	30,035	4,335,620
IN H SEK	50	105.50	110.90	102.94	5,275	5,545	5,147
IN H USD	3,270	124.87	131.02	122.60	408,330	857,344	9,942,497
<i>Man GLG Global Emerging Markets Debt Total Return</i>							
D USD	64,668	109.29	105.09	106.06	7,067,579	6,854,159	7,885,669
D H CHF	1,480	90.78	87.80	89.51	134,348	278,332	589,422
D H EUR	8,486	97.68	94.30	95.89	828,891	751,409	2,144,790
D H GBP	2,565	104.66	100.40	101.34	268,459	257,523	286,288
D H NOK	50	103.54	99.18	99.70	5,177	4,959	4,985
DL USD	2,226	102.34	98.28	98.95	227,843	275,737	643,704
DL H EUR	2,670	97.36	94.03	95.38	259,942	186,360	303,473
DMF USD	39,011	106.06	101.85	102.54	4,137,384	4,985,158	11,049,546
DMF H EUR	505	94.41	91.06	92.36	47,692	45,999	46,658
DR USD Dist	19,577	103.88	99.52	99.69	2,033,677	2,228,984	12,796,655
DY H EUR	11,848	91.69	88.62	90.31	1,086,388	121,037	179,727
I USD	1,249,042	114.32	109.52	109.70	142,788,536	157,031,491	150,302,203
I USD Dist	375,962	104.54	100.15	100.32	39,304,484	37,888,932	31,245,122
I H AUD	1,250,000	105.43	100.99	101.25	131,792,377	227,534,589	228,119,331
I H CHF	58,808	96.71	93.20	94.26	5,687,448	6,126,715	141,394
I H EUR	597,649	102.36	98.50	99.41	61,174,694	68,538,658	69,557,516
I H EUR Dist	594,000	98.49	94.78	95.65	58,504,596	56,299,906	56,816,285
I H GBP	28,007	109.16	104.33	104.51	3,057,343	2,980,850	779,826
I H SEK	50	104.85	100.45	100.65	5,243	5,023	5,033
IL USD	428	114.32	109.93	109.91	48,913	1,099	1,099
IL H EUR	116,082	101.37	97.86	98.47	11,767,558	595,488	595,742
IMF USD	209,337	115.05	110.23	110.15	24,084,035	15,295,536	13,269,540
IMF USD Dist	5,527	105.59	101.20	101.12	583,620	52,440,404	53,341,020
IMF H EUR	2,707,963	100.59	96.68	97.31	272,391,187	260,315,295	359,341,014
IMF H EUR Dist	1,492,502	101.16	97.21	97.83	150,977,014	145,291,450	217,274,007
IMF H GBP Dist	1,746	104.52	99.79	99.73	182,410	163,092	176,487

10. Net asset valuation comparison (continued)

	Outstanding	Net Asset Value per Share as at			Net Assets as at		
	Shares as at	30-Jun-2022	31-Dec-2021	30-Dec-2020	30-Jun-2022	31-Dec-2021	30-Dec-2020
<i>Man GLG Innovation Equity Alternative</i>							
DN USD	207,242	119.83	125.67	131.22	24,834,658	34,381,444	45,280,566
DN H CHF	24,150	108.52	114.66	120.99	2,620,784	4,182,278	3,432,441
DN H EUR	76,298	109.43	115.52	121.68	8,349,230	11,540,041	12,442,786
DN H SEK	1,750	111.20	117.18	123.10	194,605	744,115	2,043,543
DNF USD	-	-	101.59	105.50	-	4,927,941	5,532,096
DNF H EUR	6,250	103.64	109.15	114.37	647,721	1,315,754	1,588,224
IN USD	923,040	124.59	130.18	134.92	115,004,681	132,718,648	137,429,374
INF USD	19,068	125.45	130.74	134.95	2,392,072	3,223,828	6,733,426
INF H EUR	180,960	116.40	122.12	127.00	21,063,294	29,076,851	34,781,313
INF H GBP	3,772	120.07	125.16	129.39	452,972	543,996	835,372
IN H CHF	1,251	112.22	118.16	123.69	140,392	629,819	3,408,891
IN H EUR	343,160	113.04	118.91	124.38	38,792,505	156,487,756	285,020,295
IN H GBP	176,978	118.68	124.04	128.99	21,003,102	45,456,673	59,965,633
IN H SEK	50	114.12	119.87	125.06	5,706	65,764,402	51,148,015
INU H EUR	10	106.87	112.33	116.90	1,069	1,123	1,169
INU H GBP	337	115.01	120.03	124.35	38,713	6,757	55,686
XN H EUR	1,989,395	91.44	96.09	-	181,903,947	170,762,739	-
<i>Man Alternative Style Risk Premia</i>							
D USD	1,845	97.58	94.05	85.61	180,074	383,784	802,381
D H DKK	34,765	93.16	90.45	83.18	3,238,769	3,862,196	192,028,093
D H EUR	82	96.12	93.24	85.71	7,901	7,396	6,627
D H NOK	5,150	96.03	92.53	84.58	494,568	476,581	435,640
D H SEK	2,903	94.34	91.32	83.85	273,893	318,844	3,572,912
I USD	10	105.93	101.54	91.71	1,059	1,015	1,906,507
I H AUD	193,002	100.73	97.01	88.05	19,442,762	15,785,320	13,541,205
I H CHF	-	-	-	79.76	-	-	811,893
I H DKK	41,171	112.61	108.88	99.27	4,636,647	10,582,643	4,964
I H EUR	1,084,335	96.48	93.29	85.13	104,624,321	118,438,057	92,639,566
I H GBP	1,575,101	100.86	96.84	87.83	158,872,063	182,841,265	206,960,350
I H JPY	22,397	9,102.65	8,765.70	7,951.40	203,868,475	220,006,459	5,464,639,360
I H NZD	110,420	111.53	106.80	96.72	12,316,232	12,279,837	11,120,476
I H SEK	50	98.08	94.59	85.94	4,905	4,731	217,971
INU H EUR	-	-	90.04	82.39	-	5,128,557	15,773,611
INU H GBP	-	-	112.73	-	-	12,655,558	-
INU USD	288,497	101.69	98.05	89.01	29,339,400	49,672,245	109,374,175
<i>Man AHL Active Balanced</i>							
DV USD	13,077	78.74	97.49	-	1,029,697	1,274,782	-
I H EUR	10	114.18	141.54	131.86	1,142	1,415	1,319
I H GBP	10	118.16	145.57	134.98	1,182	1,456	1,350
I H JPY	5,854,914	11,493.59	14,240.94	13,218.50	67,293,990,197	95,007,420,132	162,361,144,806
I H USD	209,781	121.10	149.15	137.83	25,404,576	94,436,886	111,918,094
<i>Man GLG High Yield Opportunities</i>							
D EUR	108,761	120.47	136.41	123.99	13,102,392	10,026,329	3,664,927
D H CHF	13,528	91.36	103.60	-	1,235,903	1,654,731	-
D H SGD Dist	5,053	90.16	-	-	455,577	-	-
D H USD Dist	193,917	89.47	102.72	-	17,349,692	134,559	-
DV H USD	12,624	133.70	150.54	135.79	1,687,843	696,101	1,358
DY H USD Dist	10	92.39	-	-	924	-	-
I EUR	909,681	123.48	139.30	125.67	112,329,933	70,567,318	9,865,677
I EUR Dist	369,345	88.68	102.10	-	32,755,272	31,595,598	-
I H (BRL) EUR	23,906	111.88	103.55	-	2,674,505	2,174,538	-
I H CHF	42,059	91.34	103.20	-	3,841,755	1,362,646	-
I H GBP	138,306	126.31	141.77	127.23	17,469,252	20,092,148	38,016,034
I H USD	4,156,896	130.85	146.68	131.43	543,928,801	413,288,208	8,592,558

10. Net asset valuation comparison (continued)

	Outstanding	Net Asset Value per Share as at			Net Assets as at		
	Shares as at 30-Jun-2022	30-Jun-2022	31-Dec-2021	30-Dec-2020	30-Jun-2022	31-Dec-2021	30-Dec-2020
<i>Man GLG High Yield Opportunities (continued)</i>							
I H USD Dist	15,988	123.03	140.79	131.28	1,967,034	1,331,996	817,998
IF EUR	16,979	117.34	132.18	118.89	1,992,397	2,251,783	2,578,498
IF H GBP	607,221	121.01	135.64	121.36	73,482,540	113,163,827	101,435,770
IF H GBP Dist	100,002	105.00	120.09	112.04	10,500,341	16,404,215	44,931,173
IF H GBP G-Dist	66,754	104.90	120.11	112.23	7,002,684	8,190,385	7,011,288
ILU H GBP G-Dist	181,059	109.28	124.79	116.99	19,786,981	22,595,122	21,182,683
I V H USD	27,123	134.83	151.32	135.97	3,657,107	3,794,933	801
<i>Man GLG Credit Multi-Strategy Alternative</i>							
DN H EUR	10	106.64	107.29	107.07	1,066	1,073	1,071
IN USD	54,633	111.66	111.69	110.89	6,100,250	6,359,484	5,696,819
IN H EUR	235,801	107.03	107.65	107.63	25,237,821	25,384,424	23,884,223
IN H SEK	50	110.46	110.40	109.31	5,523	5,520	5,466
INU H GBP	10	107.17	107.46	107.23	1,072	1,075	1,072
<i>Man GLG Event Driven Alternative</i>							
DN USD	108,409	115.76	117.65	111.36	12,549,096	14,597,608	479,334
DN H CHF	21,334	98.99	101.36	-	2,111,824	2,220,709	-
DN H EUR	313,831	112.45	115.02	109.57	35,290,189	33,210,904	6,592,960
DNFY H EUR	12,565	115.28	117.71	111.93	1,448,459	1,428,418	1,533,387
DNFY USD	32,162	119.00	120.79	114.12	3,827,178	4,126,604	4,634,210
IN H CHF	73,301	99.73	101.72	-	7,310,281	6,801,793	-
IN H EUR	3,376,925	117.05	119.31	112.96	395,277,588	408,180,500	212,215,575
IN H GBP	161,187	118.81	120.25	113.29	19,150,889	30,150,587	5,228,051
IN H SEK	83,272	118.16	120.18	113.59	9,839,716	10,007,573	5,680
IN USD	567,319	121.17	122.70	115.47	68,743,909	75,013,821	8,132,970
INF H EUR	214,685	118.15	120.08	113.24	25,365,937	25,996,744	4,801,771
INF USD	61,775	121.51	122.73	115.03	7,506,388	7,587,213	6,385,603
IU USD	145,116	132.63	133.63	122.63	19,246,858	21,294,300	19,650,929
INU H EUR	2,651,568	111.74	113.69	107.46	296,278,469	194,926,677	51,758,976
INXX H EUR	27,882	10,452.50	10,646.80	10,084.40	291,427,289	302,380,763	1,008
<i>Man GLG Global Debt Total Return</i>							
I C EUR	10	99.94	101.28	98.63	999	1,013	986
I C USD	100,000	94.52	104.21	109.44	9,451,922	10,420,977	12,932,191
I H CHF	760	85.33	94.96	100.99	64,847	72,171	1,294,140
I H EUR	2,260	85.80	95.22	101.03	193,900	195,197	10,304,602
<i>Man GLG High Yield Opportunities DE</i>							
I EUR	375,020	103.35	118.53	112.85	38,758,219	1,265,664	1,129
I EUR Dist	954,015	91.57	107.43	107.07	87,361,426	163,155,908	107,717,062
ILU EUR G Dist	3,174,758	89.35	104.85	105.00	283,679,585	332,888,576	115,505,423
<i>Man GLG Global Consumer Equity Alternative</i>							
DN H EUR	-	-	-	118.03	-	-	1,180
IN USD	-	-	-	119.82	-	-	15,455,491
IN H EUR	-	-	-	118.80	-	-	1,188
INF USD	-	-	-	119.80	-	-	1,198
<i>Man GLG Japan Equity Alternative</i>							
IN H EUR	-	-	-	100.09	-	-	4,995,897
IN H USD	-	-	-	101.11	-	-	15,165,963
INF H EUR	-	-	-	100.81	-	-	66,010
<i>Man GLG US Equity Extended</i>							
IM USD	-	-	-	109.83	-	-	1,098
IM C EUR	-	-	-	105.34	-	-	1,053
IM C GBP	-	-	-	103.77	-	-	1,014
IMF C EUR	-	-	-	105.45	-	-	1,054
IU C GBP	-	-	-	102.65	-	-	53,211,214

10. Net asset valuation comparison (continued)

	Outstanding Shares as at 30-Jun-2022	Net Asset Value per Share as at			Net Assets as at		
	30-Jun-2022	30-Jun-2022	31-Dec-2021	30-Dec-2020	30-Jun-2022	31-Dec-2021	30-Dec-2020
<i>Man AHL TargetRisk Moderate</i>							
D USD	120	97.66	105.38	-	11,719	65,338	-
D H CHF	1,820	91.92	99.99	-	167,299	99,993	-
D H EUR	48,741	97.49	105.92	101.25	4,751,944	5,094,788	2,710,068
I USD	104,766	100.47	108.04	101.61	10,526,077	21,872,898	20,323,777
I H CHF	37,470	97.68	105.87	-	3,660,106	3,623,984	-
I H EUR	62,503	98.74	106.87	101.40	6,171,679	4,701,193	3,772,994
<i>Man GLG Asia Pacific (ex-Japan) Equity Alternative</i>							
IN USD	55,839	105.21	103.76	100.00	5,874,784	18,104,749	7,999,703
IN H EUR	166,814	103.91	103.16	100.01	17,333,743	672,942	1,000
IN H GBP	10	105.46	103.73	100.00	1,055	1,037	1,000
INF USD	553	105.93	104.21	100.00	58,625	57,674	1,000
INF H EUR	5,876	99.69	98.90	-	585,748	989	-
IU H GBP	48,864	108.32	105.78	-	5,292,933	5,169,016	-
<i>Man AHL Target Growth Alternative</i>							
D H CHF	1,500	89.09	100.35	-	133,638	150,522	-
D H EUR	10	91.38	102.71	-	914	1,027	-
I USD	22,432	93.36	103.97	-	2,094,346	20,793,329	-
I H EUR	3,881	92.00	103.16	-	357,043	1,962,597	-
I H GBP	72,353	93.34	103.95	-	6,753,116	1,039	-
IF H GBP	10	87.57	97.47	-	876	975	-
IF H JPY	704,400	8,758.83	9,775.51	-	6,169,719,738	7,123,747,045	-
<i>Man GLG Convertible Arbitrage Alternative</i>							
IN USD	352	99.35	99.22	-	34,967	992	-
IN H EUR	63,317	97.87	98.29	-	6,197,101	5,748,031	-
IN H GBP	145	99.13	98.90	-	14,339	989	-
INF USD	3,010	99.27	98.88	-	298,793	5,164,245	-
INF H EUR	548,635	98.42	98.57	-	53,994,460	48,497,316	-
IU USD	232,333	99.55	98.89	-	23,127,766	25,523,239	-
IU H GBP	30,002	100.16	99.42	-	3,005,080	2,982,764	-
<i>Man GLG RI Global Sustainable Growth Alternative</i>							
IN USD	124,409	95.87	105.13	-	11,926,677	12,988,501	-
IN H EUR	1,733	96.52	105.23	-	167,234	182,323	-
IN H GBP	10	97.68	105.61	-	977	1,056	-
INF H EUR	10	97.53	105.62	-	975	1,056	-
IU H GBP	132,730	98.39	107.45	-	13,059,858	6,424,233	-
<i>Man GLG RI Sustainable Energy Transition Alternative</i>							
IN EUR	5,187	99.22	97.55	-	514,594	976	-
IN H GBP	10	100.73	97.81	-	1,007	978	-
IN H USD	100,000	100.65	97.83	-	10,064,746	9,783,491	-
INF EUR	10	100.52	97.85	-	1,005	978	-
<i>Man AHL Global Bond</i>							
I USD	200,000	86.17	98.87	-	17,234,905	19,773,589	-
I H EUR	7,855	85.54	98.68	-	671,887	987	-
I H GBP	10	86.24	98.92	-	862	989	-
I H JPY	10	8,571.22	9,880.42	-	85,712	98,804	-
IF H EUR	240,150	85.56	-	-	20,547,641	-	-
<i>Man GLG Senior Secured Opportunities</i>							
I EUR	10	96.06	-	-	961	-	-
I H GBP	10	96.21	-	-	962	-	-
I H USD	200,000	96.22	-	-	19,244,834	-	-
IF EUR	10	96.10	-	-	961	-	-
IF H USD	10	96.19	-	-	962	-	-

10. Net asset valuation comparison (continued)

	Outstanding	Net Asset Value per Share as at		Net Assets as at			
	Shares as at	30-Jun-2022	31-Dec-2021	30-Dec-2020	30-Jun-2022	31-Dec-2021	30-Dec-2020
<i>Man GLG European High Yield Opportunities</i>							
I EUR	10	94.91	-	-	949	-	-
I H GBP	10	94.94	-	-	949	-	-
I H USD	200,000	94.99	-	-	18,998,742	-	-
IF EUR	10	94.92	-	-	949	-	-
IF H USD	10	94.97	-	-	950	-	-
<i>Man GLG RI Sustainable Credit Opportunities</i>							
I EUR	10	97.69	-	-	977	-	-
I H GBP	133,382	97.72	-	-	13,033,609	-	-
I H USD	10	97.75	-	-	978	-	-
IF EUR	10	97.70	-	-	977	-	-
IF H USD	10	97.65	-	-	976	-	-

11. Soft commissions

In line with the introduction of revised rules in respect of the use of dealing commission as part of the implementation of the Directive 2014/65/EU on Markets in Financial Instruments and amending Directive 2004/39/EC ("MiFID II"), effective from 3 January 2018 the Investment Manager no longer pays for its investment research via dealing commission. The Investment Manager has established a research budget and the Portfolios have accrued a fee to pay for the research services independent of trade execution. The Investment Manager will share the research costs with the Portfolios based on an allocated usage basis. All transactions are placed and executed on the basis that best execution is achieved.

The Fund incurred transaction costs including equity swaps commissions which are included in the net (loss)/gain on financial assets and liabilities at fair value through profit or loss in the unaudited statement of comprehensive income.

12. Transaction costs

For the period ended 30 June 2022 and period ended 30 June 2021 the Fund incurred transaction costs, disclosed in the statement of comprehensive income as part of net (loss)/gain on financial assets and liabilities at fair value through profit or loss, as follows:

	30 June 2022	30 June 2021
Man GLG Alpha Select Alternative	£4,669,061	£2,427,268
Man GLG European Equity Alternative	€757,500	€1,040,749
Man AHL Multi Strategy Alternative	US\$36,866	US\$75,817
Man AHL TargetRisk	US\$363,700	US\$20,738
Man GLG European Mid-Cap Equity Alternative	€85,166	€121,526
Man GLG Innovation Equity Alternative	US\$188,724	US\$173,037
Man Alternative Style Risk Premia	US\$39,356	US\$80,160
Man AHL Active Balanced	US\$64,839	US\$174,108
Man GLG High Yield Opportunities	€32,709	€17
Man GLG Credit Multi-Strategy Alternative	US\$676	US\$1,137
Man GLG Event Driven Alternative	US\$815,066	US\$901,147
Man GLG Global Debt Total Return	US\$1,004	US\$545
Man GLG High Yield Opportunities DE	€3,008	€9
Man GLG Global Consumer Equity Alternative	n/a	US\$39,629
Man GLG Japan Equity Alternative	n/a	¥1,473,163
Man GLG US Equity Extended	n/a	US\$11,016
Man AHL TargetRisk Moderate	US\$1,198	US\$1,537
Man GLG Asia Pacific (ex-Japan) Equity Alternative	US\$193,794	US\$67,035
Man AHL Target Growth Alternative	US\$5,047	US\$2,355
Man GLG RI Global Sustainable Growth Alternative	US\$8,897	US\$5,665
Man GLG RI Sustainable Energy Transition Alternative	€5,845	€3,759
Man AHL Global Bond	US\$1,792	US\$155

13. Securities Financing Transactions Regulation

The Securities Financing Transactions Regulation, as published by the European Securities and Markets Authority, aims to improve the transparency of the security financing markets. Disclosures regarding exposures to Securities Financing Transactions (SFTs) will be required on all reports and accounts published.

As at 30 June 2022, certain Portfolio's engaged in securities financing transactions, refer to the unaudited reporting requirement in respect of the Securities Financing Transactions Regulation section for details.

14. Significant events during the period

Prospectus

A revised Prospectus was issued on 1 January 2022. The amendments to the Prospectus includes general updates and updates on benchmark reform and the impact on LIBOR and IBOR.

New Supplements for the Man Solutions Limited, Numeric Investors LLC, AHL Partners LLP, GLG Partners LP and GLG LLC Portfolios dated 1 January 2022 were issued to the Prospectus dated 1 January 2022.

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

A new Supplement for the GLG Partners LP Portfolios was issued on 12 May 2022 to the Prospectus dated 1 January 2022. The amendments to the Prospectus reflected the launch of three new portfolios Man GLG Senior Secured Opportunities, Man GLG European High Yield Opportunities and Man GLG RI Sustainable Credit Opportunities.

Portfolios

Man GLG Senior Secured Opportunities, Man GLG European High Yield Opportunities and Man GLG RI Sustainable Credit Opportunities commenced their operations on 18 May 2022, 9 June 2022 and 14 June 2022, respectively.

Share Class

Below is the list of share classes which were launched during the period ended 30 June 2022:

Sub Fund	Share Class	Launch Date
Man GLG High Yield Opportunities	Class D H SGD Dist	7 March 2022
Man GLG High Yield Opportunities	Class DY H USD Dist	25 April 2022
Man AHL Global Bond	Class IF H EUR	11 April 2022
Man GLG Senior Secured Opportunities	Class I EUR	18 May 2022
Man GLG Senior Secured Opportunities	Class I H GBP	18 May 2022
Man GLG Senior Secured Opportunities	Class I H USD	18 May 2022
Man GLG Senior Secured Opportunities	Class IF EUR	18 May 2022
Man GLG Senior Secured Opportunities	Class IF H USD	18 May 2022
Man GLG European High Yield Opportunities	Class I EUR	9 June 2022
Man GLG European High Yield Opportunities	Class I H GBP	9 June 2022
Man GLG European High Yield Opportunities	Class I H USD	9 June 2022
Man GLG European High Yield Opportunities	Class IF EUR	9 June 2022
Man GLG European High Yield Opportunities	Class IF H USD	9 June 2022
Man GLG RI Sustainable Credit Opportunities	Class I EUR	14 June 2022
Man GLG RI Sustainable Credit Opportunities	Class I H GBP	14 June 2022
Man GLG RI Sustainable Credit Opportunities	Class I H USD	14 June 2022
Man GLG RI Sustainable Credit Opportunities	Class IF EUR	14 June 2022
Man GLG RI Sustainable Credit Opportunities	Class IF H USD	14 June 2022

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

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

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

There were no other significant events during the period ended 30 June 2022.

15. Subsequent events since the period end

Dividends proposed for the period ended 30 June 2022 were paid on 11 July 2022.

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

16. Stock lending

The Fund may enter into stock lending programmes organised by generally recognised International Central Securities Depositories Systems provided that the programme is subject to a guarantee from the system operator. As at 30 June 2022 and 31 December 2021, the Fund has a stock lending programme in place with Bank of New York Mellon, (London Branch).

17. Dividends

On 30 June 2022 and 31 December 2021 the Directors propose the payment of dividends as per the table below:

30 June 2022

<i>Portfolio</i>	<i>Share Class</i>	<i>Dividend per share</i>
Man GLG High Yield Opportunities	Class I H USD Dist	US\$0.41
Man GLG High Yield Opportunities	Class IF H GBP G-Dist	£0.40
Man GLG High Yield Opportunities	Class IF H GBP Dist	£0.39
Man GLG High Yield Opportunities	Class ILU H GBP G-Dist	£1.33
Man GLG High Yield Opportunities	Class I EUR Dist	€0.33
Man GLG High Yield Opportunities	Class D H USD Dist	US\$0.33
Man GLG High Yield Opportunities	Class D H SGD Dist	SGD0.33
Man GLG High Yield Opportunities	Class DY H USD Dist	US\$0.54
Man GLG High Yield Opportunities DE	Class I EUR Dist	€0.39
Man GLG High Yield Opportunities DE	Class ILU EUR G Dist	€1.14
Man AHL TargetRisk	Class DU USD Dist	US\$0.38
Man AHL TargetRisk	Class DU H HKD Dist	HKD0.37
Man AHL TargetRisk	Class DU H SGD Dist	SGD0.38

31 December 2021

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

18. Reclassification of prior period comparative figures

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

19. Approval of unaudited financial statements

The Directors approved these unaudited financial statements on 24 August 2022.

Man Funds VI plc

Unaudited schedule of investments as at 30 June 2022
Man GLG Alpha Select Alternative



Financial assets at fair value through profit or loss

Nominal	Description	Fair Value £	% of Net Assets	Nominal	Description	Fair Value £	% of Net Assets	
	Equities				Equity swaps (b) (continued)			
	Germany				United Kingdom (continued)			
789,137	TUI AG	1,047,855	0.07	(659,055)	IG Group Holdings plc	922,265	0.06	
				(28,718)	IMI plc	71,567	0.00	
				1,930,894	Imperial Brands plc	1,352,942	0.08	
	Total equities	1,047,855	0.07	(648,964)	Inchcape plc	58,474	0.00	
	Equity swaps (b)			(23,772,822)	International Consolidated Airlines Group SA_JPM	5,422,826	0.33	
	Bermuda			(72,641)	International Consolidated Airlines Group SA_MSCI	6,915	0.00	
(20,371)	Conduit Holdings Limited	18,216	0.00	(278,394)	ITM Power plc	54,144	0.00	
474,093	Hiscox Limited_GS	566,886	0.03	(818,110)	ITV plc	244,571	0.02	
1,133,836	Hiscox Limited_JPM	275,273	0.02	(572,663)	John Wood Group plc_GS	450,457	0.03	
		860,375	0.05	(847,854)	John Wood Group plc_JPM	695,085	0.04	
	Germany			(882,688)	Jupiter Fund Management plc	440,267	0.03	
(686,307)	TUI AG_GS	899,332	0.06	(364,610)	Kingfisher plc_GS	295,844	0.02	
(3,566,211)	TUI AG_JPM	4,107,726	0.25	(11,000,229)	Kingfisher plc_JPM	4,239,722	0.26	
		5,007,058	0.31	(2,185,648)	Made.com Group plc	1,596,436	0.10	
	Hungary			10,429,969	Melrose Industries plc	2,078,291	0.13	
(189,193)	Wizz Air Holdings plc	564,753	0.04	(682,248)	Moneysupermarket.com Group plc	371,043	0.02	
				(41,423)	Mortgage Advice Bureau Holdings plc	48,169	0.00	
	Ireland			(2,221,285)	MSGLGELU5	19,357,339	1.19	
(668,757)	Glanbia plc	934,922	0.06	(3,253,555)	MSGLGHDG	940,603	0.06	
(1,237,836)	Greencore Group plc_GS	296,541	0.02	(2,479,122)	MSGLUKEW	17,320,882	1.07	
(4,307,354)	Greencore Group plc_JPM	1,541,099	0.09	(1,884,698)	MSGLUKHI	16,626,746	1.02	
(32,681)	Kerry Group plc_GS	589,007	0.03	(195,577)	MSGLUKLW	2,335,189	0.14	
(332,886)	Kerry Group plc_JPM	3,369,968	0.21	(947,982)	National Express Group plc	386,957	0.02	
(70,841)	Kingspan Group plc	786,919	0.05	(4,940,658)	Ninety One plc	1,671,402	0.10	
		7,518,456	0.46	(2,055,131)	Ocado Group plc	2,699,019	0.17	
	Isle of Man			(191,961)	Pearson plc	61,432	0.00	
(443,339)	Strix Group plc_GS	348,283	0.02	(62,247)	Pennon Group plc	55,379	0.00	
(281,812)	Strix Group plc_JPM	375,513	0.02	(1,405,548)	Persimmon plc	2,366,409	0.15	
		723,796	0.04	(966,105)	Pets At Home Group plc	36,618	0.00	
	Jersey			(582,602)	Primary Health Properties plc	16,042	0.00	
(241,524)	JTC plc	257,363	0.02	2,907,788	Prudential plc	487,727	0.03	
				883,072	Qinetiq Group plc	337,334	0.02	
	Switzerland			(291,080)	Reach plc	338,737	0.02	
2,414,216	Coca-Cola HBC AG	4,363,059	0.27	(7,059,108)	Rentokil Initial plc	178,596	0.01	
(689,266)	International Workplace Group Company	1,045,084	0.06	(25,561,389)	Rolls-Royce Holdings plc	2,097,987	0.13	
		5,408,143	0.33	(1,420,999)	Royal Mail plc	767,847	0.05	
	United Arab Emirates			(553,915)	Sabre Insurance Group plc	206,153	0.01	
(333,669)	Network International Holdings Limited	438,541	0.03	(1,447,917)	Sainsbury (J) plc	633,511	0.04	
				(532,893)	Schroders plc	3,027,177	0.19	
	United Kingdom			214,352	Serica Energy plc	268,155	0.02	
(1,173,773)	3i Group plc	489,565	0.03	(347,583)	Shaftesbury plc_GS	322,353	0.02	
(269,563)	Abcam plc	4,495	0.00	(99,682)	Shaftesbury plc_JPM	55,551	0.00	
(149,387)	AJ Bell plc	159,255	0.01	(870,826)	Smith & Nephew plc	890,309	0.06	
(17,472)	Alpha Fx Group plc	41,245	0.00	(2,005,772)	Smiths Group plc	379,691	0.02	
(1,309)	Anglo American plc	1,320	0.00	(14,457)	Softcat plc	6,740	0.00	
(540,306)	AO World plc	316,615	0.02	(497,953)	Spectris plc	751,324	0.05	
(2,990,847)	Ashmore Group plc	1,130,224	0.07	662,098	SSE plc	1,064,715	0.07	
(439,616)	ASOS plc	6,420,833	0.40	(1,742,901)	Standard Chartered plc	214,905	0.01	
1,101,682	Astrazeneca plc_GS	9,821,368	0.60	(21,264,704)	Standard Life Aberdeen plc	13,195,714	0.81	
6,233	Astrazeneca plc_JPM	44,389	0.00	(15,528,230)	Tesco plc	1,301,136	0.08	
23,975	Astrazeneca plc_MSCI	783,066	0.05	(1,534,590)	Travis Perkins plc	3,308,843	0.20	
(65,115)	Auction Technology Group-WI	6,094	0.00	(10,494)	Trealtt plc	23,935	0.00	
(409,298)	Aveva Group plc	603,373	0.04	2,135,837	Unilever plc	1,047,126	0.06	
(348,314)	B&M European Value Retail SA	487,902	0.03	746,470	Unite Group plc	87,346	0.01	
(512,398)	Balkavoor Group plc	185,254	0.01	(63,406)	United Utilities Group plc	16,232	0.00	
(46,501)	Barratt Developments plc	12,592	0.00	(316,396)	Volvo plc	120,783	0.01	
928,366	Beazley plc_GS	1,346,247	0.08	(665,389)	Weir Group plc	838,851	0.05	
1,166,166	Beazley plc_JPM	47,431	0.00	(5,230,807)	Wise plc	7,997,732	0.49	
(5,635,318)	Boohoo Group plc	1,975,530	0.12	(2,301,286)	WPP plc	3,700,603	0.23	
425,456	British American Tobacco plc	144,196	0.01	(36,144)	XP Power Limited	429,383	0.03	
(14,432)	Bunzl plc	1,423	0.00			186,397,187	11.46	
1,802,242	Burberry Group plc	296,575	0.02		United States			
336,556	Chemring Group plc	130,620	0.01	1,097,601	Diversified Gas & Oil plc	20,912	0.00	
(607,996)	Civitas Social Housing plc	191,420	0.01			Total equity swaps	207,196,584	12.74
(8,111)	Computacenter plc	5,869	0.00					
(413,122)	Devro plc	107,825	0.01		Futures contracts (a)			
(517,951)	DFS Furniture plc	61,015	0.00		Germany			
(12,670)	Diageo plc	20,026	0.00	(156)	Stoxx Europe 600 Index Futures September 2022	5,941	0.00	
(167,415)	Diploma plc	21,762	0.00	(380)	EURO Stoxx 50 Index Futures September 2022	142,297	0.01	
(5,543,585)	Direct Line Insurance Company	317,186	0.02			148,238	0.01	
(130,555)	discoverIE Group plc	238,231	0.01		United Kingdom			
(1,128,753)	Dixons Carphone plc_GS	586,604	0.04	(672)	FTSE 250 Index Futures September 2022	516,384	0.03	
(10,376,287)	Dixons Carphone plc_JPM	4,810,124	0.30	(3,038)	FTSE 100 Index Futures September 2022	2,965	0.00	
(1,238,247)	Dr. Martens plc-WI	728,903	0.05			519,349	0.03	
(34,576)	Dunelm Group plc	20,705	0.00					
(2,374,241)	Easyjet plc	1,729,397	0.11		Total futures contracts	667,587	0.04	
(32,448)	First Derivatives plc	56,947	0.00					
467,117	Forterra plc-WI	144,072	0.01		Government bonds			
(7,662)	FTSE 250 Index	20,217,679	1.24		United Kingdom			
(99,437)	Games Workshop Group plc	265,666	0.02	180,000,000	United Kingdom Gilt 0.50% 22/07/2022	179,967,600	11.07	
(271,713)	GB Group plc	36,511	0.00	170,000,000	United Kingdom Gilt 1.75% 07/09/2022	170,165,750	10.47	
(162,623)	Genus plc	1,644,730	0.10	140,000,000	United Kingdom Treasury Bill 0% 01/08/2022#	139,901,300	8.60	
1,314,607	Glaxosmithkline plc	662,274	0.04	50,000,000	United Kingdom Treasury Bill 0% 03/10/2022#	49,839,000	3.06	
(543,827)	Greggs plc	1,416,579	0.09	12,000,000	United Kingdom Treasury Bill 0% 05/09/2022#	11,978,100	0.74	
(208,011)	Halma plc	8,639	0.00	20,000,000	United Kingdom Treasury Bill 0% 05/12/2022#	19,858,300	1.22	
(1,635,343)	Helios Towers plc_GS	492,001	0.03	55,000,000	United Kingdom Treasury Bill 0% 08/08/2022#	54,949,950	3.38	
(2,389,477)	Helios Towers plc_JPM	1,057,668	0.07	17,600,000	United Kingdom Treasury Bill 0% 12/09/2022#	17,561,280	1.08	
(169,305)	Hill & Smith Holdings plc	535,714	0.03	50,000,000	United Kingdom Treasury Bill 0% 14/11/2022#	49,714,250	3.06	
4,607,297	HSBC Holdings plc	250,497	0.02					

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

Nominal	Description	Fair Value £	% of Net Assets
Government bonds (continued)			
United Kingdom (continued)			
40,000,000	United Kingdom Treasury Bill 0% 19/09/2022#	39,902,000	2.45
50,000,000	United Kingdom Treasury Bill 0% 19/12/2022#	49,590,750	3.05
28,300,000	United Kingdom Treasury Bill 0% 21/11/2022#	28,145,907	1.73
30,000,000	United Kingdom Treasury Bill 0% 22/08/2022#	29,958,900	1.84
170,300,000	United Kingdom Treasury Bill 0% 24/10/2022#	169,555,789	10.43
140,000,000	United Kingdom Treasury Bill 0% 25/07/2022#	139,925,100	8.61
29,000,000	United Kingdom Treasury Bill 0% 26/09/2022#	28,919,670	1.78
50,000,000	United Kingdom Treasury Bill 0% 28/11/2022#	49,666,250	3.05
100,000,000	United Kingdom Treasury Bill 0% 30/08/2022#	99,836,000	6.14
30,000,000	United Kingdom Treasury Bill 0% 31/10/2022#	29,856,600	1.84
		1,359,292,496	83.60
Total government bonds			
		1,359,292,496	83.60
Option contracts (b)			
United Kingdom			
2,043	Call on 1000 PRU LN 15 July 2022	878,490	0.05
1,407	Call on 1000 SGRO LN 15 July 2022	263,813	0.02
922	Call on 1500 MNDI LN 15 July 2022	179,790	0.01
12,168	Put on 100 IAG LN 15 July 2022	212,940	0.01
		1,535,033	0.09
Total option contracts			
		1,535,033	0.09

Man Funds VI plc

Unaudited schedule of investments as at 30 June 2022 (continued)
Man GLG Alpha Select Alternative (continued)



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

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

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised gain £	% of Net Assets
CHF14,536,401	£12,275,426	1 July 2022	3	227,921	0.01
CHF14,536,176	£12,359,946	8 July 2022	1	147,154	0.01
€1,275,832,893	£1,096,982,237	1 July 2022	33	1,366,336	0.08
€812,469	£699,245	8 July 2022	3	453	0.00
€12,791,324	£11,015,722	14 July 2022	1	3,152	0.00
£1,095,246,911	€1,271,774,627	1 July 2022	8	392,049	0.02
£1,388,040	€1,608,957	8 July 2022	16	2,407	0.00
£443,701	€514,606	14 July 2022	2	401	0.00
£11,498,134	SEK142,416,687	1 July 2022	6	54,159	0.00
£1,327	SEK16,430	8 July 2022	4	7	0.00
SEK213,487	£17,098	1 July 2022	2	58	0.00
SEK7,145	£574	8 July 2022	1	-	0.00
US\$212,006,113	£172,968,292	1 July 2022	13	1,599,543	0.10
US\$211,852,074	£172,144,072	8 July 2022	5	2,282,778	0.15
Total unrealised gain on forward currency contracts				6,076,418	0.37
Total financial assets at fair value through profit or loss - trading				1,575,815,973	96.91

Man Funds VI plc

Unaudited schedule of investments as at 30 June 2022 (continued)
Man GLG Alpha Select Alternative (continued)



Financial liabilities at fair value through profit or loss

Nominal	Description	Fair Value £	% of Net Assets	Nominal	Description	Fair Value £	% of Net Assets
	Equity swaps				Equity swaps (continued)		
	Australia				United Kingdom (continued)		
345,638	BHP Group Limited NPV	(114,038)	(0.01)	318,245	Oxford Instruments plc_JPM	(1,119,034)	(0.07)
	Ireland			(223,536)	Pearson plc	(168,553)	(0.01)
146,928	Bank of Ireland Group plc	(20,035)	(0.00)	6,497,158	Phoenix Group Holdings plc	(3,782,603)	(0.23)
58,275	C&C Group plc	(7,138)	(0.00)	1,217,302	Reckitt Benckiser Group plc	(50,342)	(0.00)
227,789	Cairn Homes plc	(2,799)	(0.00)	649,078	Redrow plc	(1,224,587)	(0.08)
2,534,617	CRH plc	(5,734,931)	(0.35)	4,989,071	Relx plc	(2,963,742)	(0.18)
(6,092)	Flutter Entertainment plc	(216)	(0.00)	1,123,108	Rio Tinto plc_GS	(7,791,321)	(0.48)
2,188,458	Glenveagh Properties plc_GS	(213,464)	(0.01)	5,415	Rio Tinto plc_JPM	(9,858)	(0.00)
429,619	Glenveagh Properties plc_JPM	(2,535)	(0.00)	(937,682)	RS Group plc	(45,512)	(0.00)
243,068	Grafton Group plc_GS	(915,707)	(0.06)	(2,308)	Russell UK Mid 150	(146,737)	(0.01)
1,666,117	Grafton Group plc_JPM	(5,690,973)	(0.35)	9,754,536	Segro plc	(16,609,363)	(1.02)
187,752	Ryanair Designated Activity Company_GS	(701,904)	(0.04)	1,209,339	Senior plc	(74,070)	(0.00)
3,270,281	Ryanair Designated Activity Company_JPM	(4,870,102)	(0.30)	226,429	Serco Group plc	(85)	(0.00)
83,199	Uniphar plc	(100,461)	(0.01)	253,128	Severn Trent plc	(561,869)	(0.03)
		(18,260,265)	(1.12)	120,099	Spirax-Sarco Eng	(1,461,685)	(0.09)
	Isle of Man			2,336,650	SSE plc	(2,893,667)	(0.18)
216,942	Kape Technologies plc	(13,555)	(0.00)	183,856	SSP Group plc	(10,783)	(0.00)
	Jersey			1,080,446	St James's Place plc	(4,735,127)	(0.29)
3,836,477	Breedon Group plc_GS	(1,337,601)	(0.08)	538,332	Strree plc	(322,051)	(0.02)
2,905,796	Breedon Group plc_JPM	(693,592)	(0.04)	29,920,382	Taylor Wimpey plc	(3,509,320)	(0.22)
		(2,031,193)	(0.12)	771,367	TI Fluid Systems plc	(1,043,711)	(0.06)
	Malta			1,105,246	Tritax Big Box REIT plc_GS	(283,946)	(0.02)
210,898	Entain plc	(1,084,333)	(0.07)	14,478,031	Tritax Big Box REIT plc_JPM	(6,295,982)	(0.39)
	Netherlands			495,167	Tyman plc	(874,890)	(0.05)
73,324	RHI Magnesita NV	(1,325,882)	(0.08)	601,141	Vesuvius plc	(1,241,421)	(0.08)
1,645,386	Shell plc	(1,991,849)	(0.12)	(18,385,949)	Vodafone Group plc	(632,520)	(0.04)
		(3,317,731)	(0.20)	197,006	Volusion Group plc	(212,078)	(0.01)
	Switzerland			615,776	Watches of Switzerland Company Limited	(370,584)	(0.02)
16,961,379	Glencore International plc	(8,108,080)	(0.50)	204,028	WH Smith plc	(206,525)	(0.01)
	United Kingdom			3,665,557	Whitbread plc	(9,801,166)	(0.60)
2,409	Associated British Foods plc	(2,124)	(0.00)	308,782	Workspace Group plc	(760,534)	(0.05)
3,260,639	Auto Trader Group plc	(746,244)	(0.05)			(134,886,088)	(8.30)
(373,983)	BAE Systems plc_GS	(1,152,714)	(0.07)		United States		
(95,368)	BAE Systems plc_JPM	(39,393)	(0.00)	150,372	Burford Capital Limited	(48,717)	(0.00)
(242,016)	Balfour Beatty plc	(2,355)	(0.00)				
8,323,497	Barclays plc	(878,559)	(0.05)		Total equity swaps	(167,864,000)	(10.32)
122,103	Bellway plc_GS	(1,436,400)	(0.09)				
41,267	Bellway plc_JPM	(61,138)	(0.00)				
(371,377)	Biffa plc	(186,230)	(0.01)				
13,324,535	BP plc	(1,650,210)	(0.10)				
8,659,143	British Land Company plc	(5,832,800)	(0.36)				
4,187	BT Group plc	(44)	(0.00)				
2,898,787	Compass Group food service company	(385,205)	(0.02)				
30,891	Computacenter plc	(118,195)	(0.01)				
(7,787,523)	Convatec Group plc	(2,770,291)	(0.17)				
(765,460)	Countryside Properties plc	(29,954)	(0.00)				
61,971	Cranswick plc	(303,626)	(0.02)				
458,134	Croda International plc	(4,907,355)	(0.30)				
263,826	Derwent Valley Holdings plc	(2,181,652)	(0.13)				
3,103,102	Diageo plc	(5,460,957)	(0.34)				
2,037,771	Elementis plc	(825,516)	(0.05)				
(261,750)	Energiean plc	(570,530)	(0.04)				
197,150	Foresight Group Holdings Limited	(68,615)	(0.00)				
862,767	Foxtons Group plc	(241,566)	(0.02)				
(1,042,853)	Frasers Group plc	(99,037)	(0.01)				
627,331	Funding Circle Holdings	(216,535)	(0.01)				
1,593,439	Grainger plc_GS	(181,945)	(0.01)				
727,602	Grainger plc_JPM	(154,047)	(0.01)				
14,721,917	Hays plc	(3,430,556)	(0.21)				
158,243	Headlam Group plc	(267,020)	(0.02)				
147,757	Howden Joinery Group plc	(79,471)	(0.01)				
420,090	Hunting plc	(170,136)	(0.01)				
852,706	lbstock plc	(190,383)	(0.01)				
5,929,764	Infoma plc	(304,919)	(0.02)				
(360)	Intercontinental Hotels Group plc	(431)	(0.00)				
1,332,930	Intermediate Capital Group plc	(5,986,806)	(0.37)				
159,922	Jd Wetherspoon plc	(720,856)	(0.04)				
1,068,644	Jet2 plc	(2,565,971)	(0.16)				
112,963	Keller Group plc	(150,833)	(0.01)				
323,416	Lancashire Holdings Limited	(289,525)	(0.02)				
6,876,656	Land Securities Group plc	(6,054,989)	(0.37)				
6,597,604	Legal & General Group plc	(763,043)	(0.05)				
24,957,023	Lloyds Banking Group plc	(816,111)	(0.05)				
(13,657)	London Stock Exchange plc	(52,258)	(0.00)				
9,898,253	Londonmetric Property plc	(2,613,240)	(0.16)				
322,628	Marks & Spencer Group plc	(29,040)	(0.00)				
212,595	Michael Page International plc	(82,770)	(0.01)				
1,953,008	Mondi plc	(3,004,459)	(0.19)				
660,604	Morgan Advanced Materials plc	(460,013)	(0.03)				
15,450	Morgan Sindall Group plc	(75,580)	(0.01)				
(38,679)	MSWDGBP	(673,015)	(0.04)				
6,953,723	National Grid plc	(4,568,451)	(0.28)				
534,414	Next plc	(973,765)	(0.06)				
243,990	Norcros plc	(150,049)	(0.01)				
364,709	On The Beach Group plc	(402,287)	(0.03)				
417,256	OSB Group plc	(40,023)	(0.00)				
107,950	Oxford Instruments plc_GS	(263,185)	(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
€373,252	£321,515	1 July 2022	6	(187)	(0.00)
€1,271,952,488	£1,095,781,959	8 July 2022	21	(379,462)	(0.02)
£12,356,235	CHF14,536,402	1 July 2022	2	(147,112)	(0.01)
£3,806,871	€4,431,517	1 July 2022	14	(8,166)	(0.00)
£680,860	€791,113	8 July 2022	7	(445)	(0.00)
£19,576,983	€22,735,826	14 July 2022	2	(8,417)	(0.00)
£2,182	SEK27,153	8 July 2022	1	-	(0.00)
£172,285,875	US\$212,006,114	1 July 2022	9	(2,281,960)	(0.15)
£27,966	US\$34,119	8 July 2022	2	(126)	(0.00)
SEK142,203,199	£11,490,665	1 July 2022	7	(63,845)	(0.00)
SEK142,759,966	£11,527,862	8 July 2022	5	(54,640)	(0.00)
US\$273,292	£225,028	8 July 2022	1	(14)	(0.00)
Total unrealised loss on forward currency contracts				(2,944,374)	(0.18)
Total financial liabilities at fair value through profit or loss - trading				(170,808,374)	(10.50)
Total financial assets at fair value through profit or loss - trading				1,575,815,973	96.91
Total financial liabilities at fair value through profit or loss - trading				(170,808,374)	(10.50)
Other net assets				220,970,899	13.59
Net assets attributable to holders of redeemable participating shares				1,625,978,498	100.00

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

(a) Exchange traded derivative instruments

(b) OTC financial derivatives instrument

* Transferable securities dealt on another regulated market

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

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

Analysis of Total Assets

	% of Total Assets
Transferable securities listed on official stock exchange	18.20
Exchange traded financial derivative instruments described in classification (a) above	0.03
OTC financial derivative instruments described in classification (b) above	11.13
Transferable Securities as described in # above	52.29
Other current assets	18.35
	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 €	% of Net Assets	Nominal	Description	Fair Value €	% of Net Assets
	Equities				Equities (continued)		
	Argentina				China (continued)		
80	Globant SA	13,315	0.01	1,908	WuXi AppTec Company Limited	24,305	0.02
1	YPF SA	3	0.00	8,599	Wuxi Biologics Cayman Inc	75,261	0.05
		13,318	0.01	6,000	Xinte Energy Company Limited - Class H	17,224	0.01
	Australia			40,992	Xpeng Inc - Class A Shares	631,600	0.42
8,041	CSL Limited	1,423,061	0.96	11,919	Yadea Group Holdings Limited	22,317	0.01
82,074	Flight Centre Travel Group Limited	937,172	0.63	20,561	Yankuang Energy Group Company Limited	61,656	0.04
529,219	Qantas Airways Limited	1,555,991	1.05	30,740	Yihai International Holding Limited	106,044	0.07
143,848	Obe Insurance Group Limited	1,149,593	0.77	29,755	Zai Lab Limited	987,042	0.66
		5,065,817	3.41			14,069,574	9.46
	Belgium				France		
30	Sofina SA	5,850	0.01	3,663	Constellium SE	46,285	0.03
3	Solvay Sa	232	0.00	69	Faurecia SE	1,301	0.00
		6,082	0.01			47,586	0.03
	Bermuda				Germany		
3,338	Arch Capital Group Limited	145,244	0.10	361,174	Innogy Claim^	-	0.00
321	Axis Capital Holdings Limited	17,529	0.01		Greece		
92	Everest Re Group Limited	24,665	0.02	3,967	Costamare Inc	45,914	0.03
2,133	Golar LNG Limited	46,416	0.03		Hong Kong		
384	Helen of Troy Limited	59,654	0.04	124,770	AIA Group Limited	1,293,541	0.87
1,170,613	Randall & Quilter Investment	1,448,236	0.97	23,678	Alibaba Health Information Technology Limited	15,586	0.01
1,350	Textainer Group Holdings Limited	35,395	0.02	237,740	BOC Hong Kong Holdings Limited	898,379	0.60
663	Valaris Limited	26,788	0.02	13,000	C&D International Investment Group Limited	33,595	0.02
		1,803,927	1.21	62,892	China Gas Holdings Limited	92,917	0.06
	Brazil			3,439	China Resources Beer Holdings Company Limited	24,524	0.02
1,293	Pagseguro Digital Limited	12,665	0.01	305,284	China Resources Gas Group Limited	1,360,151	0.92
	Canada			1	CK Asset Holdings Limited	7	0.00
4,050	Canadian Solar Inc	120,634	0.08	47	CLP Holdings Limited	373	0.00
1,522	Uranium Energy Corporation	4,484	0.01	2	CSPC Pharmaceutical Group Limited	2	0.00
		125,118	0.09	105,178	GCL-Poly Energy Holdings Limited	48,591	0.03
	Cayman Islands			216,979	Global Cord Blood Corporation	614,336	0.41
710	Noble Corporation	17,216	0.01	1	Hang Lung Properties Limited	2	0.00
	Chile			42	Hong Kong & China Gas Company Limited	43	0.00
1,217	Sociedad Quimica Y Minera De Chile SA	97,237	0.07	1,546	Hong Kong Exchanges And Clearing Limited	72,743	0.05
	China			255,338	Hongkong Land Holdings Limited	1,226,072	0.82
66,769	Air China Limited	55,508	0.04	22,695	LK Technology Holdings Limited	41,497	0.03
1,159	Alibaba Group Holding Limited	15,809	0.01	4,545	Melco Resorts & Entertainment Limited	24,998	0.02
4,776	Angelalign Technology Inc	91,519	0.06	94,713	Pacific Basin Shipping Limited	34,636	0.02
979	Bank Of China Limited	374	0.00	77	Power Assets Holdings Limited	463	0.00
6,000	BeiGene Limited	72,042	0.05	8,176	SITC International Holdings Company Limited	22,125	0.02
3,956	Bilibili Inc - Class Z	96,928	0.06	1,864,379	Tianhe Chemicals Group	2	0.00
1	China Construction Bank Corporation	1	0.00	3	WH Group Limited	2	0.00
2,257,525	China Datang Corporation Renewable Power Company Limited	734,570	0.49	29,880	Xinyi Glass Holdings Limited	68,548	0.05
290,000	China Energy Engineering Corporation Limited	38,532	0.03			5,873,133	3.95
5,491	China Feihe Limited	6,037	0.00		India		
39,500	China Longyuan Power Group Corporation Limited	72,995	0.05	69,019	Icici Bank Limited	1,171,168	0.79
107,286	China Molybdenum Company Limited	57,281	0.04	71,800	Infosys Limited	1,271,240	0.85
915	China Petroleum & Chemical Corporation	394	0.00			2,442,408	1.64
1,529,471	China Yuhua Education Corporation Limited	259,150	0.17		Ireland		
23,045	Country Garden Holdings Company Limited	13,652	0.01	110	Accenture plc	29,214	0.02
2,746	Country Garden Services Holdings Company Limited	11,699	0.01	1,693	Alkermes plc	48,242	0.03
2,409	Daqo New Energy Corporation	164,479	0.11	468	Allegion plc	43,825	0.03
47,456	Evergrande Property Services Group Limited	13,305	0.01	63	Icon plc	13,059	0.01
30,729	Flat Glass Group Company Limited	103,384	0.07	997	Medtronic plc	85,591	0.06
396,417	Great Wall Motor Company Limited	779,923	0.52	134	Perrigo Company plc	5,200	0.00
18,000	Haichang Ocean Park Holdings Limited	17,466	0.01			225,131	0.15
7,017	Haidilao International Holding Limited	15,653	0.01		Israel		
41,997	Hollysys Automation Technologies Limited	594,534	0.40	3,560	Fvrr International Limited	117,106	0.08
26,333	Innovent Biologics Inc	112,027	0.08	3,956	Global-E Online Limited	76,324	0.05
6,363	JD Logistics Inc	13,279	0.01	514	Inmode Limited	11,018	0.01
28,280	Jiangxi Ganfeng Lithium Company Limited	297,672	0.20	9,176	Ironsource Limited - Class A	20,889	0.01
1,742	JinkoSolar Holding Company Limited	115,272	0.08	156	Monday.com Limited	15,393	0.01
10,163	Kuaishou Technology Company Limited	108,275	0.07	7,526	Playtika Holding Corporation	95,312	0.07
5,843	LI Auto Inc - Class A	108,903	0.07	165	Solareidge Technologies Inc	43,194	0.03
11,565	LI Ning Company Limited	102,489	0.07	467	Wix.com Limited	29,281	0.02
187,984	Logan Group Company Limited	49,954	0.03			408,517	0.28
2,181	Meituan Company	51,630	0.03		Italy		
8,359	Mint Group Limited	21,805	0.01	8,875	A2A SpA	10,757	0.01
60,697	Netease Inc	1,066,171	0.72	19	Assicurazioni Generali SpA	289	0.00
54,051	Nio Inc	1,122,950	0.76	28,755	Atlantia SpA	643,537	0.43
32	Petrochina Company Limited	15	0.00	174,960	Autogrill SpA	1,108,547	0.75
2,438	Pharmaron Beijing Company Limited	23,344	0.02	2,881	Azimut Holding SpA	47,781	0.03
47,823	PICC Property & Casualty Company Limited	47,569	0.03	11,810	Banca Mediolanum SpA	74,143	0.05
17,248	Pinduoduo Inc	1,019,586	0.69	1,716	Buzzi Unicem SpA	26,787	0.02
193,253	Ping An Insurance Group Company of China Limited	1,256,772	0.85	12	DiaSorin SpA	1,502	0.00
5,100	Pop Mart International Group	23,562	0.02	124,338	Enel SpA	649,044	0.44
	Shanghai Fudan Microelectronics Group Company Limited	19,047	0.01	4,092	Eni SpA	46,354	0.03
5,000	Shanghai Junshi Biosciences Company Limited	38,075	0.03	5,104	Ferrari NV	894,221	0.60
80,407	Shanghai Microport Medbot Group	304,825	0.20	4,723	FincoBank Banca FineCompany SpA	53,937	0.04
1,162	Shenzhen International Group Holdings Limited	13,463	0.01	3,252	Hera SpA	8,976	0.01
49,305	Shimao Services Holdings Limited	22,718	0.02	12,049	Industrie De Nora SpA	155,432	0.10
15,900	Sunac China Holdings Limited	8,877	0.01	54	Infrastrutture Wireless Italiane SpA	523	0.00
2,549	Sunny Optical Technology Group Company Limited	39,741	0.03	1,732	Interpump Group SpA	63,010	0.04
32,905	Tencent Holdings Limited	1,428,627	0.96	43,516	Intesa Sanpaolo SpA	77,458	0.05
152,014	Tsingtao Brewery Company Limited	1,512,062	1.02	132,558	Italgas SpA	736,360	0.49
				1,544	Leonardo SpA	14,943	0.01
				18,539	Moncler SpA	758,801	0.51

^ Agreed by the Independent Pricing Committee to mark to zero in July 2020 given no expected recovery from the claim.

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)		
	Italy (continued)				Japan (continued)		
1,587	Nexi SpA	12,544	0.01	600	Japan Post Insurance Company Limited	9,171	0.01
273,666	Pirelli & C. SpA	1,060,729	0.71	300	JFE Holdings Inc	3,021	0.00
2,337	Poste Italiane SpA	20,827	0.01	400	JSR Corporation	9,913	0.01
789	Physmian SpA	20,680	0.01	700	JTEKT Corporation	5,027	0.00
931	Recordati SpA	38,646	0.03	400	JTOWER Inc	18,869	0.01
4,719	SAIPEM SpA	12,057	0.01	100	Kadokawa Corporation	2,058	0.00
263	Salvatore Ferragamo SpA	3,866	0.00	800	Kagome Company Limited	18,644	0.01
38,752	Snam SpA	193,721	0.13	700	Kakaku.com Inc	11,030	0.01
4,484,745	Telecom Italia SpA	1,074,229	0.73	100	Kaneka Corporation	2,352	0.00
3,642	Terna Rete Elettrica Nazionale SpA	27,271	0.02	1,300	Kansai Electric Power Company Inc	12,302	0.01
11,150	Unipol Gruppo Finanziario SpA	48,346	0.03	1,900	Kao Corporation	73,202	0.05
		7,885,318	5.30	200	Katitas Company Limited	4,115	0.00
	Japan			200	Kobayashi Pharmaceutical Company Limited	11,772	0.01
3,500	ABC-Mart Inc	147,857	0.10	2,200	Koel Tecmo Holdings Company Limited	67,845	0.05
600	Acom Company Limited	1,339	0.00	200	Koito Manufacturing Company Limited	6,062	0.00
500	Adastria Company Limited	7,882	0.01	600	Komatsu Limited	12,707	0.01
100	Advantest Corporation	5,112	0.00	400	Kose Corporation	34,753	0.02
3,000	Aeon Company Limited	49,722	0.03	700	Kura Sushi Inc	15,599	0.01
400	Aeon Mall Company Limited	4,672	0.00	900	Kyudenko Corporation	17,388	0.01
1,500	Air Water Inc	17,996	0.01	5,000	Kyushu Electric Power Company Inc	30,698	0.02
3,400	Amada Company Limited	23,867	0.02	500	Kyushu Railway Company	9,956	0.01
600	Amano Corporation	9,906	0.01	300	Lawson Inc	9,547	0.01
300	Amvis Holdings Inc	7,984	0.01	300	Lintec Corporation	4,856	0.00
300	Asahi Holdings Inc	4,501	0.00	200	LIXIL Corporation	3,577	0.00
1,300	Asahi Kasei Corporation	9,483	0.01	300	M3 Inc	8,234	0.01
1,100	Asics Corporation	18,998	0.01	500	Macnica Fuji Electronics Holdings Inc	9,206	0.01
5,400	ASKUL Corporation	61,517	0.04	100	Makino Milling Machine Company Limited	2,971	0.00
200	Bandai Namco Holdings Inc	13,489	0.01	400	Management Solutions Company Limited	6,407	0.00
300	Bengo4.com Inc	8,037	0.01	1,100	Marubeni Corporation	9,480	0.01
1,100	Brother Industries Limited	18,472	0.01	6,200	Maruha Nichiro Corporation	111,489	0.08
900	Calbee Inc	17,337	0.01	100	Maruwa Company Limited	10,906	0.01
6,700	Canon Inc	145,530	0.10	1,400	Matsumotokiyo Holdings Company Limited	54,115	0.04
3,600	Capcom Company Limited	83,518	0.06	5,700	Mebuki Financial Group Inc	10,715	0.01
12,700	Casio Computertext Company Limited	112,577	0.08	100	Medley Inc	1,883	0.00
900	Central Glass Company Limited	19,549	0.01	400	MedPeer Inc	5,221	0.00
2,100	Chiba Bank Limited	10,956	0.01	3,700	MEIJI Holdings Company Limited	173,499	0.12
8,200	Colowide Company Limited	106,000	0.07	2,100	Mirait Holdings Corporation	23,613	0.02
300	COMSYS Holdings Corporation	5,462	0.00	100	MISUMI Group Inc	2,014	0.00
3,800	Concordia Financial Group Limited	12,575	0.01	2,400	Mitsubishi Chemical Holdings Corporation	12,454	0.01
1,600	Create Restaurants Holdings Inc	10,522	0.01	500	Mitsubishi Corporation	14,212	0.01
600	Dai Nippon Printing Company Limited	12,361	0.01	100	Mitsubishi Gas Chemical Company Inc	1,376	0.00
100	Daifuku Company Limited	5,464	0.00	2,400	Mitsubishi HC Capital Inc	10,578	0.01
100	Daito Trust Construction Company Limited	8,245	0.01	300	Mitsubishi Materials Corporation	4,102	0.00
400	Daiwa House Industry Company Limited	8,905	0.01	2,600	Mitsubishi UFJ Financial Group Inc	13,352	0.01
1,300	Denki Kagaku Kogyo KK	30,068	0.02	100	Mitsui & Company Limited	2,108	0.00
200	Digital Arts Inc	8,238	0.01	100	Mitsui Chemicals Inc	2,035	0.00
100	Dowa Holdings Company Limited	3,172	0.00	600	Mitsui Mining & Smelting Company Limited	13,392	0.01
5,430	Elecom Company Limited	58,265	0.04	600	Miura Company Limited	11,330	0.01
600	en Japan Inc	7,486	0.01	2,200	Mizuho Financial Group Inc	23,901	0.02
2,000	Eneos Holdings Inc	7,234	0.01	1,200	Monex Group Inc	3,565	0.00
1,000	Euglena Company Limited	6,604	0.00	1,200	Monogotari Corporation	49,511	0.03
2,400	EXEO Group Inc	35,874	0.02	820	MorinAGa & Company Limited	25,114	0.02
2,400	Ezaki Glico Company Limited	66,324	0.04	100	Murata Manufacturing Company Limited	5,207	0.00
9,900	Fancl Corporation	173,005	0.12	1,100	Nakanishi Inc	18,533	0.01
100	Freee Software Company	2,309	0.00	200	NEC Corporation	7,421	0.01
1,700	Fuji Corporation	23,939	0.02	1,300	NEC Networks & System Integration Corporation	16,787	0.01
4,000	Fuji Media Holdings Inc	32,359	0.02	600	NET One Systems Company Limited	12,673	0.01
2,900	FUJIFILM Holdings Corporation	148,604	0.10	4,000	Nexon Company Limited	78,237	0.05
500	Fujimi Inc	20,031	0.01	600	Nextage Company Limited	9,864	0.01
200	Fujitsu General Limited	3,787	0.00	400	NGK Insulators Limited	5,148	0.00
500	Fujitsu Limited	59,723	0.04	300	NGK Spark Plug Company Limited	5,202	0.00
500	Fukuoka Financial Group Inc	8,604	0.01	500	NH Foods Limited	14,944	0.01
300	Fuyo General Lease Company Limited	16,264	0.01	100	Nidec Corporation	5,900	0.00
1,300	Goldwin Inc	69,746	0.05	1,100	Nihon M&A Center Holdings Inc	11,176	0.01
1,100	H.U. Group Holdings Inc	22,840	0.02	12,600	Nikon Corporation	139,192	0.09
500	Hakuhodo DY Holdings Inc	4,383	0.00	200	Nippon Express Holdings Company Limited	10,378	0.01
600	Harwa Company Limited	11,993	0.01	300	Nippon Light Metal Holdings Company Limited	3,156	0.00
2,100	Haseko Corporation	23,494	0.02	700	Nippon Sanso Holdings Corporation	10,660	0.01
100	Hikari Tsushin Inc	9,794	0.01	39,400	Nippon Suisan Kaisha Limited	158,954	0.11
3,200	Hirogin Holdings Inc	14,239	0.01	1,300	Nippon Television Holdings Inc	11,048	0.01
100	Hirose Electric Company Limited	12,680	0.01	100	Nissan Chemical Corporation	4,400	0.00
600	Hitachi Construction Machinery Company Limited	12,695	0.01	2,100	Nissin Seifun Group Inc	23,480	0.02
700	Hitachi Limited	31,730	0.02	100	Nitto Denko Corporation	6,182	0.00
700	Hitachi Metals Limited	10,118	0.01	100	NOF Corporation	3,542	0.00
1,480	Hitachi Zosen Corporation	8,899	0.01	100	NOK Corporation	777	0.00
7,700	House Foods Group Inc	153,263	0.10	5,600	Nomura Holdings Inc	19,553	0.01
100	Hoya Corporation	8,157	0.01	200	Nomura Research Institute Limited	5,083	0.00
200	Idemitsu Kosan Company Limited	4,605	0.00	500	Noritsu Koki Company Limited	8,090	0.01
1,400	IDOM Inc	7,353	0.01	200	NS Solutions Corporation	5,098	0.00
300	Iida Group Holdings Company Limited	4,412	0.00	100	NTT Data Corporation	1,321	0.00
1,300	Iino Kaiun Kaisha Limited	6,261	0.00	100	OKUMA Corporation	3,577	0.00
2,900	Internet Initiative Japan Inc	96,885	0.07	8,100	Olympus Corporation	155,493	0.10
300	IR Japan Holdings Limited	4,294	0.00	1,700	Omron Corporation	82,481	0.06
900	Isetan Mitsukoshi Holdings Limited	6,970	0.00	200	Ono Pharmaceutical Company Limited	4,903	0.00
1,100	Isuzu Motors Limited	11,625	0.01	100	Open House Group Company Limited	3,802	0.00
500	Itochu Techno-Solutions Corporation	11,705	0.01	300	Oracle Corporation Japan	16,602	0.01
200	Iwatani Corporation	7,365	0.01	400	Organo Corporation	23,911	0.02
15,000	J Front Retailing Company Limited	122,510	0.08	5,300	Orient Corporation	4,776	0.00
900	Jaeco Group Company Limited	10,367	0.01	400	ORIX Corporation	6,410	0.00
600	Japan Elevator Service Holdings Company Limited	5,965	0.00	500	OSG Corporation	5,548	0.00
1,600	Japan Post Holdings Company Limited	10,917	0.01	1,600	Outsourcing Inc	11,660	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
	Equities (continued)				Equities (continued)		
	Japan (continued)				Luxembourg (continued)		
100	Pacific Metals Company Limited	1,660	0.00	7	Tenaris SA	86	0.00
1,600	Pan Pacific International Holdings Corporation	24,389	0.02			293,747	0.20
4,500	Penta-Ocean Construction Company Limited	23,192	0.02				
500	Person Holdings Company Limited	8,681	0.01		Netherlands		
800	Pharma Foods International Company Limited	7,936	0.01	196	Adyen NV	272,048	0.18
1,200	PHC Holdings Corporation	10,806	0.01	1,531	Aercap Holdings NV	59,954	0.04
600	Pigeon Corporation	7,862	0.01	289	Koninklijke DSM NV	39,622	0.03
100	Pilot Corporation	3,404	0.00			371,624	0.25
1,800	Raksul Inc	23,611	0.02		Norway		
1,100	Rakuten Group Inc	4,740	0.00	15,394	Aker Horizons AS	23,727	0.01
100	RENOVA Inc	1,724	0.00	1,050	Golden Ocean Group Limited	11,691	0.01
300	Rinnai Corporation	19,707	0.01			35,418	0.02
100	Rohm Company Limited	6,661	0.00		Puerto Rico		
1,300	Rohto Pharmaceutical Company Limited	35,880	0.02	799	Popular Inc	58,795	0.04
5,543	Saizeriya Company Limited	104,905	0.07		Sweden		
700	Sankyu Inc	19,221	0.01	17	Industrivarden AB	365	0.00
2,000	Sanrio Company Limited	43,442	0.03	2,464	Svenska Handelsbanken AB	20,106	0.01
1,800	Sansan Inc	11,660	0.01			20,471	0.01
1,200	Sanwa Holdings Corporation	10,984	0.01		Switzerland		
200	Sawai Group Holdings Company Limited	5,795	0.00	5	Chubb Limited	940	0.00
300	SBI Holdings Inc/Japan	5,608	0.00	2,284	On Holding AG - Class A	38,647	0.03
4,100	Sega Sammy Holdings Inc	62,873	0.04	1,177	Transocean Limited	3,749	0.00
2,300	Seksui Chemical Company Limited	30,072	0.02	654	Weatherford International plc	13,243	0.01
1,900	Septeni Holdings Company Limited	6,996	0.00			56,579	0.04
1,000	SG Holdings Company Limited	16,116	0.01		Taiwan		
3,400	Sharp Corporation	25,112	0.02	4,259	Silicon Motion Technology Corporation	340,981	0.23
3,800	Shikoku Electric Power Company Inc	21,163	0.01		Thailand		
700	Shimamura Company Limited	58,699	0.04	2,582,169	Thai Beverage PCL	1,144,710	0.77
200	Shinko Electric Industries Company Limited	4,929	0.00		United Kingdom		
300	Ship Healthcare Holdings Inc	5,097	0.00	944	Amcor plc	11,224	0.01
1,300	Shiseido Company Limited	49,847	0.03	184	Aon plc	47,464	0.03
1,000	Shizuoka Bank Limited	5,738	0.00	5,335	CNH Industrial NV	59,145	0.04
400	Shoel Company Limited	14,955	0.01	474	Coca-Cola Europacific Partners plc	23,400	0.02
12,700	SkyLark Holdings Company Limited	142,085	0.10	2,874	Global Ship Lease Inc	45,414	0.03
200	SMS Company Limited	3,765	0.00	3,330	International Game Technology plc	59,118	0.04
2,900	Softbank Corporation	30,760	0.02	338	Janus Henderson Group plc	7,601	0.00
900	Sohgo Security Services Company Limited	23,889	0.02	398	Linde plc	109,462	0.07
200	Sojitz Corporation	2,705	0.00	1,043	nVent Electric plc	31,257	0.02
100	Sompo Holdings Inc	4,213	0.00	3,535	Stellantis NV	41,685	0.03
2,200	S-Pool Inc	17,410	0.01	4	Technipfmc plc	26	0.00
1,700	Sumitomo Chemical Company Limited	6,356	0.00		United States		
500	Sumitomo Corporation	6,537	0.00	526	3M Company	65,110	0.04
600	Sumitomo Metal Mining Company Limited	17,954	0.01	478	Abbott Laboratories	49,677	0.03
200	Sumitomo Warehouse Company Limited	2,823	0.00	2,341	Abm Industries Inc	97,227	0.07
400	Suntory Beverage & Food Limited	14,448	0.01	1,588	Academy Sports & Outdoors Inc	53,984	0.04
300	Suzuken Company Limited	8,100	0.01	3,435	Acadia Pharmaceuticals Inc	46,295	0.03
500	T&D Holdings Inc	5,717	0.00	797	ACI Worldwide Inc	19,737	0.01
400	Takara Bio Inc	5,419	0.00	551	AdaptHealth Corporation	9,508	0.01
1,600	Takara Holdings Inc	11,322	0.01	1,294	Adobe Inc	453,089	0.30
12,600	Takashimaya Company Limited	117,989	0.08	221	Advanced Micro Devices Inc	16,165	0.01
1,600	Takachi Manufacturing Company Limited	26,147	0.02	94	Aecom Engineering Company	5,864	0.00
200	Tama Home Company Limited	3,450	0.00	8,491	AES Corporation	170,640	0.11
400	TDK Corporation	11,800	0.01	57	Affiliated Managers Group Inc	6,357	0.00
1,900	Teijin Limited	18,902	0.01	605	AG Company Corporation	57,118	0.04
600	Tess Holdings Company Limited	4,985	0.00	525	Agilent Technologies Inc	59,643	0.04
900	Toho Company Limited	31,082	0.02	209	Air Products & Chemicals Inc	48,075	0.03
200	Toho Titanium Company Limited	3,112	0.00	175	Alaska Air Group Inc	6,704	0.00
2,000	Tohoku Electric Power Company Inc	10,237	0.01	801	Albemarle Corporation	160,116	0.11
900	Tokyo Keio Company Limited	24,872	0.02	1,169	Alcoa Corporation	50,967	0.03
2,600	Tokyo Fudosan Holdings Corporation	13,071	0.01	2,988	Alight Inc - Class A	19,292	0.01
8,200	Tomy Company Limited	78,692	0.05	105	Align Technology Inc	23,770	0.02
400	Toray Industries Inc	2,144	0.00	3,188	Allegheny Corporation	2,540,459	1.71
300	Tosoh Corporation	3,559	0.00	1,312	Alliant Energy Corporation	73,553	0.05
200	Toyo Gosei Company Limited	11,575	0.01	1,084	Allison Transmission Holdings Inc	39,868	0.03
1,100	Toyo Suisan Kaisha Limited	40,970	0.03	986	Altrice USA Inc	8,724	0.01
100	Toyobo Company Limited	705	0.00	333	Altria Group Inc	13,305	0.01
800	Toyoda Gosei Company Limited	12,071	0.01	1,196	Ambarella Inc	74,887	0.05
500	Toyota Boshoku Corporation	7,094	0.00	116	Ameco	53,063	0.04
100	Toyota Industries Corporation	5,914	0.00	16,192	American Eagle Outfitters Inc	173,157	0.12
200	Toyota Tsusho Corporation	6,238	0.00	1,325	American Electric Power Company Inc	121,594	0.08
600	TRE Holdings Corporation	7,955	0.01	93	American Express Company	12,331	0.01
Trend Micro Inc/Japan	27,966	0.02	302	American Financial Group Inc	40,098	0.03	
500	Tri Chemical Laboratories Inc	7,713	0.01	187	Ameriprise Financial Inc	42,514	0.03
2,800	Trusco Nakayama Corporation	33,830	0.02	268	Ameris Bancorp	10,300	0.01
500	Tsugami Corporation	3,971	0.00	130	AMN Healthcare Services Inc	13,642	0.01
200	U-Next Company Limited	2,732	0.00	2,324	Amphenol Corporation	143,115	0.10
1,200	Unicharm Corporation	38,358	0.03	2,089	Amplitude Inc - Class A	28,554	0.02
400	ValueCommerce Company Limited	8,829	0.01	812	Andersons Inc	25,623	0.02
100	Wealthnavi Inc	1,245	0.00	1,833	Ansys Inc	419,550	0.28
100	West Holdings Corporation	2,570	0.00	132	Anthem Inc	60,931	0.04
3,100	Yakult Honsha Company Limited	170,901	0.12	48	Apa Corporation	1,602	0.00
300	YA-MAN Limited	3,650	0.00	1,600	API Group Corporation	22,911	0.02
13,511	Yamazaki Baking Company Limited	157,627	0.11	1,005	Applied Industrial Technologies Inc	92,449	0.06
200	Yokogawa Electric Corporation	3,156	0.00	337	Applied Materials Inc	29,327	0.02
7,400	Z Holdings Corporation	20,653	0.01	542	Aptargroup Inc	53,508	0.04
100	ZOZO Inc	1,721	0.00				
		6,233,860	4.19				
	Luxembourg						
13,046	Adecoagro SA	105,571	0.07				
13,684	Millicom International Cellular SA	188,090	0.13				

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)		
122	Archaea Energy Inc	1,812	0.00	190	Comcast Corporation	7,131	0.00
1,160	Ares Management Corporation	63,090	0.04	894	Comerica Inc	62,750	0.04
1,004	Arista Networks Inc	90,023	0.06	3,317	Compass Inc - Class A	11,454	0.01
935	Arrow Electronics Inc	100,248	0.07	964	ConAgra Foods Inc	31,572	0.02
555	Arrowhead Pharmaceuticals Inc	18,692	0.01	138	Concentrix Corporation - WI	17,905	0.01
41	Arthur J Gallagher & Company	6,394	0.00	2,258	Confluent Inc-Class A	50,195	0.03
347	ASGN Inc	29,955	0.02	7	Conocophillips	601	0.00
4,292	AT&T Inc	86,049	0.06	552	CONSOL Energy Inc	26,073	0.02
608	Atkore International Group Inc	48,276	0.03	193	Consolidated Edison Inc	17,556	0.01
158	Atmos Energy Corporation	16,942	0.01	4	Constellation Energy	219	0.00
508	Automatic Data Processing Inc	102,062	0.07	1,035	Copart Inc	107,574	0.07
57	AutoZone Inc	117,174	0.08	38,701	Cornerstone Building Brands Inc	906,583	0.61
361	Avalara Inc	24,379	0.02	1,637	Corteva Inc	84,774	0.06
3,149	Avangrid Inc	138,918	0.09	183	Costar Group Inc	10,574	0.01
661	Avery Dennison Corporation	102,345	0.07	4	Costco Wholesale Corporation	1,834	0.00
649	Avnet Inc	26,619	0.02	33,950	Coty Inc	260,117	0.18
162	Axos Financial Inc	5,555	0.00	1,418	Coupa Software Inc	77,448	0.05
451	Axsome Therapeutics Inc	16,522	0.01	8,412	Covetrus Inc	166,961	0.11
7,164	Baker Hughes Company	197,833	0.13	131	Crane Holdings Company	10,972	0.01
2,318	Bank of America Corporation	69,022	0.05	261	Crown Holdings Inc	23,011	0.02
189	Bank OZK	6,785	0.00	3,277	CSX Corporation	91,090	0.06
7,892	Bath & Body Works Inc	203,216	0.14	192	Cullen/Frost Bankers Inc	21,386	0.01
897	Baxter International Inc	55,110	0.04	53	Cummins Inc	9,811	0.01
1,869	Beauty Health Company	22,990	0.02	224	Curtiss-Wright Corporation	28,295	0.02
542	Belden Inc	27,617	0.02	1,490	Dana Inc	20,053	0.01
13,680	BellRing Brands Inc	325,692	0.22	76	Danaher Corporation	18,430	0.01
57	Berkshire Hathaway Inc	14,886	0.01	79	Darling Ingredients Inc	4,519	0.00
36	Bill.com Holdings Inc	3,786	0.00	114	Datadog Inc	10,385	0.01
131	Biogen Inc	25,555	0.02	364	DaVita Inc	27,840	0.02
26,570	Biohaven Pharmaceutical Holding Company Limited	3,703,204	2.49	269	Deckers Outdoor Corporation	65,703	0.04
202	Bio-Rad Laboratories Inc	95,643	0.06	935	Dell Technologies Inc	41,328	0.03
2,446	Braze Inc - Class A	84,766	0.06	415	Delta Airlines Inc	11,500	0.01
274	Bread Financial Holdings Inc	9,713	0.01	3,189	Dentsply Sirona Inc	108,989	0.07
1,227	Brigham Minerals Inc	28,907	0.02	7,937	Desktop Metal Inc	16,702	0.01
751	Bristol-Myers Squibb Company	55,313	0.04	11	Devon Energy Corporation	580	0.00
2,497	Brown & Brown Inc	139,342	0.09	2	Diamondback Energy Inc	232	0.00
521	Bruker Corporation	31,276	0.02	6,339	Dick's Sporting Goods Inc	457,000	0.31
5,937	Buckle Inc	157,249	0.11	3,625	Digital Turbine Inc	60,576	0.04
36	Builders Firstsource Inc	1,849	0.00	805	Digitalocean Holdings Inc	31,847	0.02
610	Bumble Inc - Class A	16,425	0.01	255	Discover Financial Services	23,069	0.02
1,838	C3.AI Inc - Class A	32,103	0.02	807	Dish Network Corporation	13,840	0.01
5	Cabot Oil & Gas Corporation	123	0.00	213	DocuSign Inc	11,691	0.01
2,126	Cadence Bank	47,748	0.03	571	Dolby Laboratories Inc	39,084	0.03
4,027	Cal-Maine Foods Inc	190,324	0.13	645	Dollar Tree Inc	96,153	0.06
525	Capital One Financial Corporation	52,322	0.04	2,039	Dominion Energy Inc	155,658	0.10
1,651	Cargurus Inc	33,938	0.02	1,248	Doordash Inc - Class A	76,603	0.05
104	Carlisle Companies Inc	23,737	0.02	216	DT Midstream Inc	10,128	0.01
2,894	Carrier Global Corporation	98,714	0.07	1,136	Duke Energy Corporation	116,496	0.08
4,576	Carrier's Inc	308,495	0.21	711	Duolingo	59,542	0.04
1,574	Casella Waste Systems Inc	109,425	0.07	636	Dupont De Nemours Inc	33,812	0.02
393	Cassava Sciences Inc	10,571	0.01	2,165	DXC Technology Company	62,768	0.04
38	Caterpillar Inc	6,498	0.00	231	Dycom Industries Inc	20,558	0.01
1,208	CBRE Group Inc	85,055	0.06	385	East West Bancorp Inc	23,863	0.02
40,072	CDK Global Inc	2,099,329	1.41	54	Eaton Corporation plc	6,508	0.00
107	CDW Corporation	16,126	0.01	289	eBay Inc	11,519	0.01
477	Celanese Corporation	53,661	0.04	189	Ecobab Inc	27,797	0.02
811	Celldex Therapeutics Inc	20,914	0.01	1,217	Edison International	73,617	0.05
3,506	Celsius Holdings Inc	218,855	0.15	4,719	Editas Medicine Inc	53,399	0.04
1,013	Centene Corporation	81,984	0.06	3,724	Edwards Lifesciences Corp	338,720	0.23
3,544	CenterPoint Energy Inc	100,274	0.07	2,771	Elanco Animal Health Inc	52,030	0.04
332	Ceridian HCM Holding Inc	14,951	0.01	377	Elastic NV	24,403	0.02
306	CF Industries Holdings Inc	25,093	0.02	3,919	Electronic Arts Inc	456,020	0.31
66,716	Change Healthcare Inc	1,471,587	0.99	294	Emergent Biosolutions Inc	8,729	0.01
43	Charles River Laboratories International Inc	8,801	0.01	961	Encompass Health Corporation	51,522	0.03
57	Chemed Corporation	25,592	0.02	3,006	Enova International Inc	82,867	0.06
82	ChemoCentryx Inc	1,944	0.00	327	Enovis Corporation	17,203	0.01
1,298	Chevron Corporation	179,755	0.12	833	Enphase Energy Inc	155,565	0.10
178	Chewy Inc	5,911	0.00	267	EOG Resources Inc	28,206	0.02
267	Churchill Downs Inc	48,915	0.03	31	Epam Systems Inc	8,741	0.01
1,345	Ciena Corporation	58,794	0.04	1,373	Estee Lauder Companies Inc	334,461	0.23
375	Cigna Corporation	94,524	0.06	487	Everbridge Inc	12,992	0.01
458	Cincinnati Financial Corporation	52,124	0.04	242	Evercore Inc	21,669	0.01
20	Cintas Corporation	7,146	0.00	1,205	Everi Holdings Inc	18,799	0.01
1,033	Cirrus Logic Inc	71,676	0.05	2,121	Eversource Energy Electricity Services Company	171,372	0.12
3,245	Citigroup Inc	142,750	0.10	1,937	Evgo Inc	11,135	0.01
1,148	Citizens Financial Group Inc	39,191	0.03	1,304	Exelixis Inc	25,969	0.02
9,823	Citrix Systems Inc	913,005	0.61	514	Exelon Corporation	22,282	0.02
934	Clean Harbors Inc	78,324	0.05	622	EXL Service Holdings Inc	87,655	0.06
2,341	Cleveland-Cliffs Inc	34,417	0.02	487	Exponent Inc	42,609	0.03
26,986	Clover Health Investments Company	55,239	0.04	4,198	Exxon Mobil Corporation	343,887	0.23
10	CME Group Inc/II	1,958	0.00	121	F5 Inc	17,713	0.01
299	CMS Energy Corporation	19,305	0.01	454	Fastenal Company	21,678	0.01
7,399	CNO Financial Group Inc	128,029	0.09	6	Fedex Corporation	1,301	0.00
331	Coca-Cola Company	19,918	0.01	248	Fidelity National Information Services Inc	21,746	0.01
5,415	Coeur Mining Inc	15,746	0.01	2,369	Fifth Third Bancorp	76,138	0.05
272	Cogent Communications Holdings Inc	15,808	0.01	3,372	Figs Inc - Class A	29,383	0.02
570	Cognex Corporation	23,183	0.02	3,511	First Interstate Bancsystem Inc	127,987	0.09
248	Cognizant Technology Solutions Corporation	16,010	0.01	602	First Republic Bank/Ca	83,034	0.06
226	Colgate-Palmolive Company	17,324	0.01	205	First Solar Inc	13,359	0.01
304	Columbia Banking System Inc	8,331	0.01	2,933	FirstEnergy Corporation	107,703	0.07
2,407	Columbia Sportswear Company	164,803	0.11	644	FleetCor Technologies Inc	129,428	0.09

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)		
3,486	FNF Group	123,241	0.08	1,862	Kulicke & Soffa Industries Inc	76,247	0.05
3,828	Foot Locker Inc	92,455	0.06	762	Kyndryl Holdings Inc	7,128	0.00
2,810	Fortive Corporation	146,165	0.10	224	Laboratory Corporation of America Holdings	50,214	0.03
1,156	Fortune Brands Home & Security Inc	66,212	0.04	2,175	Lamb Weston Holdings Inc	148,669	0.10
505	Forward Air Corporation	44,421	0.03	341	Landstar System Inc	47,432	0.03
1,370	Freshworks Inc - Class A	17,232	0.01	945	Lantheus Holdings Inc	59,686	0.04
1,862	Frontier Communications Parent Inc	41,926	0.03	1,792	Leggett & Platt Inc	59,273	0.04
28,246	FuboTV Inc	66,735	0.04	16,852	LHC Group Inc	2,510,431	1.69
103	Fulgent Genetics Inc	5,372	0.00	829	Liberty Broadband Corporation	91,698	0.06
10,432	Gap Inc	82,223	0.06	322	Liberty Energy Inc	3,930	0.00
279	Gartner Inc	64,537	0.04	462	Liberty Media Corp-Liberty Formula One	28,048	0.02
2,555	Genco Shipping & Trading Limited	47,217	0.03	236	Lincoln Electric Holdings Inc	27,847	0.02
549	Generac Holdings Inc	110,582	0.07	45	Littlefuse Inc	10,935	0.01
269	General Dynamics Corporation	56,929	0.04	1	Live Nation Entertainment Inc	79	0.00
280	General Mills Inc	20,208	0.01	1,342	LKO Corporation	63,015	0.04
2,726	General Motors Company	82,814	0.06	1,081	Lovesac Company	28,435	0.02
3,879	Gentex Corporation	103,779	0.07	112	LPL Financial Holdings Inc	19,764	0.01
6,316	Gevo Inc	14,197	0.01	1,852	LSB Industries Inc	24,553	0.02
2,246	Gilead Sciences Inc	132,790	0.09	732	Lucid Group Inc	12,015	0.01
783	Gitlab Inc - Class A	39,800	0.03	1,849	M/I Homes Inc	70,143	0.05
209	Globe Life Inc	19,486	0.01	696	Macom Technology Solutions Holdings	30,691	0.02
5,521	Gogo Inc	85,499	0.06	65,791	Mandiant Inc	1,373,150	0.92
50	Goldman Sachs Group Inc	14,205	0.01	536	Manpowergroup Inc	39,175	0.03
11,769	Goodrx Holdings Inc - Class A	66,644	0.04	1,355	Marathon Digital Holdings In	6,921	0.00
5,103	GrafTech International Limited	34,510	0.02	8,876	Marathon Oil Corporation	190,858	0.13
1,723	Grand Canyon Education Inc	155,234	0.10	1,635	Marathon Petroleum Corporation	128,570	0.09
785	Gray Television Inc	12,682	0.01	1,329	Maravai Lifesciences Holdings - Class A	36,115	0.02
876	Green Dot Corporation	21,040	0.01	100	Markel Corporation	123,703	0.08
779	Group 1 Automotive Inc	126,524	0.09	443	Marketaxess Holdings Inc	108,482	0.07
8,363	Groupon Inc	90,394	0.06	8,986	Marqeta Inc - Class A	69,708	0.05
1,076	Guilport Energy Corporation	81,833	0.06	112	Martin Marietta Materials Inc	32,058	0.02
151	GXO Logistics Inc	6,250	0.00	117	Masimo Corporation	14,624	0.01
530	Haemonetics Corporation	33,044	0.02	320	Matson Inc	22,308	0.02
7,202	Hain Celestial Group Inc	163,542	0.11	5,571	Mattel Inc	118,992	0.08
3,763	Halliburton Company	112,877	0.08	1,806	Maximus Inc	107,985	0.07
1,165	Hancock Whitney Corporation	49,399	0.03	36	McKesson Corporation	11,233	0.01
2,305	Hartford Financial Services Group Inc	144,260	0.10	291	Medifast Inc	50,245	0.03
858	Hawaiian Electric Industries Inc	33,567	0.02	134	Medpace Holdings Inc	19,184	0.01
1,516	Health Catalyst Inc	21,012	0.01	174	Merck & Company Inc	15,174	0.01
2,076	Hecla Mining Company	7,784	0.01	1,121	Merit Medical Systems Inc	58,192	0.04
2,339	HEICO Corporation	235,768	0.16	415	Meritage Homes Corporation	28,779	0.02
55	Helmerich & Payne Inc	2,265	0.00	24,388	Meritor Inc	847,497	0.57
951	Henry Schein Inc	69,807	0.05	10,887	MGIC Investment Corporation	131,213	0.09
564	Herc Holdings Inc	48,634	0.03	3,303	Microsoft Corporation	811,430	0.55
1,692	Hershey Company	348,224	0.23	1,777	Mirati Therapeutics Inc	114,104	0.08
3	Hess Corporation	304	0.00	5,034	Momentive Global Inc	42,373	0.03
426	Hewlett Packard Enterprise Company	5,403	0.00	6,903	Mondelez International Inc	409,974	0.28
2,843	HF Sinclair Corporation	122,808	0.08	26,509	MoneyGram International Inc	253,565	0.17
3,009	Hilton Grand Vacations Inc	102,838	0.07	91	Monolithic Power Systems Inc	33,428	0.02
3,265	Home BancShares Inc/AR	64,866	0.04	119	Mosaic Company	5,376	0.00
457	Honeywell International Inc	75,978	0.05	6,299	MP Materials Corporation	193,287	0.13
38	Horizon Therapeutics plc	2,899	0.00	541	Mr Cooper Group Inc	19,012	0.01
30	Hormel Foods Corporation	1,359	0.00	732	MSA Safety Inc	84,770	0.06
2,519	Houlihan Lokey Inc	190,181	0.13	1,824	MSC Industrial Direct Company Inc	131,045	0.09
214	Huntington Ingalls Industries Inc	44,587	0.03	805	Mueller Water Products Inc	9,032	0.01
952	Huntsman Corporation	25,816	0.02	69,495	Mullen Automotive Inc	67,803	0.05
41	ICU Medical Inc	6,447	0.00	272	Nabors Industries Limited	34,837	0.02
711	Idacorp Inc	72,035	0.05	174	Natera Inc	5,898	0.00
548	Idexx Laboratories Inc	183,844	0.12	878	National Fuel Gas Company	55,471	0.04
143	Illumina Inc	25,217	0.02	1,740	NeoGenomics Inc	13,565	0.01
928	Incyte Corporation	67,435	0.05	336	Netflix Inc	56,202	0.04
905	Ingredion Inc	76,316	0.05	931	Nevro Corporation	39,032	0.03
1,238	Installed Building Products Inc	98,476	0.07	481	New Fortress Energy LLC	18,206	0.01
117	Integra LifeSciences Holdings Corporation	6,047	0.00	3,245	New York Times Company	86,600	0.06
699	Intel Corporation	25,013	0.02	2,489	Newell Brands Inc	45,330	0.03
2,716	Interactive Brokers Group Inc	142,912	0.10	7,048	News Corporation	105,034	0.07
363	International Flavors & Fragrances Inc	41,361	0.03	679	Nexstar Media Group Inc	105,787	0.07
981	Intrepid Potash Inc	42,498	0.03	7,237	NextEra Energy Inc	536,207	0.36
4,089	Invesco Limited	63,088	0.04	1,031	Nextera Energy Partners Lp	73,135	0.05
2,409	Invitae Corporation	5,622	0.00	4,725	Nike Inc	461,902	0.31
5,837	IonQ Inc	24,455	0.02	7,564	Nikola Corporation	34,439	0.02
5,680	Iovance Biotherapeutics Inc	59,981	0.04	906	NiSource Inc	25,556	0.02
1,070	IPG Photonics Corporation	96,340	0.06	188	Nordson Corporation	36,404	0.02
54	IQVIA Holdings Inc	11,208	0.01	1,708	Nordstrom Inc	34,521	0.02
27	iRhythm Technologies Inc	2,790	0.00	701	Norfolk Southern Corporation	152,404	0.10
1,408	Iridium Communications Inc	50,585	0.03	22	Northrop Grumman Corporation	10,071	0.01
2,007	ITT Inc	129,084	0.09	10	Norwegian Cruise Line Holdings Limited	106	0.00
5,380	Iveric Bio Inc	49,506	0.03	1,521	Nutanix Inc	21,285	0.01
1,389	Jabil Inc	68,038	0.05	856	Nuvasive Inc	40,252	0.03
713	Jacobs Engineering Group Inc	86,703	0.06	9	NVR Inc	34,471	0.02
9	JB Hunt Transport Services Inc	1,356	0.00	6,983	Occidental Petroleum Corporation	393,284	0.26
108	Johnson & Johnson	18,338	0.01	4,189	Ocugen Inc	9,096	0.01
1,899	Johnson Controls International plc	86,971	0.06	467	Okta Inc	40,381	0.03
864	JPMorgan Chase & Company	93,065	0.06	376	Olaplex Holdings Inc	5,068	0.00
8,051	Karyopharm Therapeutics Inc	34,731	0.02	5,923	Old National Bancorp	83,793	0.06
8,641	Kellogg Company	589,649	0.40	652	Olin Corporation	28,863	0.02
64	Kennametal Inc	1,422	0.00	1,313	Olo Inc - Class A	12,396	0.01
7	Kinder Morgan Inc	112	0.00	1,621	ON Semiconductor Corporation	78,007	0.05
570	KKR & Company Inc	25,238	0.02	2,789	Onemain Holdings Inc	99,721	0.07
3,610	Kontoor Brands Inc	115,229	0.08	1,378	Option Care Health Inc	36,630	0.02
4,699	Kraft Heinz Company	171,428	0.12	503	Oracle Corporation	33,617	0.02

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)		
200	O'Reilly Automotive Inc	120,859	0.08	859	Synovus Financial Corporation	29,621	0.02
942	Otis Worldwide Corporation	63,677	0.04	1,797	Talos Energy Inc	26,591	0.02
706	Ovintiv Inc	29,842	0.02	1,971	Tandem Diabetes Care Inc	111,592	0.08
1,079	Oxford Industries Inc	91,588	0.06	560	Targa Resources Corporation	31,963	0.02
261	Paccar Inc	20,556	0.01	11,653	Tegna Inc	233,740	0.16
9,921	Pacific Biosciences of California Inc	41,944	0.03	938	Teladoc Health Inc	29,797	0.02
557	Packaging Corporation of America	73,258	0.05	66	Teledyne Technologies Inc	23,681	0.02
328	Parker-Hannifin Corporation	77,196	0.05	352	Tenable Holdings Inc	15,289	0.01
385	Paychex Inc	41,934	0.03	44	Tenet Healthcare Corporation	2,212	0.00
267	Paycom Software Inc	44,546	0.03	8,473	Tenneco Inc	139,076	0.09
184	PayPal Holdings Inc	12,292	0.01	36	Tesla Inc	23,189	0.02
1,721	Penn National Gaming Inc	50,077	0.03	988	Texas Capital Bancshares Inc	49,747	0.03
78	Penske Automotive Group Inc	7,811	0.01	438	Texas Instruments Inc	64,373	0.04
106	PepsiCo Inc	16,898	0.01	10,125	TG Therapeutics Inc	41,161	0.03
2,456	Petco Health And Wellness Company	34,628	0.02	988	Thermo Fisher Scientific Inc	513,425	0.35
1,497	Pfizer Inc	75,076	0.05	737	Timken Company	37,398	0.03
459	Philip Morris International Inc	43,351	0.03	7,615	TJX Companies Inc	406,808	0.27
1,081	Phreesia Inc	25,860	0.02	2,507	Toast Inc - Class A	31,030	0.02
1	Pioneer Natural Resources Company	213	0.00	665	Tradeweb Markets Inc	43,413	0.03
1,428	Planet Fitness Inc	92,896	0.06	58	TransDigm Group Inc	29,774	0.02
55,463	Plantronics Inc	2,105,095	1.42	411	Transunion	31,447	0.02
497	PNC Financial Services Group Inc	75,003	0.05	3,171	TuSimple Holdings Inc	117,747	0.08
2,302	Post Holdings Inc	181,328	0.12	1,087	TuSimple Holdings Inc	60,544	0.04
767	Power Integrations Inc	55,032	0.04	332	Trinet Group Inc	24,650	0.02
753	PPL Corporation	19,541	0.01	2,159	Triumph Group Inc	27,446	0.02
4,352	Premier Inc	148,529	0.10	1,836	Truist Financial Corporation	83,296	0.06
516	Primerica Inc	59,075	0.04	4,389	Turning Point Therapeutics Inc	315,914	0.21
18	Procore Technologies Inc	782	0.00	705	TuSimple Holdings Inc	4,876	0.00
125	Procter & Gamble Company	17,192	0.01	39	Tyler Technologies Inc	12,403	0.01
4,498	Progyny Inc	124,986	0.08	1,184	Ultra Clean Holdings Inc	33,715	0.02
1	Public Service Enterprise Group Inc	61	0.00	770	Union Pacific Corporation	157,086	0.11
1,864	PVH Corporation	101,451	0.07	6	United Airlines Holdings Inc	203	0.00
788	Q2 Holdings Inc	29,072	0.02	2,528	United Natural Foods Inc	95,273	0.06
761	Qualcomm Inc	92,984	0.06	750	United Parcel Service Inc	130,953	0.09
1,285	Quidelortho Corporation	119,447	0.08	219	United Rentals Inc	50,885	0.03
573	Range Resources Corporation	13,565	0.01	261	United Therapeutics Corporation	58,828	0.04
3,825	Redfin Corporation	30,148	0.02	39	UnitedHealth Group Inc	19,161	0.01
1,427	Regions Financial Corporation	25,593	0.02	522	Universal Display Corporation	50,500	0.03
1,144	Republic Services Inc	143,207	0.10	1,356	Unum Group	44,126	0.03
126	ResMed Inc	25,265	0.02	2,228	Us Bancorp/Mn	98,075	0.07
530	RH	107,607	0.07	1,432	US Foods Holding Corporation	42,024	0.03
1,417	Riot Blockchain Inc	5,679	0.00	2,393	US Silica Holdings Inc	26,140	0.02
2,913	Rocket Lab USA Inc	10,560	0.01	30	Valmont Industries Inc	6,446	0.00
215	Rockwell Automation Inc	40,989	0.03	95	Varonis Systems Inc	2,664	0.00
2,036	Rogers Corporation	510,417	0.34	205	Veeva Systems Inc	38,833	0.03
330	Roku Inc	25,928	0.02	490	Veracyte Inc	9,327	0.01
835	Royal Gold Inc	85,285	0.06	4,818	Verizon Communications Inc	233,884	0.16
977	S&P Global Inc	314,991	0.21	995	Vertex Energy Inc	10,012	0.01
1,169	SAGE Therapeutics Inc	36,117	0.02	4,168	Veru Inc	45,051	0.03
53,729	SailPoint Technologies Holding Inc	3,221,325	2.17	12,305	VF Corporation	519,883	0.35
1,585	Samsara Inc - Class A	16,935	0.01	11,515	Viatrix Inc	115,321	0.08
4,977	Sanderson Farms Inc	1,026,058	0.69	398	Vicor Corporation	20,836	0.01
3,888	SandRidge Energy Inc	58,276	0.04	2,941	Virtu Financial Inc	65,856	0.04
104	Sarepta Therapeutics Inc	7,457	0.01	2,591	Visa Inc	487,964	0.33
4,136	Schlumberger Limited	141,473	0.10	1,571	Vishay Intertechnology Inc	26,778	0.02
1,311	Schneider National Inc	28,065	0.02	264	Vista Outdoor Inc	7,045	0.00
938	Sealed Air Corporation	51,788	0.03	584	Visteon Corporation	57,861	0.04
700	Sempra Energy	100,616	0.07	443	Vistra Corporation	9,682	0.01
1,402	Sentinelone Inc - Class A	31,287	0.02	87,459	Vonage Holdings Corporation	1,576,094	1.06
437	Shoals Technologies Group - Class A	6,889	0.00	1,966	Vontier Corporation	43,233	0.03
432	Shutterstock Inc	23,682	0.02	54	Vulcan Materials Company	7,340	0.01
282	Signature Bank	48,340	0.03	2,730	W&T Offshore Inc	11,281	0.01
10	Silvergate Capital Corporation	512	0.00	8	Walgreens Boots Alliance Inc	290	0.00
359	Simpson Manufacturing Company Inc	34,549	0.02	4	Walmart Inc	465	0.00
1,006	Sinclair Broadcast Group Inc	19,630	0.01	1,132	Warner Bros Discovery Inc	14,531	0.01
2	Sirius XM Holdings Inc	12	0.00	1,725	Warner Music Group Corporation-CI A	40,194	0.03
146	SiTime Corporation	22,768	0.02	3,036	Warrior Met Coal Inc	88,892	0.06
6,680	Skilz Inc	7,923	0.01	63	Waters Corporation	19,945	0.01
1,995	Skyline Champion Corporation	90,490	0.06	703	Watts Water Technologies Inc	82,602	0.06
217	Snowflake Inc - Class A	28,864	0.02	880	WD-40 Company	169,493	0.11
3,464	Sonic Automotive Inc	121,370	0.08	335	Webster Financial Corporation	13,506	0.01
21,078	South Jersey Industries Inc	688,319	0.46	1,422	Wec Energy Group Inc	136,889	0.09
3,275	Southern Company	223,387	0.15	131	Wells Fargo & Company	4,908	0.00
2,558	Spirit Aerosystems Holdings Inc	71,691	0.05	215	WESCO International Inc	22,025	0.01
49	Splunk Inc	4,146	0.00	90	Western Alliance Bancorp	6,078	0.00
1,456	SS&C Technologies Holdings Inc	80,874	0.05	1,995	Westlake Chemical Corporation	187,049	0.13
114	Staar Surgical Company	7,734	0.01	1,026	Westrock Company	39,099	0.03
869	State Street Corporation	51,245	0.03	513	WEX Inc	76,333	0.05
235	Steel Dynamics Inc	14,869	0.01	654	Willscot Mobile Mini Holdings Corporation	20,281	0.01
1,154	Stem Inc	7,903	0.01	883	Wintrust Financial Corporation	67,696	0.05
268	Steris plc	52,846	0.04	16,720	Wolverine World Wide Inc	322,421	0.22
597	Stifel Financial Corporation	31,990	0.02	20,589	Workhorse Group Inc	51,204	0.03
12,771	Stitch Fix Inc	60,346	0.04	1,001	WR Berkley Corporation	65,358	0.04
3,511	Sunnova Energy International Inc	61,895	0.04	116	WW Grainger Inc	50,422	0.03
4,030	Sunpower Corporation	60,944	0.04	723	Xcel Energy Inc	48,935	0.03
3,671	Sunrun Inc	82,026	0.06	766	XPO Logistics Inc	35,287	0.02
754	Super Micro Computer Inc	29,101	0.02	19	Yelp Inc	505	0.00
27,510	Switch Inc	881,520	0.59	357	Zebra Technologies Corporation	100,378	0.07
1,127	Sylvamo Corporation	35,229	0.02	19,340	Zendesck Inc	1,370,237	0.92
4,973	Synchrony Financial	131,383	0.09	548	Zimmer Biomet Holdings Inc	55,070	0.04
539	Syneos Health Inc	36,956	0.02	1,214	Zoetis Inc	199,603	0.13

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)				Equity swaps (b) (continued)		
	United States (continued)				Cayman Islands		
98	Zoom Video Communications Inc	10,121	0.01	(7,876)	Grab Holdings Limited - Class A	24,532	0.02
1,616	Zoominfo Technologies Inc-Class A	51,381	0.03				
738	Zurn Water Solutions Corporation	19,229	0.01		Chile		
		<u>67,587,169</u>	<u>45.46</u>	(4,183,079)	Enel Chile SA	19,625	0.01
	Zambia				China		
81,075	China Nonferrous Mining Corporation	35,776	0.02	(12)	Agricultural Bank of China- Class A	0	0.00
				(1,633)	Anta Sports Products Limited	7,776	0.01
	Total equities	<u>114,753,887</u>	<u>77.18</u>	(1,318)	Baidu Inc - Class A	372	0.00
	Equity swaps (b)			17	Bank of China Limited-Class A	0	0.00
	Argentina			3	Bank of Communications Company- Class A	0	0.00
(16)	Mercadolibre Inc_Barclays	9,548	0.01	9,228	BYD Electronic International Company Limited	4,036	0.00
(134)	Mercadolibre Inc_GS	30,747	0.02		Changsha Zoomlion Heavy Industry Science and Technology Company Limited - Class H_GS	1,636	0.00
(29)	Mercadolibre Inc_MS_MSCI	20,989	0.01		Changsha Zoomlion Heavy Industry Science and Technology Company Limited - Class H_MSCI	338,825	0.23
		<u>61,284</u>	<u>0.04</u>	(1,236,478)	China Everbright Bank Company Limited - Class H	79,803	0.05
	Australia			(89,211)	China Molybdenum Company Limited - Class H	1,000	0.00
22	BHP Group Limited NPV	138	0.00	(23,201)	China Oilfield Services - Class H	3,766	0.00
(5,464)	Clinuvel Pharmaceuticals Limited	1,926	0.00	(6,896)	CITIC Securities Company Limited - Class H	423	0.00
(240,354)	CSR Limited	100,506	0.07	(1,021,686)	Cosco Shipping Holdings Company - Class H	366,078	0.25
(13,035)	Dominos Pizza Enterprises Limited	425,131	0.29	(9,354)	Dongfang Electric Corporation Limited - Class H	285	0.00
(28,366)	Emerchants Limited	2,163	0.00	360,104	East Money Information Company - Class A	238,153	0.16
(46,761)	Evolution Mining Limited	1,659	0.00	(1)	Geely Automobile Holdings Limited	1	0.00
(9,718)	Macquarie Group Limited	47,892	0.03	(24,251)	GF Securities Company Limited - Class H	263	0.00
12,772	Pexa Group Limited	7,961	0.01	11,060	JA Solar Technology Company Limited - Class A	16,767	0.01
(13,560)	Rea Group Limited	3,066	0.00	4,400	Kweichow Moutai Company Limited - Class A	157,957	0.11
(360)	S&P/ASX200 Financials	104,378	0.07	(9,247)	Logan Group Company Limited	514	0.00
246,381	Uniti Group Limited	20,537	0.01	(123,249)	Metallurgical Corporation Of China - Class H	353	0.00
(2,028)	Woodside Energy Group Limited	4,750	0.00	(9,851)	Netease Inc	390	0.00
		<u>720,107</u>	<u>0.48</u>	(9,045)	Ping An Insurance Group Company	682	0.00
	Austria			(324,780)	Saic Motor Corporation Limited - Class A	105,487	0.07
(1,478)	AMS AG	8,412	0.01		Shandong Weigao Group Medical Polymer Company Limited-H	150	0.00
(290)	Andritz AG	427	0.00	(12,171)	Shimao Services Holdings Limited	111	0.00
(24,682)	Oesterreichische Post AG	212,810	0.14	(5,932)	Simcere Pharmaceutical Group	897	0.00
5,144	Omy AG_Barclays	5,702	0.00	(10,581)	Sungrow Power Supply Company Limited - Class A	1,428	0.00
527	OMV AG_GS	519	0.00	20,100	Sunny Optical Technology Company Limited	10,909	0.01
1,228	Schoeller-Bleckmann Oilfield	8,187	0.01	(1,896)	Tencent Holdings Limited	9,667	0.01
115	Verbund - Oesterreichische Elektrizitaetswirtschafts AG	199	0.00	(3,769)	Tongwei Company Limited - Class A	16,956	0.01
(5,508)	Voestalpine AG	204	0.00	(40,813)	Viva Biotech Holdings	1,139	0.00
(10,359)	Wienerberger AG	62,969	0.04	(23,175)	Weichai Power Company Limited - Class H	558	0.00
		<u>299,429</u>	<u>0.20</u>	44,557	Xian Longji Silicon Materia - Class A	42,471	0.03
	Belgium			(66,616)	Xinyi Solar Holdings Limited	17,066	0.01
456	Ageas	201	0.00			<u>1,425,919</u>	<u>0.96</u>
589	Anheuser-Busch Inbev SA/NV	2,086	0.00		Czech Republic		
(12,589)	Colruyt SA	23,440	0.02	(45,282)	Wag Payment Solutions	2,614	0.00
(16)	Dieteren SA/NV	138	0.00		Denmark		
(475)	Elia Group SA/NV	4,016	0.00	(1,884)	Ambu AS_Barclays	7,834	0.01
1,200	Galapagos NV	336	0.00	(852)	Ambu AS_GS	795	0.00
(11,482)	Kinopolis	75,575	0.05	(69)	AP Moller - Maersk AS	7,433	0.00
(25,226)	Proximus Group	48,192	0.03	10	CHR Hansen Holding AS_Barclays	18	0.00
(288)	Sofina Foods Inc	4,038	0.01	9,897	CHR Hansen Holding AS_GS	10,803	0.01
(408)	Warehouses De Pauw SCA	1,441	0.00	(1,309)	Coloplast-Class B Shares	30,356	0.02
		<u>159,463</u>	<u>0.11</u>	(852)	Danske Bank AS	926	0.00
	Bermuda			(822)	Demant AS_Barclays	6,534	0.00
(995)	Assured Guaranty Limited	828	0.00	(2,744)	Demant AS_GS	15,514	0.01
(30,137)	Autostore Holdings Limited	27,265	0.02	(608)	GN Store Nord AS	4,091	0.00
1	Everest Re Group Limited	47	0.00	(3,484)	ISS AS	12,610	0.01
(595)	Genpact Limited	444	0.00	(849)	Netcompany Group AS_Barclays	28,433	0.02
10	Hiscox Limited_Barclays	11	0.00	(1,050)	Netcompany Group AS_GS	27,425	0.02
15,867	Hiscox Limited_JPM	890	0.00	15,294	Novo Nordisk AS-Class B Shares	127,023	0.09
(4,312)	Signet Jewelers Limited	17,020	0.01	(2,571)	Novozymes AS- Class B Shares	9,485	0.01
		<u>46,505</u>	<u>0.03</u>	(11)	Pandora AS_Barclays	542	0.00
	Brazil			(9,060)	Pandora AS_GS	20,897	0.01
(6,322)	Americanas SA	101	0.00	(177)	Ringkjoebing Landbobank AS	749	0.00
(62,294)	Banco Bradesco SA	55,643	0.04	(486)	Rockwool AS - Class B	9,991	0.01
(1,881)	OPFL Energia SA	2,232	0.00	(12,586)	Simcorp AS	105,663	0.07
(13,379)	NU Holdings Limited	615	0.00	(511)	Vestas Wind Systems AS	334	0.00
(2,612)	XP Inc - Class A	10,293	0.01			<u>427,456</u>	<u>0.29</u>
		<u>68,884</u>	<u>0.05</u>		European Union		
	Canada			(15,801)	STXE 600 EUR Price Index	754,505	0.51
(387)	Agnico Eagle Mines Limited	2,398	0.00		Finland		
(903)	Barrick Gold Corporation	4,561	0.00	(1,071)	Cargotec Oyj	20,717	0.01
(8,936)	Blackberry Limited	9,127	0.01	1,213	Elisa Oyj	1,595	0.00
566	CAE Inc	189	0.00	(4,398)	Kojamo Oyj	6,453	0.01
(1,037)	First Quantum Minerals Limited	7,104	0.01	(2,978)	Kone Oyj	3,143	0.00
115	Firstservice Corporation	96	0.00	(1,071)	Konecranes Oyj_Barclays	14,806	0.01
(147)	Franco-Nevada Corporation	687	0.00	(1,200)	Konecranes Oyj_GS	5,926	0.00
12,377	Intertape Polymer Group Inc	8,342	0.01	(33,714)	Metso Outotec Oyj	62,365	0.04
(4,676)	Kinross Gold Corporation	3,688	0.00	4,912	Neste Oil Oyj_Barclays	6,106	0.01
(1,078)	Lightspeed Companymercer Inc	4,013	0.00	(16)	Neste Oil Oyj_GS	0	0.00
(1,260)	Lululemon Athletica Inc	5,947	0.00	11	Orion Oyj	78	0.00
(242)	Nutrien Limited	3,979	0.00	(6,953)	Outokumpu Oyj	4,198	0.00
60,469	Shaw Communications Inc-Class B	40,366	0.03	(1,350)	QT Group OYJ_Barclays	71,656	0.05
(525)	Teck Resources Limited - Class B	4,595	0.00	(1,580)	QT Group OYJ_GS	11,719	0.01
(503)	Wheaton Precious Metals Corporation	1,837	0.00	(783)	Sampo Oyj-Class A	110	0.00
		<u>96,929</u>	<u>0.06</u>	(4,361)	Tietoenvy Oyj	309	0.00
				(758)	Upm-Kymmene Oyj	1,099	0.00
				(4,330)	Valmet Corporation_Barclays	45,018	0.03

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

Nominal	Description	Fair Value €	% of Net Assets	Nominal	Description	Fair Value €	% of Net Assets
	Equity swaps (b) (continued)				Equity swaps (b) (continued)		
	Finland (continued)				Germany (continued)		
(2,755)	Valmet Corporation_GS	6,428	0.01	52	Beiersdorf AG_GS	4	0.00
(6,606)	Wartsila Oyj	1,554	0.00	(7)	Brenntag SE	45	0.00
				(469)	Cancom SE	3,729	0.00
		263,280	0.18	(305)	Carl Zeiss Meditec AG_Barclays	18,173	0.01
	France			(1,173)	Carl Zeiss Meditec AG_GS	5,353	0.00
(546)	Adp Promesses	3,441	0.00	(1,469)	Commerzbank AG	1,025	0.00
(27,333)	Air France-Klm	36,521	0.03	(270)	Continental AG_Barclays	228	0.00
(36)	Air Liquide SA	135	0.00	(1,213)	Continental AG_GS	1,485	0.00
(301)	Airbus SE	3,846	0.00	(5)	Covestro AG	125	0.00
(3,990)	Alstom SA	9,528	0.01	(9)	CTS Eventim AG & Company KGAA_Barclays	125	0.00
(280)	Alten Group	6,748	0.01	(16,394)	CTS Eventim AG & Company KGAA_GS	146,168	0.10
(4,420)	AXA SA	9,541	0.01	(330)	Daimler AG	2,786	0.00
(626)	BNP Paribas	2,122	0.00	(2,363)	Daimler Truck Holding NPV	2,726	0.00
(3,613)	Bouygues SA	4,999	0.00	3	Deutsche Boerse AG_Barclays	43	0.00
(11)	Bureau Veritas UK Limited	23	0.00	423	Deutsche Boerse AG_GS	29	0.00
(139)	Capgemini SA_Barclays	1,537	0.00	(1)	Deutsche Lufthansa AG_Barclays	0	0.00
(1,050)	Capgemini SA_GS	23,556	0.02	(4,739)	Deutsche Lufthansa AG_GS	4,846	0.00
(4,330)	Carrefour SA	291	0.00	32	Deutsche Telekom AG	78	0.00
(180)	Casino Guichard Perrachon	1,295	0.00	(14,021)	E.on AG	44,111	0.03
(202)	Christian Dior SE	4,035	0.00	(7,154)	Eirringklinger AG_Barclays	48,994	0.03
(1,616)	Cle Generale Des Etablissements Michelin	6,303	0.01	(44,631)	Eirringklinger AG_GS	133,946	0.09
(3,584)	Covivio REIT Company	14,063	0.01	3,730	Encavis AG_Barclays	18,276	0.01
(4)	Dassault Systemes_Barclays	25	0.00	(624)	Encavis AG_GS	1,766	0.00
(289)	Dassault Systemes_GS	286	0.00	(1,635)	Evotec SE_Barclays	23,100	0.02
3,655	Edenred	3,149	0.00	(1,899)	Evotec SE_GS	1,712	0.00
(17,417)	Elior Group	35,342	0.02	(28,751)	Fiemann AG	213,255	0.14
(22)	Elis SA	73	0.00	(7,565)	Flatexdegiro AG	37,500	0.03
(4,678)	Engie SA	3,325	0.00	(2,828)	Fraport AG_Barclays	48,207	0.03
(795)	Eramet_Barclays	26,251	0.02	(18,098)	Fraport AG_GS	230,369	0.16
(52)	Eramet_GS	859	0.00	18	Freenet AG_Barclays	25	0.00
	Euro Stoxx 600 Industrial Goods & Services (Price Index)_GS	88,744	0.06	2,369	Freenet AG_GS	143	0.00
(862)				(2,125)	Fresenius Medical Care AG & Company KGAA	12,364	0.01
(9,379)	Index_MSCI	1,255,229	0.85	(2,076)	Fuchs Petrolub SE	1,176	0.00
(3,923)	Gecina SA	27,423	0.02	(2,345)	Gerresheimer AG_Barclays	7,565	0.01
(8,247)	Getlink Railway Company	9,625	0.01	(21,716)	Gerresheimer AG_GS	335,268	0.23
(722)	Ipsen SA	4,750	0.00	(202)	Hannover Rueckversicheru	967	0.00
(58,307)	JC Decaux SA	213,648	0.14	(220)	Hapag-Lloyd AG	21,580	0.01
116	Kering	316	0.00	(3,032)	Heidelbergcement AG_Barclays	40,449	0.03
(11)	La Francaise Des Jeux Saem	110	0.00	(1,930)	Heidelbergcement AG_GS	12,902	0.01
(1,795)	Necan SA	2,614	0.00	(447)	Hellorfresh AG_Barclays	6,449	0.00
8,027	Orange SA_Barclays	11,529	0.01	(4,764)	Hellorfresh AG_GS	25,151	0.02
(8,296)	Orange SA_GS	2,449	0.00	(7,162)	Henkel AG & Co Kgaa	92,664	0.06
(10)	Publicis Group	98	0.00	1,247	Hensoldt AG	1,217	0.00
243	Renault SA	434	0.00	(1,651)	Hochtief AG	19,483	0.01
(7,856)	Rexel SA_Barclays	24,099	0.02	(586)	Infineon Technologies AG_Barclays	4,350	0.00
(140)	Rexel SA_GS	565	0.00	(4,090)	Infineon Technologies AG_GS	17,963	0.01
(55)	Rubis SCA	111	0.00	(4,543)	Jungheinrich AG	97,285	0.07
1,101	Safran SA_Barclays	2,890	0.00	(3,483)	K plus S AG_Barclays	10,982	0.01
(189)	Safran SA_GS	511	0.00	(823)	K plus S AG_GS	586	0.00
6	Sanofi SA_Barclays	76	0.00	(1,452)	Kion Group AG	53,781	0.04
(2,114)	Sanofi_GS	6,041	0.00	(585)	Lanxess AG	4,516	0.00
(167)	Sartorius Stedim Biotech	2,333	0.00	(625)	Leg Immobilien SE	4,914	0.00
(1,660)	Scor Regroupe	4,237	0.00	284	Merck Kgaa	982	0.00
(235)	Seb SA_Barclays	7,764	0.01	(1)	Mtu Aero Eng. Holding AG	20	0.00
(73)	Seb SA_GS	616	0.00	(1,526)	Nemetschek AG	7,415	0.01
(18,967)	SMCA SA	64,184	0.04	(9)	Norddeutsche Affinerie AG	147	0.00
(1,027)	Societe Generale	2,323	0.00	(5,475)	Nordex SE_Barclays	25,957	0.02
(1,489)	Sodexo Holding Company_GS	9,442	0.01	(1,032)	Nordex SE_GS	1,897	0.00
(2,234)	Sodexo_Barclays	23,631	0.02	(408)	Pfeiffer Vacuum Technology	9,699	0.01
(113)	Soitec SA_Barclays	3,774	0.00	(1,539)	Prosieben Sat 1 Media SE_Barclays	4,234	0.00
(566)	Soitec SA_GS	11,705	0.01	(3,119)	Prosieben Sat 1 Media SE_GS	3,735	0.00
(13)	Spie SA	5	0.00	(4)	Puma AG	170	0.00
(1,257)	Stoxx 600 Automobiles & Parts Price EUR	176,572	0.12	12,038	RWE AG	55,065	0.04
(797)	Stoxx Europe 600 Basic Resources Price EUR	93,573	0.06	(834)	Salzgitter AG	12,940	0.01
(372)	Stoxx Europe 600 Chemicals Price Index	77,281	0.05	(11)	Sartorius AG_Barclays	1,520	0.00
(2,301)	Stoxx Europe 600 Oil & Gas Price	13,313	0.01	(901)	Sartorius AG_GS	48,492	0.03
(3,350)	Stoxx Europe 600 Utilities Price EUR	50,648	0.03	(14,573)	Schaeffler AG_Barclays	30,869	0.02
(4,381)	SXOP Index	424,914	0.29	(140,327)	Schaeffler AG_GS	96,813	0.07
8,273	Technip Energies NV_Barclays	1,734	0.00	(731)	Scout24 AG	2,173	0.00
2	Technip Energies NV_MSCI	1	0.00	(19,350)	Siemens Energy AG_Barclays	51,362	0.04
(57)	Teleperformance	658	0.00	(2,694)	Siemens Energy AG_GS	7,148	0.01
571	Thales SA	1,123	0.00	(2,352)	Siemens Healthineers AG	6,640	0.00
6,887	Total SE_Barclays	10,509	0.01	(384)	SMA Solar Technology AG	292	0.00
(578)	Total SE_GS	2,301	0.00	(24,279)	Stroer SE & Company	292,285	0.20
(923)	Vallourec SA	552	0.00	(17)	Teamviewer AG_Barclays	75	0.00
(1,312)	Veolia Environnement	4,418	0.00	(5,658)	Teamviewer AG_GS	15,307	0.01
(4,198)	Verallia Sasu	19,359	0.01	446	Telefonica Deutschland Holdings_Barclays	135	0.00
(992)	Vinci SA	7,654	0.01	11,344	Telefonica Deutschland Holdings_HSBC	5,082	0.00
153	Vivendi Universal SA	10	0.00	(1,011)	Thyssenkrupp AG_Barclays	1,899	0.00
(453)	Worldline SA_Barclays	1,953	0.00	(2,219)	Thyssenkrupp AG_GS	6,706	0.00
(416)	Worldline SA_GS	578	0.00	(12,993)	Tiraton SE	155,654	0.11
				(6,171)	TUI AG	8,039	0.01
		2,865,721	1.93	(43)	Tui AG_Barclays	31	0.00
	Germany			(44,328)	Tui AG_JPM	48,920	0.03
(156)	Adidas AG	347	0.00	(11,220)	Uniper AG_Barclays	115,166	0.08
(364)	Allianz SE	10,378	0.01	(4,522)	Uniper AG_GS	18,463	0.01
(1,092)	BASF SE	13,269	0.01	(2,752)	Vantage Towers AG	13,369	0.01
15	Bayer AG	128	0.00	(1,889)	Varta AG	59,342	0.04
(4,687)	Bayerische Motoren Werke AG	6,394	0.00	(181)	Verbio Vereinigte Bioenergi	99	0.00
(7)	Bechtle AG	96	0.00	(2,200)	Vitesco Technologies Group Class A	2,446	0.00
6	Beiersdorf AG_Barclays	30	0.00	(1,658)	Volkswagen AG	42,280	0.03

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

Nominal	Description	Fair Value €	% of Net Assets	Nominal	Description	Fair Value €	% of Net Assets
	Equity swaps (b) (continued)				Equity swaps (b) (continued)		
	Germany (continued)				Italy (continued)		
(1,015)	Vonovia	2,939	0.00	(5,675)	UnipolSai SpA	2,217	0.00
(474)	Zalando SE_Barclays	10,962	0.01			651,965	0.44
(16,868)	Zalando SE_GS	39,667	0.03				
		<u>2,997,062</u>	<u>2.02</u>				
	Hong Kong				Japan		
(401,774)	Bank of East Asia	96,042	0.06	(1)	77 Bank Limited	0	0.00
(15,373)	Cimc Enric Holdings Limited	579	0.00	(600)	AGC Inc	257	0.00
(3,295)	CK Infrastructure Holdings Limited	111	0.00	(600)	Aica Kogyo Company Limited	327	0.00
(1,882)	CLP Holdings Limited	34	0.00	(6,900)	Aiful Corporation	86	0.00
(150,663)	CSPC Pharmaceutical Group Limited	25,145	0.02	(300)	Ajinomoto Company Inc	63	0.00
(8,725)	Orient Overseas International Limited	19,406	0.01	(900)	ALPS Alpine Company Limited	472	0.00
(1,712,965)	Pacific Basin Shipping Limited	26,217	0.02	(2,100)	ANA Holdings Inc	417	0.00
181,753	TIANHE CHEMICALS GROUP LTD	0	0.00	2	Aruhi Corporation	0	0.00
(337,572)	United Energy Group Limited	2,689	0.00	(1)	Aska Pharmaceutical Holdings	0	0.00
		<u>170,223</u>	<u>0.11</u>	1	Bank of Iwate Limited	0	0.00
				2	Belluna Company Limited	1	0.00
				(1,000)	Benesse Holdings Inc	468	0.00
				12	Canon Inc	39	0.00
				(1,200)	Canon Marketing Japan Inc	2,008	0.00
				(300)	Central Japan Railway Company	875	0.00
				36	Chubu Electric Power Company Inc	11	0.00
				1	Chubu Shiryu Company Limited	0	0.00
				(400)	Chugai Pharmaceutical Company Limited	307	0.00
				(1)	Chugoku Electric Power Company	0	0.00
				(600)	Cyber Agent Inc	129	0.00
				1	Cyberlinks Company Limited	3	0.00
				(900)	Daiki Aluminium Industry Company	1,179	0.00
				(100)	Daiseki Company Limited	239	0.00
				(4)	Daihinku Corporation	7	0.00
				(800)	Dena Company Limited	152	0.00
				(300)	Dentsu Inc	1,120	0.00
				(553)	Dexerials Corporation	757	0.00
				4	Diamond Electric Holdings Company	17	0.00
				(300)	DIC Corporation	158	0.00
				(1,300)	Digital Garage Inc	2,770	0.01
				(200)	Dip Corporation	14	0.00
				(1)	Elhime Bank Limited	0	0.00
				(200)	Evolable Asia Corporation	533	0.00
				(100)	Ferrotec Holdings Corporation	243	0.00
				(3,800)	Food & Life Companies Limited	99	0.00
				1	Fuji Kosan Company Limited	1	0.00
				(700)	Fujikura Limited	205	0.00
				(700)	Future Corporation	1,291	0.00
				(1)	Gakken Holdings Company Limited	0	0.00
				(500)	GMO Globalsign Holdings KK	1,417	0.00
				(600)	GMO Internet Inc	846	0.00
				(1,803)	Gree Inc	762	0.00
				(700)	H I S Company Limited	657	0.00
				(1,185)	Hakuto Company Limited	2,294	0.00
				(2,400)	Hazama Ando Corporation	507	0.00
				(28)	Hino Motors Limited	83	0.00
				(318)	Hitachi Transport System Limited	139	0.00
				(200)	Hokkoku Financial Holdings Inc	133	0.00
				(1)	Hokuhoku Financial Group Inc	0	0.00
				(3)	Hokuriku Electric Power Company	1	0.00
				(500)	Horiba Limited	1,520	0.00
				(1,700)	Hulic Company Limited	218	0.00
				848	Idemitsu Kosan Company Limited	1,670	0.00
				(400)	Info Services International Dentsu	219	0.00
				(3,300)	Infomart Corporation	1,701	0.00
				(1,782)	Inpex Corporation	143	0.00
				28	Istyle Inc	9	0.00
				(200)	Izumi Company Limited	7	0.00
				(11)	Japan Steel Works Limited	36	0.00
				26	Japan Tobacco Inc	26	0.00
				(100)	JCR Pharmaceuticals Company Limited	16	0.00
				(700)	JGC Holdings Corporation	212	0.00
				(200)	Jins Holdings Inc	73	0.00
				14	Kddi Corporation	62	0.00
				(1)	Keiwa Inc	11	0.00
				(600)	Kewpie Corporation	39	0.00
				(500)	KH Neochem Company Limited	304	0.00
				27	Kitanotatsujin Corporation	5	0.00
				(1,700)	Koa Corporation	1,295	0.00
				(300)	Kobe Bussan Company Limited	27	0.00
				(2,000)	Konami Corporation	5,006	0.01
				(6,700)	Konica Minolta Inc	500	0.00
				(900)	Kubota Corporation	1,554	0.00
				(100)	Kureha Corporation	365	0.00
				(1)	Kyushu Financial Group Inc	0	0.00
				1	Mandom Corporation	1	0.00
				(1,300)	Mani Inc	501	0.00
				(500)	Manui Group Company Limited	208	0.00
				(4)	Marumae Company Limited	4	0.00
				(600)	Maruwa Unyu Kikan Company Limited	61	0.00
				(600)	Matsui Securities Company Limited	46	0.00
				3,475	Matsumotokiyo Holdings Company	14,982	0.01
				(900)	Mazda Motor Corporation	99	0.00
				(3,000)	Mcdonalds Holdings Company Japan	2,264	0.00
				(100)	Mec Company Limited	417	0.00
				1	Medical Data Vision Company Limited	0	0.00
				(1,300)	Mercari Inc	1,588	0.00
				(1,200)	Micronics Japan Company Limited	1,550	0.00

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

Nominal	Description	Fair Value €	% of Net Assets	Nominal	Description	Fair Value €	% of Net Assets
	Equity swaps (b) (continued)				Equity swaps (b) (continued)		
	Poland (continued)				Sweden (continued)		
(2,978)	Polski Koncern Naftowy Orlen	5,670	0.00	(2,738)	Avanza Bank Holding AB_Barclays	25,575	0.02
(41,356)	Polskie Gornictwo Naftowe I Gazownictwo SA	8,218	0.01	(3,333)	Avanza Bank Holding AB_GS	15,773	0.01
		42,777	0.03	(3,191)	Axfood AB NPV	1,209	0.00
	Portugal			(3,860)	Beijer Ref AB_Barclays	10,991	0.01
(17,268)	CTT-Correios De Portugal	21,398	0.01	(3,455)	Beijer Ref AB_GS	2,630	0.00
55,030	EDP-Energias De Portugal SA	4,837	0.00	(6,334)	Billerudkorsnas AB	9,658	0.01
(6,765)	Galp Energia Sgps SA_Barclays	1,307	0.00	(4,773)	Boliden AB	38,396	0.03
1,120	Galp Energia Sgps SA_GS	645	0.00	(5,248)	Dometic Group AB_Barclays	24,298	0.02
29,474	Greenvolt Energi	29,783	0.02	(5,521)	Dometic Group AB_GS	4,534	0.00
29,474	Greenvolt Energias Renovaveis SA	7,849	0.01	(3,300)	Electrolux AB	15,415	0.01
855	Jeronimo Martins_Barclays	463	0.00	(12,676)	Embracer Group AB	2,004	0.00
3,339	Jeronimo Martins_GS	5,543	0.00	(20,611)	Epiroc AB	36,705	0.02
27,836	Navigator Company SA	23,854	0.02	(1,481)	EQT AB_Barclays	22,623	0.02
		95,679	0.06	(2,336)	EQT AB_GS	13,182	0.01
	Russia			20	Essity Aktiebolag	6	0.00
(594)	Polymetal International plc	9,826	0.01	(733)	Evolution Gaming Group	24,835	0.02
	Saudi Arabia			(31,173)	Fabege AB	98,092	0.07
2,055	Nahdi Medical Company	2,750	0.00	(2,015)	Getinge AB_Barclays	21,986	0.02
(1,566)	Saudi Investment Bank	665	0.00	(2,616)	Getinge AB_GS	8,706	0.01
		3,415	0.00	(42,521)	Hennes & Mauritz AB	31,515	0.02
	Singapore			(9,252)	Hexagon AB	21,795	0.01
135,795	Mapletree Industrial Trust	7,652	0.00	(1)	Hexpol AB	1	0.00
	South Africa			(3,194)	Hufvudstaden AB-Class A	2,313	0.00
(2,291)	Harmony Gold Mining Company Limited	541	0.00	(7,488)	Husqvarna AB - Class B_Barclays	11,641	0.01
(5)	Pepkor Holdings Limited	1	0.00	(3,806)	Husqvarna AB-Class B_GS	6,807	0.00
(10,695)	Spar Group Limited	9,927	0.01	(26,663)	Industrivarden AB-Class C	115,262	0.08
		10,469	0.01	(1,375)	Indutrade AB_Barclays	8,941	0.01
	South Korea			(3,017)	Indutrade AB_GS	9,286	0.01
(5,553)	Coupage Inc	15,265	0.01	(1,079)	Intrum AB	1,805	0.00
(225,309)	Daewoo Securities Company Limited	278,846	0.19	(325)	Investor AB	538	0.00
(414)	Green Cross Corporation	4,368	0.00	(56)	JM AB	127	0.00
573	Hyundai Mipo Dockyard	2,514	0.00	(943)	Kinnevik AB_Barclays	2,467	0.00
(13,042)	Kakao Corporation	135,704	0.09	(1,202)	Kinnevik AB_GS	3,148	0.00
(1,833,996)	Kospi2 Index Futures September 12 USD	162,288	0.11	(4,569)	Latour Investment Series B NPV	26,828	0.02
(6,770)	Kumho Petro Chemical Company Limited	320,374	0.22	4,792	Leovegas AB	45	0.00
1,943	Lotte Confectionery Company Limited	174	0.00	(1,990)	Lifco AB_Barclays	11,633	0.01
(2,407)	Meritz Financial Group Inc	6,776	0.01	(573)	Lifco AB_GS	1,405	0.00
244	OCI Company Limited	2,298	0.00	(204)	Lundbergs AB-Class B	426	0.00
(931)	Seegene Inc	3,350	0.00	(86,121)	Lundin Energy AB	172	0.00
(6,552)	SK Bioscience Company Limited	113,159	0.08	(1,956)	Mips AB_Barclays	79,360	0.05
(805)	SK Chemicals Company Limited	13,754	0.01	(1,800)	Mips AB_GS	23,502	0.02
(1,203)	SK Telecom Company Limited	5,787	0.00	(5,950)	Nibe Industries AB_Barclays	14,356	0.01
		1,064,657	0.72	(884)	Nibe Industries AB_GS	488	0.00
	Spain			(27)	Nordic Entertainment Group-B	459	0.00
(349)	Acciona SA	1,463	0.00	592	Saab AB - Class B	1,878	0.00
3,519	Acs Actividades Cons Y Services_Barclays	2,947	0.00	(266)	Samhallsbyggnadsbolaget i Norden AB_Barclays	792	0.00
(1,128)	Acs Actividades Cons Y Services_GS	1,415	0.00	(88,492)	Samhallsbyggnadsbolaget i Norden AB_GS	67,762	0.05
(772)	Aena Sme SA_GS	15,216	0.01	(941)	Sandvik AB_Barclays	1,844	0.00
(469)	Aena Sme SA_MSCI	8,457	0.01	(9,407)	Sandvik AB_MSCI	45,242	0.03
(1,456)	Amadeus IT Group SA	9,536	0.01	(33,408)	Securitas AB	46,723	0.03
(12,748)	Audax Renovables SA_GS	3,094	0.00	(8,407)	Sinch AB_Barclays	62,483	0.04
(19,266)	Audax Renovables SA_MSCI	5,951	0.00	(21,973)	Sinch AB_GS	19,825	0.01
7,806	Bankinter SA	1,391	0.00	(2,499)	SKF AB	4,870	0.00
21,089	Caixabank	15,419	0.01	(64,672)	SSAB AB - Class B	87,293	0.06
(1,292)	Celnex Telecom Sau	8,966	0.01	(5,953)	Stillfront Group AB	631	0.00
6,335	CIA De Distribucion Integral	4,921	0.00	(8,973)	Storskogen Group AB - Class B	2,286	0.00
18,796	Cie Automotive SA	42,894	0.03	(17)	Sweco AB NPV	41	0.00
1,958	Corp Acciona Energias Renovaveis SA	13,492	0.01	386,047	Swedish Match AB	95,690	0.06
10,211	EDP Renovaveis SA	26,561	0.02	17,050	Tel2 AB-Class B	247	0.00
(934)	Endesa SA	2,445	0.00	158	Telia Company AB	49	0.00
(6,846)	Fluidra SA	76,925	0.05	(3,640)	Thule Group AB	34,783	0.02
(2,956)	Gas Natural SDG SA	4,065	0.00	(789)	Trelleborg AB-Class B	979	0.00
36,638	Grifols SA	8,301	0.01	(4,086)	Volvo AB	16,517	0.01
51,765	Iberdrola SA_Barclays	60,314	0.04	(7,668)	Volvo Car AB	6,835	0.00
4,018	Iberdrola SA_GS	519	0.00			1,375,012	0.92
(6,043)	Indra Sistemas SA	2,919	0.00		Switzerland		
(114,022)	Inmobiliaria Companional Socimi	46,701	0.03	(2,603)	ABB Limited	9,781	0.01
(62,007)	Mapfre SA	7,279	0.00	(1,919)	Adecco Group AG	5,313	0.00
(20,847)	Merlin Properties Socimi SA	10,961	0.01	(1,786)	Alcon Inc	7,919	0.01
(3,870)	Red Electrica Corporation	3,034	0.00	(1,555)	Bachem Holding AG_Barclays	64,564	0.04
(36,534)	Sacyr Vallehermoso SA	11,846	0.01	(385)	Bachem Holding AG_GS	3,853	0.00
50,383	Simens Gamesa Renewable Energy_Barclays	6,717	0.00	(25)	Baloise Holding	11	0.00
715	Simens Gamesa Renewable Energy_GS	1,372	0.00	(35)	Belimo Holding AG	1,304	0.00
(5,487)	Solaria Energia Y Medio Ambiente SA	7,546	0.01	(3,477)	Bossard Holding AG	176,893	0.12
(8,273)	Tecnicas Reunidas SA	8,690	0.01	50	Chubb Limited	3,000	0.00
16,093	Telefonica SA	15,491	0.01	(533)	Cie Financiere Richemont	1,423	0.00
		436,848	0.29	19,547	Coca-Cola HBC AG	38,195	0.03
	Sweden			(5,054)	Credit Suisse Group AG	1,164	0.00
(6,296)	Addlife AB - Class B_Barclays	69,160	0.05	614	DKSH Holding Limited	1,136	0.00
(2,141)	Addlife AB - Class B_GS	6,873	0.00	(86)	Dormakaba Holding AG	15,631	0.01
(3,074)	Addtech AB_Barclays	5,934	0.00	(469)	Dufry Group_Barclays	3,743	0.00
(5,178)	Addtech AB_GS	19,314	0.01	(138)	Dufry Group_GS	594	0.00
(4)	AF Poyry AB	47	0.00	(213)	EMS-Chemie Holding AG	27,587	0.02
(793)	Alfa Laval AB	301	0.00	(625)	Flughafen Zuerich_Barclays	14,317	0.01
(9,841)	Atlas Copco AB	12,831	0.01	(991)	Flughafen Zuerich_GS	15,312	0.01
(2,250)	Autoliv Inc	12,844	0.01	(78)	Geberit AG	5,448	0.00
				(21,027)	Glencore International plc_Barclays	13,532	0.01
				(1,207)	Glencore International plc_GS	962	0.00
				(45)	Helvetia Holding AG	296	0.00
				(3,501)	Idorsia Limited	5,778	0.00
				(1)	International Workplace Group plc_Barclays	1	0.00

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

Nominal	Description	Fair Value €	% of Net Assets	Nominal	Description	Fair Value €	% of Net Assets
	Equity swaps (b) (continued)				Equity swaps (b) (continued)		
	Switzerland (continued)				United Kingdom (continued)		
(12,928)	International Workplace Group plc_GS	7,471	0.01	(65)	Countryside Properties plc	166	0.00
(6)	Interroll Holding AG_Barclays	4,878	0.00	830	Dechra Pharmaceuticals plc	2,115	0.00
(48)	Interroll Holding AG_GS	32,201	0.02	(132,584)	DFS Furniture plc	12,935	0.01
(717)	Kuehne & Nagel International AG_Barclays	54,905	0.04	(6,408)	Diageo plc	7,438	0.01
(1,665)	Kuehne & Nagel International AG_GS	1,013	0.00	(837)	Diploma plc_Barclays	5,317	0.00
(846)	Lafargeholcim Limited	5,290	0.00	(7,268)	Diploma plc_JPM	5,291	0.00
(6,545)	Landis+Gyr Group AG	68,062	0.05	(100,467)	Direct Line Insurance plc	7,344	0.01
5	Lindt & Spruengli AG	326	0.00	(209,425)	Dixons Carphone plc	75,949	0.05
(198)	Logitech International	6,058	0.01	(63,957)	Dominos Pizza UK & Ireland plc	68,421	0.05
(1,019)	Logitech International-Reg	1,433	0.00	56,503	Dr. Martens plc_GS	3,473	0.00
(83)	Lonza Group AG	5,715	0.00	(115,159)	Dr. Martens plc-WI_JPM	48,030	0.03
(93,760)	Meyer Burger Technology AG	2,031	0.00	(46,635)	Drax Group plc	52,635	0.04
8	Novartis AG_Barclays	36	0.00	(42,332)	DS Smith plc_Barclays	37,822	0.03
(1,387)	Novartis AG_GS	6,242	0.01	(19,840)	DS Smith plc_GS	5,335	0.00
(787)	Schindler Holding	592	0.00	(2,703)	easyJet plc_Barclays	5,754	0.00
13	SGS SA	1,058	0.00	(17,201)	easyJet plc_JPM	6,228	0.00
(69)	Siegfried Holding AG_Barclays	18,057	0.01	(2,174)	Electrocomponents plc_Barclays	4,264	0.00
(126)	Siegfried Holding AG_GS	16,731	0.01	(854)	Energean plc	2,156	0.00
(1)	Sonova Holding AG_Barclays	37	0.00	(591)	Ferguson plc	1,707	0.00
(374)	Sonova Holding AG_GS	18,790	0.01	(2,155)	First Derivatives plc	5,740	0.00
(16,987)	Stadler Rail AG	67,890	0.05	(23,513)	Forterra plc	4,159	0.00
(485)	Stmicroelectronics NV	2,775	0.00	(32)	FTSE 250 Index	116,846	0.08
1,701	Swatch Group AG	5,780	0.01	(1,863)	Future plc	34,778	0.02
(1,155)	Swiss Re Limited	6,421	0.01	(157)	Games Workshop Group plc	5,689	0.00
(906)	TE Connectivity Limited	13,144	0.01	(13,302)	GB Group plc	2,076	0.00
(205)	Temenos AG	2,232	0.00	(597)	Genus plc_Barclays	727	0.00
(960)	VAT Group AG	61,830	0.04	(1,114)	Genus plc_GS	8,672	0.01
47	Vifor Pharma AG	2,240	0.00	(3,765)	Genus plc_JPM	54,461	0.04
(4)	Zur Rose AG	1,138	0.00	2,002	Glaxosmithkline plc	806	0.00
148	Zurich Financial Services AG	471	0.00	(38)	Greggs plc_Barclays	514	0.00
		832,604	0.56	(55,590)	Greggs plc_GS	191,429	0.13
				(9,882)	Greggs plc_JPM	15,541	0.01
	Taiwan			(6,770)	Halma plc_Barclays	7,080	0.01
(1,000)	Asmedia Technology Inc	308	0.00	(3,599)	Halma plc_GS	9,435	0.01
(2,837,000)	Innolux Display Corporation	332,945	0.22	(9,679)	Halma plc_JPM	7,805	0.01
3,000	Pharmaessentia Corporation	15,176	0.01	(44)	Hammerston plc	7	0.00
(62)	Powerchip Semiconductor Manufacturing Corporation	31	0.00	(10,193)	Harbour Energy plc	3,238	0.00
		348,460	0.23	(24,636)	Hargreaves Lansdown plc	4,590	0.00
				(273)	Hays plc	142	0.00
	Thailand			(170,951)	Helios Towers plc	45,655	0.03
(4,200)	JMT Network Services-NVDR	812	0.00	(14,757)	High Liquidity	150,533	0.10
195,300	Kasikornbank PCL	88,553	0.06	(3,561)	Hikma Pharmaceuticals plc	2,846	0.00
		89,365	0.06	(2,766)	Howden Joinery Group plc	8,293	0.01
				202	HSBC Holdings plc	267	0.00
	United Arab Emirates			8,242	Hunting plc	4,403	0.00
97,823	Q Holding PJSC	3,365	0.00	(15,234)	IG Group Holdings plc	12,877	0.01
				(40)	IMI plc	210	0.00
	United Kingdom			1,389	Imperial Brands plc_Barclays	4,968	0.00
(11,084)	ACAL plc	3,797	0.00	(2,863)	Imperial Brands plc_GS	981	0.00
(2,166)	Allfunds Group plc_Barclays	5,534	0.00	15,101	Imperial Brands plc_JPM	6,505	0.01
(4,007)	Allfunds Group plc_GS	977	0.00	(52)	Inchcape plc_Barclays	57	0.00
54	Amcort plc	51	0.00	(26,555)	Inchcape plc_GS	387	0.00
(593)	Anglo American plc	3,697	0.00	(13,344)	Inchcape plc_JPM	1,343	0.00
(2,606)	Antofagasta plc	8,971	0.01	(29)	Informa plc_Barclays	13	0.00
(176)	Aptiv plc	3,054	0.00	(101,804)	Informa plc_GS	79,900	0.05
(75,727)	Ascential plc	37,241	0.03	65,195	Informa plc_JPM	3,483	0.00
(3)	Ashmore Group plc_GS	2	0.00	(6)	Intercontinental Hotels Group plc_Barclays	33	0.00
(57,356)	Ashmore Group plc_JPM	37,536	0.03	(185)	Intercontinental Hotels Group plc_GS	158	0.00
(1,003)	Ashtead Group plc	23,328	0.02	832	Intercontinental Hotels Group plc_JPM	925	0.00
(11,587)	ASOS plc	88,374	0.06	(862)	Intermediate Capital Group plc	5,166	0.00
(26,940)	Associated British Foods plc	18,352	0.01	(15,958)	International Consolidated Airlines Group SA_GS	4,754	0.00
142	Astrazeneca plc_Barclays	372	0.00	(280,865)	International Consolidated Airlines Group SA_JPM	109,514	0.07
5,876	Astrazeneca plc_GS	48,556	0.03	(1,927,288)	INTU PROPERTIES PLC EQS	0	0.00
5,540	AstraZeneca plc_JPM	90,678	0.06	(64,113)	ITM Power plc	53,542	0.04
(105)	Atlassian Corporation plc - Class A	463	0.00	(19,914)	ITV plc_Barclays	2,063	0.00
(7,055)	Auction Technology Group	1,366	0.00	(63,031)	ITV plc_GS	2,568	0.00
(998)	Auto Trader Group plc_Barclays	438	0.00	(1,463)	Jd Sports Fashion_Barclays	1,468	0.00
(12,039)	Auto Trader Group plc_GS	965	0.00	(81,084)	Jd Sports Fashion_GS	3,198	0.00
(4,390)	Aveva Group plc_GS	7,320	0.01	(4,114)	Jet2 plc	12,173	0.01
(7,725)	Aveva Group plc_JPM	12,906	0.01	(20,912)	John Wood Group plc_GS	16,457	0.01
(21,694)	Aviva plc - Class B	5,208	0.00	(31,473)	John Wood Group plc_JPM	28,891	0.02
(8,630)	B&M European Value Retail SA	18,993	0.01	(1,953)	Johnson Matthey plc	7,755	0.01
(65,754)	Bakkavor Group plc	21,188	0.02	(117,033)	Johnson Service Group plc	20,037	0.01
(2,943)	Barratt Developments plc	1,302	0.00	(396,538)	Jupiter Fund Management plc_GS	223,049	0.15
(6)	Bellway plc	72	0.00	(111,486)	Jupiter Fund Management plc_JPM	69,368	0.05
(3)	Berkeley Group Holding plc	15	0.00	(99)	Kingfisher plc_Barclays	91	0.00
(12,751)	Bodycote plc	1,127	0.00	(104,593)	Kingfisher plc_GS	1,259	0.00
(189,136)	Boohoo Group plc	74,497	0.05	(156,908)	Kingfisher plc_JPM	109,665	0.07
(2,470)	BP plc	814	0.00	(23,994)	Legal & General Group plc	5,340	0.00
(4,045)	Bridgepoint Group-REGS_Barclays	2,995	0.00	(3,355)	Liberty Global plc-Series C	1,176	0.00
(71,455)	Bridgepoint Group-REGS_JPM	15,465	0.01	1,195	Linde AG - Tender NPV	21,133	0.02
456	British American Tobacco_Barclays	1,137	0.00	(421)	Linde plc	9,792	0.01
9,580	British American Tobacco_GS	2,074	0.00	(632)	Livanova plc	1,520	0.00
(17,141)	Britvic plc	1,934	0.00	(16,416)	M&G plc	4,040	0.00
(44)	Bunzl plc	97	0.00	(155,088)	Made.Com Group plc	89,198	0.06
(12)	Burberry Group plc	21	0.00	(198)	Marks & Spencer Group plc	83	0.00
(763)	Capri Holdings Limited	2,423	0.00	186,541	Meggitt plc	87,607	0.06
1,338	Capricorn Energy plc	21	0.00	(20,694)	Melrose Industries plc_GS	943	0.00
(9,029)	Ceres Power Holdings plc	3,617	0.00	44,645	Melrose Industries plc_JPM	1,860	0.00
(14,591)	CNH Industrial NV	35,291	0.03	(2)	Micro Focus International plc	3	0.00
(13)	Compass Group_Barclays	1	0.00	(1,243)	Mondi plc	903	0.00
(18,736)	Compass Group_GS	485	0.00				
(5,786)	Computacenter plc	538	0.00				

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

Nominal	Description	Fair Value €	% of Net Assets	Nominal	Description	Fair Value €	% of Net Assets
	Equity swaps (b) (continued)				Equity swaps (b) (continued)		
	United Kingdom (continued)				United Kingdom (continued)		
(20,977)	MSGLGEU5	190,332	0.13	(6,825)	Weir Group plc_JPM	9,931	0.01
(2,166)	MSGLGHDG	727	0.00	(9)	WH Smith plc	19	0.00
(4,133)	MSGLUKLW	57,325	0.04	(7)	Whitbread plc	59	0.00
20,265	National Grid_Barclays	7,808	0.01	(37,620)	Wickes Group plc	14,569	0.01
(1,386)	National Grid_GS	137	0.00	(110)	Willis Towers Watson plc	4,033	0.00
(4,433)	Next Fifteen Communications	9,713	0.01	(3,669)	Wise plc - Class A_Barclays	6,380	0.01
(4)	Next plc	78	0.00	(61,789)	Wise plc - Class A_JPM	192,182	0.13
(1)	Ninety One plc_GS	0	0.00	(33)	WPP plc_Barclays	57	0.00
(140,386)	Ninety One plc_JPM	32,746	0.02	(33,156)	WPP plc_JPM	88,563	0.06
(1,497)	Ocado Group plc_Barclays	2,551	0.00	(4,908)	XP Power Limited	30,254	0.02
(11,186)	Ocado Group plc_GS	7,473	0.01			5,498,160	3.70
(23,761)	Ocado Group plc_JPM	52,581	0.04				
(4,551)	Oxford Nanopore Technologies plc_Barclays	1,950	0.00		United States		
(3,748)	Oxford Nanopore Technologies plc_GS	4,122	0.00	(4,468)	3D Systems Corporation	4,170	0.00
(97,868)	Pearson plc_Barclays	26,235	0.02	(204)	A O Smith Corporation	1,096	0.00
(6,607)	Pearson plc_GS	1,262	0.00	(1,540)	AAR Corporation	9,276	0.01
(6,857)	Pennon Group plc	8,082	0.01	(1,019)	Abbott Laboratories	8,859	0.01
4,822	Pentair plc	6,780	0.01		733 Abbvie Inc	6,557	0.01
(6)	Persimmon plc_Barclays	46	0.00	(62)	Abercrombie & Fitch Company - Class A	14	0.00
(1,203)	Persimmon plc_GS	1,356	0.00	(387)	Abiomed Inc	14,986	0.01
(21,877)	Persimmon plc_JPM	63,014	0.04	(11,133)	Activision Blizzard Inc	23,871	0.02
(33,847)	Petrofac Limited	2,874	0.00	(247)	Acuity Brands Inc	5,208	0.00
(93,320)	Pets at Home Group plc	7,666	0.01	(188)	Adient plc	826	0.00
(4,446)	Phoenix Group Holdings plc	1,632	0.00	(173)	Adobe Inc	9,288	0.01
(24,779)	Primary Health Properties plc	835	0.00	(3,468)	Advance Auto Parts Inc	24,369	0.02
4,282	QinetiQ Group plc	428	0.00	(535)	Advanced Drainage Systems Inc	32	0.00
(35,082)	Quilter plc	1,956	0.00	(960)	Advanced Energy Industries Inc	3,085	0.00
8	Reckitt Benckiser Group plc	70	0.00	(163)	Advanced Micro Devices Inc	6,510	0.01
(4,606)	Rentokil Initial plc	400	0.00	(79)	Aerovironment Inc	2,141	0.00
(18,762)	Rightmove plc	1,529	0.00	(2,232)	Atlatc Inc	313	0.00
(269)	Rio Tinto plc_Barclays	3,498	0.00	(978)	Agilent Technologies Inc	2,424	0.00
(201)	Rio Tinto plc_GS	1,535	0.00	(105)	Air Lease Corporation	320	0.00
(17,478)	Rolls-Royce Holdings plc_Barclays	3,043	0.00	(86)	Air Products & Chemicals Inc	63	0.00
(25,265)	Rolls-Royce Holdings plc_GS	174	0.00	(168)	Airbnb Inc-Class A	10,318	0.01
(422,719)	Rolls-Royce Holdings plc_JPM	42,086	0.03	(2,027)	Akamai Technologies Inc	13,197	0.01
(3,604)	Rotork plc_Barclays	4,040	0.00	(2)	Albermarle Corporation	17	0.00
(26,582)	Rotork plc_GS	18,898	0.01	(51)	Align Technology Inc_Barclays	3,024	0.00
(41,972)	Rotork plc_JPM	25,739	0.02	(64)	Align Technology Inc_MSCI	4,019	0.00
(2,515)	Royal Mail plc_Barclays	2,311	0.00	(1,975)	Allegheny Technologies Inc	4,833	0.00
(5,786)	Royal Mail plc_GS	671	0.00	(51)	Allegiant Travel Company	1,760	0.00
(16,089)	RS Group plc_JPM	2,354	0.00	(8,822)	Allscripts Healthcare Solutions Inc	3,382	0.00
(1,341)	Russell UK Mid 150	631,894	0.43	(232)	Ally Financial Inc	162	0.00
(5,405)	S4 Capital plc_Barclays	6,811	0.01	(271)	Alpha & Omega Semiconductor	1,957	0.00
(47,681)	S4 Capital plc_JPM	44,531	0.03	(50)	Alpha Metallurgical Resource	379	0.00
(41)	Sage Group plc_Barclays	39	0.00	(51)	Alphabet Inc - Class A	7,312	0.01
1,943	Sage Group plc_GS	226	0.00	(960)	Alteryx Inc - Class A	4,517	0.00
(30,983)	Schroders plc_GS	311,366	0.21	(14,028)	Altria Group Inc	42,351	0.03
(7,031)	Schroders plc_JPM	41,710	0.03	(3,932)	Amazon.Com Inc_GS	13,700	0.01
(4,977)	Severn Trent plc	8,155	0.01	(540)	Amazon.com Inc_MSCI	31,800	0.02
(129,657)	Shaftesbury plc	111,549	0.08	(562)	Amedisys Inc	5,326	0.00
1,181	Shell plc	815	0.00	1,209	Ameren Corporation	5,657	0.00
(5,877)	Smart Metering Systems plc	776	0.00	(85)	Ameren Company Inc-Class A	1,110	0.00
(15,345)	Smith & Nephew plc	19,127	0.01	(963)	American Airlines Group Inc_Barclays	5,980	0.01
(10)	Smiths Group plc_Barclays	2	0.00	(1,260)	American Airlines Group Inc_GS	7,076	0.01
(1,444)	Smiths Group plc_GS	1,931	0.00	(21)	American Airlines Group Inc_MSCI	151	0.00
(28,319)	Smiths Group plc_JPM	7,163	0.01	(625)	American Equity Invnt Life Holding limited	568	0.00
(2,548)	Softcat plc_Barclays	17,228	0.01	(283)	American International Group	2,759	0.00
(6,770)	Softcat plc_GS	7,507	0.01	(230)	Amerisourcebergen Corporation	2,417	0.00
(503)	Spectris plc_GS	1,111	0.00	(428)	Amgen Inc	402	0.00
(7,230)	Spectris plc_JPM	11,356	0.01	(921)	Amkor Technology Inc	1,808	0.00
(3,298)	St James's Place plc	4,385	0.00	(4,033)	Amryis Inc	2,767	0.00
730	Standard Chartered plc	1,555	0.00	(3,759)	Antero Midstream Corporation	2,783	0.00
(83,085)	Standard Life Aberdeen plc_GS	15,175	0.01	(261)	Appian Corporation	1,529	0.00
(293,443)	Standard Life Aberdeen plc_JPM	237,804	0.16	(168)	Applied Materials Inc_Barclays	3,579	0.00
6,377	Subsea 7 SA_Barclays	2,301	0.00	(6)	Applied Materials Inc_MSCI	217	0.00
(7,016)	Subsea 7 SA_GS	6,349	0.01	(1,159)	Applavin Corporation-Class A	6,373	0.01
(14,674)	Synthomer plc	1,541	0.00	(763)	Archer-Daniels-Midland Company	7,811	0.01
(13,820)	Tate & Lyle plc_GS	1,671	0.00	(222)	Arista Networks Inc	186	0.00
(4,103)	Tate & Lyle plc_JPM	4,873	0.00	(412)	Armstrong World Industries Inc	2,936	0.00
(92)	Taylor Wimpey plc	34	0.00	(267)	Arvinas Inc	6,084	0.01
(4,445)	Technipfmc plc_GS	196	0.00	(289)	Asana Inc - Class A	1,117	0.00
(16,142)	Technipfmc plc_MSCI	15,698	0.01	(64)	Ashland Holdings Inc	233	0.00
(153,466)	Tesco plc	16,307	0.01	(1,668)	Atlas Air Worldwide Holdings	2,690	0.00
(41)	THG plc	164	0.00	(1,635)	Atmos Energy Corporation	5,138	0.00
(6,499)	Travis Perkins plc_Barclays	48,236	0.03	(1)	Autodesk Inc	20	0.00
(66,025)	Travis Perkins plc_GS	190,631	0.13	(28)	Autonation Inc	210	0.00
(30,541)	Travis Perkins plc_JPM	77,156	0.05	(162)	Avis Budget Group Inc	11,550	0.01
(2,476)	Treant plc	5,034	0.00	(5,227)	Axalta Coating Systems Limited	25,545	0.02
(1,574)	Tritax Big Box REIT plc	137	0.00	(638)	Axon Enterprise inc	4,170	0.00
11,335	Unilever plc	1,725	0.00	(1,630)	Azek Company Inc	8,213	0.01
15,145	Unite Group plc	4,895	0.00	(4,068)	Baker Hughes Company - Class A	25,564	0.02
(4,444)	United Utilities Group plc	2,200	0.00	(2,406)	Ball Corporation	1,219	0.00
(7,612)	Victoria plc	367	0.00	(1,088)	Bank of Hawaii Corporation	2,679	0.00
(206)	Virgin Money UK plc_Barclays	157	0.00	(226)	Bank of New York Mellon Corporation	1	0.00
(12,240)	Virgin Money UK plc_GS	1,718	0.00	(2,349)	BankUnited Inc	10,359	0.01
(1,201)	Vistry Group plc_Barclays	186	0.00	(11)	Bath & Body Works Company	377	0.00
10,538	Vistry Group plc_GS	2,044	0.00	(7,576)	Bausch Health Companies Inc	10,595	0.01
57,814	Vivo Energy plc	26,828	0.02	(1,082)	Beacon Roofing Supply Inc	7,370	0.01
46,530	Vodafone Group plc	6,564	0.01	(717)	Beam Therapeutics Inc	2,322	0.00
(38,850)	Volution Group plc	8,738	0.01	(249)	Becton Dickinson And Company	2,502	0.00
(6,063)	Weir Group plc_Barclays	20,229	0.01	(6,470)	Bed Bath & Beyond Inc	10,729	0.01
				(186)	Bentley Systems Inc-Class B	268	0.00

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

Nominal	Description	Fair Value €	% of Net Assets	Nominal	Description	Fair Value €	% of Net Assets
	Equity swaps (b) (continued)				Equity swaps (b) (continued)		
	United States (continued)				United States (continued)		
(2,895)	Berry Global Group Inc	7,679	0.01	69	Costco Wholesale Corporation	3,170	0.00
(9,179)	Best Buy Company Inc	112,776	0.08	(2,211)	Coterra Energy Inc	12,204	0.01
(1,368)	Biocryst Pharmaceuticals Inc	1,289	0.00	(2,923)	Courseera Inc	3,226	0.00
(2)	Biogen Inc	156	0.00	(3,939)	Cracker Barrel Old Country Store Inc	50,243	0.03
(28)	Bio-Rad Laboratories - Class A	6,020	0.01	(194)	Credit Acceptance Corporation	17,055	0.01
(311)	Bio-Techne Corporation	12,542	0.01	(671)	Crocs Inc	5	0.00
(472)	Black Hills Corporation	1,678	0.00	(120)	Crowdstrike Holdings Inc - Class A	4,851	0.00
(1,110)	Blackbaud Inc	6,582	0.01	(2,417)	Cushman & Wakefield plc	8,088	0.01
(57)	Blackrock Inc	3,318	0.00	(318)	Customers Bancorp Inc	263	0.00
(98)	Blackstone Group Inc	1,958	0.00	(226)	Cutera Inc	1,531	0.00
(315)	Block Inc	10,286	0.01	2,340	CVS Caremark Corporation	3,420	0.00
(1,248)	Bloom Energy Corporation	1,296	0.00	(468)	Danaher Corporation	914	0.00
(6,670)	Bloomin Brands Inc	3,998	0.00	(2,090)	Darden Restaurants Inc_GS	1,376	0.00
(81)	Boeing Company_Barclays	1,226	0.00	(4)	Darden Restaurants Inc_MSCI	154	0.00
(350)	Boeing Company_GS	295	0.00	(152)	Datadog Inc - Class A	8,227	0.01
(692)	BOK Financial Corporation	10,835	0.01	(5,973)	Dave & Busters Entertainment	15,449	0.01
(49)	Booking Holdings Inc	18,528	0.01	(60)	Deere & Company	3,379	0.00
(2,147)	Boat Barn Holdings Inc	12,456	0.01	(234)	Delek Holding Company Inc	537	0.00
1,168	Booz Allen Hamilton Holdings	2,547	0.00	(14,448)	Designer Brands Inc	24,919	0.02
(805)	Borgwarner Inc	4,304	0.00	(176)	Dexcom Inc_Barclays	4,914	0.00
(767)	Boston Beer Company Inc	23,817	0.02	(196)	Dexcom Inc_MSCI	1,337	0.00
263	Boston Scientific Corporation_GS	182	0.00	(2,653)	Dillards Inc-Class A	93,911	0.06
(73)	Boston Scientific Corporation_MSCI	399	0.00	(838)	Dineequity Inc	5,150	0.00
(3,305)	Box Inc - Class A	5,321	0.00	(358)	Discovery Inc	1,866	0.00
(730)	Boyd Gaming Corporation	1,453	0.00	(598)	Dish Network Corporation - Class A_Barclays	6,861	0.01
(332)	Bright Horizons Family Solutions LLC	176	0.00	(873)	Dish Network Corporation - Class A_GS	10,149	0.01
(823)	Brighthouse Financial Inc	6,573	0.01	(681)	Docusign Inc	2,373	0.00
(1,465)	Brinker International Inc	5,015	0.00	1,926	Dollar General Corporation	11,919	0.01
(41)	Broadcom Inc	1,813	0.00	1,634	Dominos Pizza Inc_GS	19,443	0.01
(370)	Broadridge Financial Solutions	1,213	0.00	(1)	Dominos Pizza Inc_MSCI	88	0.00
(2,462)	Brown-Forman Corporation-Class B	1,903	0.00	(1,472)	Dow Inc	22,950	0.02
(1,379)	Brunswick Corporation	27,584	0.02	(746)	Doximity Inc -Class A	186	0.00
801	BWX Technologies Inc	3,855	0.00	(490)	Dr Horton Inc_GS	3,951	0.00
(1,366)	Cabot Corporation	15,213	0.01	(6)	Dr Horton Inc_MSCI	100	0.00
(342)	Cactus Inc - Class A	4,151	0.00	2,521	Dropbox Inc - Class A	124	0.00
197	Cadence Design Systems Inc_GS	823	0.00	(9,718)	Dun & Bradstreet Holdings Inc	18,022	0.01
(951)	Cadence Design Systems Inc_MSCI	5,141	0.00	(22)	DXC Technology Company	69	0.00
(251)	Caesars Entertainment Inc_Barclays	10,021	0.01	(5,331)	E2Open Parent Holdings Inc	5,091	0.00
(5,616)	Caesars Entertainment Inc_GS	98,490	0.07	(238)	Eagle Bulk Shipping Inc	2,680	0.00
(10)	Caesars Entertainment Inc_MSCI	735	0.00	(1,202)	Eagle Materials Inc_Barclays	19,047	0.01
(1,560)	Caleres Inc	2,174	0.00	(362)	Eagle Materials Inc_GS	4,530	0.00
(8,251)	Callaway Golf Company	2,835	0.00	(589)	Eastman Chemical Company	2,433	0.00
(816)	Callon Petroleum Company	15,401	0.01	(7)	Ebay Inc	225	0.00
(790)	Cardinal Health Inc	3,046	0.00	(552)	Element Solutions Inc	1,220	0.00
(2,044)	Carmax Inc_GS	8,145	0.01	(3,538)	Encore Capital Group Inc	8,461	0.01
(3)	Carmax Inc_MSCI	144	0.00	(565)	Encore Wire Corporation	11,092	0.01
(1,788)	Carnival Corporation	9,162	0.01	(696)	EnerSys Inc	596	0.00
(1,120)	Carnival plc	9,439	0.01	(1,075)	Ensign Group Inc	7,355	0.01
(2,192)	Carpenter Technology	23,459	0.02	(494)	Entegris Inc	17,363	0.01
(783)	Carrier Global Corporation	12,220	0.01	(900)	Envetnet Inc	14,996	0.01
2,578	Caseys General Stores Inc	796	0.00	(7,363)	Envista Holdings Corporation	8,311	0.01
(186)	Catalent Inc	3,251	0.00	(3,428)	Equitable Holdings Inc	2,351	0.00
(163)	Century Communities Inc	1,391	0.00	(4,156)	Equitrans Midstream Company	4,632	0.00
(3,104)	Cerence Inc	22,015	0.02	(783)	Estee Lauder Companies Inc	3,238	0.00
(326)	Ceridian HCM Holding Inc	3,140	0.00	(187)	ETSY Inc_Barclays	9,759	0.01
(188)	CF Industries Holdings Inc	2,203	0.00	(2,213)	ETSY Inc_GS	21,359	0.02
(413)	Championx Corporation	1,354	0.00	(114)	ETSY Inc_MSCI	14,344	0.01
(902)	Change Healthcare Inc	55	0.00	(132)	Euronet Worldwide Inc	364	0.00
(1,821)	Chargepoint Holdings Inc	424	0.00	(7,300)	Evgo Corporation	18,141	0.01
(76)	Charles River Laboratories_Barclays	2,117	0.00	(2,405)	Exact Sciences Corporation	29,912	0.02
(111)	Charles River Laboratories_MSCI	20,668	0.01	(426)	Exelon Corporation_GS	596	0.00
(3,243)	Cheesecake Factory Inc	5,886	0.01	171	Exelon Corporation_MSCI	1,912	0.00
(5,298)	Chegg Inc	2,749	0.00	(1,026)	Expedia Group Inc_GS	31,322	0.02
(4)	Chemours Company	43	0.00	(3)	Expedia Group Inc_MSCI	212	0.00
(235)	Chesapeake Energy Corporation	364	0.00	(251)	Expeditors International of Washington Inc	129	0.00
95	Chevron Corporation	4,527	0.00	(111)	Exxon Mobil Corporation_GS	1,194	0.00
(454)	Chipotle Mexican Grill Inc_GS	27,615	0.02	185	Exxon Mobil Corporation_MSCI	6,222	0.01
(16)	Chipotle Mexican Grill Inc_MSCI	7,793	0.01	(104)	Facebook Inc - Class A_Barclays	4,291	0.00
(1,200)	Choice Hotels Internationals Inc	18,504	0.01	(189)	Facebook Inc - Class A_GS	4,531	0.00
(7,053)	Cinemark Holdings Inc	10,368	0.01	(99)	Fair Isaac Corporation	654	0.00
(1,093)	Cisco Systems Inc	2,692	0.00	(1,959)	Fate Therapeutics Inc	1,530	0.00
(551)	Civitas Resources Inc	2,048	0.00	(32)	Fedex Corporation	56	0.00
(1,937)	Clean Energy Fuels Corporation	5,361	0.00	(949)	First American Financial Corporation	3,244	0.00
(835)	Clear Secure Inc - Class A	6,560	0.01	(4,092)	First Solar Inc	2,483	0.00
(126)	Clearway Energy Inc	21	0.00	(2,832)	Firstcash Holdings	5,501	0.00
(746)	Cloudflare Inc - Class A	12,342	0.01	(35)	Fiserv Inc	361	0.00
503	Coca-Cola Company	5,619	0.00	(1,649)	Five Below Inc	20,113	0.01
(356)	Coinbase Global Inc - Class A	33,475	0.02	159,529	Flexion Therapeutics Inc	106,816	0.07
8,096	Colgate-Palmolive Company	11,192	0.01	(2,039)	Floor & Decor Holdings Inc - Class A	23,923	0.02
(1,487)	Commerce Bancshares Inc	4,479	0.00	(2,679)	Flowers Foods Inc	53	0.00
(1,797)	Commercial Metals Company	9,765	0.01	(2,229)	Fluor Corporation	6,693	0.01
(4,557)	Commscope Holding Company Inc	1,715	0.00	(47)	Flywire Corporation	74	0.00
(1,993)	Community Bank System Inc	2,600	0.00	(306)	FMC Corporation	3,087	0.00
(1,642)	Community Health Systems Inc	12,160	0.01	(1,230)	Ford Motor Company_Barclays	3,979	0.00
(2,125)	Compass Minerals International Inc	54,779	0.04	(16,570)	Ford Motor Company_GS	26,182	0.02
1,117	Comstock Resources Inc	3,507	0.00	(31)	Ford Motor Company_MSCI	118	0.00
(2,895)	Conocophillips Company	16,588	0.01	(65)	Fortinet Inc_Barclays	237	0.00
57	Constellation USD NPV	909	0.00	(485)	Fortinet Inc_GS	279	0.00
(631)	Cooper Companies Inc	5,609	0.00	(4,590)	Fortinet Inc_MSCI	18,581	0.01
(25)	Core & Main Inc - Class A	21	0.00	(4,652)	Franklin Resources Inc	13,340	0.01
(2,414)	Corning Inc	1,350	0.00	(2,420)	Freeport-McMoran Copper Inc_GS	2,494	0.00

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

Nominal	Description	Fair Value €	% of Net Assets	Nominal	Description	Fair Value €	% of Net Assets
	Equity swaps (b) (continued)				Equity swaps (b) (continued)		
	United States (continued)				United States (continued)		
(25)	Freeport-McMoran Copper Inc_MSCI	137	0.00	(391)	KB Home	1,422	0.00
(178)	Freeport-McMoran Copper_Barcays	2,134	0.00	(1,844)	KBR Inc	1,079	0.00
(9,225)	Frontdoor Inc	16,380	0.01	306	Kellogg Company	2,385	0.00
(5,151)	Frontier Group Holdings Inc	884	0.00	(1,903)	Kemper Corporation	11,777	0.01
(2,436)	FTSE Francesmidcaptradeplus	339,455	0.23	(3,707)	Key Corporation Limited	1,766	0.00
(1,511)	FTSE Italysmidcaptradeplus	197,412	0.13	639	Kimberly-Clark Corporation_GS	1,999	0.00
(4,685)	Fuelcell Energy Inc	1,764	0.00	1	Kimberly-Clark Corporation_MSCI	1	0.00
(16)	GAP Inc	214	0.00	(13)	Kimco Realty Corporation	25	0.00
(89)	Gartner Inc	5,278	0.00	(312)	Kirby Corporation	1,309	0.00
(336)	Gatx Corporation	4,168	0.00	(58)	KLA Corporation_Barcays	558	0.00
(79)	Generac Holdings Inc_Barcays	6,479	0.01	(35)	KLA Corporation_GS	1,098	0.00
(176)	Generac Holdings Inc_GS	7,154	0.01	(1,898)	Knight Swift Transportation	2,375	0.00
(98)	Generac Holdings Inc_MSCI	19,251	0.01	(1,532)	Knowles Corporation	5,684	0.00
2,934	General Mills Inc_GS	21,321	0.02	6,485	Kosmos Energy Limited	6,587	0.01
341	General Mills Inc_MSCI	5,323	0.00	29	Kraft Heinz Company	31	0.00
(472)	General Motors Company	3,075	0.00	(842)	Kratos Defense & Security Solutions Inc	125	0.00
(2,452)	Genuine Parts Company	2,378	0.00	(40)	Lam Research Corporation_Barcays	1,978	0.00
(14,407)	Ginkgo Bioworks Holdings Inc	14,228	0.01	(1)	Lam Research Corporation_MSCI	126	0.00
(82)	Glacier Bancorp Inc	1	0.00	(499)	Las Vegas Sands Corporation_Barcays	3,015	0.00
(81)	Global Payments Inc	724	0.00	(8)	Las Vegas Sands Corporation_MSCI	42	0.00
(595)	Globalfoundries Inc	6,892	0.01	136	Lattice Semiconductor Corporation	5	0.00
(638)	Globus Medical Inc	5,044	0.00	(850)	LCII Industries Company	220	0.00
(1,089)	Godaddy Inc - Class A	14,804	0.01	(1,068)	Lear Corporation	10,024	0.01
(1,196)	Graco Inc	2,832	0.00	(7,164)	Legalzoomcom Inc	19,361	0.01
(1,168)	Green Plains Inc	6,068	0.01	(239)	Leidos Holdings Inc	891	0.00
(2,287)	Greenbrier Companies Inc	13,795	0.01	(5)	Lennar Corporation	110	0.00
(1,583)	Grocery Outlet Holding Corporation	280	0.00	(10,141)	Leslies Inc	8,553	0.01
(1,365)	Guidewire Software Inc	10,341	0.01	(13,302)	Levi Strauss & Company - Class A	7,601	0.01
(216)	H&R Block Inc	2	0.00	(101)	LGI Homes Inc	1,009	0.00
(874)	H.B. Fuller Company	8,335	0.01	(459)	Light & Wonder Inc	4,077	0.01
(618)	Halliburton Company	2,136	0.00	(279)	Lithia Motors Inc-Class A	6,553	0.00
(13,906)	Hanesbrands Inc_GS	1,534	0.00	(171)	Live Nation Entertainment Inc_Barcays	3,967	0.00
(24)	Hanesbrands Inc_MSCI	142	0.00	(3,082)	Live Nation Entertainment Inc_GS	21,627	0.02
(1,953)	Harley-Davidson Inc	3,286	0.00	(6)	Live Nation Entertainment Inc_MSCI	140	0.00
(2,266)	Hasbro Inc	4,646	0.00	(810)	Live Oak Bancshares Inc	4,670	0.00
(368)	Hashicorp Inc - Class A	6,828	0.01	(975)	Livent Corporation	210	0.00
(694)	Hawaiian Holdings Inc	1,074	0.00	(1,954)	Liveperson Inc	16,574	0.01
(3,265)	Hayward Holdings Inc	3,387	0.00	1,768	Liveramp Holdings Inc	1,524	0.00
(87)	HCA Holdings Inc	4,173	0.00	(1,340)	Loews Corporation	4,470	0.00
(18,380)	Healthcare Realty Trust Inc	8,195	0.01	(882)	Louisiana-Pacific Corporation	8,151	0.01
(2,675)	Heico Corporation	36,070	0.03	(2,566)	Lowe's Companies Inc	12,275	0.01
(1,064)	Hercules Capital Inc	4,602	0.00	(4,401)	Lumen Technologies Inc	2,751	0.00
(297)	Hertz Global Holdings Inc	1,094	0.00	(779)	Lumentum Holdings Inc	9,822	0.01
(379)	Hess Corporation	5,622	0.00	(1,612)	Luminar Technologies Inc	13,064	0.01
(1,504)	Hexcel Corporation	3,507	0.00	(6,327)	Lyft Inc	17,106	0.01
(375)	Hillenbrand Inc	4,001	0.00	(517)	M & T Bank Corporation	4,351	0.00
(1,201)	Hilltop Holdings Inc	2,502	0.00	(1,183)	Madison Square Garden Entertainment	12,371	0.01
(349)	Hilton Worldwide Holdings Inc_GS	9,796	0.01	1,998	Madison Square Garden Sports Corporation	2,936	0.00
(4)	Hilton Worldwide Holdings Inc_MSCI	122	0.00	(2,737)	Magnolia Oil & Gas Corporation	16,073	0.01
(786)	Hologic Inc	4,852	0.00	(1,145)	Marinemax Inc	2,423	0.00
(2,196)	Home Depot Inc	41,027	0.03	(279)	Mariotti International - Class A_GS	9,454	0.01
12,736	Hormel Foods Corporation_GS	16,227	0.01	(4)	Mariotti International - Class A_MSCI	79	0.00
402	Hormel Foods Corporation_MSCI	136	0.00	(524)	Mariotti Vacations World Corporation	5,910	0.01
(933)	Howard Hughes Corporation	19,833	0.01	140	Marsh & McLennan Company	169	0.00
(49)	Howmet Aerospace Inc	126	0.00	(944)	Masco Corporation	3,473	0.00
(2,952)	HP Inc	9,805	0.01	(830)	Mastec Inc	5,601	0.00
(49)	Hubbell Inc	996	0.00	(152)	Mastercard Inc_GS	4,434	0.00
(223)	Hubspot Inc	8,117	0.01	(23)	MasterCard Inc_MSCI	1,179	0.00
189	Humana Inc	3,969	0.00	(407)	Matador Resources Company	2,938	0.00
(884)	Huntington Bancshares Inc	1,244	0.00	(237)	Match Group Inc_Barcays	2,572	0.00
(213)	IAC/Interactive Corporation	11,620	0.01	(1,148)	Match Group Inc_GS	5,271	0.00
1,203	IDEX Corporation	6,191	0.01	632	Maxar Technologies Inc	974	0.00
(2,619)	II-VI Inc	27,710	0.02	(1,653)	Maxlinear Inc	8,763	0.01
(85)	Illumina Inc	3,998	0.00	(5,600)	Mccormick & Company	33,483	0.02
(394)	Inari Medical Inc	1,064	0.00	(3,037)	MDC Holdings Inc	12,356	0.01
(931)	Ingersoll Rand Inc	5,706	0.00	(1,300)	Mdu Resources Group Inc	40	0.00
(1,081)	Insight Enterprises Inc	17,819	0.01	7	Merck & Company Inc	94	0.00
(3,300)	Insmed Inc	11,236	0.01	(131)	Meta Platform Inc - Class A_MSCI	16,026	0.01
562	Insperty Inc	3,471	0.00	2,943	Metlife Inc	732	0.00
(52)	Inspire Medical Systems Inc	151	0.00	(18)	Mettler-Toledo International Company_GS	1,912	0.00
(201)	Insulet Corporation	4,983	0.00	(94)	Mettler-Toledo International Company_MSCI	14,715	0.01
(404)	Intel Corporation	3,025	0.00	(6,020)	MGM Resorts International Hospitality Company_GS	35,872	0.03
(585)	Intercontinental Exchange Inc	1,374	0.00	(20)	MGM Resorts International Hospitality Company_MSCI	312	0.00
(3,489)	International Paper Company	9,662	0.01	(284)	Microchip Technology Inc_Barcays	2,389	0.00
(1,561)	Interpublic Group Of Companies Inc	7,394	0.01	(301)	Microchip Technology Inc_GS	1,273	0.00
(531)	Intra-Cellular Therapies Inc	658	0.00	(275)	Micron Technology Inc_Barcays	3,696	0.00
(539)	Intuitive Surgical Inc	8,860	0.01	(786)	Micron Technology Inc_GS	17,794	0.01
(20)	Invesco Limited	163	0.00	(98)	Microstrategy Inc-Class A	17,915	0.01
(200)	IPG Photonics Corporation	165	0.00	(658)	Middleby Corporation	22,812	0.02
(164)	Iqvia Holdings Inc	4,217	0.00	(83)	MKS Instruments Inc	1,028	0.00
(7,792)	Irobot Corporation	29,491	0.02	(113)	Moderna Inc	3,450	0.00
(936)	J2 Global Inc	16,213	0.01	(805)	Moelis & Company - Class A	4,416	0.00
(870)	Jack Henry & Associates Inc	4,667	0.00	(1,142)	Mohawk Industries Inc	8,304	0.01
(2,549)	Jackson Financial Inc - Class A	29,850	0.02	(300)	Molina Healthcare Inc	4,273	0.00
(1,828)	Jefferies Financial Group Inc	9,333	0.01	(38)	Mongobd Inc	93	0.00
(3,295)	Jeld-Wen Holding Inc	9,467	0.01	(47)	Monolithic Power Systems Inc	862	0.00
(179)	Jetblue Airways Corporation	413	0.00	6,540	Monster Beverage Corporation	306	0.00
2,896	Jim Smucker Company	10,047	0.01	(370)	Moody's Corporation	17,688	0.01
(257)	John Bean Technologies Corporation	1,234	0.00	(282)	Mosaic Company	4,642	0.00
(229)	Johnson & Johnson Inc	40	0.00	(752)	MP Materials Corporation	3,018	0.00
(4,761)	Kar Auction Services Inc	2,081	0.00	(3,810)	MSCI Daily TR Net Emerging Mar	170,893	0.12

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

Nominal	Description	Fair Value €	% of Net Assets	Nominal	Description	Fair Value €	% of Net Assets
	Equity swaps (b) (continued)				Equity swaps (b) (continued)		
	United States (continued)				United States (continued)		
(20,040)	MSGLCEN	25,745	0.02	(537)	PulteGroup Inc_GS	1,317	0.00
(14,919)	MSGLGDX	61,592	0.04	(10)	PulteGroup Inc_MSCI	74	0.00
(277)	Murphy Oil Corporation	2,216	0.00	4,638	Pure Storage Inc - Class A	3,375	0.00
(23)	Nasdaq 100 Stock Index_GS	1,815	0.00	(251)	PVH Corporation_Barclays	4,162	0.00
(459)	Nasdaq 100 Stock Index_MSCI	146,787	0.10	(5)	PVH Corporation_MSCI	225	0.00
(576)	Nasdaq Inc	1,522	0.00	(166)	Qorvo Inc_Barclays	3,384	0.00
(1,011)	National Instruments Corporation	2,759	0.00	(204)	Qorvo Inc_GS	3,361	0.00
(4,146)	Navient Corporation	7,182	0.01	(135)	Qualcomm Inc	2,212	0.00
(954)	Ncino Inc	11,785	0.01	(333)	Qualys Inc	1,350	0.00
(2,345)	NCR Corporation	3,210	0.00	(5,114)	Quantumscape Corporation	15,305	0.01
2,930	Netapp Inc	2,074	0.00	(390)	Quest Diagnostics Inc	1,991	0.00
(97)	Netflix Inc_Barclays	1,959	0.00	(1,616)	Ralph Lauren Corporation	5,590	0.00
792	Netflix Inc_GS	3,000	0.00	(1,473)	Rambus Inc	7,709	0.01
(3,537)	Netscout Systems Inc	3,166	0.00	(556)	Raymond James Financial Inc	2,854	0.00
(5,418)	New York Community Bancorp	871	0.00	(2,864)	Realogy Holdings Corporation	2,274	0.00
(1,102)	Newmark Group Inc - Class A	1,312	0.00	(992)	Red Rock Resorts Inc-Class A	6,227	0.01
(1,331)	Newmont Corporation	6,804	0.01	(193)	Regeneron Pharmaceuticals	6,362	0.01
(756)	Nielsen Holdings Inc	2,666	0.00	(5,706)	Rent-A-Center Inc	21,574	0.02
(1,427)	Northern Oil And Gas Inc	1,521	0.00	(361)	Repligen Corporation	2,085	0.00
(192)	Northern Trust Corporation	333	0.00	(1,797)	Resideo Tech Inc	6,539	0.01
(5,256)	Northwestern Corporation	5,835	0.01	(440)	Resmed Inc	17,490	0.01
(28)	Nortonlifelock Inc	68	0.00	(13,316)	Revolve Group Inc	42,542	0.03
(896)	Norwegian Cruise Line Holdin_Barclays	9,201	0.01	(1,831)	Rivian Automotive Inc - Class A	7,593	0.01
(1,504)	Norwegian Cruise Line Holding Limited_GS	5,990	0.01	(49)	RLI Corporation	185	0.00
(32)	Norwegian Cruise Line Holding Limited_MSCI	462	0.00	(706)	Robert Half International Inc	2,326	0.00
(329)	Novavax Inc	1,400	0.00	6,139	Roblox Corporation -Class A	18,908	0.01
(111)	Nrg Energy Inc	9	0.00	(814)	Rocket Companies Inc - Class A	1,243	0.00
(5,214)	Nu Skin Enterprises Inc	11,150	0.01	(24)	Roper Technologies Inc	128	0.00
(402)	Nucor Corporation	13,107	0.01	(2,922)	Ross Stores Inc	16,392	0.01
(99)	Nvidia Corporation_Barclays	3,933	0.00	(2,428)	Royal Caribbean Cruises Limited_GS	21,537	0.02
(160)	Nvidia Corporation_GS	6,596	0.01	(6)	Royal Caribbean Cruises Limited_MSCI	302	0.00
(123)	Nvidia Corporation_MSCI	9,537	0.01	(1,075)	RPC Inc	5,625	0.00
(4)	NVR Inc	3,617	0.00	(2,279)	RPM International Inc	7,940	0.01
(1,061)	Oak Street Health Inc	4,228	0.00	(587)	Ryan Specialty Holdings Inc	208	0.00
(168)	Oasis Petroleum Inc	4,112	0.00	(2,001)	S&P 500 Energy Index	47,366	0.03
(3,019)	Oge Energy Corporation	4,452	0.00	(165)	S&P 500 Industrials Index	21,315	0.02
4,606	Old Republic International Corporation	1,954	0.00	(240)	S&P 500 Materials Index	8,006	0.01
(2,486)	Omicom Group Inc	25,507	0.02	(444)	S&P Global Inc	596	0.00
(941)	Oracle Corporation	16,637	0.01	(165)	S&P Sprcm Chemicals Index	15,913	0.01
(1,415)	Ormat Technologies Inc	4,480	0.00	(413)	S&P Sprcm Metl&Mng Index	43,494	0.03
(62)	Oshkosh Corporation	647	0.00	(699)	Sabre Corporation	458	0.00
(883)	Overstock.com Inc	5,185	0.00	(19)	SAIA Inc	1,398	0.00
(998)	Owens & Minor Inc	3,073	0.00	(161)	Salesforce.com Inc_GS	2,203	0.00
(805)	Owens Corning	14,188	0.01	(647)	Salesforce.com Inc_MSCI	10,037	0.01
(16,347)	P G & E Corporation	32,278	0.02	(1,322)	Schlumberger Limited	5,469	0.00
(1,727)	Pacira Biosciences Inc	15,105	0.01	(1,724)	Schwab (Charles) Corporation	6,303	0.01
(156)	Palo Alto Networks Inc	5,868	0.01	(863)	Scotts Miracle Group Company - Class A	13,573	0.01
(2,611)	Patterson Companies Inc	2,444	0.00	(3,166)	Seaworld Entertainment Inc	14,013	0.01
(1,462)	Patterson-UTI Energy Inc	2,490	0.00	(933)	Select Medical Holdings Corporation	770	0.00
(65)	Paycom Software Inc_Barclays	657	0.00	89	Sempra Energy Company	1,849	0.00
(94)	Paycom Software Inc_GS	404	0.00	(895)	Sensata Technologies Holdings plc	3,856	0.00
(522)	Paycom Software Inc_MSCI	4,971	0.00	(39)	ServiceNow Inc_Barclays	746	0.00
(221)	Paypal Holdings Inc_Barclays	9,160	0.01	(490)	ServiceNow Inc_MSCI	7,776	0.01
(750)	Paypal Holdings Inc_GS	1,200	0.00	(1,272)	Sevensfirst Bancshares Inc	685	0.00
(3)	Paypal Holdings Inc_MSCI	534	0.00	(2,424)	Shake Shack Inc - Class A	18,603	0.01
730	PBF Energy Inc - Class A	4,087	0.00	(77)	Sherwin-Williams Company	3,266	0.00
(410)	PDC Energy Inc	4,941	0.00	(582)	Shutterstock Inc - Class A	952	0.00
(2,309)	Peabody Energy Corporation	3,081	0.00	(42)	Signature Bank	2,827	0.00
(1,121)	Pegasystems Inc	12,853	0.01	516	Signify Health Inc -Class A	172	0.00
(14)	Penn National Gaming Inc	565	0.00	(35)	Silicon Laboratories Inc	324	0.00
(1,029)	Pennymac Financial Services	5,531	0.00	(4,616)	Simmons First National Corporation - Class A	13,242	0.01
(498)	Penumbra Inc	6,803	0.01	(2,741)	Simply Good Foods Company	4,947	0.00
(3,439)	Pepsico Inc	305	0.00	(7,336)	Six Flags Entertainment Corporation	42,758	0.03
(681)	Perficient Inc	4,374	0.00	(163)	Skyworks Solutions Inc_Barclays	3,605	0.00
(1,667)	Performance Food Group Company	1,591	0.00	(202)	Skyworks Solutions Inc_GS	141	0.00
(875)	Perkinelmer Inc_GS	4,740	0.00	(6,477)	Sleep Number Corporation	1,070	0.00
(9)	Perkinelmer Inc_MSCI	262	0.00	(1,188)	SLM Corporation	2,295	0.00
499	Pfizer Inc	4,942	0.00	(331)	Snap Inc	8,180	0.01
207	Philip Morris International Inc	3,463	0.00	(649)	Snap-On Inc	14,409	0.01
(335)	Phillips 66	1,062	0.00	(4,434)	Sofi Technologies Inc	2,549	0.00
(562)	Ping Identity Holding Corporation	555	0.00	(361)	Sonoco Products Company	74	0.00
(1,756)	Pinnacle West Capital	5,049	0.00	(453)	South State Corporation	1,502	0.00
(671)	Pinterest Inc - Class A	934	0.00	(5,994)	Southwestern Energy Company	2,140	0.00
(406)	Pioneer Natural Resources Company	8,524	0.01	(3,969)	Spectrum Brands Holdings Inc	12,935	0.01
(371)	Piper Sandler Companies	6,450	0.01	(149)	Splunk Inc	5,174	0.00
(105)	Polaris Inc	307	0.00	(16,519)	Sprouts Farmers Market Inc	37,599	0.03
(815)	Pool Corporation	31,855	0.02	(877)	Stanley Black & Decker Inc	4,111	0.00
(855)	PPG Industries Inc	5,033	0.00	(3,385)	Stericycle Inc	21,544	0.02
930	Prestige Companynsumer Healthcare Inc	4,039	0.00	(18,706)	Steven Madden Limited	72,423	0.05
8,337	PREVAIL THERAPEUTICS INC (UQ) - CVR (EQS CS)	0	0.00	(491)	Stride Inc	63	0.00
(2,011)	Principal Financial Group Company	7,108	0.01	(36)	Stryker Corporation	1,189	0.00
1,141	Procter & Gamble Company_GS	8,098	0.01	(1,226)	Summit Materials Inc -Class A	6,518	0.01
142	Procter & Gamble Company_MSCI	328	0.00	16,008	Sunnova Energy International Inc	30,976	0.02
(3,453)	Prog Holdings Inc	26,741	0.02	(2,817)	Sunpower Corporation	4,383	0.00
(597)	Propetro Holding Corporation	1,592	0.00	16,642	Sunrun Inc_Barclays	19,947	0.01
(503)	Prosperity Bancshares Inc	475	0.00	(426)	Sunrun Inc_GS	1,210	0.00
(242)	Prudential Financial Inc	155	0.00	(36)	SVB Financial Group_Barclays	3,878	0.00
(696)	PTC Inc_GS	29	0.00	(71)	SVB Financial Group_GS	8,194	0.01
(689)	PTC Inc_MSCI	9,058	0.01	(1)	SVB Financial Group_MSCI	257	0.00
3,678	Public Services Enterprise Group_GS	12,736	0.01	(496)	Synaptics Inc	36,667	0.03
9	Public Services Enterprise Group_MSCI	54	0.00	(396)	Synnex Corporation	2,964	0.00

Man Funds VI plc

Unaudited schedule of investments as at 30 June 2022 (continued)
Man GLG European Equity Alternative (continued)



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

Nominal	Description	Fair Value €	% of Net Assets
	Warrants (a) (continued)		
	United States		
11,447	Egalet Corporation*	11	0.00
	Total warrants	22,247	0.01

Man Funds VI plc

Unaudited schedule of investments as at 30 June 2022 (continued)
Man GLG European Equity Alternative (continued)



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

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

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised gain €	% of Net Assets
CHF2,514,341	€2,467,786	1 July 2022	2	44,373	0.03
CHF2,514,341	€2,479,996	8 July 2022	2	32,051	0.02
CHF1,182,000	€1,163,825	14 July 2022	1	17,073	0.01
DKK3,000,000	€403,303	14 July 2022	1	110	0.00
€6,198,752	AUD9,364,025	14 July 2022	2	44,531	0.03
€55	£47	1 July 2022	1	-	0.00
€617,114	£531,114	8 July 2022	1	399	0.00
€568,754	£488,233	14 July 2022	1	1,986	0.00
€277,565	HKD2,270,389	14 July 2022	1	930	0.00
€5,930,370	JPY832,493,490	14 July 2022	4	69,550	0.05
€1,583,669	KRW2,140,646,000	14 July 2022	1	7,432	0.01
€82,951	SEK884,888	1 July 2022	2	355	0.00
€1,228,926	SEK13,054,688	14 July 2022	2	10,880	0.01
€978,770	SGD1,423,956	14 July 2022	1	943	0.00
€356,328	US\$371,607	14 July 2022	2	1,192	0.00
€89,599	ZAR1,517,308	14 July 2022	1	1,210	0.00
£26,513,536	€30,776,460	8 July 2022	4	10,357	0.01
£500,000	€580,343	14 July 2022	1	85	0.00
HKD1,000,000	€121,177	14 July 2022	1	668	0.00
NOK19,883	€1,907	1 July 2022	1	18	0.00
NOK19,883	€1,915	8 July 2022	1	9	0.00
SEK9,594	€895	8 July 2022	1	-	0.00
US\$44,492,432	€42,195,584	1 July 2022	8	359,904	0.24
US\$32,889,925	€31,022,204	8 July 2022	6	422,003	0.28
US\$14,790,377	€14,067,965	14 July 2022	2	66,826	0.05
Total unrealised gain on forward currency contracts				1,092,885	0.74
Total financial assets at fair value through profit or loss - trading				160,838,605	108.18

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

Nominal	Description	Fair Value €	% of Net Assets	Nominal	Description	Fair Value €	% of Net Assets
	Equity swaps (continued)				Equity swaps (continued)		
	European Union				France (continued)		
2,449	FTSE devesmidcaptradeplus	(211,081)	(0.14)	(2,110)	Valeo SA_GS	(975)	(0.00)
	Finland			46,937	Verallia Sasu	(180,115)	(0.12)
8	Elisa Oyj	(5)	(0.00)	8,839	Vinci SA	(60,518)	(0.04)
22,789	Fortum Oyj_Barclays	(75,406)	(0.05)	21	Vivendi Universal SA	(27)	(0.00)
2,963	Fortum Oyj_GS	(5,653)	(0.00)	36	Wendel Investissement_Barclays	(745)	(0.00)
(1,838)	Huhtamaki Oyj	(3,810)	(0.00)	(2,554)	Wendel Investissement_GS	(842)	(0.00)
6,067	Kesko Oyj	(6,478)	(0.01)			(2,871,442)	(1.93)
11,445	Kone Oyj	(108,968)	(0.07)		Germany		
21,223	Metso Outotec Oyj	(26,188)	(0.02)	(733)	Aixtron AG	(944)	(0.00)
9,417	Nokian Renkaat Oyj_Barclays	(46,203)	(0.03)	1,995	Aroundtown SA	(840)	(0.00)
1,845	Nokian Renkaat Oyj_GS	(3,651)	(0.00)	1,091	Auto1 Group SE	(2,465)	(0.00)
9,549	Nordea Bank AB	(9,524)	(0.01)	826	Basf SE	(7,829)	(0.01)
1,073	Nordea Bank AB_Barclays	(1,434)	(0.00)	327	Bayer AG	(2,289)	(0.00)
12,662	Nordea Bank AB_GS	(4,873)	(0.00)	4,934	Bayerische Motoren Werke AG	(22,248)	(0.02)
(1,290)	Orion Oyj	(6,474)	(0.01)	1,524	Bechtie AG	(1,192)	(0.00)
(21)	Stora Enso Oyj-Class R_Barclays	(10)	(0.00)	39,280	Brenntag SE	(478,034)	(0.32)
1,304	Stora Enso Oyj-Class R_GS	(3,156)	(0.00)	1,791	Covestro AG	(16,901)	(0.01)
6	Upm-Kymmene Oyj	(12)	(0.00)	3	Daimler AG	(43)	(0.00)
(2,122)	Wartsila Oyj	(446)	(0.00)	(588)	Delivery Hero AG_Barclays	(2,102)	(0.00)
		(302,291)	(0.20)	17,547	Delivery Hero AG_GS	(36,527)	(0.03)
	France			2,497	Deutsche Bank AG	(3,165)	(0.00)
755	Accor SA	(1,635)	(0.00)	11,618	Deutsche Pfandbriefbank AG	(16,911)	(0.01)
17,350	Air France-Klm_GS	(13,472)	(0.01)	17,172	Deutsche Post AG_Barclays	(175,510)	(0.12)
27,333	Air France-Klm_JPM	(36,521)	(0.03)	3,461	Deutsche Post AG_GS	(3,613)	(0.00)
2,038	Air Liquide SA	(7,031)	(0.01)	(660)	Deutsche Telekom AG	(179)	(0.00)
2,944	Airbus SE	(57,810)	(0.04)	11,720	E.on AG	(21,070)	(0.01)
3,502	Alstom SA	(51,064)	(0.03)	1,443	Eckert & Ziegler Strahlen UN	(18,978)	(0.01)
18,875	Alten Group	(473,352)	(0.32)	1,062	Evonik Industries AG	(4,817)	(0.00)
(1,359)	Amundi SA	(5,866)	(0.00)	13	Fresenius Medical Care AG & Company KGAA	(130)	(0.00)
996	Arkema	(25,854)	(0.02)	563	Fresenius SE & Company KGAA_Barclays	(6,368)	(0.01)
2,094	Atos SE	(13,988)	(0.01)	(813)	Fresenius SE & Company KGAA_GS	(1,330)	(0.00)
1,209	AXA SA	(2,518)	(0.00)	1,736	Fuchs Petrolub SE-Pref	(3,757)	(0.00)
(997)	Biomerieux NPV	(1,668)	(0.00)	3,607	Gea Group AG	(6,517)	(0.01)
356	BNP Paribas	(3,962)	(0.00)	1	Hannover Rueckversicherer	(21)	(0.00)
26,387	Bollere	(5,604)	(0.00)	(142)	Hapag-Lloyd AG	(1,187)	(0.00)
78,787	Bureau Veritas UK Limited	(200,023)	(0.13)	427	Henkel AG & Company Kgaa_Barclays	(10,374)	(0.01)
2,549	Carrefour SA	(3,148)	(0.00)	6,755	Henkel AG & Copany Kgaa_GS	(83,633)	(0.06)
30,035	CGG SA	(4,314)	(0.00)	(14,593)	Hugo Boss	(13,059)	(0.01)
3,566	Cie Generale D'Optique Essilor International SA	(34,874)	(0.02)	29,834	Kabel Deutschland Holding AG	(89,502)	(0.06)
2,589	Coface SA	(1,700)	(0.00)	1,407	Kion Group AG	(4,705)	(0.00)
211	Credit Agricole SA_Barclays	(685)	(0.00)	826	Kloekner & Company	(1,340)	(0.00)
402	Credit Agricole SA_GS	(148)	(0.00)	128	Knorr-Bremse AG	(470)	(0.00)
483	Danone SA_Barclays	(2,828)	(0.00)	88	MTU Aero Engines. Holdings AG	(491)	(0.00)
(8,832)	Danone SA_GS	(15,349)	(0.01)	1	Muenchener Rueckver AG_Barclays	(11)	(0.00)
277	Dassault Aviation	(993)	(0.00)	(246)	Muenchener Rueckver AG_GS	(227)	(0.00)
16,485	EDF SA_GS	(9,246)	(0.01)	13,431	Puma AG	(98,620)	(0.07)
(575)	EDF SA_Barclays	(837)	(0.00)	442	Rational AG	(50,166)	(0.03)
438	Eiffage	(2,059)	(0.00)	(461)	Rheinmetall AG	(7,582)	(0.01)
56,768	Elis SA	(12,794)	(0.01)	3,506	RWE AG	(17,983)	(0.01)
39,772	Engie SA	(42,495)	(0.03)	7,305	SAP SE	(80,679)	(0.05)
908	Eurazeo SE	(9,606)	(0.01)	613	Sartorius AG	(23,782)	(0.02)
(48)	Euroapi SA	(114)	(0.00)	612	Siemens AG	(6,251)	(0.00)
7,541	Faurecia_Barclays	(24,003)	(0.02)	224	Siltronic AG	(3,960)	(0.00)
26,333	Faurecia_GS	(57,736)	(0.04)	(2,847)	SMA Solar Technology AG	(23,260)	(0.02)
(328)	Gaztransport Et Techniga	(1,415)	(0.00)	(1,028)	Symrise AG	(1,780)	(0.00)
(8,514)	Getlink Railway Company	(29,181)	(0.02)	3,845	Tag Immobilien AG	(25,689)	(0.02)
(259)	Hermes International	(13,192)	(0.01)	884	Telefonica Deutschland Holdings	(12)	(0.00)
14,433	Imerys SA	(150,858)	(0.10)	54	Tui AG	(64)	(0.00)
176	Ipsen SA	(1,412)	(0.00)	398	Tui AG_GS	(116)	(0.00)
3,014	Klepierre SA	(625)	(0.00)	2,714	Tui AG_JPM	(2,924)	(0.00)
2,630	La Francaise Des Jeux Saem	(3,788)	(0.00)	229	United Internet AG	(757)	(0.00)
3,960	Legrand SA_Barclays	(74,397)	(0.05)	2,008	Volkswagen AG	(85,771)	(0.06)
1,110	Legrand SA_GS	(8,587)	(0.01)	1,171	VW Stock	(32,029)	(0.02)
1	L'Oreal SA_Barclays	(23)	(0.00)	359	Wacker Chemi AG_Barclays	(10,730)	(0.01)
5,233	L'Oreal SA_GS	(73,310)	(0.05)	1,955	Wacker Chemi AG_GS	(44,348)	(0.03)
2,754	Lvmh Moet Hennessy Louis Vuitton SE	(23,895)	(0.02)			(1,555,282)	(1.05)
1,134	Nexans SA	(1,526)	(0.00)		Greece		
976	Orpea_Barclays	(8,499)	(0.01)	2,262	Star Bulk Carriers Corporation	(1,426)	(0.00)
754	Orpea_GS	(1,614)	(0.00)		Hong Kong		
2,462	Pernod-Ricard	(6,196)	(0.00)	(32,423)	Alibaba Health Information Technolgy Limited	(822)	(0.00)
(43,406)	Plastic Omnium	(9,158)	(0.01)	(5,120)	BOC Hong Kong Holdings Limited	(42)	(0.00)
809	Publicis Group	(3,766)	(0.00)	(506,431)	Budweiser Brewing Company APAC Limited	(185,846)	(0.13)
1,606	Remy Cointreau	(36,086)	(0.02)	(6,810)	China Overseas Land & Investment Limited	(1,326)	(0.00)
5,897	Renault SA	(5,661)	(0.00)	1	China Resources Enterprise Limited	0	(0.00)
36,168	Rubis SCA	(142,185)	(0.10)	(3,994)	China Resources Gas Group Limited	(795)	(0.00)
1,293	Schneider Electric SA	(39,545)	(0.03)	1	Citic Limited	0	(0.00)
2,519	Scor Regroupe	(8,828)	(0.01)	(3,032)	CK Hutchison Holdings Limited	(168)	(0.00)
18,967	SMCA SA	(64,184)	(0.04)	5	CSPC Pharmaceutical Group Limited	0	(0.00)
5,781	Societe Generale	(25,581)	(0.02)	(32)	Hang SEng Index NR Index	(3,629)	(0.00)
940	Spie SA	(909)	(0.00)	(16,476)	Hansoh Pharmaceutical Group Company Limited	(5,150)	(0.00)
16,964	St. Gobain_Barclays	(251,073)	(0.17)	(828)	Hutchmed China	(2,166)	(0.00)
951	St. Gobain_GS	(13,322)	(0.01)	(41,379)	JS Global Lifestyle Company Limited	(10,143)	(0.01)
10,439	Stoxx Bank EUR Price Index	(118,884)	(0.08)	(2,508)	Link REIT	(159)	(0.00)
(2,138)	STOXX Europe 600 Oil & Gas Price EUR_JPM	(59,097)	(0.04)	(51,284)	Man Wah Holdings Limited	(6,716)	(0.01)
437	STOXX Europe 600 Oil & Gas Price EUR_MSCI	(2,037)	(0.00)	(3,897)	MTR Corporation	(36)	(0.00)
1,295	Technip Energies NV	(598)	(0.00)	(3,279)	Power Assets Holdings Limited	(320)	(0.00)
6,999	Teleperformance SA	(306,242)	(0.21)	(9,422)	Shimao Group Holdings Limited	(28)	(0.00)
2,345	Thales Sa	(4,767)	(0.00)	(12,300)	Vinda International Holdings Limited	(3,209)	(0.00)
11,365	Unibail-Rodamco-Westfield/CDI	(2,338)	(0.00)				
18,023	Valeo SA_Barclays	(12,144)	(0.01)				

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

Nominal	Description	Fair Value €	% of Net Assets	Nominal	Description	Fair Value €	% of Net Assets
	Equity swaps (continued)				Equity swaps (continued)		
	Hong Kong (continued)				Japan (continued)		
(19,838)	WH Group Limited	(980)	(0.00)	13	Enigma Inc	(5)	(0.00)
				(100)	Erex Company Limited	(26)	(0.00)
		(221,535)	(0.15)	(100)	Fast Retailing Company Limited	(9,991)	(0.01)
	Indonesia			(2,900)	Financial Products Group Company	(631)	(0.00)
1,704,596	Dayamitra Telekomunikasi TBK PT	(13,553)	(0.01)	(7,901)	Fuji Oil Company Limited	(15,487)	(0.01)
872,158	Elang Mahkota Teknologi TBK	(19,498)	(0.02)	(300)	Fuji Soft Inc	(2,044)	(0.00)
8,669,695	Matahari Putra Prima TBK PT	(330,069)	(0.22)	(931)	Fujikura Composites Inc	(109)	(0.00)
(138,509)	Sumber Alfaria Trijaya TBK PT	(2,146)	(0.00)	(400)	Fujitec Company Limited	(801)	(0.00)
		(365,266)	(0.25)	2	Global Limited	0	(0.00)
	Ireland			1	GODO Steel Limited	0	(0.00)
(140)	Bank Of Ireland Group plc_Barclays	(151)	(0.00)	(500)	GS Yuasa Corporation	(75)	(0.00)
3,861	Bank Of Ireland Group plc_GS	(2,555)	(0.00)	(1,000)	Gunggho Online Entertainment Inc	(303)	(0.00)
37,349	Bank Of Ireland Group plc_MSCI	(5,181)	(0.00)	(3,400)	Gunma Bank Limited	(128)	(0.00)
9,379	CRH plc_Barclays	(57,001)	(0.04)	(400)	Hankyu Hanshin Holdings Inc	(603)	(0.00)
1,279	CRH plc_GS	(1,043)	(0.00)	(1)	Heiwado Company Limited	0	(0.00)
28,106	CRH plc_JPM	(172,669)	(0.12)	(199)	Hisamitsu Pharmaceutical Company	(43)	(0.00)
253,397	Dalata Hotel Group plc	(134,447)	(0.09)	12,300	Hitachi Metals Limited	(1,785)	(0.00)
3,771	DCC plc	(38,699)	(0.03)	(200)	Hoshizaki Corporation	(258)	(0.00)
16,227	Experian plc_Barclays	(100,861)	(0.07)	17	Ichikoh Industries Limited	(3)	(0.00)
2,874	Experian plc_GS	(2,030)	(0.00)	(22)	IHI Corporation	(124)	(0.00)
56,433	Grafton Group plc_GS	(138,013)	(0.09)	1	Inageya Company Limited	(1)	(0.00)
35,360	Grafton Group plc-UTS_JPM	(105,616)	(0.07)	1	Infocom Corporation	0	(0.00)
(667)	Jazz Pharmaceuticals plc	(5,241)	(0.00)	(1)	Internet Initiative Japan	(2)	(0.00)
5,877	Kingspan Group plc	(177,887)	(0.12)	(1,645)	Isetan Mitsukoshi Holdings Limited	(453)	(0.00)
1	Medtronic plc	(17)	(0.00)	(100)	ITO En Limited	(296)	(0.00)
18,741	Ryanair Designated Activity Company_Barclays	(62,054)	(0.04)	(499)	Japan Airlines Company Limited	(185)	(0.00)
60,353	Ryanair Designated Activity Company_GS	(189,552)	(0.13)	(600)	Japan Airport Terminal Company	(1,010)	(0.00)
40,487	Ryanair_JPM	(85,924)	(0.06)	(300)	Japan Aviation Electronics	(328)	(0.00)
37,372	Smurfit Kappa Group plc	(373,894)	(0.25)	(21,200)	Japan Display Inc	(539)	(0.00)
		(1,652,835)	(1.11)	(200)	Japan Petroleum Exploration	(60)	(0.00)
	Israel			(4,200)	Japan Post Bank Company Limited	(2,527)	(0.00)
(46)	Check Point Software Tech	(26)	(0.00)	(8,800)	Japan Tobacco Inc	(4,181)	(0.01)
3,186	Inmode Limited	(3,638)	(0.00)	2	Jimoto Holdings Inc	(1)	(0.00)
(217)	Solaredge Technologies Inc	(6,443)	(0.01)	(1)	J-Lease Company Limited	0	(0.00)
28,962	Teva Pharmaceutical Industries Limited	(4,774)	(0.00)	(900)	Justsystems Corporation	(857)	(0.00)
6,768	Tower Semiconductor Limited	(14,929)	(0.01)	(2,500)	Kakaku.Com Inc	(2,576)	(0.00)
2,601	Tufin Software Technologies_GS	(430)	(0.00)	6	Kao Corporation	(49)	(0.00)
65,754	Tufin Software Technologies_MSCI	(21,766)	(0.02)	(5)	Kawasaki Heavy Industries Limited	(17)	(0.00)
(348)	Wix.Com Limited	(1,157)	(0.00)	(13)	Kawasaki Kisen Kaisha Limited_Barclays	(278)	(0.00)
128	Zim Integrated Shipping Services	(351)	(0.00)	221	Kawasaki Kisen Kaisha Limited_GS	(973)	(0.00)
		(53,514)	(0.04)	(5,100)	KDDI Corporation	(1,733)	(0.00)
	Italy			(200)	Keeper Technical Laboratory Company Limited	(286)	(0.00)
(103)	Amplifon SpA	(316)	(0.00)	(100)	Keihan Electric Railway Company	(74)	(0.00)
(3,919)	Banco BPM SpA	(429)	(0.00)	(1,201)	Keikeyu Corporation	(496)	(0.00)
(62,118)	Davide Campari Milano NV	(23,605)	(0.02)	(600)	Keio Corporation	(2,019)	(0.00)
(909)	Diasorin SpA	(1,341)	(0.00)	(900)	Keisei Electric Railway Company	(1,755)	(0.00)
2,358	Enel SpA	(5,732)	(0.00)	(1,100)	Kintetsu Corporation	(3,326)	(0.00)
206	Ferrari NV	(4,717)	(0.00)	(9,900)	Kirin Holdings Company Limited	(14,564)	(0.01)
15,767	Intesa Sanpaolo SpA	(8,545)	(0.01)	(1)	Klab Inc	(1)	(0.00)
1	Leonardo SpA	0	(0.00)	(600)	Komeda Holdings Company Limited	(30)	(0.00)
(2,243)	Moncler SpA	(7,429)	(0.01)	(100)	Koshidaka Holdings Company Limited	(8)	(0.00)
(22,870)	Saras SpA	(4,225)	(0.00)	(4,300)	K's Holdings Corporation	(2,264)	(0.00)
(49,555)	Terna SpA	(39,003)	(0.03)	(400)	Kumagai Gumi Company Limited	(292)	(0.00)
16,263	Unicredit SpA	(21,517)	(0.01)	(1,300)	Kuraray Company Limited	(86)	(0.00)
		(116,859)	(0.08)	(2,500)	Kusuri No Aoki Holdings Company Limited	(6,571)	(0.01)
	Japan			(3,200)	Kyocera Corporation	(8,872)	(0.01)
2	Acom Company Limited	0	(0.00)	(800)	Kyoritsu Maintenance Company Limited	(2,470)	(0.00)
16	Aeon Company Limited	(36)	(0.00)	(1,500)	Kyowa Kirin Company Limited	(3,429)	(0.00)
(900)	Aeon Financial Service Company Limited	(597)	(0.00)	1	Lec Inc	(2)	(0.00)
(1,000)	Ain Pharmaciez Inc	(10,532)	(0.01)	(300)	Leopalace21 Corporation	(4)	(0.00)
(300)	Aisin Corporation	(782)	(0.00)	(700)	Life Corporation	(684)	(0.00)
(500)	Alfresa Holdings Corporation	(332)	(0.00)	(5,300)	Lion Corporation	(128)	(0.00)
(1,800)	Anritsu Corporation	(16)	(0.00)	(100)	Mabuchi Motor Company Limited	(4)	(0.00)
(1,200)	Aozora Bank Limited	(45)	(0.00)	(800)	Maruichi Steel Tube Limited	(890)	(0.00)
(600)	Asahi Group Holdings Limited	(310)	(0.00)	1	Matsuoka Corporation	(2)	(0.00)
(600)	Benext-Yumeshin Group Company	(384)	(0.00)	(59)	Mazda Motor Corporation	(62)	(0.00)
(500)	BIC Camera Inc	(268)	(0.00)	3	Media Do Company Limited	(3)	(0.00)
(700)	Bridgestone Corporation	(311)	(0.00)	7	Meiji Holdings Company Limited	(27)	(0.00)
(1)	Change Inc	(2)	(0.00)	(100)	Milbon Company Limited	(11)	(0.00)
1	Chilled & Frozen Logistics Holdings Company Limited	0	(0.00)	11	Mitsuba Corporation	(1)	(0.00)
(1,400)	Chiyoda Corporation	(107)	(0.00)	36	Mitsubishi Chemical Holdings	(54)	(0.00)
(2,300)	Chubu Electric Power Company Inc	(994)	(0.00)	(16,100)	Mitsubishi Electric Corporation	(12,865)	(0.01)
1	Chukyo Bank Limited	(1)	(0.00)	(1)	Mitsubishi Motors Corporation	0	(0.00)
(3,400)	Citizen Watch Company Limited	(1,414)	(0.00)	(100)	Mitsui Fudosan Company Limited	(8)	(0.00)
(600)	Cosmo Energy Holdings Company Limited	(375)	(0.00)	(6)	Mitsui Mining & Smelting Company Limited	(3)	(0.00)
(1,200)	Cosmos Pharmaceutical Corporation	(12,222)	(0.01)	(15)	Mitsui Osk Lines Limited	(99)	(0.00)
(3,053)	Create Sd Holdings Company	(6,584)	(0.01)	(500)	Mixi Inc	(119)	(0.00)
(1,000)	Credit Saison Company Limited	(412)	(0.00)	(2,371)	Morinaga & Company Limited_Barclays	(8,707)	(0.01)
(500)	Daicel Corporation	(72)	(0.00)	(500)	Morinaga & Company Limited_GS	(1,112)	(0.00)
(100)	Daido Steel Company Limited	(25)	(0.00)	(2,200)	Morinaga Milk Industry Company Limited	(2,313)	(0.00)
(300)	Daiho Corporation	(395)	(0.00)	(800)	MSAD Insurance Group Holdings	(1,317)	(0.00)
(500)	Daiichi Sankyo Company Limited	(542)	(0.00)	(1,100)	Musashi Seimitsu Industry Company	(500)	(0.00)
1	Daiseki Eco. Solution Company Limited	(2)	(0.00)	(200)	Nabtesco Corporation	(11)	(0.00)
(3)	Danto Holdings Corporation	(1)	(0.00)	(1,100)	Nankai Electric Railway Company	(1,450)	(0.00)
(4,500)	DCM Holdings Company Limited	(505)	(0.00)	(600)	Nc Holdings Company Limited	(1,224)	(0.00)
(800)	Descente Limited	(1,093)	(0.00)	(800)	NHK Spring Company Limited	(330)	(0.00)
(700)	East Japan Railway Company	(1,691)	(0.00)	(900)	Nichicon Corporation	(117)	(0.00)
(12,200)	Edion Corporation	(5,924)	(0.01)	(4,600)	Nihon M&A Center Inc	(1,827)	(0.00)
(300)	Electric Power Development Company Limited	(302)	(0.00)	(200)	Nintendo Company Limited	(571)	(0.00)
				(1,100)	Nippon Gas Company Limited	(525)	(0.00)
				(1,601)	Nippon Paint Company Limited	(178)	(0.00)

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

Nominal	Description	Fair Value €	% of Net Assets	Nominal	Description	Fair Value €	% of Net Assets
	Equity swaps (continued)				Equity swaps (continued)		
	Japan (continued)				Malaysia		
(100)	Nippon Shokubai Company Limited	(43)	(0.00)	5	Inari Amertron Berhad	(1)	(0.00)
(1,000)	Nishimatsu Construction Company	(61)	(0.00)	14,584	Lynas Rare Earths Limited	(1,581)	(0.00)
(5,100)	Nissan Motor Company Limited	(572)	(0.00)	398,575	Petronas Chemicals Group Berhad	(11,485)	(0.01)
(2,400)	Nissan Foods Holdings Company Limited	(14,587)	(0.01)			(13,067)	(0.01)
(400)	Nitori Holdings Company Limited	(1,028)	(0.00)		Marshall Islands		
(2,300)	NSK Limited	(326)	(0.00)	562	Danaos Corporation	(14,227)	(0.01)
(152)	NTN Corporation	(4)	(0.00)		Mexico		
(300)	OBIC Business Consultants	(892)	(0.00)	3	Alfa SAB-Series A	0	(0.00)
(1,600)	Odakyu Electric Railway Company	(531)	(0.00)	5,923	Becle Sab De CV	(608)	(0.00)
(3,700)	Oji Holdings Corporation	(264)	(0.00)	(9,927)	Fresnillo plc	(29)	(0.00)
1	Optim Corporation	(1)	(0.00)	43,837	Grupo Mexico SAB De CV-Series B	(22,786)	(0.02)
(200)	Oriental Land Company Limited	(446)	(0.00)			(23,423)	(0.02)
(300)	Osaka Titanium Technologies	(526)	(0.00)		Monaco		
(1,100)	Otsuka Corporation	(1,086)	(0.00)	(284)	Scorpio Tankers Inc	(380)	(0.00)
(800)	Otsuka Holdings Company Limited	(2,366)	(0.00)		Netherlands		
(13)	Pacific Metals Company Limited	(34)	(0.00)	36,731	Aalberts Industries	(332,259)	(0.22)
(1,200)	Park24 Company Limited	(131)	(0.00)	1,606	ABN Amro Group NV	(2,268)	(0.00)
(1)	Pepper Food Service Company Limited	0	(0.00)	269	Adyen NV	(106,545)	(0.07)
1,006	Peptidream Inc	(2,759)	(0.00)	4,091	Aegon NV	(58)	(0.00)
(800)	Pola Orbis Holdings Inc	(689)	(0.00)	1,142	Arcadis NV	(5,852)	(0.00)
3	Poppins Corporation	(5)	(0.00)	(1)	Argenx SE_Barcays	(104)	(0.00)
(100)	Relo Group Inc	(134)	(0.00)	(720)	Argenx SE_GS	(67,935)	(0.05)
(1,700)	Resona Holdings Inc	(181)	(0.00)	2,666	Asml Holding NV	(341,039)	(0.23)
(1,400)	Ryohin Keikaku Company Limited	(289)	(0.00)	159	Heineken Holding NV	(1,067)	(0.00)
(100)	Sakata Seed Corporation	(152)	(0.00)	4	Heineken NV	(24)	(0.00)
(500)	Sankyo Company Limited	(618)	(0.00)	96	Imcd Group NV	(523)	(0.00)
(7,500)	Sapporo Holdings Limited	(12,893)	(0.01)	(1,914)	ING Groep NV_Barcays	(748)	(0.00)
(800)	Seibu Holdings Inc	(194)	(0.00)	2,570	ING Groep NV_GS	(872)	(0.00)
(901)	Seino Holdings Company Limited	(133)	(0.00)	67,737	Intertrust NV	(41,883)	(0.03)
17	Sekisui House Limited_Barcays	(2)	(0.00)	17,720	Jde Peets BV	(12,196)	(0.01)
(1,900)	Sekisui House Limited_GS	(2,253)	(0.00)	1,176	Just Eat Takeaway.com NV	(2,503)	(0.00)
(13,200)	Seven Bank Limited	(1,462)	(0.00)	14	Koninklijke Ahold Delhaize NV - Barcays	(49)	(0.00)
(300)	Shimano Inc	(2,411)	(0.00)	4,133	Koninklijke Ahold Delhaize NV -_GS	(302)	(0.00)
(2,400)	Shimizu Corporation	(1,044)	(0.00)	1,952	Nn Group NV	(6,054)	(0.01)
(400)	Shinsei Bank Limited	(146)	(0.00)	16	Philips Electronics NV	(263)	(0.00)
46	Shizuoka Bank Limited	(11)	(0.00)	(399)	Prosus NV_Barcays	(7,079)	(0.01)
33	Softbank Corporation	(4)	(0.00)	(3,299)	Prosus NV_GS	(53,355)	(0.04)
(200)	SUGI Holdings Company Limited	(1,092)	(0.00)	33,366	Royal Vopak NV	(233,737)	(0.16)
(600)	Sumitomo Osaka Cement Company Limited	(382)	(0.00)	2,482	Sbm Offshore NA	(5,600)	(0.00)
(600)	Sumitomo Realty & Development Company Limited	(467)	(0.00)	(216)	Shell plc	(1,109)	(0.00)
(5,200)	Sundrug Company Limited	(5,623)	(0.01)	6,074	Signify NV_Barcays	(47,778)	(0.03)
(600)	Taiheiy Cement Corporation	(165)	(0.00)	970	Signify NV_GS	(4,160)	(0.00)
1	Taiko Pharmaceutical Company Limited	(2)	(0.00)	12	Universal Music Group	(66)	(0.00)
(200)	Taisho Pharmaceutical Holdings Company Limited	(621)	(0.00)			(1,275,428)	(0.86)
(1,500)	Tamura Corporation	(224)	(0.00)		New Zealand		
17	Teijin Limited	(6)	(0.00)	58,824	Spark New Zealand Limited	(859)	(0.00)
(300)	Terumo Corporation	(125)	(0.00)		Norway		
(1,000)	The Furukawa Electric Company Limited	(340)	(0.00)	(45,308)	Adevinta ASA - Class B	(3,622)	(0.00)
(200)	Tobu Railway Company Limited	(40)	(0.00)	2,321	Aker BP ASA	(3,638)	(0.00)
(599)	Toho Gas Company Limited	(496)	(0.00)	98,253	Aker Carbon Capture ASA	(44,181)	(0.03)
(5,000)	Tokyo Electric Power Company Inc	(2,118)	(0.00)	20,834	Aker Horizons AS	(24,641)	(0.02)
(300)	Tokyo Tatemono Company Limited	(197)	(0.00)	5,822	DNB Bank ASA	(4,183)	(0.00)
(1,200)	Tokyu Corporation	(757)	(0.00)	2,836	Gjensidige Forsikring ASA	(1,860)	(0.00)
(200)	Toto Limited	(110)	(0.00)	4,627	Kahoot! ASA	(3,093)	(0.00)
(1,000)	Toyo Construction Company Limited	(343)	(0.00)	(4,519)	Kongsberg Gruppen ASA_Barcays	(411)	(0.00)
(1,095)	TRE Holdings Corporation	(275)	(0.00)	(1,027)	Kongsberg Gruppen ASA_GS	(1,950)	(0.00)
(1,600)	TS Tech Company Limited	(555)	(0.00)	5,676	Lerøy Seafood Group ASA	(39)	(0.00)
(500)	Tsuruha Holdings Inc	(2,424)	(0.00)	3,770	Mowi ASA	(4,556)	(0.01)
(800)	UBE Industries Limited	(52)	(0.00)	633	Mpc Container Ships ASA	(449)	(0.00)
(200)	Ushio Inc	(15)	(0.00)	104,176	NEL ASA	(13,879)	(0.01)
(1,700)	USS Company Limited	(40)	(0.00)	761	Nordic SEMiconductor ASA	(2,357)	(0.00)
(5)	Value HR Company Limited	(5)	(0.00)	10,621	Norsk Hydro ASA	(14,829)	(0.01)
(1,000)	Welcia Holdings Company Limited	(1,205)	(0.00)	404	Rec Silicon ASA	(173)	(0.00)
3	West Japan Railway Company	(5)	(0.00)	(549)	Salmar ASA	(307)	(0.00)
(1,800)	Workman Company Limited	(4,937)	(0.01)	(10,732)	Schibsted ASA-Class B	(21,002)	(0.02)
1	Wowow Inc	0	(0.00)	9,267	Storebrand ASA	(10,833)	(0.01)
(1,499)	Yamaguchi Financial Group Inc	(120)	(0.00)	2,638	Telenor ASA	(3,783)	(0.00)
(4,300)	Yamaha Corporation	(16,733)	(0.01)	1,687	TGS Nopec Geophysical Company ASA	(2,141)	(0.00)
(6)	Yamashin-Filter Corporation	0	(0.00)	(46)	Tomra Systems ASA	(55)	(0.00)
(200)	Yamato Kogyo Company Limited	(113)	(0.00)	8,640	Var Energi ASA	(365)	(0.00)
(100)	Yaskawa Electric Corporation	(187)	(0.00)	1,428	Yara International ASA	(2,176)	(0.00)
(500)	Yokohama Rubber Company Limited	(583)	(0.00)			(164,523)	(0.11)
(8,976)	Yoshinoya Holdings Company Limited	(4,402)	(0.01)		Poland		
(600)	Zensho Holdings Company Limited	(490)	(0.00)	202	Allegro.eu SA_Barcays	(1,435)	(0.00)
		(269,976)	(0.18)	(509)	Allegro.eu SA_GS	(33)	(0.00)
				11	CD Projekt SA	(231)	(0.00)
	Jersey			(2,024)	Dino Polska SA	(1,746)	(0.00)
28,288	Centamin plc	(1,844)	(0.00)	7,063	Grupa Lotos SA	(2,107)	(0.00)
(306)	Novocure Limited	(1,453)	(0.00)	4,635	Inpost SA	(4,001)	(0.01)
		(3,297)	(0.00)	(32,103)	Orange Polska SA	(1,016)	(0.00)
	Luxembourg			(1,350)	Polski Koncern Nafciowy Orlen	(1,123)	(0.00)
1,559	Aperam	(14,100)	(0.01)			(11,692)	(0.01)
3,944	Arcelormittal_Barcays	(22,585)	(0.02)		Portugal		
981	Arcelormittal_GS	(7,342)	(0.01)	(35,713)	Altri SGPS SA_Barcays	(1,929)	(0.00)
5,341	Befesa SA	(91,992)	(0.06)	3,302	Altri Sgps SA_GS	(26)	(0.00)
933	Eurofins Scientific Eur 0.10	(6,618)	(0.00)	(97,329)	Banco Comercial Portugues SA	(1,514)	(0.00)
169	Grand City Properties	(1,125)	(0.00)				
23,096	SES	(3,290)	(0.00)				
		(147,052)	(0.10)				

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

Nominal	Description	Fair Value €	% of Net Assets	Nominal	Description	Fair Value €	% of Net Assets
	Equity swaps (continued)				Equity swaps (continued)		
	Portugal (continued)				Sweden (continued)		
8,543	EDP-Energias De Portugal SA	(660)	(0.00)	9,871	SKF AB	(4,233)	(0.00)
		(4,129)	(0.00)	665	Spotify Technology SA	(3,425)	(0.00)
	Puerto Rico			54,497	SSAB AB - Class A	(83,802)	(0.06)
2,556	First Bancorp	(1,021)	(0.00)	(11,517)	Svenska Cellulosa AB_Barclays	(8,290)	(0.01)
	Saudi Arabia			3,242	Svenska Cellulosa AB_GS	(855)	(0.00)
2,038	Arabian Internet And Communication Services Company Limited	(10,183)	(0.01)	6,506	Svenska Handelsbkn Series A NPV_GS	(4,946)	(0.00)
	Singapore			5,030	Svenska Handelsbkn Series A NPV_HSBC	(1,567)	(0.00)
5,379	Jardine Cycle & Carriage Limited	(6,072)	(0.00)	820	Swedbank AB_Barclays	(3,820)	(0.00)
	South Korea			2,238	Swedbank AB_GS	(4,023)	(0.00)
3,569	Doosan Fuel Cell Company Limited	(62,234)	(0.04)	(7,469)	Swedish Orphan Biovitrum AB	(10,411)	(0.01)
14,538	Hynix Semiconductor Inc	(506,958)	(0.34)	44	Tele2 AB-Class B	(32)	(0.00)
815	Kakao Pay Corporation	(10,027)	(0.01)	73	Telefonaktiebolaget LM Ericsson_Barclays	(188)	(0.00)
1,104	Korea Gas Corporation	(7,296)	(0.01)	6,359	Telefonaktiebolaget LM Ericsson_GS	(137)	(0.00)
516	LG Chemical Limited	(117,808)	(0.08)	12,232	Telia Company AB	(313)	(0.00)
3,929	Naver Corporation	(118,553)	(0.08)	51,995	Trelleborg AB-Class B	(1,865)	(0.00)
1,764	Samsung Biologics Company Limited	(106,728)	(0.07)	499	Truecaller AB - Class B	(135)	(0.00)
290	Samsung SDI Company Limited	(49,307)	(0.03)	11,793	Vitrolife AB	(105,797)	(0.07)
1,293	SK Innovation Company Limited	(43,929)	(0.03)	1,455	Volvo AB	(959)	(0.00)
		(1,022,840)	(0.69)			(986,549)	(0.66)
	Spain				Switzerland		
2,662	Acerinox SA_GS	(4,207)	(0.00)	31,249	ABB Limited	(144,559)	(0.10)
23,513	Acerinox SA_MSCI	(39,013)	(0.03)	(1)	Barry Callebaut AG	(37)	(0.00)
47,455	Applus Services SA	(81,585)	(0.05)	943	Bkw AG	(11,161)	(0.01)
249	Banco Bilbao Vizcaya Argentaria SA_Barclays	(231)	(0.00)	202	Bucher Industries AG	(2,471)	(0.00)
5,801	Banco Bilbao Vizcaya Argentaria SA_GS	(2,762)	(0.00)	(1,565)	Cembra Money Bank AG	(7,416)	(0.00)
34,125	Banco De SAbadell SA	(707)	(0.00)	(59)	Chubb Limited	(86)	(0.00)
52,236	Banco Santander SA_Barclays	(24,783)	(0.02)	942	Clariant AG	(91)	(0.00)
14,327	Banco Santander SA_GS	(1,605)	(0.00)	(898)	Coca-Cola HBC AG_Barclays	(1,963)	(0.00)
(7,963)	Caixabank	(1,782)	(0.00)	(1)	Coca-Cola HBC AG_GS	0	(0.00)
(917)	CIE Automotive SA	(2,448)	(0.00)	337	Comet Holding AG	(26,788)	(0.02)
7,297	Corp Acciona Energias Renovables SA	(566)	(0.00)	7,607	Credit Suisse Group AG	(29,278)	(0.02)
(6,662)	EDP Renovaveis SA	(284)	(0.00)	(1,721)	Crispr Therapeutics AG	(5,994)	(0.00)
(10,845)	Enagas_Barclays	(11,065)	(0.01)	(732)	Galenica Sante Limited	(1,726)	(0.00)
(6,038)	Enagas_GS	(110)	(0.00)	5,652	Garmin Limited	(24,584)	(0.02)
9,892	Endesa SA	(15,324)	(0.01)	206	Geberit AG	(11,100)	(0.01)
(7,350)	Ferrovial SA_Barclays	(3,000)	(0.00)	103	Georg Fischer AG	(690)	(0.00)
(3,426)	Ferrovial SA_GS	(1,598)	(0.00)	32	Givaudan SA	(16,680)	(0.01)
321	Fluidra SA	(1,760)	(0.00)	123,431	Glencore International plc	(30,334)	(0.02)
(16,131)	Gas Natural SDG SA_Barclays	(53,830)	(0.04)	522	Julius Baer Holding AG	(1,177)	(0.00)
(4,512)	Gas Natural SDG SA_MSCI	(19,811)	(0.01)	8,882	Lafargeholcim Limited	(39,362)	(0.03)
83,078	Gestamp Automocion SA	(36,984)	(0.03)	(2)	Lindt & Spruengli AG-Reg	(1,268)	(0.00)
37	Grifols SA_Barclays	(38)	(0.00)	9,821	Logitech International	(245,886)	(0.17)
(31,011)	Grifols SA_GS	(25,644)	(0.02)	(310,975)	Meyer Burger Technology AG	(9,487)	(0.01)
22,366	Inditex SA	(9,905)	(0.01)	4	Nestle SA_Barclays	0	(0.00)
1,058	Laboratorios Farmaceuticos ROVI SA	(1,218)	(0.00)	12,938	Nestle SA_GS	(68,646)	(0.05)
151	Melia Hotels International	(58)	(0.00)	524	Partners Group Holding AG	(150,335)	(0.10)
(20,578)	Red Electrica Corporation	(8,587)	(0.01)	1	PSP Swiss Property AG_Barclays	(11)	(0.00)
(1,817)	Repsol Ypf SA_Barclays	(600)	(0.00)	339	PSP Swiss Property AG_GS	(3,339)	(0.00)
595	Repsol Ypf SA_GS	(101)	(0.00)	(1,343)	Roche Holding AG	(14,697)	(0.01)
406	Solaria Energia Y Medio Ambi	(669)	(0.00)	1	Roche Holding AG_Barclays	(41)	(0.00)
(4,345)	Telefonica SA	(405)	(0.00)	4,247	Roche Holding AG_GS	(19,634)	(0.01)
2,454	Vidrala SA	(65,010)	(0.04)	1,876	Schindler Holding	(132,034)	(0.09)
3,751	Viscofan SA	(6,671)	(0.00)	125	SGS SA	(70,636)	(0.05)
		(422,361)	(0.28)	23,783	Sig Combibloc Group_Barclays	(73,249)	(0.05)
	Sweden			14,793	Sig Combibloc Group_GS	(3,851)	(0.00)
16,627	Assa ABloy AB	(45,578)	(0.03)	3,344	Sika AG_Barclays	(264,095)	(0.18)
60,932	Atlas Copco AB	(126,355)	(0.09)	1,101	Sika AG_GS	(92,126)	(0.06)
10,891	Autoliv Inc	(5,155)	(0.00)	336	Stmicroelectronics NV	(2,368)	(0.00)
642	Boliden AB	(3,203)	(0.00)	(1,145)	Straumann Holding	(7,538)	(0.01)
114,368	Bravida Holding AB	(32,026)	(0.02)	51	Swiss Life Holding	(1,006)	(0.00)
2,695	Castellum AB	(4,141)	(0.00)	4	Swiss Prime Site_Barclays	(24)	(0.00)
13,643	Catena AB	(215,775)	(0.15)	(795)	Swiss Prime Site_GS	(271)	(0.00)
(2,256)	Electrolux AB	(549)	(0.00)	32	Swisscom AG_Barclays	(1,450)	(0.00)
3	Elekta AB - Class B_Barclays	(8)	(0.00)	118	Swisscom AG_GS	(4,187)	(0.00)
(9,062)	Elekta AB - Class B_GS	(667)	(0.00)	239	Swissquote Group Holding	(15,006)	(0.01)
21,883	Epiroc AB_Barclays	(54,697)	(0.04)	260	Tecan Group AG	(7,080)	(0.00)
16,543	Epiroc AB_GS	(32,232)	(0.02)	518	Temenos AG	(3,152)	(0.00)
(6,797)	Essity Aktiebolag	(11,283)	(0.01)	722	UBS Group AG	(1,851)	(0.00)
139	Evolution Gaming Group	(295)	(0.00)	813	VAT Group AG	(53,836)	(0.04)
3	Fabege AB	(11)	(0.00)			(1,602,601)	(1.08)
4,288	Fastighets Ab Balder - Class B	(3,975)	(0.00)		Taiwan		
25,135	Hexagon AB	(54,083)	(0.04)	(279)	Capitaland Retail China Trust	(27)	(0.00)
(305)	Hexatronic Group	(66)	(0.00)	345,000	Chunghwa Telecom Company Limited	(89,782)	(0.06)
1,969	Hexpol AB	(821)	(0.00)	(1,622,080)	Compal Electronics Inc	(14,578)	(0.01)
2,212	Holmen AB	(9,981)	(0.01)	6,046	Foxconn Technology Company Limited	(1,421)	(0.00)
23,431	Industrivarden AB - Class A_GS	(109,713)	(0.07)	1,000	Hiwit Technologies Corporation	(118)	(0.00)
197	Industrivarden AB-Class A_HSBC	(702)	(0.00)	318,000	Hon Hai Precision Industry	(82,399)	(0.06)
31	Investor AB	(89)	(0.00)	91,000	Taiwan Semiconductor Manufacturing Company Limited	(543,013)	(0.36)
160,667	Lundin Energy AB	(1,572)	(0.00)			(731,338)	(0.49)
223	Nordic Entertainment Group-B	(281)	(0.00)		Thailand		
3,292	Peab AB - Class B	(1,037)	(0.00)	2,018,100	Bangkok Dusit Med Service - Class F	(71,335)	(0.05)
(59,353)	Samhallsbyggnadsbolaget I No_JPM	(5,774)	(0.01)	111,900	Banpu Public Company Limited	(336)	(0.00)
(23,780)	Samhallsbyggnadsbolaget I No_MSCI	(2,324)	(0.00)	1,402	Fabrinet UK	(24,448)	(0.01)
6,898	Sandvik AB	(14,718)	(0.01)	6,397	Jasmine Technology Solutions	(28,267)	(0.02)
(5,404)	Sectra AB - Class B	(8,946)	(0.01)	1,933	Kce Electronics Company Limited	(159)	(0.00)
6,164	Skandinaviska Enskilda Banken-Class A	(4,791)	(0.00)	173,621	Siam Makro Public Company Limited	(14,865)	(0.01)
812	Skanska AB	(903)	(0.00)			(139,410)	(0.09)
					Turkey		
				16,684	Sasa Polyester Sanayi	(1,714)	(0.00)

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

Nominal	Description	Fair Value €	% of Net Assets	Nominal	Description	Fair Value €	% of Net Assets
	Equity swaps (continued)				Equity swaps (continued)		
	United Arab Emirates				United Kingdom (continued)		
357,165	Dubai Electricity & Water Authority	(12,593)	(0.01)	(85)	MSWDSGBP	(1,718)	(0.00)
1,783	International Holding Company PJSC	(1,157)	(0.00)	52,134	National Grid	(33,384)	(0.02)
		(13,750)	(0.01)	19,419	Natwest Group plc	(486)	(0.00)
				4,781	Next plc_GS	(4,100)	(0.00)
	United Kingdom			5,968	Next plc_JPM	(7,776)	(0.01)
47,078	Abcam plc_GS	(115,401)	(0.08)	(3,152)	Nomad Foods Limited	(2,000)	(0.00)
(3,046)	Abcam plc_JPM	(2,391)	(0.00)	12,729	OSB Group plc	(3,041)	(0.00)
(2,087)	Admiral Group plc	(2,245)	(0.00)	7,352	Oxford Instruments plc	(15,844)	(0.01)
7,108	Airtel Africa plc	(1,298)	(0.00)	7,774	Pantheon Resources plc	(1,063)	(0.00)
4,410	Anglo American plc	(23,495)	(0.02)	61,346	Phoenix Group Holdings plc	(54,423)	(0.04)
19,963	Antofagasta plc	(33,273)	(0.02)	(6,913)	Prudential plc_GS	(2,161)	(0.00)
2,496	Ashstead Group plc	(23,287)	(0.02)	34,898	Prudential plc_JPM	(28,110)	(0.02)
24,083	ASOS plc	(8,066)	(0.01)	(8,767)	Reckitt Benckiser Group plc_GS	(5,601)	(0.00)
(718)	Atlassian Corporation plc - Class A	(16,737)	(0.01)	8,800	Reckitt Benckiser Group plc_JPM	(3,062)	(0.00)
54,842	Auto Trader Group plc-WI	(57,036)	(0.04)	24,209	Redrow plc	(11,325)	(0.01)
(673)	Aveva Group plc	(1,155)	(0.00)	(1,743)	RELX plc_GS	(511)	(0.00)
113,044	B&M European Value Retail SA	(15,661)	(0.01)	46,061	RELX plc_JPM	(44,045)	(0.03)
(8,095)	Bae Systems plc	(2,538)	(0.00)	77,642	Rentokil Initial plc_Barclays	(65,460)	(0.04)
6,573	Barclays plc_GS	(183)	(0.00)	(119,152)	Rentokil Initial plc_JPM	(5,075)	(0.00)
649	Barclays plc_MSCI	(227)	(0.00)	6,900	Rio Tinto plc	(23,153)	(0.02)
25,228	Barratt Developments plc	(11,211)	(0.01)	13,163	S4 Capital plc	(5,004)	(0.00)
(11,906)	Beazley plc	(2,729)	(0.00)	4,207	Sainsbury (J) plc_Barclays	(4,212)	(0.00)
4,724	Bellway plc	(7,540)	(0.01)	71,718	Sainsbury (J) plc_GS	(11,175)	(0.01)
114	Berkeley Group Holding plc	(477)	(0.00)	116,315	Segro plc_GS	(413,933)	(0.28)
33,652	Boohoo Group plc	(1,848)	(0.00)	97,973	Segro plc_JPM	(138,644)	(0.09)
97,348	BP plc_Barclays	(58,510)	(0.04)	37,844	Serco Group plc	(2,129)	(0.00)
77,069	BP plc_JPM	(46,549)	(0.03)	3,614	Shell plc	(4,043)	(0.00)
72,792	Bridgepoint Group plc	(46,199)	(0.03)	(204)	Smith & Nephew plc	(19)	(0.00)
(78,468)	BT Group plc	(2,730)	(0.00)	271	Spirax Sarco Limited_GS	(657)	(0.00)
1,557	Bunzl plc	(1,110)	(0.00)	2,883	Spirax-Sarco Engineering plc_JPM	(90,870)	(0.06)
(24,916)	Burberry Group plc_GS	(7,104)	(0.01)	5,781	SSE plc_Barclays	(8,262)	(0.01)
16,898	Burberry Group plc_JPM	(5,726)	(0.00)	1,899	SSE plc_GS	(1,453)	(0.00)
34	Capita Group plc	(4)	(0.00)	26,674	SSE plc_JPM	(23,816)	(0.02)
(288,388)	Centrica plc_Barclays	(25,508)	(0.02)	112,543	SSP Group plc_Barclays	(20,872)	(0.01)
(23,342)	Centrica plc_GS	(158)	(0.00)	295,329	SSP Group plc_GS	(45,161)	(0.03)
12	Cineworld Group plc	(2)	(0.00)	22,876	St James's Place plc	(92,695)	(0.06)
(1,680)	Cnh Industrial NV	(232)	(0.00)	(10,557)	Standard Chartered plc	(7,189)	(0.01)
27,831	Compass Group	(8,612)	(0.01)	8,248	Taylor Wimpey plc_GS	(339)	(0.00)
(57,138)	Convatec Group plc_GS	(8,920)	(0.01)	225,859	Taylor Wimpey plc_JPM	(44,912)	(0.03)
(98,662)	Convatec Group plc_JPM	(44,067)	(0.03)	119	Tesco plc_Barclays	(17)	(0.00)
(6,922)	Countryside Properties plc	(264)	(0.00)	130,588	Tesco plc_GS	(10,594)	(0.01)
(16)	Croda International plc_GS	(90)	(0.00)	180,599	THG plc	(13,250)	(0.01)
4,592	Croda International plc_JPM	(48,463)	(0.03)	(58,024)	Trainline plc	(9,158)	(0.01)
420	Darktrace plc	(321)	(0.00)	86,274	Tritax Big Box REIT plc	(45,867)	(0.03)
(45,647)	Deliveroo Holdings plc	(1,024)	(0.00)	2,634	Tronox Holdings plc - Class A	(11,671)	(0.01)
9	Diageo plc_Barclays	(1)	(0.00)	(499)	Ultra Electronics Holdings	(1,110)	(0.00)
21,881	Diageo plc_JPM	(38,786)	(0.03)	13	Unilever plc_Barclays	(19)	(0.00)
(37)	Diploma plc	(4)	(0.00)	(651)	Unilever plc_GS	(974)	(0.00)
(57,314)	Direct Line Insurance plc	(202)	(0.00)	(882)	Unite Group plc	(452)	(0.00)
(7,022)	Dr. Martens plc-WI	(2,006)	(0.00)	(176,573)	Vodafone Group plc_GS	(1,842)	(0.00)
2,455	Drax Group plc	(331)	(0.00)	(261,419)	Vodafone Group plc_JPM	(9,497)	(0.01)
683	Dunelm Group plc	(3,742)	(0.00)	95,516	Warehouse REIT plc	(18,508)	(0.01)
5,616	Easyjet plc	(5,248)	(0.00)	25,363	Watches of Switzerland - Class G_JPM	(111,740)	(0.08)
7,142	Electrocomponents plc	(6,132)	(0.00)	74,904	Watches of Switzerland Company Limited_GS	(98,760)	(0.07)
9,357	Endeavour Mining plc	(24,817)	(0.02)	38,419	Weir Group plc	(106,506)	(0.07)
1,574	Ferguson plc	(6,352)	(0.00)	29,229	WH Smith plc	(29,199)	(0.02)
22,959	Fevertree Drinks plc	(37,769)	(0.03)	987	Whitbread plc_GS	(1,552)	(0.00)
1,820	Future plc	(4,002)	(0.00)	38,013	Whitbread plc_JPM	(141,018)	(0.10)
(4,423)	Games Workshop Group plc_GS	(154)	(0.00)	2,865	Wise plc - Class A	(2,351)	(0.00)
(3,421)	Games Workshop Group plc_JPM	(14,960)	(0.01)	889	WPP plc	(1,168)	(0.00)
848	Glaxosmithkline plc	(178)	(0.00)				
368,945	Granger plc	(83,148)	(0.06)			(6,716,644)	(4.52)
1,383	Harbour Energy plc	(909)	(0.00)		United States		
46,820	Hays plc_GS	(3,597)	(0.00)	(598)	10X Genomics Inc-Class A	(3,512)	(0.00)
219,127	Hays plc_JPM	(17,867)	(0.01)	795	1Life Healthcare Inc	(1,441)	(0.00)
180,266	Howden Joinery Group plc	(347,934)	(0.23)	(1,308)	Acadia Healthcare Company Inc	(6,761)	(0.01)
(8,553)	HSBC Holdings plc_GS	(1,979)	(0.00)	1,656	Adobe Inc	(351,158)	(0.24)
(61,398)	HSBC Holdings plc_JPM	(27,233)	(0.02)	36,528	ADT Inc	(38,461)	(0.03)
9,780	IG Group Holdings plc	(8,828)	(0.01)	(4,699)	Aerojet Rocketdyne Holdings	(5,512)	(0.01)
2,738	IMI plc	(5,097)	(0.00)	(2,758)	Agilon Health Inc	(7,513)	(0.01)
(3,307)	Indivior plc	(243)	(0.00)	406	Air Products & Chemicals Inc	(17,989)	(0.01)
153	Intermediate Capital Group plc_GS	(424)	(0.00)	(1,787)	Allete Inc	(1,685)	(0.00)
20,661	Intermediate Capital Group plc_JPM	(127,230)	(0.09)	(640)	Allstate Corporation	(1,124)	(0.00)
6,842	International Consolidated Airlines Group SA	(3,903)	(0.00)	(300)	Alnylam Pharmaceuticals Inc	(681)	(0.00)
540	Intertek Group plc	(2,758)	(0.00)	22	Alphabet Inc Class A	(97)	(0.00)
1,927,289	Intu Properties plc_JPM	(3,194,477)	(2.15)	(658)	Amdocs Limited	(107)	(0.00)
(22,770)	Investec plc	(859)	(0.00)	(221)	American Electric Power Company Inc	(814)	(0.00)
12,014	Jet2 plc	(41,018)	(0.03)	(324)	American States Water Company	(1,434)	(0.00)
95,452	John Wood Group plc	(27,978)	(0.02)	(139)	American Water Works Company Inc	(1,480)	(0.00)
(2,719)	Johnson Matthey plc	(804)	(0.00)	423	Ametek Inc	(2,921)	(0.00)
53,041	Land Securities Group plc	(82,048)	(0.06)	(874)	Amicus Therapeutics Inc	(1,982)	(0.00)
7	Legal & General Group plc	(4)	(0.00)	1,072	Ansys Inc	(83,971)	(0.06)
8,398	Lloyds Banking Group plc	(154)	(0.00)	4,452	APA Corporation	(26,920)	(0.02)
144	London Stock Exchange plc	(14)	(0.00)	556	Apple Inc	(12,801)	(0.01)
3	Londonmetric Property plc_GS	(1)	(0.00)	(5,881)	Aramark	(612)	(0.00)
168,005	Londonmetric Property plc_JPM	(62,402)	(0.04)	285	Arcebst Corporation	(1,634)	(0.00)
(12)	M&G plc	0	(0.00)	(70)	Arch Resources Inc	(624)	(0.00)
39,028	Marks & Spencer Group plc	(3,163)	(0.00)	(1,156)	Arconic Corporation	(644)	(0.00)
(2,100)	Meggitt plc	(423)	(0.00)	(1,092)	Array Technologies Inc	(4,082)	(0.00)
(12,143)	Melrose Industries plc	(3,162)	(0.00)	(1,341)	Asbury Automotive Group Company	(3,739)	(0.00)
22,104	Mondi plc	(48,936)	(0.03)	(347)	Assurant Inc	(246)	(0.00)
				(5,441)	AT&T Inc_GS	(51)	(0.00)

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

Nominal	Description	Fair Value €	% of Net Assets	Nominal	Description	Fair Value €	% of Net Assets
	Equity swaps (continued)				Equity swaps (continued)		
	United States (continued)				United States (continued)		
1,277	AT&T Inc_MSCI	(587)	(0.00)	(408)	FTI Consulting Inc	(7,505)	(0.01)
1,956	Avangrid Inc	(11,952)	(0.01)	248	FTSE devesmidcaptradeplus	(31,143)	(0.02)
1,229	Avient Corporation	(9,049)	(0.01)	20	Gilead Sciences Inc	(122)	(0.00)
(2,853)	Avista Corporation	(3,351)	(0.00)	(532)	Glaukos Corporation	(36)	(0.00)
1,513	Axcelis Technologies Inc	(6,891)	(0.01)	(544)	Global Blood Therapeutics Inc	(3,425)	(0.00)
(498)	Axonics Modulation Technologies	(52)	(0.00)	3,714	Goodyear Tire & Rubber Company	(18,224)	(0.01)
(1,737)	B&G Foods Inc	(3,107)	(0.00)	41,834	Gopro Inc-Class A	(17,207)	(0.01)
12,167	Baker Hughes Company - Class A	(20,550)	(0.02)	(1,285)	Guess? Inc	(72)	(0.00)
9,664	Big Lots Inc	(24,076)	(0.02)	4,822	Halliburton Company	(31,901)	(0.02)
(2,314)	Biomarin Pharmaceutical Inc	(15,195)	(0.01)	(1,744)	Hannon Armstrong Sustainable Infrastructure	(2,187)	(0.00)
(157)	Bio-Techne Corporation	(1,500)	(0.00)	253	Harover Insurance Group Inc	(282)	(0.00)
(2,375)	BJS Wholesale Club Holdings	(924)	(0.00)	(44)	Harmony Biosciences Holdings	(203)	(0.00)
(5,458)	Blink Charging Company	(13,556)	(0.01)	18,380	Healthcare Trust of America - Class A	(39,814)	(0.03)
(764)	Block Inc	(2,559)	(0.00)	(1,011)	Healthquity Inc	(4,898)	(0.00)
2,929	Blue Owl Capital Inc	(5,438)	(0.00)	13,525	Hibbett Sports Inc	(78,949)	(0.05)
275	Boise Cascade Company	(3,115)	(0.00)	(217)	Hologic Inc	(26)	(0.00)
(68)	Bridgebio Pharma Inc	(78)	(0.00)	42	Honeywell International Inc	(2,370)	(0.00)
(2,220)	Brinks Company	(4,341)	(0.00)	(4,476)	Hostess Brands Inc	(7,188)	(0.01)
3,249	Bunge Limited	(16,170)	(0.01)	(15)	Howmet Aerospace Inc	(1)	(0.00)
(52)	Cable One Inc	(1,169)	(0.00)	(1,843)	IBM US Inc	(11,298)	(0.01)
(19)	CACI International Inc - Class A	(69)	(0.00)	689	Idexx Laboratories Inc	(146,167)	(0.10)
571	California Resources Corporation	(319)	(0.00)	(24)	Illinois Tool Works Inc	(75)	(0.00)
338	Calix Inc	(2,989)	(0.00)	517	Ingevity Corporation	(403)	(0.00)
(11,550)	Campbell Soup Company	(1,908)	(0.00)	639	Intel Corporation	(8,495)	(0.01)
13,545	Camping World Holdings Inc	(47,506)	(0.03)	(768)	Intellia Therapeutics Inc	(6,210)	(0.01)
9,226	Cano Health Inc	(7,922)	(0.01)	(1,437)	International Seaways Inc	(701)	(0.00)
395	Cardlytics Inc	(2,749)	(0.00)	(328)	Intuit Inc	(8,736)	(0.01)
2,450	Carlyle Group Inc	(19,334)	(0.01)	284	Intuitive Surgical Inc	(5,560)	(0.01)
(205)	Carmax Inc	(393)	(0.00)	(418)	Iron Mountain Inc_GS	(367)	(0.00)
7,471	Carnival plc	(28,762)	(0.02)	(12)	Iron Mountain Inc_MSCI	(68)	(0.00)
(995)	Catalent Inc	(3,580)	(0.00)	(15,779)	Ironwood Pharmaceuticals Inc	(3,633)	(0.00)
(231)	Cboe Global Marktes Inc	(407)	(0.00)	(1,502)	Itron Inc	(902)	(0.00)
2,751	Centennial Resource Development - Class A	(5,229)	(0.00)	5,553	Jack In The Box Inc	(11,872)	(0.01)
(724)	Centerpoint Energy Inc	(1,008)	(0.00)	(537)	Johnson & Johnson	(561)	(0.00)
(1,350)	CH Robinson Worldwide Inc	(9,782)	(0.01)	301	Jones Lang Lasalle Inc	(4,688)	(0.00)
(407)	Chart Industries Inc	(14,125)	(0.01)	678	Juniper Networks Inc	(4,294)	(0.00)
(43)	Charter Communications Inc	(345)	(0.00)	(60)	Karuna Therapeutics Inc	(1,749)	(0.00)
(143)	Cheniere Energy Inc	(124)	(0.00)	(4,912)	Keurig Dr Pepper Inc	(1,112)	(0.00)
(2,478)	Chevron Corporation	(62,760)	(0.04)	1,075	Keysight Technologies In	(4,300)	(0.00)
15,010	Childrens Place Inc	(89,193)	(0.06)	(1,551)	Kinder Morgan Inc	(330)	(0.00)
(3,484)	Church & Dwight Company Inc	(4,772)	(0.00)	(147)	Kinsale Capital Group Inc	(1,252)	(0.00)
3	Cisco Systems Inc	(8)	(0.00)	(273)	Korn Ferry Inc	(673)	(0.00)
(3,935)	Clorox Company	(12,706)	(0.01)	13,230	Kroger Company	(58,083)	(0.04)
(207)	CME Group Inc_GS	(1,047)	(0.00)	(2,229)	Laclede Group Inc	(19,565)	(0.01)
87	CME Group Inc_MSCI	(203)	(0.00)	(1,920)	Las Vegas Sands Corporation	(3,229)	(0.00)
(3,528)	Coca-Cola Company	(427)	(0.00)	2,151	Lendingclub Corporation	(6,680)	(0.01)
2,466	Comcast Corporation - Class A_GS	(3,903)	(0.00)	39	Lendingtree Inc	(1,977)	(0.00)
396	Comcast Corporation - Class A_MSCI	(5,259)	(0.00)	(804)	Lennox International Inc	(781)	(0.00)
(571)	Conmed Corporation	(2,287)	(0.00)	(15,063)	Life360 Inc-CDI	(3,661)	(0.00)
(1,003)	Consolidated Edison Inc	(2,714)	(0.00)	1,898	Magnite Inc	(4,708)	(0.00)
2,160	Constellation Brands Inc - Class A	(24,797)	(0.02)	102	Manhattan Associates Inc	(1,669)	(0.00)
(2,360)	Corcept Therapeutics Inc	(6,006)	(0.01)	(2,615)	Mcdonalds Corporation	(3,426)	(0.00)
(1,009)	Costco Wholesale Corporation	(3,508)	(0.00)	(17)	Mckesson Corporation	(320)	(0.00)
(840)	Crowdstrike Holdings Inc - Class A	(24,670)	(0.02)	(625)	Merck & Company Inc	(794)	(0.00)
(3,417)	CVB Financial Corporation	(3,387)	(0.00)	(1,106)	Mercury Systems Inc	(4,273)	(0.00)
(455)	Cytokinetics Inc	(1,126)	(0.00)	1,958	Microsoft Corporation	(59,484)	(0.04)
(474)	Dexcom Inc	(2,557)	(0.00)	(266)	Moderna Inc	(1,371)	(0.00)
(111)	Diodes Inc	(11)	(0.00)	(10,694)	Molson Coors Brewing Company	(2,652)	(0.00)
308	Discovery Inc	(4,555)	(0.00)	317	Mondelez International Inc	(323)	(0.00)
(355)	Dollar General Corporation	(7,179)	(0.01)	(18,174)	Moneygram International Inc	(2,562)	(0.00)
1,975	Donaldson Company Inc	(6,316)	(0.01)	(3,932)	Monro Inc	(2,764)	(0.00)
(880)	Doubleverify Holdings Inc	(2,996)	(0.00)	72	Morningstar Inc	(1,845)	(0.00)
753	Dover Corporation	(4,960)	(0.00)	(424)	Mosaic Company	(488)	(0.00)
799	DTE Energy Company	(5,906)	(0.01)	307	Motorola Solutions Inc	(3,020)	(0.00)
(200)	Duke Energy Corporation	(893)	(0.00)	(893)	Mueller Industries Inc	(90)	(0.00)
574	Dynatrace Inc	(2,092)	(0.00)	1,436	Murphy USA Inc	(12,158)	(0.01)
(1,213)	Dynavax Technologies Corporation	(609)	(0.00)	(2,384)	National Vision Holdings Inc	(2,339)	(0.00)
(17,520)	Edgewell Personal Care Company	(11,151)	(0.01)	(943)	Neurocrine Biosciences Inc	(4,724)	(0.00)
1,831	Edwards Lifesciences Corporation	(21,263)	(0.02)	26,757	New Duke Holdco Inc	(12,626)	(0.01)
(119)	Eli Lilly & Company_GS	(2,471)	(0.00)	(4,291)	New Jersey Resources Corporation	(1,414)	(0.00)
(89)	Eli Lilly & Company_MSCI	(2,696)	(0.00)	253	New Relic Inc	(306)	(0.00)
(125)	Emcor Group Inc	(168)	(0.00)	813	Nextera Energy Inc	(5,904)	(0.01)
1,395	Endeavor Group Holdings - Class A	(13,183)	(0.01)	2,400	Nextera Energy Partners LP	(8,300)	(0.01)
(9,785)	Energizer Holdings Inc	(1,359)	(0.00)	2,917	Nike Inc_GS	(17,144)	(0.01)
23,956	Energy Transfer Lp	(2,030)	(0.00)	4,074	Nike Inc_MSCI	(130,152)	(0.09)
(182)	Enphase Energy Inc_GS	(5,187)	(0.00)	(2,551)	NOV Inc	(436)	(0.00)
(133)	Enphase Energy Inc_MSCI	(4,214)	(0.00)	(7)	Nucor Corporation	(36)	(0.00)
(968)	Entergy Corporation	(7,788)	(0.01)	(77)	Old Dominion Freight Line	(103)	(0.00)
(66)	Epm Systems Inc	(39)	(0.00)	4,591	Ollies Bargain Outlet Holdings Inc	(4,585)	(0.00)
(379)	Equifax Inc	(1,029)	(0.00)	(1,361)	Omnicell Inc	(2,031)	(0.00)
(2,221)	Everygy Inc	(381)	(0.00)	(1,948)	One Gas Inc	(4,694)	(0.00)
(1,134)	Evolent Health Inc	(4,254)	(0.00)	(502)	Pagerduty Inc	(259)	(0.00)
(2,693)	Evoqua Water Technologies Company	(663)	(0.00)	(1,138)	Papa Johns International Inc	(2,436)	(0.00)
577	EXP World Holdings Inc	(636)	(0.00)	(480)	Parsons Corporation	(1,033)	(0.00)
2,548	Fastly Inc - Class A	(15,744)	(0.01)	6,795	Plains GP Holdings Lp - Class A	(7,237)	(0.01)
(4,459)	Federated Hermes Inc	(2,029)	(0.00)	(7,597)	Plug Power Inc	(7,487)	(0.01)
4	Fedex Corporation	(191)	(0.00)	(1,415)	Portland General Electric Company	(1,473)	(0.00)
(77)	First Citizens Bosh -Class A	(1,774)	(0.00)	(920)	Progressive Corporation	(4,166)	(0.00)
2,374	Flex Limited	(5,568)	(0.01)	(2,433)	Progy Inc	(595)	(0.00)
3,868	FNB Corporation	(6,051)	(0.01)	(516)	PTC Therapeutics Inc	(6,256)	(0.01)
(132)	Fox Factory Holding Corporation	(384)	(0.00)	2,181	Pubmatic Inc - Class A	(19,674)	(0.01)

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

Nominal	Description	Fair Value €	% of Net Assets	Nominal	Description	Fair Value €	% of Net Assets
	Equity swaps (continued)				Futures contracts (continued)		
	United States (continued)				Malaysia		
1,494	Qualtrics International Inc - Class A	(22,962)	(0.02)	(51)	FTSE KLCI Index Futures July 2022	(2,783)	(0.00)
(77)	Quanta Services Inc	(469)	(0.00)				
197,459	Qurate Retail Inc	(67,803)	(0.05)		Singapore		
6,727	Radian Group Inc	(11,829)	(0.01)	(171)	FTSE China A50 Index Futures July 2022	(92,623)	(0.06)
(1,111)	Rapid7 Inc	(751)	(0.00)		United States		
(529)	Raytheon Technologies Corporation	(1,806)	(0.00)	(1)	NASDAQ 100 E-MINI Index Futures September 2022	(3,919)	(0.00)
(805)	RBC Bearings Inc	(3,496)	(0.00)				
194	Reliance Steel & Aluminum Company	(2,626)	(0.00)		Total futures contracts	(108,265)	(0.07)
1,078	Ringcentral Inc-Class A	(48,550)	(0.03)				
(4,876)	Rollins Inc	(12,078)	(0.01)				
(2,371)	Royalty Pharma plc- Class A	(3,151)	(0.00)				
(2,961)	S&P 500 Utilities Index	(29,307)	(0.02)				
1,356	S&P Global Inc	(90,662)	(0.06)				
38,657	Sally Beauty Holdings Inc	(8,491)	(0.01)				
(1,840)	Schrodinger Inc	(3,005)	(0.00)				
(158)	Science Applications International corporation	(991)	(0.00)				
(140)	Seagen Inc	(6,134)	(0.01)				
(1,927)	SEI Investments Company	(1,684)	(0.00)				
(388)	Selective Insurance Group Inc	(2,304)	(0.00)				
1,670	Semtech Corporation	(12,940)	(0.01)				
1,851	Sensient Technologies Corporation	(3,386)	(0.00)				
(766)	Service Corporation International	(864)	(0.00)				
(10)	Servicesnow Inc	(37)	(0.00)				
(109)	Shockwave Medical Inc	(3,481)	(0.00)				
5,162	Skechers Usa Inc-Class A	(4,580)	(0.00)				
455	SM Energy Company	(1,172)	(0.00)				
314	Smartsheet Inc-Class A	(6,438)	(0.01)				
16,951	Sonos Inc	(23,024)	(0.02)				
(5,927)	Sorrento Therapeutics Inc	(2,650)	(0.00)				
(689)	Southwest Airlines Company	(60)	(0.00)				
(192)	Springworks Therapeutics Inc	(1,079)	(0.00)				
46	Sprout Social Inc - Class A	(281)	(0.00)				
(875)	Starbucks Corporation	(1,628)	(0.00)				
(114)	Synopsys Inc	(3,098)	(0.00)				
(457)	Sysco Corporation	(2,264)	(0.00)				
(150)	Take-Two Interactive Software	(15)	(0.00)				
47	Target Corporation	(156)	(0.00)				
1,917	Taylor Morrison Home Corporation - Class A	(8,027)	(0.01)				
682	Teleflex Inc	(33,391)	(0.02)				
50	Tetra Tech Inc	(532)	(0.00)				
(44)	Texas Pacific Land Corporation	(11,380)	(0.01)				
(784)	Texas Roadhouse Inc	(1,209)	(0.00)				
(591)	T-Mobile US Inc	(5,035)	(0.00)				
1,675	Tractor Supply Company_GS	(7,991)	(0.01)				
(125)	Tractor Supply Company_MSCI	(548)	(0.00)				
(4,918)	Treehouse Foods Inc	(2,413)	(0.00)				
(3)	Truist Financial Corporation	0	(0.00)				
(2,491)	Tyson Foods Inc - Class A	(629)	(0.00)				
(68)	UGI Corporation	(11)	(0.00)				
716	UMB Financial Corporation	(1,559)	(0.00)				
34,253	Under Armour Inc-Class A	(15,701)	(0.01)				
(3,552)	United Bankshares Inc	(749)	(0.00)				
(194)	United Health Group Inc	(833)	(0.00)				
(296)	Upwork Inc	(107)	(0.00)				
8,148	Urban Outfitters Inc	(20,198)	(0.01)				
1,196	Vail Resorts Inc	(5,972)	(0.01)				
(673)	Valley National Bancorp	(18)	(0.00)				
1,894	Valvoline Inc	(4,577)	(0.00)				
682	Verizon Communications Inc	(3,482)	(0.00)				
(4)	Vertex Pharmaceuticals Inc_GS	(46)	(0.00)				
(243)	Vertex Pharmaceuticals Inc_MSCI	(6,593)	(0.01)				
(1,763)	Viatis Inc_Barcays	(69)	(0.00)				
5,526	Viatis Inc_GS	(3,973)	(0.00)				
151	Viatis Inc_MSCI	(710)	(0.00)				
(2,855)	Vir Biotechnology Inc	(3,804)	(0.00)				
2,288	Visa Inc-Class A	(61,546)	(0.04)				
4	Walgreens Boots Alliance Inc NPV	(20)	(0.00)				
237	Walker & Dunlop Inc	(1,418)	(0.00)				
(141)	Waters Corporation	(3,159)	(0.00)				
(58)	WEC Energy Group Inc	(321)	(0.00)				
(506)	Werner Enterprises Inc	(653)	(0.00)				
(490)	West Pharmaceutical Services_GS	(3,037)	(0.00)				
(501)	West Pharmaceutical Services_MSCI	(2,376)	(0.00)				
(142)	White Mountains Insurance Group	(11,528)	(0.01)				
(2,326)	Williams Company Inc	(56)	(0.00)				
515	Workday Inc - Class A	(3,327)	(0.00)				
(552)	Xylem Inc	(299)	(0.00)				
(2,509)	Yum China Holdings Inc	(8,881)	(0.01)				
2,087	Yum! Brands Inc	(9,884)	(0.01)				
(64)	Zentis Pharmaceuticals Inc	(342)	(0.00)				
1,190	Zoetis Inc	(21,646)	(0.02)				
(828)	Zoom Video Communications - Class A	(3,267)	(0.00)				
(634)	Zscaler Inc	(10,953)	(0.01)				
		(2,845,061)	(1.91)				
	Total equity swaps	(26,788,204)	(18.02)				
	Futures contracts						
	Germany						
15	EURO Stoxx 50 Index Futures September 2022	(8,940)	(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
CHF212	€212	8 July 2022	1	-	(0.00)
€348,971	AUD533,469	14 July 2022	4	(1,635)	(0.00)
€2,480,089	CHF2,514,341	1 July 2022	2	(32,071)	(0.02)
€20,999	CHF21,376	14 July 2022	1	(357)	(0.00)
€49,435	DKK367,765	14 July 2022	1	(19)	(0.00)
€30,786,896	£26,513,536	1 July 2022	4	(11,013)	(0.01)
€2,044,350	£1,764,004	14 July 2022	3	(3,403)	(0.00)
€14,093,890	HKD115,741,363	14 July 2022	2	(8,594)	(0.00)
€152,434	JPY21,735,933	14 July 2022	3	(589)	(0.00)
€1,916	NOK19,883	1 July 2022	1	(9)	(0.00)
€13,671	SGD19,989	14 July 2022	1	(55)	(0.00)
€42,010,541	US\$44,492,432	1 July 2022	7	(544,948)	(0.36)
€2,706,842	US\$2,838,005	8 July 2022	2	(6,416)	(0.01)
€103,648,926	US\$108,576,936	14 July 2022	10	(115,323)	(0.08)
£26,513,583	€30,836,542	1 July 2022	5	(38,577)	(0.03)
£2,397	€2,785	8 July 2022	1	(2)	(0.00)
£1,148,000	€1,338,275	14 July 2022	1	(5,612)	(0.01)
HKD6,563,956	€800,896	14 July 2022	1	(1,112)	(0.00)
NOK222	€21	8 July 2022	1	-	(0.00)
SEK884,888	€83,144	1 July 2022	2	(549)	(0.00)
SEK884,888	€82,936	8 July 2022	2	(358)	(0.00)
Total unrealised loss on forward currency contracts				(770,642)	(0.52)
Total financial liabilities at fair value through profit or loss - trading				(27,667,111)	(18.61)
Total financial assets at fair value through profit or loss - trading				160,838,605	108.18
Total financial liabilities at fair value through profit or loss - trading				(27,667,111)	(18.61)
Other net assets				15,503,330	10.43
Net assets attributable to holders of redeemable participating shares				148,674,824	100.00

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

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

* Transferable securities dealt on another regulated market

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

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

Analysis of Total Assets	% of Total Assets
Transferable securities listed on official stock exchange	66.70
Exchange traded financial derivative instruments described in classification (a) above	0.09
OTC financial derivative instruments described in classification (b) above	16.49
Other current assets	16.72
	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
	Equity swaps (b)				Equity swaps (b) (continued)		
	Argentina				Finland (continued)		
(9)	Mercadolibre Inc	3,721	0.01	25	Kesko OYJ	73	0.00
	Austria			(447)	Kojamo OYJ	1,145	0.01
(321)	Ams AG	696	0.01	(394)	Kone OYJ	4,592	0.02
(19)	Erste Group Bank AG	11	0.00	(942)	Metso Outotec OYJ	1,115	0.00
197	OMV AG	440	0.00	19	Neste Oil OYJ	7	0.00
99	Verbund - Oesterreichische Elektrizitaetswirtschafts AG	145	0.00	(1,071)	Nokia OYJ	141	0.00
		1,292	0.01	(482)	Nokian Renkaat OYJ	841	0.00
	Belgium			(202)	QT Group OYJ	2,868	0.02
(651)	Anheuser-Busch Inbev SA/NV	1,762	0.01	(27)	Sampo OYJ - Class A	2	0.00
(98)	Kbc Groep NV	837	0.00	(266)	Stora Enso OYJ - Class R	854	0.00
(16)	Ucb SA	192	0.00	(14)	Upm-Kymmene OYJ	0	0.00
		2,791	0.01	(636)	Valmet Corporation	4,837	0.02
	Bermuda					16,699	0.07
(12,291)	Autostore Holdings Limited	9,295	0.04		France		
218	Axis Capital Holdings Limited	969	0.00	(219)	Accor SA	604	0.00
10	Everest Re Group Limited	76	0.00	(156)	Amundi SA	3,284	0.01
20	Renaissancere Holdings Limited	73	0.00	98	Biomerieux NPV	323	0.00
(1,167)	Signet Jewelers Limited	37,012	0.15	(27)	Capgemini SA	207	0.00
(304)	Valaris Limited	3,095	0.01	(110)	Cie Generale Des Etablissements Michelin	354	0.00
		50,520	0.20	(97)	Cie Generale D'Optique Essilor International SA	35	0.00
	Brazil			(235)	Credit Agricole SA	304	0.00
(4,845)	Pagseguro Digital Limited - Class A	46,044	0.18	(11)	Eiffage	56	0.00
(2,463)	XP Inc - Class A_Barclays	29,174	0.11	(516)	Faurecia	2,056	0.02
(55)	XP Inc - Class A_JPM	63	0.00	(138)	La Francaise Des Jeux Saem	1,080	0.01
		75,281	0.29	98	L'Oreal SA	688	0.00
	Canada			46	Lvmh Moet Hennessy Louis Vuitton SE	607	0.00
(46)	Agnico Eagle Mines Limited	311	0.00	3,786	Orange SA	60	0.00
(2,262)	B2Gold Corporation	3,163	0.01	(31)	Orpea	242	0.00
(5,115)	Ballard Power Systems Inc_Barclays	15,172	0.06	(72)	Publicis Group	500	0.00
(1,314)	Ballard Power Systems Inc_JPM	5,800	0.02	(116)	Renault SA	195	0.00
(387)	Bank of Nova Scotia	4,990	0.02	(261)	Rubis SCA	1,411	0.01
(126)	Barrick Gold Corporation	192	0.00	327	Sanofi	230	0.00
(195)	BCE Inc	959	0.00	(63)	Seb SA	2,777	0.01
(776)	Brookfield Asset Management Inc-CI A	9,417	0.04	(48)	Sodexo	374	0.00
(557)	Brookfield Infrastructure - Class A	3,406	0.01	(13)	Soitec SA	124	0.00
(462)	Cameco Corporation	4,216	0.02	(143)	St. Gobain	1,554	0.01
(220)	Canadian Natural Resources Limited	1,240	0.01	(33)	ST. Gobain	14	0.00
271	Canadian Pacific Railway Limited	117	0.00	(128)	Technip Energies NV	79	0.00
16	CGI Inc	143	0.00	430	Total SE	1,174	0.01
(2,773)	Gildan Activewear Inc_Barclays	23,044	0.09	(99)	Valeo SA	100	0.00
25	Gildan Activewear Inc_JPM	53	0.00	(67)	Vinci SA	62	0.00
(441)	Kinross Gold Corporation	219	0.00	(383)	Worldline SA	858	0.00
(59)	Lightspeed Commerce Inc	1,932	0.01			19,352	0.08
(281)	Lithium Americas Corporation_Barclays	1,901	0.01		Germany		
(278)	Lithium Americas Corporation_JPM	1,266	0.01	(262)	Adidas AG	11,274	0.04
(13)	Lululemon Athletica Inc	607	0.00	377	Aixtron AG	1,398	0.01
(36)	Magna International Inc	902	0.00	(93)	Allianz SE	1,576	0.01
(1,797)	Manulife Financial Corporation	227	0.00	(1,051)	Aroundtown SA	2,146	0.01
54	Methanex Corporation	413	0.00	(298)	Auto1 Group SE	1,109	0.01
(568)	Nutrien Limited	5,878	0.02	(284)	Baf SE	2,680	0.01
(864)	Open Text Corporation	10,087	0.04	(213)	Bayer AG	1,931	0.01
(46)	Pan American Silver Corporation	80	0.00	(79)	Bechtle AG	496	0.00
(1,015)	Primo Water Corporation	1,071	0.01	4	Beiersdorf AG	6	0.00
22	Ritchie Bros Auctioneers Company	107	0.00	(75)	Carl Zeiss Meditec AG	851	0.00
(27)	Silver Wheaton Corporation	93	0.00	(1,354)	Commerzbank AG	852	0.00
(17)	Tfi International Inc	297	0.00	(179)	CTS Eventim AG & Company KGAA	1,843	0.01
37	Thomson Reuters Corporation	342	0.00	305	Curevac NV	48	0.00
(98)	Toronto-Dominion Bank	1,244	0.01	(121)	Daimler AG	310	0.00
		98,889	0.39	(451)	Daimler Truck Hold NPV	484	0.00
	Cayman Islands			(285)	Deutsche Bank AG	89	0.00
(345)	Aurora Innovation Inc	602	0.00	(351)	Deutsche Lufthansa AG	107	0.00
	Denmark			(84)	Deutsche Post AG	148	0.00
(697)	Ambu AS	1,929	0.01	2,127	Deutsche Telekom AG	2,705	0.01
8	Carlsberg AS	103	0.00	(46)	Deutsche Wohnen AG	348	0.00
(85)	CHR Hansen Holding AS	260	0.00	(119)	Encavis AG	237	0.00
(211)	Coloplast - Class B	3,091	0.01	(787)	Evonik Industries AG	5,118	0.02
(226)	Danske Bank AS	246	0.00	(357)	Evotec SE	746	0.00
(68)	Demant AS	216	0.00	(1,676)	Flatexdegiro AG	7,609	0.03
(49)	DSV Panalpina AS	834	0.00	(1,169)	Fraport AG	13,210	0.05
(109)	Flsmith & Company AS	250	0.00	(33)	Fresenius Medical Care AG & Company KGAA	460	0.00
(54)	Genmab	49	0.00	(28)	Fresenius SE & Company KGAA	144	0.00
(202)	ISS AS	108	0.00	(14)	Gea Group AG	61	0.00
(73)	Netcompany Group AS	73	0.00	(92)	Gerresheimer AG	808	0.00
188	Novo Nordisk AS - Class B	996	0.01	(120)	Hannover Rueckversicheru-REG	3,077	0.01
(43)	Novozymes AS - Class B	28	0.00	(113)	Heidelbergcemeent AG	859	0.00
(785)	Pandora AS	12,575	0.05	(831)	Hellofresh AG	3,646	0.01
(11)	Simcorp A/S	4	0.00	(96)	Henkel AG & Co Kgaa	978	0.00
41	Tryg AS	28	0.00	759	Hugo Boss	99	0.00
(990)	Vestas Wind Systems AS	2,589	0.01	(196)	Infineon Technologies AG	984	0.00
		23,379	0.09	(554)	K plus S AG	1,805	0.01
	Faroe Islands			(39)	Kion Group AG	90	0.00
39	Bakkafrost Company	74	0.00	(129)	Knorr-Bremse AG	2,129	0.01
	Finland			(170)	Lanxess AG	420	0.00
134	Elisa OYJ	151	0.00	(13)	Leg Immobilien SE	31	0.00
29	Huhtamaki OYJ	73	0.00	(37)	MTU Aero Engines Holdings AG	676	0.00
				(118)	Nemetschek AG	1,884	0.01
				(47)	Norddeutsche Affinerie AG	2,022	0.01
				(1,224)	Nordex SE	6,466	0.03
				(902)	Prosieben Sat 1 Media SE	2,341	0.01
				(305)	Puma AG	4,149	0.02

Man Funds VI plc

Unaudited schedule of investments as at 30 June 2022 (continued)
Man AHL Multi Strategy Alternative (continued)



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

Nominal	Description	Fair Value US\$	% of Net Assets	Nominal	Description	Fair Value US\$	% of Net Assets
	Equity swaps (b) (continued)				Equity swaps (b) (continued)		
	Germany (continued)				Netherlands (continued)		
(4)	Rational AG	552	0.00	(25)	OCI NV	2	0.00
6	Rheinmetall AG	45	0.00	(512)	Philips Electronics NV	1,012	0.00
(16)	Salzgitter AG	7	0.00	241	Prosus NV	4,810	0.02
(138)	SAP SE	1,513	0.01	(32)	Randstad NV	35	0.00
(267)	Siemens AG	3,933	0.02	(324)	Sbm Offshore NA	167	0.00
(369)	Siemens Energy AG	2,309	0.01	(463)	SBM Offshore NA	540	0.00
(483)	Siemens Healthineers AG	2,470	0.01	166	Shop Apotheke Europe NV	2,149	0.01
(1,074)	Teamviewer AG	3,797	0.01	(297)	Signify NV	2,007	0.01
(347)	Telefonica Deutschland Holdings	38	0.00	(952)	Universal Music Group	2,466	0.01
(815)	Thyssenkrupp AG	1,244	0.01	150	Wolters Kluwer NV	266	0.00
(1,418)	ThyssenKrupp AG	1,464	0.01			28,613	0.11
(1,270)	Uniper AG	7,897	0.03				
(421)	Vonovia	1,667	0.01		Norway		
(68)	Wacker Chemi AG	1,708	0.01	(1,396)	Adevinta ASA - Class B	2,757	0.01
(1,479)	Zalando SE	20,593	0.08	(315)	Aker ASA	1,153	0.01
		139,687	0.55	(329)	Aker BP ASA	444	0.00
				543	Equinor ASA	316	0.00
	Hungary			(4,246)	Kahoot! ASA	5,564	0.02
(283)	Wizz Air Holdings plc	4,708	0.02	(268)	Mowi ASA	521	0.00
				(7,672)	Mpc Container Ships ASA	6,078	0.02
	Ireland			(758)	NEL ASA	341	0.00
1,046	Alkermes plc	741	0.00	(177)	Nordic Semiconductor ASA	367	0.00
(174)	CRH plc	647	0.00	(636)	Norsk Hydro ASA	625	0.00
46	Experian plc	49	0.00	(2,559)	Orkla ASA	528	0.00
(388)	Flutter Entertainment plc	4,606	0.02	(1,077)	Scatec ASA	3,041	0.01
(877)	Grafton Group plc-UTS	2,291	0.01	(486)	Schibsted ASA	381	0.00
(180)	Medtronic plc_Barclays	631	0.00	(721)	Storebrand ASA	1,074	0.01
(29)	Medtronic plc_JPM	61	0.00	(658)	Tomra Systems ASA NOK	2,109	0.01
(39)	Perrigo Company	144	0.00	(202)	Var Energi ASA	48	0.00
(549)	Seagate Technology Holdings	4,118	0.02	(553)	Yara International ASA	1,422	0.01
		13,288	0.05			26,769	0.10
					Panama		
	Israel			(1,359)	Copa Holdings SA - Class A_Barclays	19,083	0.08
(17)	Check Point Software Technologies	335	0.00	(59)	Copa Holdings SA - Class A_JPM	778	0.00
(149)	Global-E Online Limited	3,034	0.01			19,861	0.08
(92)	Inmode Limited	107	0.00		Poland		
(502)	Kornit Digital Limited_Barclays	3,920	0.02	(461)	Inpost SA	97	0.00
(31)	Kornit Digital Limited_JPM	266	0.00				
(22)	Monday.Com Limited_Barclays	120	0.00		Portugal		
(7)	Monday.com Limited_JPM	6	0.00	565	Galp Energia Sgps SA	356	0.00
(2,062)	Playtika Holding Corporation_Barclays	11,835	0.05	704	Galp Energia SGPS SA	40	0.00
(40)	Playtika Holding Corporation_JPM	156	0.00	33	Jeronimo Martins	15	0.00
(5)	Solaredge Technologies Inc	84	0.00			411	0.00
(27)	Wix.Com Limited	249	0.00		Puerto Rico		
		20,112	0.08	(273)	Popular Inc	3,381	0.01
	Italy				South Korea		
(118)	Amplifon SpA	398	0.00	(621)	Coupang Inc	3,293	0.01
(5,007)	Bper Banca	1,582	0.01				
941	Davide Campari Milano NV	475	0.00		Spain		
(98)	Hera SpA	0	0.00	(198)	Acciona SA	257	0.00
462	Infrastructure Wireless Italiana SpA	155	0.00	(336)	Acerinox SA	258	0.00
(9,486)	Intesa Sanpaolo SpA	5,627	0.02	(99)	Acs Actividades Cons Y Services	174	0.00
5,949	Italgas SpA	124	0.00	(30)	Aena Sme SA	595	0.00
(487)	Iveco Group NV	207	0.00	(24)	Aena SME SA	527	0.00
(307)	Nexi SpA	558	0.00	(915)	Banco Bilbao Vizcaya Argentaria SA	602	0.00
(217)	Pirelli & C SpA	166	0.00	1,062	Bankinter SA	424	0.00
(123)	Poste Italiane SpA	18	0.00	(2,453)	CaixaBank	6	0.00
(326)	Physonian SpA	511	0.00	(446)	Ecp Renovaveis SA	42	0.00
(727)	Recordati SpA	3,314	0.02	462	Enagas	181	0.00
(27)	Salvatore Ferragamo SpA	51	0.00	(429)	Fluidra SA	2,611	0.01
		13,186	0.05	(3,860)	Iberdrola SA	101	0.00
				2,532	Repsol Ypf SA	3,344	0.02
	Jersey			(413)	Solaria Energia Y Medio Ambi	59	0.00
(313)	Clarivate plc	52	0.00	7,371	Telefonica SA	1,220	0.01
(113)	Novocure Limited	392	0.00			10,401	0.04
		444	0.00		Sweden		
	Luxembourg			(117)	Alfa Laval AB	30	0.00
12	Aperam	0	0.00	(219)	Assa Abloy AB SEK	277	0.00
(977)	Millicom International Cellular SA	3,373	0.02	(533)	Atlas Copco AB SEK	390	0.00
243	SES	416	0.00	(17)	Autoliv Inc_Barclays	37	0.00
(500)	Tenaris SA	304	0.00	(11)	Autoliv Inc_JPM	192	0.00
		4,093	0.02	(399)	Avanza Bank Holding AB	1,230	0.01
	Malta			520	Axfood AB NPV	3,691	0.02
(2,769)	Entain plc	10,702	0.04	(119)	Boliden AB	455	0.00
(3,719)	Kindred Group plc	10,142	0.04	(381)	Castellum AB	1,132	0.01
		20,844	0.08	(207)	Dometic Group AB	422	0.00
	Netherlands			(575)	Electrolux AB	517	0.00
(72)	Aalberts Industries	589	0.00	(858)	Epiroc AB	2,580	0.01
(7,458)	Aegon NV	3,942	0.02	(765)	EQT AB	4,346	0.02
(124)	Alfen NV	375	0.00	(537)	Essity Aktiebolag	186	0.00
39	Argenx SE	2,326	0.01	(163)	Evolution Gaming Group	937	0.00
(8)	ASM International NV	16	0.00	(2,656)	Fastighets AB Balder-B Shares	8,833	0.03
12	Asmi Holding NV	39	0.00	(3,983)	Hennes & Mauritz AB	10,653	0.04
(199)	Be Semiconductor Industries	4,571	0.02	(590)	Hexagon AB	879	0.00
3	DSM NV	72	0.00	171	Hexatronic Group	196	0.00
54	Exor NV	348	0.00	(201)	Holmen AB	2,323	0.01
(65)	Imcd Group NV	1,475	0.01	(1,868)	Husqvarna AB - Class B	4,485	0.02
(295)	Just Eat Takeaway.com NV	1,196	0.00	(32)	Indutrade AB	84	0.00
(32)	Nn Group NV	129	0.00	(226)	Investor AB	127	0.00
(9)	Nxp Semiconductors NV	81	0.00				

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

Nominal	Description	Fair Value US\$	% of Net Assets	Nominal	Description	Fair Value US\$	% of Net Assets
	Equity swaps (b) (continued)				Equity swaps (b) (continued)		
	Sweden (continued)				United Kingdom (continued)		
(399)	Kinnevik AB	3,121	0.01	(210)	Countryside Properties plc	51	0.00
(67)	Lifco AB	79	0.00	(36)	Croda International plc	73	0.00
(7,252)	Lundin Energy AB	239	0.00	(150)	CVS Group plc	307	0.00
(193)	Lundin Energy Merger	21	0.00	(1,200)	Darktrace plc	1,595	0.01
(67)	Nibe Industries AB	65	0.00	14	Dechra Pharmaceuticals plc	41	0.00
(411)	SaAB AB - Class B	201	0.00	(3,710)	Deliveroo Holdings plc	2,773	0.01
(200)	Sagax AB - Class B	1,000	0.01	(13)	Diageo plc	1	0.00
(4,538)	Samhallsbyggnadsbolaget I No	4,560	0.02	(1,716)	Direct Line Insurance plc	35	0.00
(1,451)	Sandvik AB	3,275	0.02	(232)	Dunelm Group plc	970	0.00
(167)	Securitas AB	9	0.00	(78)	Electrocomponents plc	151	0.00
(3,413)	Sinch AB	3,301	0.01	(662)	Farfetch Limited - Class A	10,029	0.04
768	Skandinaviska Enskilda Banken - Class A	392	0.00	(5)	Ferguson plc	17	0.00
(1,001)	Skanska AB	4,669	0.02	(192)	Fevertree Drinks plc	782	0.00
(246)	SKF AB	346	0.00	(200)	Future plc	1,031	0.01
(68)	Spotify Technology SA	4,594	0.02	(101)	Games Workshop Group plc	5,796	0.02
(3,844)	Stillfront Group AB	981	0.00	(297)	Genus plc	1,747	0.01
(120)	Svenska Cellulosa AB	42	0.00	1,258	Glaxosmithkline plc	1,063	0.01
(1,774)	Tele2 AB - Class B	81	0.00	213	Grainger plc	11	0.00
(44)	Telefonaktiebolaget Lm Ericsson	9	0.00	(81)	Greggs plc	687	0.00
13,010	Telia Company AB	1,606	0.01	391	Harbour Energy plc	33	0.00
(86)	Thule Group AB	497	0.00	(3,402)	Hargreaves Lansdown plc	6,925	0.03
(200)	Trelleborg AB - Class B	267	0.00	(9,102)	Hays plc	4,987	0.02
(432)	Volvo AB	157	0.00	86	Hikma Pharmaceuticals plc	3	0.00
(22)	Volvo Car AB	19	0.00	(64)	Howden Joinery Group plc	37	0.00
		73,533	0.29	(650)	IMI plc	2,404	0.01
	Switzerland			(193)	Inchcape plc	49	0.00
(1,332)	ABB Limited	4,299	0.02	(670)	Informa plc	114	0.00
(211)	Adecco Group AG	1,924	0.01	(97)	Intercontinental Hotels Group plc	438	0.00
(6)	Bachem Holding AG	19	0.00	(115)	Intermediate Capital Group plc	137	0.00
4	Barry Callebaut AG	513	0.00	(3,477)	International Consolidated Airlines Group SA	1,600	0.01
(797)	Crispr Therapeutics AG_Barcays	618	0.00	(4,210)	International Game Technology plc	44,627	0.18
(59)	Crispr Therapeutics AG_JPM	597	0.00	(111)	Investec plc	20	0.00
(324)	Dufry Group	4,245	0.02	(423)	ITM Power plc	1,417	0.01
(15)	EMS-Chemie Holding AG	2,044	0.01	(23,043)	ITV plc	2,724	0.01
(29)	Flughafen Zuerich	230	0.00	(603)	Janus Henderson Group plc	1,482	0.01
(260)	Garmin Limited	14,145	0.06	(6,359)	JD Sports Fashion	3,556	0.01
(1,896)	Glencore International plc	429	0.00	(519)	Jet2 plc	1,856	0.01
(438)	Idorsia Limited	1,370	0.01	(1,632)	John Wood Group plc	532	0.00
(710)	International Workplace Group plc	538	0.00	(159)	Johnson Matthey plc	735	0.00
(169)	Julius Baer Holding AG	692	0.00	(6,511)	Kingfisher plc	2,421	0.01
2	Lindt & Spruengli AG	3,158	0.02	156	Legal & General Group PLC EQS	0	0.00
(107)	Logitech International	307	0.00	(102)	Linde plc_Barcays	3,033	0.01
10	Lonza Group AG	100	0.00	(17)	Linde plc_JPM	152	0.00
(423)	Nestle SA	2,335	0.01	179	London Stock Exchange plc	522	0.00
(257)	Novartis AG	269	0.00	(209)	Micro Focus International plc	313	0.00
(33)	On Holding AG - Class A	50	0.00	(238)	Mondi plc	57	0.00
(5)	Partners Group Holding AG	1,738	0.01	130	Natwest Group plc	3	0.00
(26)	PSP Swiss Property AG	244	0.00	(77)	Next plc	516	0.00
(1)	Roche Holding AG	3	0.00	(876)	Nomad Foods Limited	638	0.00
(22)	Schindler Holding-Part Cert	692	0.00	(5,968)	Ocado Group plc	9,844	0.04
40	Sig Combibloc Group	48	0.00	(1,575)	Oxford Nanopore Technolo	650	0.00
(23)	Sonova Holding AG	367	0.00	(95)	Pearson plc	15	0.00
(117)	Swiss Re Limited	852	0.00	(89)	Pennon Group plc	86	0.00
(8)	Tecan Group AG	76	0.00	(286)	Pentair plc	3,753	0.02
(623)	Zur Rose AG	23,910	0.09	(993)	Persimmon plc	2,967	0.01
4	Zurich Financial Services AG	4	0.00	(424)	Pets At Home Group plc	300	0.00
		65,816	0.26	165	Prudential plc	125	0.00
	Thailand			(746)	Quilter plc	280	0.00
17	Fabrinet UK	139	0.00	264	Reckitt Benckiser Group plc	139	0.00
	United Kingdom			(635)	Redrow plc	1,127	0.01
(422)	Abcam plc	445	0.00	1,106	RELX plc	53	0.00
(5,274)	Airtel Africa plc	712	0.00	113	Rentokil Initial plc	156	0.00
(34)	Anglo American plc	66	0.00	(1,263)	Rightmove plc	804	0.00
(853)	Antofagasta plc	3,611	0.01	(82)	Rio Tinto plc	60	0.00
(283)	Aon plc/Ireland - Class A	3,370	0.01	(13,646)	Rolls-Royce Holdings plc	3,682	0.02
(23)	Aptiv plc	1,348	0.01	(4,352)	Rotork plc	5,245	0.02
(4,646)	Ashmore Group plc	7,642	0.03	(8,096)	Royal Mail Plc	9,010	0.04
(285)	Ashthead Group plc	2,535	0.01	(1,611)	S4 Capital plc	2,721	0.01
(817)	ASOS plc	7,032	0.03	(167)	Sage Group plc	218	0.00
(240)	Associated British Foods plc	88	0.00	(59)	Schroders plc	154	0.00
(157)	Atlassian Corporation/rationation plc - Class A_Barcays	1,295	0.01	(83)	Seyn Trent plc	332	0.00
(32)	Atlassian Corporation/rationation plc - Class A_JPM	1,007	0.01	(509)	Shell plc	310	0.00
(1,073)	Auto Trader Group plc	588	0.00	(825)	Softcat plc	4,940	0.02
(367)	Aveva Group plc	1,967	0.01	31	Spirax Sarco Limited	80	0.00
(4,978)	B&M European Value Retail SA	11,289	0.05	(1,484)	SSP Group plc	225	0.00
(623)	Barclays plc	21	0.00	(1,641)	St James's Place plc	6,006	0.02
(1,995)	Barratt Developments plc	871	0.00	709	Standard Chartered plc	968	0.00
228	Beazley plc	21	0.00	(2,018)	Subsea 7 SA	148	0.00
(124)	Bellway plc	520	0.00	(285)	Tate + Lyle plc	50	0.00
(83)	Berkeley Group Holding plc	93	0.00	(3,597)	Taylor Wimpey plc	661	0.00
(7,997)	Boohoo Group plc	4,491	0.02	(402)	Technipfmc plc	86	0.00
(180)	BP plc	121	0.00	(3,843)	Tesco plc	179	0.00
(474)	Britvic plc	150	0.00	(1,272)	Travis Perkins plc	6,543	0.03
6,469	BT Group plc	319	0.00	482	Unilever plc	731	0.00
(108)	Bunzl plc	127	0.00	(576)	Vistry Group plc	605	0.00
(1,111)	Capri Holdings Limited	20,147	0.08	27,795	Vodafone Group plc	293	0.00
3,637	Centrica plc	42	0.00	(309)	Watches of Switzerland Company Limited	1,222	0.01
(810)	Ceres Power Holdings plc	1,063	0.01	(123)	Weir Group plc	155	0.00
(150)	Coca-Cola Europacific Partners plc	92	0.00	(323)	WH Smith plc	694	0.00
				(138)	Whitbread plc	749	0.00
				(539)	Willis Towers Watson plc	15,150	0.06

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

Nominal	Description	Fair Value US\$	% of Net Assets	Nominal	Description	Fair Value US\$	% of Net Assets
	Equity swaps (b) (continued)				Equity swaps (b) (continued)		
	United Kingdom (continued)				United States (continued)		
(1,074)	Wise plc - Class A	1,656	0.00	(134)	Azek Company Inc/The	448	0.00
(553)	WPP plc	687	0.00	(103)	Azenta Inc	134	0.00
		263,423	1.03	16	Balchem Corporation	530	0.00
	United States			(81)	Ball Corporation	30	0.00
(417)	10X Genomics Inc - Class A_Barclays	10,726	0.04	(401)	Bank of America Corporation	184	0.00
(44)	10X Genomics Inc - Class A_JPM	303	0.00	(336)	BankUnited Inc	1,871	0.01
(756)	3M Company_Barclays	11,001	0.04	(1,826)	Bath & Body Works Company_Barclays	50,137	0.20
(18)	3M Company_JPM	41	0.00	(53)	Bath & Body Works Company_JPM	874	0.00
(255)	Academy Sports & Outdoors Inc	21	0.00	(1,958)	Bausch Health Limited Companies Inc_Barclays	26,955	0.11
29	Acadia Healthcare Company Inc	256	0.00	(72)	Bausch Health Limited Companies Inc_JPM	1,362	0.01
(856)	Acadia Pharmaceuticals Inc_Barclays	1,184	0.01	(17)	Baxter International Inc	142	0.00
(215)	Acadia Pharmaceuticals Inc_JPM	1,196	0.01	(1,115)	Beacon Roofing Supply Inc	774	0.00
(1,056)	Adient plc_Barclays	14,761	0.06	433	Beam Therapeutics Inc_Barclays	899	0.00
(36)	Adient plc_JPM	346	0.00	(105)	Beam Therapeutics Inc_JPM	3,074	0.01
(3)	Adobe Inc	107	0.00	(859)	Beauty Health Company	3,921	0.02
104	Advanced Drainage Systems Inc_Barclays	458	0.00	(143)	Becton Dickinson And Company	2,049	0.01
4	Advanced Drainage Systems Inc_JPM	76	0.00	47	Belden Inc	395	0.00
(49)	Advanced Micro Devices	355	0.00	1,201	Belling Distribution LLC Company	669	0.00
601	Agilon Health Inc	1,149	0.01	(3,259)	Best Buy Company Inc	70,806	0.28
(351)	Air Products & Chemicals Inc_Barclays	2,479	0.01	(56)	Bill.com Holdings Inc	2,463	0.01
(8)	Air Products & Chemicals Inc_JPM	30	0.00	5	Bio-Techne Corporation	168	0.00
(39)	Airbnb Inc - Class A	821	0.00	3,236	BJS Wholesale Club Holdings Inc	3,644	0.02
(153)	Akamai Technologies Inc	2,360	0.01	(76)	Blackrock Inc	6,625	0.03
(160)	Alaska Air Group Inc	2,118	0.01	(438)	Blackstone Group Inc	10,154	0.04
29	Albany International Corporation - Class A	213	0.00	(24)	Block Inc	8	0.00
(162)	Albemarle Corporation	636	0.00	(1,858)	Bloom Energy Corporation_Barclays	1,788	0.01
(72)	Albertsons Cos Inc - Class A	234	0.00	(669)	Bloom Energy Corporation_JPM	1,487	0.01
(1,285)	Alcoa Upstream Corporation	22,931	0.09	(386)	Blue Owl Capital Inc	812	0.00
(18)	Align Technology Inc	877	0.00	(95)	Blueprint Medicines Corporation_Barclays	696	0.00
(21)	Allegiant Travel Company	115	0.00	(66)	Blueprint Medicines Corporation_JPM	2,957	0.01
(162)	Allele Inc	227	0.00	(2)	Booking Holdings Inc	233	0.00
1,192	Allison Transmission Holding Inc	383	0.00	1,011	Booz Allen Hamilton Holdings_Barclays	4,682	0.02
269	Alnylam Pharmaceuticals Inc_Barclays	3,115	0.01	14	Booz Allen Hamilton Holdings_JPM	41	0.00
(34)	Alnylam Pharmaceuticals Inc_JPM	789	0.00	(345)	Boston Beer Company Inc_Barclays	14,139	0.06
(2)	Alphabet Inc - Class A	391	0.00	(12)	Boston Beer Company Inc_JPM	627	0.00
(84)	Alteryx Inc - Class A	1,171	0.01	(63)	Boston Scientific Corporation	19	0.00
(5,739)	Altice USA Inc - Class A	14,332	0.06	(395)	Box Inc - Class A_Barclays	2,220	0.01
(1,107)	Amazon.com Inc_Barclays	31,951	0.13	70	Box Inc - Class A_JPM	29	0.00
(55)	Amazon.com Inc_JPM	1,335	0.01	(472)	Boyd Gaming Corporation	6,933	0.03
(64)	Amedisys Inc	3,407	0.01	(475)	Brinks Company	876	0.00
5	Amerco electrical Distributors Limited	586	0.00	62	Bristol-Myers Squibb Company	18	0.00
79	American Airlines Group Inc_Barclays	3	0.00	(3)	Broadcom Inc	223	0.00
(1,051)	American Airlines Group Inc_JPM	3,096	0.01	(1,463)	Brookfield Renewable Corporation - Class A	4,498	0.02
(8,639)	American Eagle Outfitters Inc_Barclays	41,169	0.16	561	Brown-Forman Corporation - Class B	2,731	0.01
(120)	American Eagle Outfitters Inc_JPM	1,091	0.01	(12)	Bruker Corporation_Barclays	12	0.00
(139)	American Express Company_Barclays	1,918	0.01	28	Bruker Corporation_JPM	151	0.00
(51)	American Express Company_JPM	2,033	0.01	(115)	Brunswick Corporation	3,026	0.01
(71)	American Financial Group Inc	124	0.00	(59)	Bunge Limited	396	0.00
37	American Water Works Company Inc	109	0.00	(412)	Burlington Stores Inc	29,468	0.12
(1,577)	Ameris Bancorp	19,692	0.08	(138)	C3.ai Inc - Class A	766	0.00
(156)	Amerisourcebergen Corporation_Barclays	2,725	0.01	1	Cable One Inc	10	0.00
32	Amerisourcebergen Corporation_JPM	85	0.00	15	Cabot Corporation	14	0.00
(228)	Ametek Inc_Barclays	4,425	0.02	(290)	Cactus Inc - Class A	4,085	0.02
(46)	Ametek Inc_JPM	520	0.00	(1,227)	Caesars Entertainment Inc	44,784	0.18
(16)	Amgen Inc	10	0.00	(360)	Calix Inc	2,050	0.01
138	Amkor Technology Inc	199	0.00	98	Campbell Soup Company_Barclays	119	0.00
285	AMN Healthcare Services Inc	2,212	0.01	43	Campbell Soup Company_JPM	159	0.00
(3)	Analog Devices Inc	11	0.00	(19)	Capital One Financial Corporation	64	0.00
(2)	Ansys Inc	234	0.00	(354)	Cargurus Inc_Barclays	4,787	0.02
173	Antero Resources Corporation	1,311	0.01	(11)	Cargurus Inc_JPM	23	0.00
(45)	Anthem Inc	717	0.00	(59)	Carlyle Group Inc	814	0.00
(142)	APA Corporation	581	0.00	(12)	Carmax Inc	285	0.00
(1,021)	Apollo Medical Holdings Inc	6,682	0.03	(772)	Carnival Corporation	3,199	0.01
(43)	Appfolio Inc - A	1,786	0.01	(801)	Carnival plc	5,875	0.02
(118)	Applied Materials Inc	2,402	0.01	(90)	Carrier Global Corporation	11	0.00
(844)	Applovin Corporation - Class A_Barclays	18,340	0.07	(471)	Carters Inc	1,709	0.01
(34)	Applovin Corporation - Class A_JPM	230	0.00	19	Caseella Waste Systems Inc - Class A	280	0.00
563	Arconic Corporation	93	0.00	2	Caseys General Stores Inc	13	0.00
50	Ares Management Corporation	165	0.00	27	Catalent Inc	191	0.00
(34)	Arista Networks Inc	939	0.00	(1,280)	Cathay General Bancorp	4,955	0.02
(59)	Arrow Electronics Inc	509	0.00	(49)	CBRE Group Inc - Class A_Barclays	610	0.00
(29)	Arrowhead Pharmaceuticals Inc_Barclays	344	0.00	(23)	CBRE Group Inc - Class A_JPM	251	0.00
(92)	Arrowhead Pharmaceuticals Inc_JPM	2,796	0.01	(7)	CDW Corporation DE	67	0.00
(32)	Arvinas Inc	1,145	0.01	1,412	Celsiust Holdings Inc_Barclays	7,310	0.03
(70)	Asana Inc - Class A	1,139	0.01	100	Celsiust Holdings Inc_JPM	409	0.00
72	ASGN Inc	724	0.00	502	Centerpoint Energy Inc	731	0.00
25	Assurant Inc	18	0.00	(28)	Ceridian HCM Holding Inc	747	0.00
(21)	Atricure Inc	482	0.00	51	CF Industries Holdings Inc	212	0.00
(4)	Autodesk Inc	182	0.00	21	CH Robinson Worldwide Inc	72	0.00
7	Automatic Data Processing Inc	6	0.00	(1,304)	Championx Corporation	4,262	0.02
361	Autonation Inc	141	0.00	(4,745)	Chargepoint Holdings Inc	4,438	0.02
111	Autozone Inc	25,408	0.10	(17)	Charles River Laboratories	250	0.00
(260)	Avalara Inc_Barclays	28,107	0.11	(472)	Chart Industries Inc	1,804	0.01
(40)	Avalara Inc_JPM	1,312	0.01	(310)	Cheesecake Factory Inc	3,107	0.01
(82)	Avient Corporation_Barclays	793	0.00	(69)	Chemed Corporation	791	0.00
40	Avient Corporation_JPM	375	0.00	445	Cheniere Energy Inc_Barclays	495	0.00
(563)	Avis Budget Group Inc	16,469	0.07	153	Cheniere Energy Inc_JPM	1,643	0.01
(360)	Avista Corporation	590	0.00	(178)	Chevron Corporation	2,461	0.01
(138)	Axon Enterprise Inc	5,173	0.02	4,388	Chevy Inc - Class A_Barclays	10,315	0.04
108	Axonics Modulation Technologies	38	0.00	(159)	Chevy Inc - Class A_JPM	43	0.00
(1,441)	Axos Financial Inc	24,550	0.10	(94)	Chipotle Mexican Grill Inc	14,334	0.06

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

Nominal	Description	Fair Value US\$	% of Net Assets	Nominal	Description	Fair Value US\$	% of Net Assets
	Equity swaps (b) (continued)				Equity swaps (b) (continued)		
	United States (continued)				United States (continued)		
(52)	Churchill Downs Inc	1,193	0.01	5	Enphase Energy Inc	30	0.00
30	Cigna Corporation_Barclays	120	0.00	(730)	Entergy Corporation	1,827	0.01
6	Cigna Corporation_JPM	107	0.00	(387)	Envista Holdings Corporation	258	0.00
(1,185)	Cisco Systems Inc	7,495	0.03	(46)	Enviva Inc	356	0.00
(492)	Citigroup Inc	496	0.00	(77)	Epam Systems Inc	1,603	0.01
(140)	Civitas Resources Inc	1,026	0.00	(39)	EQT Corporation	282	0.00
(38)	Clean Harbors Inc_Barclays	160	0.00	16	Equifax Inc	113	0.00
16	Clean Harbors Inc_JPM	343	0.00	(2,378)	Equitable Holdings Inc	18,477	0.07
(169)	Cleveland-Cliffs Inc	127	0.00	(51)	Estee Lauder Companies Inc	1,674	0.01
60	Clorox Company	773	0.00	(2,340)	Etsy Inc_Barclays	48,084	0.19
(516)	Cloudflare Inc - Class A_Barclays	4,329	0.02	(29)	Etsy Inc_JPM	165	0.00
(99)	Cloudflare Inc - Class A_JPM	3,597	0.01	23	Evercore Inc	743	0.00
42	Coca-Cola Company	7	0.00	(419)	Evoqua Water Technologies Company_Barclays	1,041	0.00
(836)	Cogent Communications Holdings Inc_Barclays	5,046	0.02	32	Evoqua Water Technologies Company_JPM	260	0.00
19	Cogent Communications Holdings inc_JPM	40	0.00	(98)	Exact Sciences Corporation_Barclays	2,206	0.01
(360)	Cognex Corporation	627	0.00	(85)	Exact Sciences Corporation_JPM	3,388	0.01
(137)	Cognizant Tech Solutions - Class A	2,397	0.01	2,250	Exelixis Inc	1,724	0.01
(27)	Cofax Corporation Company	133	0.00	2,083	Exelon Corporation	1,791	0.01
(14)	Comerica Inc	37	0.00	33	Exlservice Holdings Inc	2,719	0.01
15	Community Bank System Inc	73	0.00	(850)	Expedia Group Inc_Barclays	21,921	0.09
(5,342)	Compass Inc - Class A_Barclays	10,919	0.04	(6)	Expedia Group Inc_JPM	3	0.00
(217)	Compass Inc - Class A_JPM	283	0.00	(4)	Fair Isaac Corporation_Barclays	54	0.00
441	Conagra Foods Inc	56	0.00	(1)	Fair Isaac Corporation_JPM	44	0.00
(57)	Concentrix Corporation	2,658	0.01	(122)	Fate Therapeutics Inc	2,635	0.01
(116)	Confluent Inc - Class A	2,088	0.01	104	Federated Hermes Inc	453	0.00
(56)	Conmed Corporation	539	0.00	(248)	Fedex Corporation	888	0.00
(305)	ConocoPhillips Company	2,592	0.01	(774)	Fidelity National Financial Inc	9,126	0.04
(124)	Constellation USD NPV	439	0.00	(31)	Fifth Third Bancorp	29	0.00
(72)	Copart Inc	2,550	0.01	(78)	First Citizens Bchs - Class A	6,670	0.03
724	Corcept Therapeutics Inc	2,015	0.01	17	First Financial Bankshares Inc	155	0.00
207	Costco Wholesale Corporation	1,521	0.01	269	First Solar Inc	179	0.00
(1,254)	Coterra Energy Inc_Barclays	227	0.00	(482)	Firstcash Holdings	1,545	0.01
70	Coterra Energy Inc_JPM	133	0.00	(877)	Firstenergy Corporation	575	0.00
(3,031)	Coty Inc - Class A	2,267	0.01	(6)	Five9 Inc	27	0.00
(56)	Coupa Software Inc	1,291	0.01	(450)	Flex Limited	771	0.00
(56)	Coursera Inc	878	0.00	85	Flowers Foods Inc	246	0.00
(16)	Credit Acceptance Corporation	1,034	0.00	(745)	Flowserve Corporation	2,891	0.01
(17)	CrowdStrike Holdings Inc - Class A	295	0.00	(4,888)	Foot Locker Inc	74,724	0.29
(94)	Cummins Inc_Barclays	741	0.00	(359)	Ford Motor Company	507	0.00
(7)	Cummins Inc_JPM	12	0.00	(45)	Fortinet Inc	320	0.00
3,472	CVB Financial Corporation	17,811	0.07	12	Forward Air Corporation	67	0.00
417	Cytokinetics Inc	676	0.00	(994)	Franklin Resources Inc	7,299	0.03
(2)	Danaher Corporation	39	0.00	(636)	Freshpet Inc_Barclays	4,901	0.02
(416)	Darden Restaurants Inc_Barclays	7,572	0.03	(108)	Freshpet Inc_JPM	1,398	0.01
(7)	Darden Restaurants Inc_JPM	202	0.00	(911)	Frontier Group Holdings Inc	159	0.00
(158)	Darling Ingredients Inc	2,682	0.01	67	FTI Consulting Inc_Barclays	491	0.00
(10)	Datadog Inc - Class A	12	0.00	19	FTI Consulting Inc_JPM	869	0.00
(604)	Davita Inc	19,526	0.08	(16,471)	GAP Inc_Barclays	83,909	0.33
(203)	Deckers Outdoor Corporation	609	0.00	(154)	GAP Inc_JPM	2,061	0.01
(142)	Delta Air Lines Inc	153	0.00	3	Gap Corporation	27	0.00
(115)	Denali Therapeutics Inc	2,774	0.01	(18)	Generac Holdings Inc	177	0.00
(280)	Devon Energy Corporation	1,296	0.01	(138)	General Motors Company	565	0.00
(57)	Dexcom Inc	1,754	0.01	21	Genuine Parts Company	71	0.00
(191)	Diamondback Energy Inc	2,934	0.01	(475)	Godaddy Inc - Class A	1,914	0.01
(438)	Dicks Sporting Goods Inc	14,694	0.06	(25)	Graco Inc	95	0.00
(85)	Digitalocean Holdings Inc	1,468	0.01	355	Grand Canyon Education Inc	292	0.00
(130)	Discovery Inc	560	0.00	186	Graphic Packaging Holding Company	240	0.00
(3,360)	Dish Network Corporation - Class A	74,250	0.29	3,400	Grocery Outlet Holding Corporation	34,164	0.13
693	Dollar General Corporation_Barclays	21,263	0.08	(49)	H&R Block Inc_Barclays	35	0.00
18	Dollar General Corporation_JPM	532	0.00	40	H&R Block Inc_JPM	438	0.00
594	Dollar Tree Inc_Barclays	4,783	0.02	14	H.B. Fuller Company	29	0.00
64	Dollar Tree Inc_JPM	1,448	0.01	(291)	Hain Celestial Group Inc	5,903	0.02
(315)	Dominion Energy Inc	411	0.00	(514)	Halliburton Company	2,857	0.01
(353)	Dominos Pizza Inc	6,023	0.02	(5,010)	Hanesbrands Inc	13,908	0.06
3	Dorman Products Inc	41	0.00	(71)	Harley-Davidson Inc	478	0.00
(255)	Dover Corporation_Barclays	2,461	0.01	(2,109)	Hasbro Inc	22,039	0.09
(8)	Dover Corporation_JPM	10	0.00	(58)	Hayward Holdings Inc	95	0.00
(151)	Dow Inc_Barclays	2,363	0.01	(52)	HCA Holdings Inc_Barclays	4,531	0.02
(21)	Dow Inc_JPM	13	0.00	(2)	HCA Holdings Inc_JPM	26	0.00
(35)	Doximity Inc - Class A	3	0.00	(236)	HeathEquity Inc	331	0.00
(70)	Dr Horton Inc	675	0.00	(296)	Hecla Mining Company	107	0.00
(25)	Dropbox Inc - Class A	81	0.00	(10)	HeiCompany Corporation	89	0.00
(70)	DTE Energy Company	452	0.00	(182)	Helmerich & Payne Inc	855	0.00
(33)	Dupont De Nemours Inc	53	0.00	(5,512)	Herbalife Nutrition Limited_Barclays	36,796	0.14
(177)	DXC Technology Company	75	0.00	(141)	Herbalife Nutrition Limited_JPM	3,077	0.01
17	Dycom Industries Inc	128	0.00	28	Hershey Company	282	0.00
(735)	East West Bancorp Inc	12,031	0.05	124	Hess Corporation	1,380	0.01
(211)	Eastman Chemical Company	3,443	0.01	(56)	Hillenbrand Inc	242	0.00
(4,062)	Ebay Inc_Barclays	41,211	0.16	(1,761)	Hilltop Holdings Inc	13,697	0.05
(44)	Ebay Inc_JPM	877	0.00	(131)	Hilton Grand Vacations	1,775	0.01
(49)	Ecolab Inc	16	0.00	(120)	Hologic Inc	561	0.00
277	Edison International	397	0.00	(142)	Home Depot Inc_Barclays	1,788	0.01
(44)	Elastic NV	362	0.00	(9)	Home Depot Inc_JPM	190	0.00
(1,286)	Electronic Arts Inc_Barclays	12,344	0.05	(54)	Horizon Pharma plc	1,697	0.01
(15)	Electronic Arts Inc_JPM	214	0.00	(64)	Hostess Brands Inc	87	0.00
66	Eli Lilly & Company_Barclays	1,372	0.01	33	Houlihan Lokey Inc	625	0.00
14	Eli Lilly & Company_JPM	986	0.00	(1,220)	Howmet Aerospace Inc_Barclays	3,429	0.01
(415)	Emerson Electric Company_Barclays	4,633	0.02	(41)	Howmet Aerospace Inc_JPM	10	0.00
(46)	Emerson Electric Company_JPM	192	0.00	(2,410)	HP Inc	7,190	0.03
(888)	Endeavor Group Holdings Inc - Class A_Barclays	922	0.00	141	Hub Group Inc - Class A_Barclays	574	0.00
(88)	Endeavor Group Holdings Inc - Class A_JPM	547	0.00	27	Hub Group Inc - Class A_JPM	185	0.00

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

Nominal	Description	Fair Value US\$	% of Net Assets	Nominal	Description	Fair Value US\$	% of Net Assets
	Equity swaps (b) (continued)				Equity swaps (b) (continued)		
	United States (continued)				United States (continued)		
(6)	Hubspot Inc	625	0.00	2	Mckesson Corporation	112	0.00
(496)	Huntington Bancshares Inc	269	0.00	21	Medpace Holdings Inc	412	0.00
(116)	Huntsman Corporation	571	0.00	35	Merck & Company Inc	214	0.00
(1,339)	IAA Inc	6,104	0.02	(305)	Mercury General Corporation	3,694	0.02
(618)	IAC/Interactive Corporation_Barclays	49,465	0.19	591	Mercury Systems Inc	871	0.00
(34)	IAC/Interactive Corporation_JPM	1,996	0.01	(588)	Meta Platform Inc - Class A_Barclays	30,016	0.12
(6)	ICU Medical Inc	350	0.00	(12)	Meta Platform Inc - Class A_JPM	24	0.00
(133)	Idacorp Inc	245	0.00	(182)	Metlife Inc	170	0.00
(23)	Idex Corporation_Barclays	211	0.00	(462)	MGM Resorts International	2,202	0.01
(4)	Idex Corporation_JPM	11	0.00	(9)	Micron Technology Inc	3	0.00
(76)	II-VI Inc	1,134	0.01	23	Microsoft Corporation	20	0.00
(18)	Illinois Tool Works Inc_Barclays	1	0.00	(44)	Middleby Corporation_Barclays	680	0.00
(16)	Illinois Tool Works Inc_JPM	78	0.00	(14)	Middleby Corporation_JPM	35	0.00
5	Independent Bank Group Inc	78	0.00	550	Mirati Therapeutics Inc_Barclays	7,282	0.03
(479)	Ingersoll Rand Inc	2,818	0.01	(43)	Mirati Therapeutics Inc_JPM	2,988	0.01
(153)	Insmid Inc	1,267	0.01	(171)	Moelis & Company - Class A_Barclays	2,124	0.01
47	Insperty Inc	1,121	0.01	77	Moelis & Company - Class A_JPM	330	0.00
(32)	Installed Building Products Company	1,241	0.01	(63)	Mohawk Industries Inc	1,915	0.01
39	Insulet Corporation	8	0.00	10	Molina Healthcare Inc	299	0.00
(56)	Intel Corporation	65	0.00	672	Molson Coors Brewing Company_Barclays	24	0.00
(69)	Intellia Therapeutics Inc	3,663	0.02	70	Molson Coors Brewing Company_JPM	367	0.00
(647)	International Flavors & Fragrances Inc	4,044	0.02	(829)	Momentive Global Inc	4,526	0.02
(9)	International Paper Company	6	0.00	(19)	Mongobd Inc	573	0.00
(595)	Intra-Cellular Therapies Inc	2,283	0.01	(66)	Moody's Corporation	3,704	0.02
(18)	Intuit Inc	1,611	0.01	(122)	Morgan Stanley International Holdings Inc	398	0.00
(34)	Intuitive Surgical Inc	1,040	0.00	(27)	Morningstar Inc_Barclays	896	0.00
(2,222)	Invesco Limited	20,004	0.08	18	Morningstar Inc_JPM	1,470	0.01
(28)	Irhythm Technologies Inc	521	0.00	(175)	MP Materials Corporation	2,003	0.01
223	Iridium Communications Inc	345	0.00	(29)	MSA Safety Inc	807	0.00
(150)	ITT Inc	687	0.00	(165)	MSC Industrial Direct Company	1,068	0.01
(49)	Jabil Inc	416	0.00	(2)	MSCI Inc	59	0.00
(113)	Jackson Financial Inc - Class A	1,646	0.01	118	Mueller Water Products Inc	35	0.00
(415)	Jetblue Airways Corporation	1,445	0.01	8,082	Multipan Corporation	5,983	0.02
148	Jm Smucker Company	154	0.00	700	Murphy USA Inc_Barclays	37,547	0.15
(60)	John Bean Technologies Corporation	411	0.00	7	Murphy USA Inc_JPM	655	0.00
(92)	Johnson & Johnson	307	0.00	(118)	Natera Inc	4,825	0.02
(13)	Jones Lang Lasalle Inc	73	0.00	(1,939)	National Fuel Gas Company	3,994	0.02
(566)	KBR Inc_Barclays	779	0.00	(512)	National Instruments Corporation	1,862	0.01
13	KBR Inc_JPM	129	0.00	(185)	National Vision Holdings Inc	2,032	0.01
20	Kellogg Company	106	0.00	(195)	NCR Corporation	367	0.00
(97)	Kennametal Inc	621	0.00	(8)	Netflix Inc	24	0.00
1,055	Keurig Dr Pepper Inc	280	0.00	(305)	New Duke Holdco Inc	439	0.00
(1,588)	Key Corporation Limited_Barclays	10,279	0.04	48	New Relic Inc	43	0.00
(138)	Key Corporation Limited_JPM	30	0.00	(989)	Newmont Corporation_Barclays	17,821	0.07
193	Kimberly-Clark Corporation	1,543	0.01	(59)	Newmont Corporation_JPM	323	0.00
13	Kinsale Capital Group Inc	550	0.00	(400)	News Corporation - Class A	2,657	0.01
43	Korn Ferry Inc	207	0.00	(576)	Nextera Energy Inc_Barclays	118	0.00
(4,504)	Kosmos Energy Limited	6,757	0.03	22	Nextera Energy Inc_JPM	23	0.00
(88)	Laboratory Corporation of Amer Holdings	3,158	0.01	31	Nextstar Broadcast Group	85	0.00
(46)	Lam Research Corporation	3,474	0.01	(53)	Nike Inc	671	0.00
(27)	Lear Corporation	982	0.00	(2,699)	Nordstrom Inc	5,607	0.02
(5,470)	Legalzoomcom Inc_Barclays	11,707	0.05	(5)	Norfolk Southern Corporation	3	0.00
(281)	Legalzoomcom Inc_JPM	670	0.00	49	Northern Trust Corporation_Barclays	146	0.00
(25)	Liberty Broadband Corporation	1,036	0.00	30	Northern Trust Corporation_JPM	464	0.00
139	Liberty Media Corporation	126	0.00	(43)	Northwestern Corporation	45	0.00
(259)	Lincoln National Corporation	4,975	0.02	(432)	Norwegian Cruise Line Holdings	800	0.00
10	Littelfuse Inc	238	0.00	(48)	Nov Inc	79	0.00
(64)	Live Nation Entertainment Inc	304	0.00	29	Novanta Inc	183	0.00
(1,669)	Live Oak Bancshares Inc	56,908	0.22	(410)	Novavax Inc	1,542	0.01
(365)	Livent Corporation_Barclays	710	0.00	(695)	Nvidia Corporation	13,736	0.05
(43)	Livent Corporation_JPM	93	0.00	(223)	Oak Street Health Inc	925	0.00
70	LKQ Corporation	8	0.00	225	Occidental Petroleum Corporation	1,912	0.01
(394)	Lowes Companies Inc	6,641	0.03	(42)	Okta Inc	802	0.00
(44)	LPL Financial Holdings Inc	472	0.00	(204)	Olin Corporation	3,400	0.01
(188)	Lucid Group Inc	1,105	0.01	27	Onto Innovation Inc	162	0.00
(35)	Lumentum Holdings Inc	485	0.00	(1,159)	Opendoor Technologies Inc	2,823	0.01
(3,702)	Luminar Technologies Inc_Barclays	11,674	0.05	(544)	Oracle Corporation	4,008	0.02
(470)	Luminar Technologies Inc_JPM	3,645	0.02	212	Oreilly Automotive Inc	1,050	0.01
(207)	Lyft Inc	2,469	0.01	(638)	Ormat Technologies Inc	1,101	0.01
(172)	Lyondellbasell Indu - Class A	3,755	0.02	(391)	OTIS Worldwide Corporation_Barclays	1,588	0.01
(9)	Madison Square Garden Sports Corporation	107	0.00	(79)	OTIS Worldwide Corporation_JPM	165	0.00
(52)	Magnolia Oil & Gas Corporation	126	0.00	(430)	Ovintiv Inc_Barclays	2,681	0.01
(389)	Manpower Inc	4,829	0.02	27	Ovintiv Inc_JPM	16	0.00
312	Marathon Oil Corporation	432	0.00	(339)	Paccar Inc_Barclays	588	0.00
(125)	Marathon Petroleum Corporation_Barclays	524	0.00	(27)	Paccar Inc_JPM	32	0.00
78	Marathon Petroleum Corporation_JPM	233	0.00	50	Pacific Premier Bancorp Inc	198	0.00
7	Markel Corporation	101	0.00	(2)	Palo Alto Networks Inc	56	0.00
(320)	Marqeta Inc - Class A	342	0.00	(1,580)	Papa Johns International Inc	23,471	0.09
(304)	Mariott Vacations World Corporation	13,180	0.05	(42)	Parker Hannifin Corporation	1,338	0.01
(7)	Martin Marietta Materials	39	0.00	31	Parsons Corporation	132	0.00
(67)	Marvell Technology Group Limited	1,021	0.00	87	Patterson Cos Inc	14	0.00
(324)	Masco Corporation	1,298	0.01	(941)	Patterson-UTI Energy Inc	1,047	0.01
(129)	Mastec Inc	1,348	0.01	(8)	Paychex Inc	119	0.00
(1)	Mastercard Inc	41	0.00	(36)	Paypal Holdings Inc	136	0.00
(34)	Matador Resources Company_Barclays	211	0.00	65	PDC Energy Inc	101	0.00
86	Matador Resources Company_JPM	319	0.00	(3,965)	Penn National Gaming Inc	43,562	0.17
(1,729)	Match Group Inc_Barclays	37,525	0.15	97	Penske Automotive Group Inc	535	0.00
(99)	Match Group Inc_JPM	1,768	0.01	(96)	Penumbra Inc	1,741	0.01
3,619	Mattel Inc	5,082	0.02	(2,706)	Performance Food Group Company_Barclays	4,969	0.02
(61)	Mccormick & Company	1,132	0.01	59	Performance Food Group Company_JPM	62	0.00
1,027	Mcdonalds Corporation	4,720	0.02	(953)	Petco Health And Wellness Company	5,011	0.02

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

Nominal	Description	Fair Value US\$	% of Net Assets	Nominal	Description	Fair Value US\$	% of Net Assets
	Equity swaps (b) (continued)				Equity swaps (b) (continued)		
	United States (continued)				United States (continued)		
30	Pfizer Inc	30	0.00	32	Sprouts Farmers Market Inc_JPM	87	0.00
44	Pilgrims Pride Corporation	328	0.00	24	SPX Corporation	603	0.00
(4,943)	Pinterest Inc - Class A_Barcays	9,769	0.04	(73)	SS&C Technologies Holdings Inc	1,510	0.01
(195)	Pinterest Inc - Class A_JPM	541	0.00	77	Staar Surgical Company	1,055	0.01
47	Pioneer Natural Resources Company	354	0.00	(76)	Stanley Black & Decker Inc_Barcays	534	0.00
(205)	PNC Financial Services Group Company	3,104	0.01	(39)	Stanley Black & Decker Inc_JPM	562	0.00
(391)	Polaris Inc	6,635	0.03	(442)	Stericycle Inc	4,355	0.02
(848)	Portland General Electric Company_Barcays	301	0.00	(101)	Steris plc	1,164	0.01
88	Portland General Electric Company_JPM	212	0.00	61	Stifel Financial Corporation	1,718	0.01
64	Post Holdings Inc	608	0.00	(243)	Stryker Corporation_Barcays	11,758	0.05
(196)	PPG Industries Inc_Barcays	2,047	0.01	(10)	Stryker Corporation_JPM	338	0.00
(9)	PPG Industries Inc_JPM	38	0.00	(2,794)	Sunpower Corporation	2,199	0.01
(935)	Principal Financial Group	4,041	0.02	3	SVB Financial Group	351	0.00
(14)	Procure Technologies Inc	378	0.00	(45)	Synchrony Financial Services Company_Barcays	327	0.00
(192)	Progyny Inc	765	0.00	(27)	Synchrony Financial Services Company_JPM	395	0.00
63	PTC Therapeutics Inc	176	0.00	8	Syneos Health Inc	9	0.00
(837)	Public Services Enterprise Group	2,436	0.01	(3)	Synopsys Inc	79	0.00
(7)	Pultgroup Inc	5	0.00	7	Sysco Corporation	3	0.00
(2,440)	PVH Corporation	114,665	0.45	(138)	T Rowe Price Group Inc	825	0.00
(98)	Qorvo Inc	3,603	0.02	(43)	Take-Two Interactive Software	1,017	0.00
(378)	Qualtrics International Inc - Class A	2,424	0.01	(789)	Tapestry Inc NPV	1,278	0.01
4	Qualys Inc	35	0.00	(761)	Target Corporation_Barcays	36,684	0.14
(3,957)	Quantumscape Corporation_Barcays	14,077	0.06	(3)	Target Corporation_JPM	27	0.00
(579)	Quantumscape Corporation_JPM	4,529	0.02	(103)	Teladoc Inc	2,428	0.01
(84)	Raymond James Financial Inc	896	0.00	(1,770)	Tempur Sealy International Limited	36,206	0.14
10	RBC Bearings Inc	647	0.00	(10)	Tenable Holdings Inc	67	0.00
(452)	Red Rock Resorts Inc - Class A	8,371	0.03	(165)	Tenet Healthcare Corporation	5,067	0.02
(93)	Regal-Beloit Corporation_Barcays	3,843	0.02	(202)	Teradyne Inc	2,618	0.01
(11)	Regal-Beloit Corporation_JPM	217	0.00	(7)	Texas Instruments Inc	16	0.00
(3)	Regeneron Pharmaceuticals	88	0.00	(130)	Thor Industries Inc	1,003	0.00
(1,435)	Regions Financial Corporation	4,875	0.02	31	T-Mobile US Inc	67	0.00
326	Reinsurance Group of America_Barcays	983	0.00	(1,353)	Toast Inc - Class A	8,473	0.03
3	Reinsurance Group of America_JPM	8	0.00	(141)	Toro Company	941	0.00
(583)	Relay Therapeutics Inc	1,882	0.01	(55)	Trade Desk Inc - Class A	421	0.00
287	Republic Services Inc	452	0.00	33	Tradeweb Markets Inc - Class A	245	0.00
(120)	Resmed Inc	252	0.00	(427)	Trane Technology plc	1,926	0.01
1,556	Reynolds Consumer Products LLC	191	0.00	(1,144)	Travel + Leisure Company	15,374	0.06
(396)	RH NPV_Barcays	71,677	0.28	(31)	Trex Company Inc_Barcays	186	0.00
(2)	RH NPV_JPM	146	0.00	(88)	Trex Company Inc_JPM	387	0.00
(1,359)	Rivian Automotive Inc - Class A_Barcays	11,345	0.05	(91)	Trinet Group Inc	800	0.00
(243)	Rivian Automotive Inc - Class A_JPM	4,980	0.02	(158)	Tripadvisor Inc	2,378	0.01
24	Rli Corporation_Barcays	141	0.00	(844)	Triumph Bancorp Inc	8,694	0.03
14	RLI Corporation_JPM	315	0.00	138	Truist Financial Corporation	1,361	0.01
(172)	Roblox Corporation - Class A	108	0.00	(537)	Trupanion Inc_Barcays	11,078	0.04
(8,448)	Rocket Lab USA Inc_Barcays	37,210	0.15	(72)	Trupanion Inc_JPM	163	0.00
(461)	Rocket Lab USA Inc_JPM	814	0.00	(93)	Twilio Inc - Class A	3,789	0.02
81	Rockwell Automation Inc_Barcays	36	0.00	(124)	Uber Technologies Inc	202	0.00
(23)	Rockwell Automation Inc_JPM	1,107	0.01	19	UFP Industries Inc	79	0.00
(129)	Roku Inc	1,608	0.01	(378)	Uipath Inc - Class A_Barcays	1,027	0.00
(423)	Ross Stores Inc	2,304	0.01	(236)	Uipath Inc - Class A_JPM	1,383	0.01
(165)	RPM International Inc	706	0.00	95	Ultragenyx Pharmaceutical Inc_Barcays	852	0.00
160	Ryan Specialty Holdings Inc	513	0.00	(72)	Ultragenyx Pharmaceutical Inc_JPM	1,659	0.01
(17)	S&P Global Inc	374	0.00	(4,626)	Under Armour Inc - Class A	43,301	0.17
(82)	Sage Therapeutics Inc	1,203	0.01	13	Union Pacific Corporation	61	0.00
(33)	Salesforce.com Inc	60	0.00	(176)	United Airlines Holdings Inc	142	0.00
(128)	Sarepta Therapeutics Inc	847	0.00	(2,859)	United Bankshares Inc_Barcays	5,801	0.02
(133)	Schwab (Charles) Corporation_Barcays	27	0.00	23	United Bankshares Inc_JPM	185	0.00
(69)	Schwab (Charles) Corporation_JPM	871	0.00	10	United Rentals Inc	17	0.00
(1,225)	Scotts Miracle Group Company - Class A	46,746	0.18	367	United Therapeutics Corporation	12,443	0.05
(107)	Seaworld Entertainment Inc	271	0.00	947	Unity Software Inc_Barcays	1,782	0.01
355	Selective Insurance Group Inc	1,741	0.01	(65)	Unity Software Inc_JPM	585	0.00
(7)	Sempra Energy Company	9	0.00	(355)	Univar Inc	2,096	0.01
(62)	Sensata Technologies Holdings plc	918	0.00	2,519	Unum Group	10,780	0.04
(255)	Sentinelone Inc - Class A_Barcays	810	0.00	(172)	US Bancorp	772	0.00
(118)	Sentinelone Inc - Class A_JPM	1,010	0.00	(1,868)	US Foods Holding Corporation	4,928	0.02
1,358	Service Corporation International	5,229	0.02	(399)	Vail Resorts Inc	34,975	0.14
(13)	Servicesnow Inc	282	0.00	(61)	Valero Energy Corporation_Barcays	190	0.00
(348)	Shake Shack Inc - Class A	9,328	0.04	34	Valero Energy Corporation_JPM	714	0.00
(501)	Shift4 Payments Inc - Class A_Barcays	12,794	0.05	(9,741)	Valley National Bancorp_Barcays	33,853	0.13
(44)	Shift4 Payments Inc - Class A_JPM	1,220	0.01	(22)	Valley National Bancorp_JPM	2	0.00
(61)	Silgan Holdings Inc_Barcays	44	0.00	(537)	Varonis Systems Inc	6,072	0.02
53	Silgan Holdings Inc_JPM	17	0.00	(799)	Verint Systems Inc	3,204	0.01
(31)	Silvergate Capital Corporation - Class A	294	0.00	(334)	Verisign Inc	15,610	0.06
82	Simply Good Foods Company_Barcays	3	0.00	(273)	Verisk Analytics Inc_Barcays	1,939	0.01
61	Simply Good Foods Company_JPM	774	0.00	(3)	Verisk Analytics Inc_JPM	1	0.00
31	Simpson Manufacturing Company Inc	357	0.00	(5,069)	Verizon Communications Inc_Barcays	6,632	0.03
(3,499)	Six Flags Entertainment Corporation	22,956	0.09	(52)	Verizon Communications Inc_JPM	11	0.00
15	Skechers Usa Inc - Class A	1	0.00	241	Verra Mobility Corporation	1,161	0.01
(1,254)	SLM Corporation	3,231	0.01	(5,228)	Vertiv Holdings Company	16,877	0.07
84	Smartsheet Inc - Class A	80	0.00	(1,638)	VF Corporation	10,659	0.04
(4,656)	Sofi Technologies Inc_Barcays	2,331	0.01	(145)	Viatrix Inc	210	0.00
(504)	Sofi Technologies Inc_JPM	152	0.00	(285)	Vicor Corporation_Barcays	3,294	0.01
(1,314)	Sonos Inc	13,591	0.05	(20)	Vicor Corporation_JPM	95	0.00
(729)	South State Corporation_Barcays	292	0.00	1,604	Vir Biotechnology Inc_Barcays	1,756	0.01
4	South State Corporation_JPM	82	0.00	(101)	Vir Biotechnology Inc_JPM	1,301	0.01
40	Southern Company	26	0.00	(211)	Visa Inc - Class A	1,633	0.01
(65)	Southwest Airlines Company	121	0.00	99	Visteon Corporation	50	0.00
(156)	Southwestern Energy Company	102	0.00	(79)	Vulcan Materials Company	2,180	0.01
(161)	Spectrum Brands Holdings Inc	1,026	0.00	(21)	Wabtec Corporation	45	0.00
(11)	Splunk Inc	123	0.00	(32)	Walker & Dunlop Inc	2	0.00
(5,770)	Sprouts Farmers Market Inc_Barcays	29,831	0.12	(795)	Walmart Inc	5,746	0.02

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

Nominal	Description	Fair Value US\$	% of Net Assets
Option contracts (b) (continued)			
Taiwan			
3	Put on 3860 S&P Emini Index 15 July 2022	1,029	0.01
1	Put on 3890 S&P Emini Index 15 July 2022	224	0.00
1	Put on 3900 S&P Emini Index 15 July 2022	178	0.00
3	Put on 3910 S&P Emini Index 15 July 2022	283	0.00
		<hr/>	<hr/>
		1,714	0.01
United States			
5	Call on 134 United States Bond Futures 22 July 2022	6,625	0.03
1	Call on 135 United States Bond Futures 22 July 2022	1,263	0.00
4	Call on 136 United States Bond Futures 22 July 2022	4,350	0.02
2	Call on 137 United States Bond Futures 22 July 2022	2,075	0.01
4	Call on 138 United States Bond Futures 22 July 2022	3,950	0.02
2	Call on 143 United States Bond Futures 22 July 2022	1,225	0.00
	Put on 115.75 United States 10 Years Futures 22 July 2022		
3		6,938	0.03
2	Put on 116 United States 10 Years Futures 22 July 2022	3,875	0.01
	Put on 116.25 United States 10 Years Futures 22 July 2022		
4		7,050	0.03
	Put on 116.5 United States 10 Years Futures 22 July 2022		
4		6,450	0.03
	Put on 117.5 United States 10 Years Futures 22 July 2022		
3		4,388	0.02
1	Put on 133 United States Bond Futures 22 July 2022	1,108	0.00
1	Put on 133.5 United States Bond Futures 22 July 2022	920	0.00
1	Put on 134 United States Bond Futures 22 July 2022	750	0.00
1	Put on 134.5 United States Bond Futures 22 July 2022	649	0.00
1	Put on 135 United States Bond Futures 22 July 2022	721	0.00
		<hr/>	<hr/>
		52,337	0.20
	Total option contracts	<hr/>	<hr/>
		204,986	0.80

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
AUD915,635	€600,000	15 July 2022	6	1,820	0.00
AUD265,351	£150,000	11 July 2022	4	282	0.00
AUD532,580	£300,000	15 July 2022	5	1,844	0.01
AUD300,000	JPY26,742,000	6 July 2022	1	9,392	0.04
AUD600,127	JPY55,947,804	15 July 2022	6	543	0.00
AUD1,900,000	NZD2,092,055	15 July 2022	18	6,039	0.01
BRL988,860	US\$186,667	2 August 2022	10	569	0.00
CAD1,226,787	€900,000	15 July 2022	9	9,242	0.07
CAD951,169	€700,000	9 August 2022	13	3,566	0.00
CAD1,500,000	US\$1,158,003	15 July 2022	15	4,843	0.01
CHF102,839	€100,000	11 July 2022	1	2,871	0.01
CHF202,893	€200,000	15 July 2022	2	2,829	0.02
CHF1,300,000	US\$1,352,868	15 July 2022	13	6,242	0.02
CHF600,000	US\$624,677	25 July 2022	6	2,984	0.01
€300,000	AUD449,535	6 July 2022	2	4,627	0.03
€400,000	AUD606,873	15 July 2022	4	1,228	0.00
€100,000	AUD152,313	24 August 2022	1	176	0.00
€300,000	CAD404,484	15 July 2022	3	366	0.00
€1,000,000	£858,976	15 July 2022	10	3,033	0.01
€900,000	£769,244	20 July 2022	6	7,603	0.02
€100,000	HUF39,755,240	25 July 2022	1	373	0.00
€1,000,000	JPY140,154,750	15 July 2022	10	13,922	0.06
€600,000	JPY83,136,883	25 July 2022	4	15,439	0.07
€100,000	NOK1,032,225	15 July 2022	1	140	0.00
€200,000	NOK2,054,481	20 July 2022	3	1,337	0.00
€900,000	SEK9,615,808	15 July 2022	9	2,972	0.01
€300,000	SEK3,191,133	26 July 2022	4	2,476	0.01
€1,100,000	US\$1,145,677	15 July 2022	11	5,417	0.00
€174,229	US\$181,207	29 July 2022	2	1,278	0.01
£50,000	AUD88,284	11 July 2022	1	20	0.00
£500,000	AUD879,326	15 July 2022	8	2,640	0.00
£776,563	€900,000	15 July 2022	9	1,503	0.00
£345,704	€400,000	20 July 2022	4	1,259	0.00
£500,000	JPY80,888,618	13 July 2022	13	11,497	0.06
£200,000	JPY32,506,880	15 July 2022	4	3,463	0.03
£150,000	US\$181,438	15 July 2022	3	770	0.00
£1,450,000	US\$1,757,515	28 July 2022	2	4,254	0.02
£15,685	US\$18,983	29 July 2022	1	75	0.00
JPY28,140,878	AUD300,000	6 July 2022	4	908	0.00
JPY140,882,309	AUD1,500,000	15 July 2022	15	6,322	0.01
JPY286,058,314	€2,000,000	15 July 2022	20	14,506	0.09
JPY74,611,444	£450,000	13 July 2022	7	2,997	0.00
JPY116,082,460	£700,000	15 July 2022	14	4,880	0.01
JPY300,000,000	US\$2,204,243	15 July 2022	30	5,864	0.00
KRW100,000,000	US\$76,870	8 August 2022	1	234	0.00
MXN2,000,000	US\$98,129	8 July 2022	9	861	0.00
MXN13,000,000	US\$632,042	15 July 2022	26	10,602	0.00
MXN1,500,000	US\$73,430	28 July 2022	5	553	0.00
NOK5,218,786	€500,000	15 July 2022	5	5,137	0.04
NOK3,000,000	SEK3,090,634	15 July 2022	6	1,975	0.00
NOK500,000	SEK511,816	25 July 2022	1	643	0.00
NOK4,500,000	US\$452,158	15 July 2022	6	3,433	0.02
NOK500,000	US\$50,329	26 July 2022	1	302	0.00
NZD553,969	AUD500,000	15 July 2022	5	542	0.00
NZD100,000	US\$62,098	15 July 2022	1	71	0.00
SEK1,071,914	€100,000	15 July 2022	1	11	0.00
SEK518,728	NOK500,000	15 July 2022	1	24	0.00
SEK381,762	US\$36,938	29 July 2022	1	353	0.00
US\$222,864	AUD320,981	14 July 2022	2	2,125	0.01
US\$3,044,606	AUD4,400,000	15 July 2022	44	18,688	0.07
US\$850,382	AUD1,200,000	22 July 2022	15	25,083	0.12
US\$1,599,322	BRL7,911,140	5 July 2022	172	88,809	0.49
US\$715,498	BRL3,754,734	2 August 2022	51	4,563	0.00
US\$3,146	CAD4,034	14 July 2022	1	19	0.00
US\$232,969	CAD300,000	15 July 2022	3	400	0.00
US\$3,356	CHF3,200	14 July 2022	1	11	0.00
US\$104,640	CHF100,000	15 July 2022	1	93	0.00
US\$104,743	CHF100,000	25 July 2022	1	133	0.00
US\$168,375	CLP150,000,000	28 July 2022	18	9,238	0.02
US\$219,130	CLP200,000,000	29 August 2022	16	8,327	0.04
US\$149,630	CNY1,000,000	8 July 2022	1	480	0.00
US\$149,372	CNY1,000,000	3 August 2022	1	277	0.00
US\$436,032	COP1,800,000,000	25 July 2022	23	5,385	0.01
US\$130,848	COP543,678,161	31 August 2022	5	1,597	0.01
US\$7,802,069	€7,400,000	15 July 2022	74	58,362	0.30
US\$229,375	€216,483	29 July 2022	2	2,633	0.01
US\$1,078,508	€1,024,519	17 August 2022	16	3,787	0.00
US\$1,557	£1,269	14 July 2022	1	17	0.00
US\$3,734,204	£3,050,000	15 July 2022	61	29,310	0.11
US\$1,983,898	£1,600,000	28 July 2022	19	39,878	0.15

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

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

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised gain US\$	% of Net Assets
US\$23,414	£19,126	29 July 2022	1	174	0.00
US\$101	HUF38,191	14 July 2022	1	-	0.00
US\$107,269	HUF40,000,000	27 July 2022	1	2,319	0.01
US\$144,133	ILS500,000	15 July 2022	1	1,262	0.01
US\$145,167	ILS500,000	21 July 2022	6	2,250	0.00
US\$2,268,695	INR177,500,000	12 July 2022	71	25,230	0.00
US\$1,242,182	INR97,500,000	29 July 2022	37	11,713	0.01
US\$1,521,835	INR120,000,000	11 August 2022	46	9,319	0.01
US\$1,651,805	JPY216,241,246	14 July 2022	18	58,840	0.24
US\$3,558,994	JPY480,000,000	15 July 2022	48	22,825	0.06
US\$1,038,373	JPY140,000,000	5 August 2022	14	5,625	0.02
US\$1,027,460	KRW1,300,000,000	13 July 2022	15	25,848	0.12
US\$1,782,241	KRW2,300,000,000	28 July 2022	14	9,589	0.02
US\$232,290	KRW300,000,000	8 August 2022	3	978	0.01
US\$1,346,984	MXN27,000,000	15 July 2022	54	12,260	0.00
US\$272	NOK2,655	14 July 2022	1	3	0.00
US\$204,144	NOK2,000,000	15 July 2022	4	1,660	0.00
US\$208,341	NOK2,000,000	26 July 2022	9	5,814	0.03
US\$265	NZD424	14 July 2022	1	2	0.00
US\$1,067,475	NZD1,700,000	15 July 2022	23	10,605	0.06
US\$64,699	NZD100,000	15 August 2022	5	2,552	0.01
US\$65,842	PEN250,000	13 July 2022	1	160	0.00
US\$139,825	PHP7,500,000	20 July 2022	4	3,682	0.02
US\$45,693	PHP2,500,000	12 August 2022	5	358	0.00
US\$11,743	PLN52,187	14 July 2022	2	157	0.00
US\$44,760	PLN200,000	15 July 2022	2	364	0.00
US\$44,509	PLN200,000	29 July 2022	2	201	0.00
US\$198,703	SEK2,011,392	14 July 2022	3	2,330	0.01
US\$690,773	SEK7,000,000	15 July 2022	14	7,335	0.02
US\$462,071	SEK4,500,000	20 July 2022	13	22,641	0.12
US\$44,505	SEK447,633	29 July 2022	1	780	0.01
US\$1,021,161	SGD1,400,000	8 July 2022	14	15,203	0.14
US\$1,800,779	SGD2,500,000	15 July 2022	25	4,409	0.00
US\$581,744	SGD800,000	18 July 2022	6	6,903	0.04
US\$1,731,119	SGD2,400,000	27 July 2022	23	6,576	0.00
US\$72,191	SGD100,000	5 August 2022	1	332	0.00
US\$214,023	THB7,500,000	27 July 2022	1	1,651	0.01
US\$598,773	TWD17,500,000	25 July 2022	5	9,694	0.04
US\$1,123,999	ZAR18,000,000	15 July 2022	35	26,910	0.14
US\$341,301	ZAR5,500,000	18 August 2022	9	7,288	0.02
Total unrealised gain on forward currency contracts				824,209	3.22
Total financial assets at fair value through profit or loss - trading				16,067,417	62.87

Financial liabilities at fair value through profit or loss

Nominal	Description	Fair Value US\$	% of Net Assets	Nominal	Description	Fair Value US\$	% of Net Assets
	Equity swaps				Equity swaps (continued)		
	Argentina				Denmark (continued)		
9	Globant SA	(1,132)	(0.01)	6	Royal Unibrew AS	(150)	(0.00)
195	Mercadolibre Inc	(71,846)	(0.28)	(26)	Tryg AS	(2)	(0.00)
		(72,978)	(0.29)			(15,584)	(0.06)
	Austria				Finland		
151	Ams AG	(594)	(0.00)	310	Elisa OYJ	(145)	(0.00)
216	Andritz AG	(285)	(0.00)	531	Fortum OYJ	(1,358)	(0.00)
34	Bawag Group AG	(166)	(0.00)	14	Huhtamaki OYJ	(79)	(0.00)
415	Erste Group Bank AG	(2,417)	(0.01)	118	Kojamo OYJ	(326)	(0.00)
129	Ormv AG	(610)	(0.00)	(135)	Kone OYJ	(19)	(0.00)
393	Raiffeisen Bank International	(708)	(0.00)	65	Nokia Renkaat OYJ	(39)	(0.00)
(12)	Verbund - Oesterreichische Elektrizitaetswirtschafts AG	(12)	(0.00)	2,001	Nordea Bank AB	(3,571)	(0.02)
187	Voestalpine AG	(1,150)	(0.01)	(293)	Orion OYJ	(1,830)	(0.01)
		(5,942)	(0.02)	1,316	Outokumpu OYJ	(1,393)	(0.01)
	Belgium			305	Sampo OYJ - Class A	(528)	(0.00)
255	Anheuser-Busch Inbev SA/NV	(805)	(0.00)	5	Upm-Kymmene OYJ	0	(0.00)
1,364	Colruyt SA	(14,162)	(0.06)	(1,602)	Wartsila OYJ	(91)	(0.00)
59	Galapagos NV	(3,259)	(0.02)			(9,379)	(0.04)
80	Groupe Bruxelles Lambert SA	(808)	(0.00)		France		
1,154	Proximus	(2,785)	(0.01)	824	Accor SA	(2,139)	(0.01)
28	Sofina	(484)	(0.00)	(44)	Adp Promesses	(1,246)	(0.00)
204	Solvay SA	(2,802)	(0.01)	10,512	Air France-Klm	(1,046)	(0.01)
105	Ucb SA	(1,494)	(0.01)	70	Air Liquide	(1,156)	(0.01)
158	Umicore NPV	(783)	(0.00)	350	Alstom	(1,918)	(0.01)
		(27,382)	(0.11)	94	Arkema	(1,983)	(0.01)
	Bermuda			1,568	AXA SA	(4,571)	(0.02)
(169)	Arch Capital Group Limited	(185)	(0.00)	(27)	Biomerieux NPV	(141)	(0.00)
267	Helen of Troy Limited_Barclays	(18,783)	(0.08)	161	BNP Paribas	(662)	(0.00)
6	Helen of Troy Limited_JPM	(264)	(0.00)	204	Bouygues SA	(511)	(0.00)
54	Hiscox Limited	(8)	(0.00)	904	Bureau Veritas	(1,299)	(0.01)
		(19,240)	(0.08)	61	Capgemini SA	(1,284)	(0.01)
	Brazil			86	Cie Generale Des Etablissements Michelin	(269)	(0.00)
(1,080)	NU Holdings Limited	(183)	(0.00)	(89)	Credit Agricole SA	(5)	(0.00)
7,047	Stoneco Limited - Class A	(15,332)	(0.06)	403	Dassault Systemes	(1,187)	(0.01)
		(15,515)	(0.06)	406	Edenred	(699)	(0.00)
	Canada			470	EDF	(226)	(0.00)
158	Agnico Eagle Mines Limited	(917)	(0.00)	139	Eiffage	(702)	(0.00)
1,262	Alamos Gold Inc - Class A	(423)	(0.00)	1,905	Engie	(1,457)	(0.00)
517	Algonquin Power & Utilities Corporation	(606)	(0.00)	19	Eramet	(477)	(0.00)
4	Bank of Montreal	(55)	(0.00)	(932)	Getlink	(3,277)	(0.02)
12	BCE Inc	(66)	(0.00)	45	Hermes International	(3,413)	(0.01)
19	Brookfield Asset Management Inc-Cl A	(127)	(0.00)	18	Ipsen SA	(80)	(0.00)
(10)	Canadian National Railway Company	(13)	(0.00)	(20)	Kering	(506)	(0.00)
16	Canadian Natural Resources Limited	(133)	(0.00)	33	Legrand SA	(158)	(0.00)
455	Cenovus Energy Inc_Barclays	(1,027)	(0.01)	(72)	Neeen SA	(242)	(0.00)
(47)	Cenovus Energy Inc_JPM	(334)	(0.00)	(55)	Orpea	(2)	(0.00)
20	Enbridge Inc	(84)	(0.00)	134	Pernod-Ricard	(103)	(0.00)
118	Franco-Nevada Corporation	(978)	(0.00)	133	Publicis Group	(1,308)	(0.01)
1,558	GFI Environmental Inc_Barclays	(5,475)	(0.02)	127	Remy Cointreau	(130)	(0.00)
(10)	GFI Environmental Inc_JPM	(9)	(0.00)	(235)	Renault SA	(114)	(0.00)
(129)	Imperial Oil Limited	(4,154)	(0.02)	993	Rexel SA	(3,145)	(0.01)
1,167	Lightspeed Commerce Inc	(3,798)	(0.02)	136	Rubis SCA	(788)	(0.00)
814	Lululemon Athletica Inc	(36,175)	(0.14)	289	Sanofi	(1,199)	(0.01)
14	Magna International Inc	(94)	(0.00)	(8)	Sartorius Stedim Biotech	(704)	(0.00)
233	Methanex Corporation	(3,752)	(0.02)	50	Schneider Electric SA	(810)	(0.00)
203	Pan American Silver Corporation	(512)	(0.00)	15	Seb SA	(876)	(0.00)
(54)	Pembina Pipeline Corporation	(738)	(0.00)	134	Societe Generale	(316)	(0.00)
222	Primo Water Corporation	(652)	(0.00)	36	Sodexo	(257)	(0.00)
353	Restaurant Brands International Inc	(42)	(0.00)	(938)	Technip Energies NV	(275)	(0.00)
(308)	Ritchie Bros Auctioneers Company	(1,954)	(0.01)	97	Teleperformance	(4,062)	(0.02)
6	Rogers Communications Inc - Class B	(26)	(0.00)	264	Total SE	(65)	(0.00)
34	Royal Bank of Canada	(526)	(0.00)	(229)	Valeo SA	(186)	(0.00)
1,368	Silver Standard Resources Inc	(6,213)	(0.03)	956	Vallourec SA	(889)	(0.00)
205	Silver Wheaton Corporation	(1,249)	(0.01)	169	Veolia Environnement	(645)	(0.00)
224	Sun Life Financial Inc	(685)	(0.00)	166	Vinci SA	(456)	(0.00)
25	Suncor Energy Inc	(107)	(0.00)	1,514	Vivendi Universal SA	(2,893)	(0.01)
3,606	Telus Corporation_Barclays	(11,309)	(0.05)			(49,877)	(0.19)
100	Telus Corporation_JPM	(155)	(0.00)		Germany		
4	Tfi International Inc	(48)	(0.00)	(21)	Adidas AG	(103)	(0.00)
(18)	Thomson Reuters Corporation	(26)	(0.00)	(164)	Aixtron AG	(859)	(0.00)
5	Toronto-Dominion Bank	(52)	(0.00)	47	Allianz SE	(842)	(0.00)
481	Vermilion Energy Inc	(772)	(0.00)	641	Auto1 Group SE	(2,241)	(0.01)
		(83,186)	(0.33)	247	Basf SE	(2,094)	(0.01)
	Denmark			102	Bayer AG	(450)	(0.00)
138	Ambu AS	(68)	(0.00)	119	Bayerische Motoren Werke AG	(929)	(0.00)
8	AP Moller - Maersk AS	(5,427)	(0.02)	(39)	Beiersdorf AG	(179)	(0.00)
290	Danske Bank AS	(1,000)	(0.01)	41	Brenntag SE	(400)	(0.00)
85	Demant AS	(253)	(0.00)	14	Carl Zeiss Meditec AG	(94)	(0.00)
34	Fislmith & Company AS	(298)	(0.00)	(36)	Continental AG	(1,656)	(0.01)
(12)	Genmab	(112)	(0.00)	514	CTS Eventim AG & Company KGAA	(6,781)	(0.03)
(635)	GN Store Nord AS	(906)	(0.00)	123	Daimler Truck Hold NPV	(479)	(0.00)
(1,729)	H.Lundbeck AS	(999)	(0.00)	(575)	Delivery Hero AG	(983)	(0.00)
1,917	ISS AS	(2,523)	(0.01)	(5)	Deutsche Boerse AG	(113)	(0.00)
(411)	Jyske Bank	(2,441)	(0.01)	3,088	Deutsche Lufthansa AG	(2,965)	(0.01)
9	Novo Nordisk AS - Class B	(5)	(0.00)	(23)	Deutsche Post AG	(6)	(0.00)
82	Novozymes AS - Class B	(59)	(0.00)	235	Deutsche Wohnen AG	(1,938)	(0.01)
(106)	Orsted AS	(379)	(0.00)	1,674	E.on AG	(3,376)	(0.01)
6	Rockwool International AS - Class B	(962)	(0.01)	1,567	E.On AG	(2,389)	(0.01)
				(206)	Encavis AG	(361)	(0.00)
				299	Evotec SE	(638)	(0.00)

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

Nominal	Description	Fair Value US\$	% of Net Assets	Nominal	Description	Fair Value US\$	% of Net Assets
	Equity swaps (continued)				Equity swaps (continued)		
	Germany (continued)				Luxembourg (continued)		
357	Freenet AG	(91)	(0.00)	398	Tenaris SA	(355)	(0.00)
34	Gerresheimer AG	(204)	(0.00)			(12,614)	(0.05)
160	HeidelbergCement AG	(1,182)	(0.01)				
814	Hellofresh AG	(3,188)	(0.01)		Mexico		
(38)	Hugo Boss	(30)	(0.00)	(899)	Fresnillo plc	(49)	(0.00)
107	Infinion Technologies AG	(257)	(0.00)		Netherlands		
174	Kion Group AG	(5,773)	(0.02)	(9)	Adyen NV	(636)	(0.00)
14	Lanxess AG	(40)	(0.00)	1,521	Aegon NV	(1,498)	(0.01)
123	Leg Immobilien SE	(3,796)	(0.02)	522	Aercap Holdings NV	(2,155)	(0.01)
52	Merck KGaA	(514)	(0.00)	141	Akzo Nobel NV	(1,579)	(0.00)
14	Mtu Aero Eng. Hldg AG	(324)	(0.00)	(69)	Alfen NV	(777)	(0.00)
55	Muenchener Rueckver AG-REG	(158)	(0.00)	(51)	Argenx SE	(4,738)	(0.02)
20	Nemetschek AG	(131)	(0.00)	4	ASM International NV	(153)	(0.00)
4	Norddeutsche Affinerie AG	(118)	(0.00)	9	ASML Holding NV	(48)	(0.00)
7	Rational AG	(528)	(0.00)	163	Asr Nederland NV	(277)	(0.00)
882	Rwe AG	(4,882)	(0.03)	75	Euronext NV	(113)	(0.00)
204	Salzgitter AG	(2,596)	(0.01)	147	Heineken NV	(726)	(0.00)
44	SAP SE	(316)	(0.00)	478	Ing Groep NV	(188)	(0.00)
38	Siemens Energy AG	(148)	(0.00)	1,040	Koninklijke Ahold Delhaize NV	(2,456)	(0.02)
88	Symrise AG	(143)	(0.00)	121	Nn Group NV	(473)	(0.00)
50	Tag Immobilien AG	(82)	(0.00)	146	Nxp Semiconductors NV	(2,148)	(0.01)
1,320	Telefonica Deutschland Holdings	(172)	(0.00)	238	OCI NV	(328)	(0.00)
249	Uniper AG	(2,231)	(0.01)	(432)	Prosus NV	(7,498)	(0.03)
324	Verbio Vereinigte Bioenergi	(1,205)	(0.01)	339	Randstad NV	(1,338)	(0.01)
175	Vonovia	(929)	(0.01)	195	Universal Music Group	(333)	(0.00)
3	VW Stock	(242)	(0.00)	227	Vopak	(962)	(0.00)
		(59,156)	(0.23)			(28,424)	(0.11)
	Greece				Norway		
695	Star Bulk Carriers Corporation	(2,101)	(0.01)	(1,377)	Adevinta ASA - Class B	(140)	(0.00)
	Hungary			298	DNB Bank ASA	(964)	(0.01)
860	Wizz Air Holdings plc	(8,189)	(0.03)	128	Gjensidige Forsikring ASA	(48)	(0.00)
	Ireland			2,046	Golden Ocean Group Limited	(4,533)	(0.02)
2	Accenture plc - Class A	(95)	(0.00)	9,872	Kahoot! ASA	(9,763)	(0.04)
(225)	Alkermes plc	(1,289)	(0.01)	21	Nordic Semiconductor ASA	(19)	(0.00)
230	Allegion plc	(2,694)	(0.01)	189	Norsk Hydro ASA	(368)	(0.00)
(15)	CRH plc	0	(0.00)	511	Orkla ASA	(316)	(0.00)
38	DCC plc	(417)	(0.00)	(39)	Salmar ASA	(377)	(0.00)
44	Icon plc	(833)	(0.00)	(317)	Telenor ASA	(1,185)	(0.00)
(37)	Jazz Pharmaceuticals plc_Barcays	(532)	(0.00)	(286)	Tomra Systems ASA NOK	(265)	(0.00)
(39)	Jazz Pharmaceuticals plc_JPM	(554)	(0.00)	653	Var Energi ASA	(202)	(0.00)
165	Keywords Studios plc	(1,686)	(0.01)		Peru		
62	Seagate Technology Holdings	(2,072)	(0.01)	32	Credicorp Limited	(478)	(0.00)
		(10,172)	(0.04)		Poland		
	Israel			1,443	Inpost SA	(122)	(0.00)
(14)	Check Point Software Technologies	(84)	(0.00)		Portugal		
81	Cyberark Software Limited	(1,304)	(0.00)	4,650	Edp-Energias De Portugal SA	(440)	(0.00)
6,757	Global-E Online Limited	(52,857)	(0.21)	(287)	Jeronimo Martins	(492)	(0.00)
1,030	Inmode Limited	(2,674)	(0.01)			(932)	(0.00)
(377)	Plus500 Limited	(937)	(0.00)		Russia		
(187)	Solaredge Technologies Inc	(1,877)	(0.01)	251	Yandex NV-A	(11,691)	(0.05)
374	Zim Integrated Shipping Services Limited_Barclays	(4,806)	(0.02)		South Korea		
36	Zim Integrated Shipping Services Limited_JPM	(611)	(0.00)	5,049	Coupang Inc	(23,353)	(0.09)
		(65,150)	(0.25)		Spain		
	Italy			2	Acciona SA	(27)	(0.00)
20,755	A2A SpA	(7,739)	(0.03)	(167)	Acs Actividades Cons Y Services	(21)	(0.00)
240	Assicurazioni Generali SpA	(714)	(0.00)	240	Amadeus IT Group SA	(1,221)	(0.01)
91	Azimut Holding SpA	(140)	(0.00)	101	Atlantica Sustainable Infrastructure plc	(1,177)	(0.00)
128	Banca Generali SpA	(173)	(0.00)	1,803	Banco Bilbao Vizcaya Argentaria SA	(1,683)	(0.01)
525	Banca Mediolanum	(235)	(0.00)	(24,150)	Banco de SAbadell SA	(1,564)	(0.01)
209	Bper Banca	(56)	(0.00)	7,517	Banco Santander SA	(1,654)	(0.00)
62	Diasorin SpA	(752)	(0.01)	913	Caixabank	(80)	(0.00)
2,016	Enel SpA	(2,993)	(0.01)	411	Cellnex Telecom Sau	(597)	(0.00)
1,443	Eni SpA	(3,051)	(0.01)	674	Cellnex Telecom SAU	(2,143)	(0.01)
529	Fincobank SpA	(1,617)	(0.01)	(601)	Enagas	(1,243)	(0.01)
10,369	Hera SpA	(5,507)	(0.02)	295	Endesa SA	(639)	(0.00)
(2,426)	Infrastructure Wireless Italisana SpA	(467)	(0.00)	(221)	Ferrovial SA	(105)	(0.00)
31	Interpump Group SpA	(346)	(0.00)	(744)	Grifols SA	(608)	(0.00)
1,074	Intesa Sanpaolo SpA	(718)	(0.00)	2,050	Iberdrola SA	(1,739)	(0.01)
(123)	Italgas SpA	(77)	(0.00)	386	Inditex SA	(579)	(0.00)
771	Moncler SpA	(8,616)	(0.04)	458	Red Electrica Corporation Eur0.5	(430)	(0.00)
43	Recordati SpA	(151)	(0.00)	(594)	Solaria Energia Y Medio Ambi	(1,928)	(0.01)
309	Salvatore Ferragamo SpA	(390)	(0.00)	(1,760)	Telefonica SA	(301)	(0.00)
273	Snam Rete Gas	(104)	(0.00)		Sweden		
(2,659)	Terna SpA	(3,147)	(0.01)	172	Alfa Laval AB	(345)	(0.00)
772	Unicredit SpA	(3,643)	(0.02)	(62)	Axfood AB NPV	(101)	(0.00)
		(40,636)	(0.16)	994	Billerudkorsnas AB	(2,782)	(0.01)
	Jersey			256	Boliden AB	(1,421)	(0.01)
6,538	Centamin plc	(552)	(0.00)	442	Castellum AB	(1,588)	(0.01)
12,619	Clarivate plc	(13,937)	(0.06)	237	Dometic Group AB	(380)	(0.00)
(27)	Novocure Limited	(97)	(0.00)	383	Electrolux AB	(568)	(0.00)
		(14,586)	(0.06)	(55)	Elekta AB - Class B	(1,458)	(0.01)
	Luxembourg			(89)	Essity Aktiebolag	(48)	(0.00)
713	Arcelormittal	(5,152)	(0.02)	130	Evolution Gaming Group	(440)	(0.00)
282	Eurofins Scientific Eur 0.10	(6,986)	(0.03)	1,842	Fabege AB	(3,805)	(0.02)
(469)	SES	(121)	(0.00)				

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

Nominal	Description	Fair Value US\$	% of Net Assets	Nominal	Description	Fair Value US\$	% of Net Assets
	Equity swaps (continued)				Equity swaps (continued)		
	Sweden (continued)				United Kingdom (continued)		
6	Getinge AB	(23)	(0.00)	(25)	Electrocomponents plc	(2)	(0.00)
6	Industrivarden AB - Class C	(15)	(0.00)	4,300	Fairfetch Limited - Class A	(19,990)	(0.08)
636	Intrum AB	(4,092)	(0.02)	1,185	Fevertree Drinks plc	(12,682)	(0.05)
754	Investor AB	(1,145)	(0.00)	573	Greggs plc	(7,130)	(0.03)
366	Latour Investment Series B NPV	(3,141)	(0.01)	800	Howden Joinery Group plc	(713)	(0.00)
709	Lifco AB	(6,044)	(0.02)	(2,401)	HSBC Holdings plc	(948)	(0.01)
(48)	Nibe Industries AB	(3)	(0.00)	274	IG Group Holdings plc	(110)	(0.00)
3,336	SaAB AB - Class B	(5,903)	(0.02)	(1,519)	Infoma plc	(39)	(0.00)
10,690	Samhallsbyggnadsbolaget I No	(14,307)	(0.06)	647	Intercontinental Hotels Group plc	(3,971)	(0.02)
1,523	Securitas AB	(3,575)	(0.01)	522	Intermediate Capital Group plc	(4,371)	(0.02)
290	Skandinaviska Enskilda Banken - Class A	(564)	(0.00)	19,940	International Consolidated Airlines Group SA	(6,398)	(0.03)
249	SKF AB	(289)	(0.00)	37	Intertek Group plc	(366)	(0.00)
9,256	Stillfront Group AB	(5,808)	(0.02)	(561)	Investec plc	(226)	(0.00)
146	Svenska Cellulosa AB	(203)	(0.00)	70	Janus Henderson Group plc	(786)	(0.00)
2,029	Svenska Handelsbkn Series A NPV	(1,969)	(0.01)	3,372	JD Sports Fashion	(2,954)	(0.01)
1,159	Swedbank AB	(5,698)	(0.02)	475	Jet2 plc	(1,022)	(0.01)
(421)	Swedish Orphan Biovitrum AB	(997)	(0.00)	51	Johnson Matthey plc	(74)	(0.00)
710	Tele2 AB - Class B	(1,272)	(0.01)	734	Liberty Global plc-Series C_Barcays	(1,397)	(0.01)
657	Telefonaktiebolaget LM Ericsson	(169)	(0.00)	75	Liberty Global plc-Series C_JPM	(246)	(0.00)
3,460	Telia Company AB	(68)	(0.00)	(136)	London Stock Exchange plc	(735)	(0.00)
153	Thule Group AB	(1,341)	(0.01)	1,067	M&G plc	(262)	(0.00)
(543)	Volvo Car AB	(153)	(0.00)	(7,810)	Melrose Industries plc	(1,430)	(0.01)
		(69,715)	(0.27)	824	Michael Page International plc	(400)	(0.00)
				561	Micro Focus International plc	(628)	(0.00)
	Switzerland			2,359	National Express Group plc	(1,268)	(0.01)
(284)	Bachem Holding AG	(12,388)	(0.05)	3,263	National Grid	(3,535)	(0.02)
(10)	Baloise Holding	(385)	(0.00)	502	Natwest Group plc	(122)	(0.00)
169	Chubb Limited_Barcays	(394)	(0.00)	163	Next plc	(2,057)	(0.01)
6	Chubb Limited_JPM	(86)	(0.00)	142	Nomad Foods Limited	(1,045)	(0.01)
(257)	Cie Financiere Richemont	(408)	(0.00)	512	Oxford Nanopore Technolo	(180)	(0.00)
(609)	Coca-Cola AG	(1,019)	(0.00)	565	Pennon Group plc	(974)	(0.01)
5	EMS-Chemie Holding AG	(621)	(0.00)	1,477	Pets At Home Group plc	(29)	(0.00)
(1)	Gebert AG	(4)	(0.00)	939	Phoenix Group Holdings plc	(335)	(0.00)
103	Georg Fischer AG	(131)	(0.00)	(1,122)	Prudential plc	(135)	(0.00)
1	Givaudan SA	(2,656)	(0.01)	2,174	Quilter plc	(859)	(0.00)
295	Glencore International plc	(105)	(0.00)	108	Reckitt Benckiser Group plc	(19)	(0.00)
1,153	Idorsia Limited	(3,642)	(0.01)	113	Redrow plc	(205)	(0.00)
49	Kuehne & Nagel International AG	(494)	(0.00)	73	RELX plc	(51)	(0.00)
145	Lafargeholcim Limited	(1,044)	(0.00)	274	Rio Tinto plc	(2,440)	(0.01)
7	Logitech International	(6)	(0.00)	4,391	Rolls-Royce Holdings plc	(189)	(0.00)
(4)	Lonza Group AG	(16)	(0.00)	371	Rotork plc	(446)	(0.00)
235	Nestle SA	(2,785)	(0.01)	724	Sage Group plc	(461)	(0.00)
544	Novartis AG	(1,861)	(0.01)	688	Serica Energy plc	(1)	(0.00)
1,903	On Holding AG - Class A	(6,942)	(0.03)	107	Severn Trent plc	(363)	(0.00)
29	PSP Swiss Property AG	(254)	(0.00)	1,009	Shell plc	(1,206)	(0.01)
93	Roche Holding AG	(2,143)	(0.01)	1,084	Smith & Nephew plc	(1,339)	(0.01)
16	Schindler Holding-Part Cert	(351)	(0.00)	259	Smiths Group plc	(276)	(0.00)
3	SGS SA	(1,370)	(0.01)	95	Spectris plc	(611)	(0.00)
64	Sig Combibloc Group	(10)	(0.00)	1,118	SSE plc	(721)	(0.00)
(2)	Sika AG	(397)	(0.00)	1,058	SSP Group plc	(572)	(0.00)
(130)	Straumann Holding	(861)	(0.00)	(1,181)	Standard Chartered plc	(1,380)	(0.01)
127	Swatch Group AG	(4,514)	(0.02)	1,123	Standard Life Aberdeen plc	(455)	(0.00)
12	Swiss Life Holding	(1,833)	(0.01)	510	Stellantis NV	(2,347)	(0.01)
29	Swiss Prime Site	(162)	(0.00)	537	Tate + Lyle plc	(704)	(0.00)
62	Swiss Re Limited	(1,461)	(0.01)	4,685	THG plc	(103)	(0.00)
91	Swisscom AG	(2,714)	(0.02)	(66)	Unilever plc	(95)	(0.00)
(995)	UBS Group AG	(427)	(0.00)	424	United Utilities Group plc	(518)	(0.00)
26	Zurich Financial Services AG	(927)	(0.00)	5,470	Virgin Money UK plc	(3,917)	(0.02)
		(52,411)	(0.20)	69	Vistry Group plc	(144)	(0.00)
	United Kingdom			(33,360)	Vodafone Group plc	(1,704)	(0.01)
362	Abcam plc	(699)	(0.00)	263	Watches of Switzerland Company Limited	(898)	(0.00)
867	Admiral Group plc	(2,591)	(0.01)	141	Weir Group plc	(320)	(0.00)
462	Arcor plc	(254)	(0.00)	1,129	WH Smith plc	(2,595)	(0.01)
59	Anglo American plc	(716)	(0.00)	959	Whitbread plc	(8,357)	(0.03)
13	Aon plc/Ireland - Class A	(743)	(0.00)			(134,723)	(0.53)
117	Aptiv plc	(651)	(0.00)		United States		
849	Associated British Foods plc	(574)	(0.00)	320	A O Smith Corporation	(2,912)	(0.01)
(167)	Astrazeneca plc	(1,114)	(0.01)	36	Aeon Inc	(157)	(0.00)
(57)	Aveva Group plc	(26)	(0.00)	(324)	Abbott Laboratories	(738)	(0.00)
1,123	Aviva plc - B Share	(1,070)	(0.00)	19	Abbie Inc	(100)	(0.00)
(4,837)	Barclays plc	(264)	(0.00)	27	Abiomed Inc_Barcays	(249)	(0.00)
3,183	Boohoo Group plc	(538)	(0.00)	6	Abiomed Inc_JPM	(598)	(0.00)
6,672	BP plc	(778)	(0.00)	228	ABM Industries Inc_Barcays	(398)	(0.00)
199	Britvic plc	(123)	(0.00)	53	ABM Industries Inc_JPM	(271)	(0.00)
(21,099)	BT Group plc	(870)	(0.00)	11	AcI Worldwide Inc	(45)	(0.00)
(2,542)	Burberry Group plc	(861)	(0.00)	145	Acushnet Holdings Corporation	(312)	(0.00)
25,485	Centrica plc	(180)	(0.00)	47	Advance Auto Parts Inc	(344)	(0.00)
1,339	Ceres Power Holdings plc	(2,226)	(0.01)	31	Advanced Energy Industries Inc	(792)	(0.00)
642	CNH Industrial NV	(992)	(0.00)	95	Advanced Micro Devices	(949)	(0.00)
663	Compass Group	(809)	(0.00)	20	Affiliated Managers Group Inc	(412)	(0.00)
(2,548)	Convatec Group plc	(442)	(0.00)	1,741	Affirm Holdings Inc	(2,430)	(0.01)
(302)	Countryside Properties plc	(42)	(0.00)	1,099	Aflac Inc_Barcays	(4,401)	(0.02)
673	CVS Group plc	(945)	(0.01)	31	Aflac Inc_JPM	(277)	(0.00)
3,037	Darktrace plc	(2,036)	(0.01)	45	AGCO Corporation	(783)	(0.00)
157	Dechra Pharmaceuticals plc	(745)	(0.00)	26	Agilent Technologies Inc	(453)	(0.00)
6,401	Deliveroo Holdings plc	(2,413)	(0.01)	(23)	Agilon Health Inc	(95)	(0.00)
81	Diageo plc	(335)	(0.00)	449	Air Lease Corporation	(2,236)	(0.01)
50	Diploma plc	(312)	(0.00)	911	Airbnb Inc - Class A	(50,262)	(0.20)
432	Direct Line Insurance plc	(165)	(0.00)	7	Akamai Technologies Inc	(140)	(0.00)
(209)	Dr. Martens plc	(135)	(0.00)	50	Alarm.com Holdings Inc_Barcays	(962)	(0.00)
311	Dunelm Group plc	(1,218)	(0.01)	17	Alarm.com Holdings Inc_JPM	(132)	(0.00)

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

Nominal	Description	Fair Value US\$	% of Net Assets	Nominal	Description	Fair Value US\$	% of Net Assets
	Equity swaps (continued)				Equity swaps (continued)		
	United States (continued)				United States (continued)		
1,260	Alaska Air Group Inc	(16,985)	(0.07)	793	BrightHouse Financial Inc_Barclays	(7,023)	(0.03)
4	Albermarle Corporation	(163)	(0.00)	20	BrightHouse Financial Inc_JPM	(179)	(0.00)
46	Albertsons Companies Inc - Class A	(172)	(0.00)	41	Brinks Company	(407)	(0.00)
30	Alcoa Upstream Corporation	(747)	(0.00)	(83)	Brown & Brown Inc	(114)	(0.00)
64	Align Technology Inc	(909)	(0.00)	(7)	Brown-Forman Corporation - Class B	(27)	(0.00)
115	Allegiant Travel Company	(2,122)	(0.01)	272	Builders Firstsource Inc	(3,478)	(0.01)
100	Allegro Microsystems Inc_Barclays	(65)	(0.00)	(121)	Bumble Inc - Class A_Barclays	(571)	(0.00)
130	Allegro Microsystems Inc_JPM	(625)	(0.00)	(155)	Bumble Inc - Class A_JPM	(381)	(0.00)
67	Alliance Data Systems Corporation	(1,230)	(0.01)	16	Bunge Limited	(292)	(0.00)
134	Alliant Energy Corporation	(185)	(0.00)	2	Cable One Inc	(1,061)	(0.01)
(528)	Allstate Corporation_Barclays	(888)	(0.00)	427	Cadence Design Systems Inc	(7,825)	(0.03)
20	Allstate Corporation_JPM	(265)	(0.00)	(6)	Caesars Entertainment Inc	(3)	(0.00)
27	Alphabet Inc - Class A	(2,114)	(0.01)	96	California Resources Corporation	(549)	(0.00)
24	Altra Industrial Motion Corporation	(552)	(0.00)	(275)	California Water Service Group Company_Barclays	(443)	(0.00)
120	Ambarella Inc_Barclays	(265)	(0.00)	18	California Water Service Group Company_JPM	(66)	(0.00)
17	Ambarella Inc_JPM	(388)	(0.00)	2,328	Callaway Golf Company	(13,035)	(0.05)
(507)	Amdocs Limited	(3,384)	(0.01)	89	Carlson Petroleum Company	(766)	(0.00)
11	Amerco electrical Distributors Limited	(622)	(0.00)	67	Carnae Holdings Inc	(1,227)	(0.01)
71	American Electric Power Company Inc	(381)	(0.00)	157	Capital One Financial Corporation	(7,358)	(0.03)
1,472	American International Group	(5,346)	(0.02)	78	Cardinal Health Inc	(99)	(0.00)
(571)	Amicus Therapeutics Inc_Barclays	(1,087)	(0.01)	(17)	Carlisle Companies Inc	(20)	(0.00)
(474)	Amicus Therapeutics Inc_JPM	(1,04)	(0.00)	541	Carmax Inc	(10,355)	(0.04)
122	Amkor Technology Inc	(15)	(0.00)	13,996	Carnival Corporation	(84,442)	(0.33)
14	Amphenol Corporation - Class A	(167)	(0.00)	753	Carrier Global Corporation	(4,396)	(0.02)
327	Analog Devices Inc	(2,560)	(0.01)	3,576	Canvva Company	(11,734)	(0.05)
(316)	Antero Midstream Corporation	(1,088)	(0.01)	730	Caseys General Stores Inc	(9,498)	(0.04)
230	APA Corporation	(17)	(0.00)	170	Caterpillar Inc	(4,017)	(0.02)
61	Apellis Pharmaceuticals Inc_Barclays	(258)	(0.00)	22	CDW Corporation DE	(606)	(0.00)
(170)	Apellis Pharmaceuticals Inc_JPM	(1,080)	(0.01)	57	Ceridian Horn Holding Inc	(53)	(0.00)
29	API Group Corporation	(139)	(0.00)	(473)	Certara Inc	(460)	(0.00)
20	Apollo Medical Holdings Inc	(1,033)	(0.01)	757	CF Industries Holdings Inc	(9,157)	(0.04)
11	Appfolio Inc - A	(734)	(0.00)	527	CH Robinson Worldwide Inc	(630)	(0.00)
(5)	Applied Industrial Tech Inc	(133)	(0.00)	(556)	Chargepoint Holdings Inc	(207)	(0.00)
19	Applied Materials Inc	(445)	(0.00)	212	Charter Communications Inc_Barclays	(3,522)	(0.01)
335	Aptargroup Inc_Barclays	(1,962)	(0.01)	22	Charter Communications Inc_JPM	(2,462)	(0.01)
17	Aptargroup Inc_JPM	(256)	(0.00)	65	Chemours Company/The	(68)	(0.00)
235	Aramark Corporation_Barclays	(1,037)	(0.01)	37	Chesapeake Energy Corporation_Barclays	(227)	(0.00)
76	Aramark Corporation_JPM	(388)	(0.00)	(10)	Chesapeake Energy Corporation_JPM	(206)	(0.00)
(156)	Archer-Daniels-Midland Company_Barclays	(232)	(0.00)	2	Chipotle Mexican Grill Inc	(973)	(0.01)
11	Archer-Daniels-Midland Company_JPM	(71)	(0.00)	227	Choice Hotels International Inc	(5,734)	(0.02)
86	Arcosa Inc_Barclays	(798)	(0.00)	701	Church & Dwight Company Inc_Barclays	(4,422)	(0.02)
8	Arcosa Inc_JPM	(94)	(0.00)	10	Church & Dwight Company Inc_JPM	(90)	(0.00)
52	Armstrong World Industries Inc_Barclays	(887)	(0.00)	(69)	Ciena Corporation	(86)	(0.00)
7	Armstrong World Industries Inc_JPM	(106)	(0.00)	175	Cincinnati Financial Corporation	(95)	(0.00)
(130)	Arthur J Gallagher & Company_Barclays	(995)	(0.01)	30	Cintas Corporation	(484)	(0.00)
25	Arthur J Gallagher & Company_JPM	(10)	(0.00)	49	Cirrus Logic Inc	(30)	(0.00)
71	Artisan Partners Asset Management Inc - Class A	(1,112)	(0.01)	235	Clear Secure Inc - Class A	(974)	(0.01)
123	Arvinas Inc	(33)	(0.00)	2,117	Cleveland-Cliffs Inc	(12,962)	(0.05)
93	Asbury Automotive Group Company	(632)	(0.00)	3	Clorox Company	(7)	(0.00)
20	ASGN Inc	(33)	(0.00)	165	CME Group Inc_Barclays	(5,424)	(0.02)
(613)	AT&T Inc_Barclays	(785)	(0.00)	(4)	CME Group Inc_JPM	(20)	(0.00)
(258)	AT&T Inc_JPM	(202)	(0.00)	(814)	CMS Energy Corporation_Barclays	(2,069)	(0.01)
79	Atkore Inc	(1,593)	(0.01)	62	CMS Energy Corporation_JPM	(222)	(0.00)
1,506	Atmos Energy Corporation_Barclays	(6,039)	(0.02)	(11)	Coca-Cola Bottling Company Consolidated	(830)	(0.00)
6	Atmos Energy Corporation_JPM	(25)	(0.00)	33	Cognex Corporation	(1,106)	(0.01)
72	Atricle Inc	(41)	(0.00)	13	Colfax Corporation Company	(289)	(0.00)
696	Avangrid Inc	(421)	(0.00)	(302)	Colgate-Palmolive Company_Barclays	(1,178)	(0.01)
197	Avery Dennison Corporation	(3)	(0.00)	(23)	Colgate-Palmolive Company_JPM	(61)	(0.00)
296	Axalta Coating Systems Limited_Barclays	(1,526)	(0.01)	2,676	Columbia Banking System Inc	(16,005)	(0.06)
86	Axalta Coating Systems Limited_JPM	(254)	(0.00)	1,253	Columbia Sportswear Company_Barclays	(36,193)	(0.14)
(29)	Axon Enterprise Inc	(32)	(0.00)	11	Columbia Sportswear Company_JPM	(246)	(0.00)
141	Azek Company Inc	(140)	(0.00)	940	Comcast Corporation - Class A_Barclays	(4,045)	(0.02)
30	Badger Meter Inc	(352)	(0.00)	25	Comcast Corporation - Class A_JPM	(177)	(0.00)
197	Baker Hughes Company - Class A	(630)	(0.00)	1,829	Commerce Bancshares Inc	(1,061)	(0.01)
736	Bank of Hawaii Corporation	(9,877)	(0.04)	(54)	Commercial Metals Company	(276)	(0.00)
220	Bank of New York Mellon Corporation	(1,209)	(0.01)	983	Community Bank System Inc	(8,906)	(0.04)
(71)	BankUnited Inc	(1,321)	(0.01)	(217)	Commvault Systems Inc_Barclays	(31)	(0.00)
10	Baxter International Inc	(213)	(0.00)	14	Commvault Systems Inc_JPM	(31)	(0.00)
(2,874)	Beauty Health Company	(1,738)	(0.01)	1,222	Comstock Resources Inc_Barclays	(5,775)	(0.02)
90	Berry Global Group Inc	(821)	(0.00)	43	Comstock Resources Inc_JPM	(257)	(0.00)
60	Best Buy Company Inc	(1,960)	(0.01)	30	Conmed Corporation	(839)	(0.00)
214	Bill.Com Holdings Inc	(856)	(0.00)	64	ConocoPhillips Company	(429)	(0.00)
(562)	Biocryst Pharmaceuticals Inc_Barclays	(823)	(0.00)	(17)	Cooper Cos Inc_Barclays	(98)	(0.00)
(103)	Biocryst Pharmaceuticals Inc_JPM	(233)	(0.00)	6	Cooper Cos Inc_JPM	(797)	(0.00)
(69)	Biomarin Pharmaceutical Inc	(289)	(0.00)	(115)	Concept Therapeutics Inc	(1,130)	(0.01)
42	Bio-Rad Laboratories - Class A_Barclays	(1,262)	(0.01)	60	Corning Inc	(161)	(0.00)
2	Bio-Rad Laboratories - Class A_JPM	(569)	(0.00)	590	Corteva Inc_Barclays	(1,061)	(0.01)
87	BJS Wholesale Club Holdings Inc	(18)	(0.00)	30	Corteva Inc_JPM	(26)	(0.00)
270	Black Hills Corporation_Barclays	(786)	(0.00)	545	Costar Group Inc_Barclays	(514)	(0.00)
10	Black Hills Corporation_JPM	(36)	(0.00)	(41)	Costar Group Inc_JPM	(177)	(0.00)
7	Blackbaud Inc	(96)	(0.00)	(676)	Coty Inc - Class A	(32)	(0.00)
(3)	Blackrock Inc	(57)	(0.00)	331	Coupa Software Inc	(11,478)	(0.05)
25	Boise Cascade Company	(245)	(0.00)	1,164	Coursera Inc	(6,800)	(0.03)
426	BOK Financial Corporationoration	(10,971)	(0.04)	(9)	Crane Holdings Company	(24)	(0.00)
1,042	Boat Barn Holdings Inc	(24,266)	(0.10)	(2)	Credit Acceptance Corporation	(277)	(0.00)
390	Borgwarner Inc	(2,918)	(0.01)	795	Crocs Inc_Barclays	(6,557)	(0.03)
(309)	Boston Scientific Corporation	(14)	(0.00)	6	Crocs Inc_JPM	(86)	(0.00)
35	Boyd Gaming Corporation	(627)	(0.00)	63	CrowdStrike Holdings Inc - Class A	(319)	(0.00)
23	Brady Corporation- Class A	(5)	(0.00)	207	Crown Holdings Inc_Barclays	(4,603)	(0.02)
514	Bright Horizons Family Solutions LLC_Barclays	(1,798)	(0.01)	31	Crown Holdings Inc_JPM	(900)	(0.00)
14	Bright Horizons Family Solutions LLC_JPM	(740)	(0.00)	4,254	CSX Corporation	(11,191)	(0.04)

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

Nominal	Description	Fair Value US\$	% of Net Assets	Nominal	Description	Fair Value US\$	% of Net Assets
	Equity swaps (continued)				Equity swaps (continued)		
	United States (continued)				United States (continued)		
(172)	Cushman & Wakefield plc	(625)	(0.00)	517	Fortune Brands Home & Security Company	(5,660)	(0.02)
224	CVR Energy Inc	(1,239)	(0.01)	87	Fox Corporation - Class A	(634)	(0.00)
299	CVS Caremark Corporation_Barclays	(1,462)	(0.01)	5	Fox Factory Holding Corporation	(189)	(0.00)
13	CVS Caremark Corporation_JPM	(152)	(0.00)	28	Frontdoor Inc	(526)	(0.00)
(110)	Cytokinetics Inc	(281)	(0.00)	416	Frontier Communications Parent Inc_Barclays	(1,099)	(0.01)
101	Dana Inc	(275)	(0.00)	145	Frontier Communications Parent Inc_JPM	(424)	(0.00)
(9)	Danaher Corporation	(71)	(0.00)	8	Gartner Inc	(327)	(0.00)
22	Darling Ingredients Inc	(375)	(0.00)	17	General Elec Company USD 0.06	(215)	(0.00)
12	Davita Inc	(413)	(0.00)	1,730	General Motors Company	(14,430)	(0.06)
168	Deere & Company	(4,946)	(0.02)	24	Gentex Corporation	(21)	(0.00)
(258)	Dell Technologies Inc_Barclays	(293)	(0.00)	1,284	Glacier Bancorp Inc	(10,645)	(0.04)
55	Dell Technologies Inc_JPM	(598)	(0.00)	12	Global Payments Inc_Barclays	(196)	(0.00)
1,814	Delta Air Lines Inc	(12,222)	(0.05)	11	Global Payments Inc_JPM	(380)	(0.00)
356	Dentsply Sirona Inc_Barclays	(37)	(0.00)	133	Globalfoundries Inc	(478)	(0.00)
59	Dentsply Sirona Inc_JPM	(1,745)	(0.01)	668	Globe Life Inc_Barclays	(1,319)	(0.01)
78	Devon Energy Corporation	(169)	(0.00)	(8)	Globe Life Inc_JPM	(25)	(0.00)
652	Dexcom Inc	(14,814)	(0.06)	41	Globus Medical Inc	(589)	(0.00)
18	Diamondback Energy Inc	(169)	(0.00)	6	Godaddy Inc - Class A	(81)	(0.00)
1,011	Digital Turbine Inc	(2,015)	(0.01)	133	Goldman Sachs Group Inc_Barclays	(1,482)	(0.01)
854	Digitalocean Holdings Inc	(3,096)	(0.01)	(18)	Goldman Sachs Group Inc_JPM	(127)	(0.00)
312	Dillards Inc - Class A	(18,486)	(0.07)	582	Goodyear Tire & Rubber Co/The	(1,099)	(0.01)
41	Diodes Inc	(193)	(0.00)	496	Graftech International Limited_Barclays	(351)	(0.00)
70	Docusign Inc	(228)	(0.00)	187	Graftech International Limited_JPM	(20)	(0.00)
33	Dominion Energy Inc	(93)	(0.00)	(3)	Graham Holdings Company - Class B	(436)	(0.00)
3	Dominos Pizza Inc	(258)	(0.00)	486	Graphic Packaging Holding Company	(66)	(0.00)
1,753	Doordash Inc_Barclays	(11,427)	(0.05)	77	Grocery Outlet Holding Corporation	(27)	(0.00)
(77)	Doordash Inc_JPM	(90)	(0.00)	734	Guardant Health Inc_Barclays	(2,648)	(0.01)
38	Driven Brands Holdings Inc	(41)	(0.00)	(80)	Guardant Health Inc_JPM	(621)	(0.00)
31	DTE Energy Company	(195)	(0.00)	177	GXO Logistics Inc_Barclays	(325)	(0.00)
29	Duck Creek Technologies Inc	(836)	(0.00)	35	GXO Logistics Inc_JPM	(1,335)	(0.01)
7	Duke Energy Corporation	(30)	(0.00)	67	Haemonetics Corporation	(430)	(0.00)
150	Dun & Bradstreet Holdings Inc	(1,056)	(0.01)	46	Hain Celestial Group Inc	(807)	(0.00)
598	Dupont De Nemours Inc	(7,733)	(0.03)	158	Halliburton Company	(523)	(0.00)
16	Dycom Industries Inc	(11)	(0.00)	(130)	Halozyne Therapeutics Inc	(858)	(0.00)
36	Eagle Materials Inc	(532)	(0.00)	319	Hamilimitedon Lane Inc - Class A_Barclays	(10,606)	(0.04)
3,140	Eastern Bankshares Inc_Barclays	(7,581)	(0.03)	53	Hamilimitedon Lane Inc - Class A_JPM	(229)	(0.00)
41	Eastern Bankshares Inc_JPM	(28)	(0.00)	1,808	Hancock Whitney Corporation	(11,463)	(0.05)
21	Eastman Chemical Company	(465)	(0.00)	175	Hanesbrands Inc	(931)	(0.00)
(18)	Ecolab Inc	(37)	(0.00)	323	Harley-Davidson Inc	(1,033)	(0.01)
2,150	Edgewell Personal Care Company_Barclays	(1,798)	(0.01)	477	Hawaiian Electric Industries Inc	(1,228)	(0.01)
(132)	Edgewell Personal Care Company_JPM	(623)	(0.00)	33	Healthequity Inc	(157)	(0.00)
79	Edison International	(512)	(0.00)	15	Healthsouth Corporation	(328)	(0.00)
(80)	Edwards Lifesciences Corporation	(111)	(0.00)	3,911	Hecla Mining Company	(5,008)	(0.02)
521	Elanco Animal Health Inc_Barclays	(3,103)	(0.01)	(94)	Helmerich & Payne Inc	(2,561)	(0.01)
27	Elanco Animal Health Inc_JPM	(189)	(0.00)	27	Henry Schein Inc	(36)	(0.00)
3	Emcor Group Inc	(65)	(0.00)	136	Hershey Company	(120)	(0.00)
1,041	Energizer Holdings Inc_Barclays	(8,676)	(0.04)	(156)	Hess Corporation	(928)	(0.00)
84	Energizer Holdings Inc_JPM	(1,455)	(0.01)	205	Hewlett Packard Enterprises	(733)	(0.00)
408	Enlink Midstream Llc	(737)	(0.00)	25	Hillenbrand Inc	(182)	(0.00)
(798)	Ensign Group Inc_Barclays	(2,431)	(0.01)	800	Hilton Worldwide Holdings Inc	(25,052)	(0.10)
23	Ensign Group Inc_JPM	(54)	(0.00)	(142)	Hippo Parent Corporation_Barclays	(968)	(0.00)
10	Entergy Corporation	(81)	(0.00)	(31)	Hippo Parent Corporation_JPM	(428)	(0.00)
70	Envista Holdings Corporation	(249)	(0.00)	38	Hologic Inc	(253)	(0.00)
(10)	Epan Systems Inc	(230)	(0.00)	50	Hormel Foods Corporation	(85)	(0.00)
(10)	Equifax Inc	(41)	(0.00)	10	Houlihan Lokey Inc	(57)	(0.00)
2,378	Equitrans Midstream Company_Barclays	(4,325)	(0.02)	75	HP Inc	(285)	(0.00)
300	Equitrans Midstream Company_JPM	(259)	(0.00)	(125)	Humana Inc	(2,942)	(0.01)
(9)	Erie Indemnity Company - Class A_Barclays	(130)	(0.00)	104	Hunt (Jb) Transprt Svcs Inc_Barclays	(778)	(0.00)
7	Erie Indemnity Company - Class A_JPM	(156)	(0.00)	828	Hyatt Hotels Corporation - Class A	(8,425)	(0.03)
1,050	Essential Utilities Inc	(271)	(0.00)	13	IAA Inc	(163)	(0.00)
(991)	Estee Lauder Companies Inc	(11,469)	(0.05)	(57)	IBM US Inc_Barclays	(205)	(0.00)
59	Euronet Worldwide Inc	(718)	(0.00)	(6)	IBM US Inc_JPM	(91)	(0.00)
393	Eversource Energy Inc_Barclays	(2,745)	(0.01)	23	ICU Medical Inc	(1,118)	(0.01)
31	Eversource Energy Inc_JPM	(235)	(0.00)	(3)	Idacorp Inc	(50)	(0.00)
(339)	Exelixis Inc	(243)	(0.00)	27	li-Vi Inc	(557)	(0.00)
83	Exelon Corporation	(232)	(0.00)	(574)	Inari Medical Inc	(2,834)	(0.01)
3,973	Exp World Holdings Inc	(23,125)	(0.09)	(154)	Incyte Corporation_Barclays	(983)	(0.01)
612	Expeditors International Wash Inc	(3,219)	(0.01)	(42)	Incyte Corporation_JPM	(442)	(0.00)
649	Exponent Inc	(3,929)	(0.02)	13	Independent Bank Corporation	0	(0.00)
12	F5 Inc	(111)	(0.00)	6	Ingevity Corporation	(64)	(0.00)
50	Factset Research Systems Inc_Barclays	(3,319)	(0.01)	25	Ingredient Inc_Barclays	(31)	(0.00)
12	Factset Research Systems Inc_JPM	(71)	(0.00)	32	Ingredient Inc_JPM	(150)	(0.00)
274	Fastenal Company	(509)	(0.00)	456	Insperty Inc	(8,140)	(0.03)
(881)	Fate Therapeutics Inc	(592)	(0.00)	(27)	Inspire Medical Systems Inc_Barclays	(267)	(0.00)
7	Fedex Corporation	(75)	(0.00)	(7)	Inspire Medical Systems Inc_JPM	(158)	(0.00)
(18)	Fidelity National Information Services Company	(18)	(0.00)	21	Installed Building Products Company	(162)	(0.00)
1,998	First Financial Bankshares Inc	(23,458)	(0.09)	43	Integr Holdings Corporation	(142)	(0.00)
2,668	First Hawaiian Inc_Barclays	(16,214)	(0.06)	39	Integra Lifesciences Holding	(497)	(0.00)
(20)	First Hawaiian Inc_JPM	(133)	(0.00)	1,785	Intel Corporation	(11,591)	(0.05)
262	First Republic Bank	(3,823)	(0.02)	(61)	Intellia Therapeutics Inc	(17)	(0.00)
(20)	Firstcash Holdings	(287)	(0.00)	354	Interactive Brokers Group Inc - Class A_Barclays	(6,220)	(0.03)
110	Firstenergy Corporation	(568)	(0.00)	61	Interactive Brokers Group Inc - Class A_JPM	(709)	(0.00)
488	Fiserv Inc	(3,444)	(0.01)	313	Intercontinental Exchange Inc	(5,022)	(0.02)
245	Five Below Inc	(10,235)	(0.04)	(12)	International Flavors & Fragrances Inc	(16)	(0.00)
219	Flex Limited	(516)	(0.00)	33	International Paper Company	(208)	(0.00)
397	Floor & Decor Holdings Inc - Class A	(11,608)	(0.05)	(29)	Intra-Cellular Therapies Inc	(349)	(0.00)
(779)	Flowers Foods Inc	(929)	(0.00)	25	Intuitive Surgical Inc	(1,268)	(0.01)
211	FMC Corporation	(5,815)	(0.02)	(97)	Ionis Pharmaceuticals Inc_Barclays	(641)	(0.00)
3,288	FNB Corporation	(4,024)	(0.02)	(168)	Ionis Pharmaceuticals Inc_JPM	(197)	(0.00)
100	Formfactor Inc	(193)	(0.00)	10	IPG Photonics Corporation_Barclays	(137)	(0.00)
462	Fortinet Inc	(511)	(0.00)	7	IPG Photonics Corporation_JPM	(664)	(0.00)

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

Nominal	Description	Fair Value US\$	% of Net Assets	Nominal	Description	Fair Value US\$	% of Net Assets
	Equity swaps (continued)				Equity swaps (continued)		
	United States (continued)				United States (continued)		
56	Iqvia Holdings Inc_Barclays	(445)	(0.00)	107	Maxlinear Inc_JPM	(331)	(0.00)
16	Iqvia Holdings Inc_JPM	(337)	(0.00)	(11)	Mcdonalds Corporation	(80)	(0.00)
238	Irhythm Technologies Inc	(6,915)	(0.03)	(195)	Mckesson Corporation	(1,114)	(0.01)
1,899	Iridium Communications Inc	(4,806)	(0.02)	31	MDC Holdings Inc	(308)	(0.00)
16	Itron Inc	(757)	(0.00)	(32)	Medifast Inc	(296)	(0.00)
120	J & J Snack Foods Corporation_Barclays	(1,030)	(0.01)	(63)	Merck & Company Inc	(873)	(0.00)
18	J & J Snack Foods Corporation_JPM	(89)	(0.00)	(11)	Mercury General Corporation	(32)	(0.00)
68	J2 Global Inc	(3,410)	(0.01)	13	Mercury Systems Inc	(216)	(0.00)
76	Jabil Inc	(562)	(0.00)	104	Meritage Homes Corporation	(1,682)	(0.01)
26	JB Hunt Transport Services Inc_JPM	(1,037)	(0.01)	2	Mettler-Toledo International Company	(696)	(0.00)
315	Jefferies Financial Group Inc_Barclays	(1,273)	(0.01)	64	MGM Resorts International	(842)	(0.00)
52	Jefferies Financial Group Inc_JPM	(211)	(0.00)	634	Microchip Technology Inc_Barclays	(3,899)	(0.02)
1,400	Jetblue Airways Corporation	(8,128)	(0.03)	8	Microchip Technology Inc_JPM	(99)	(0.00)
8	John Bean Technologies Corporation	(53)	(0.00)	468	Micron Technology Inc	(1,527)	(0.01)
89	Johnson Controls International Company	(82)	(0.00)	794	Mister Car Wash Inc	(899)	(0.00)
(26)	Jones Lang Lasalle Inc	(111)	(0.00)	8	MKS Instruments Inc	(386)	(0.00)
59	Juniper Networks Inc	(329)	(0.00)	70	MongodB Inc	(975)	(0.01)
(1,305)	Kellogg Company	(9,661)	(0.04)	28	Monolithic Power Systems Inc	(1,108)	(0.01)
682	Kemper Corporation	(2,999)	(0.01)	(555)	Monster Beverage Corporation_Barclays	(4,257)	(0.02)
34	Kennametal Inc	(524)	(0.00)	(65)	Monster Beverage Corporation_JPM	(728)	(0.00)
(65)	Keurig Dr Pepper Inc	(48)	(0.00)	32	Morgan Stanley International Holdings Inc	(146)	(0.00)
5	Keysight Technologies Inc	(287)	(0.00)	653	Mosaic Company_Barclays	(5,584)	(0.02)
26	Kimberly-Clark Corporation	(3)	(0.00)	65	Mosaic Company_JPM	(978)	(0.01)
151	Kinder Morgan Inc_Barclays	(332)	(0.00)	(5)	Motorola Solutions Inc	(43)	(0.00)
209	Kinder Morgan Inc_JPM	(461)	(0.00)	21	MP Materials Corporation	(6)	(0.00)
(52)	Kinsale Capital Group Inc	(561)	(0.00)	215	Mr Cooper Group Inc_Barclays	(1,239)	(0.01)
103	Kirby Corporation	(772)	(0.00)	10	Mr Cooper Group Inc_JPM	(90)	(0.00)
17	KLA Corporation	(1,295)	(0.01)	17	MSA Safety Inc	(36)	(0.00)
679	Knight Swift Transportation_Barclays	(628)	(0.00)	4	MSCI Inc	(297)	(0.00)
123	Knight Swift Transportation_JPM	(1,027)	(0.01)	82	Multipian Corporation	(161)	(0.00)
294	Kontoor Brands Inc	(1,856)	(0.01)	259	Murphy Oil Corporation	(2,051)	(0.01)
342	Korn Ferry Inc	(4,128)	(0.02)	221	Nasdaq Inc	(5,197)	(0.02)
1,656	Kraft Heinz Company	(1,721)	(0.01)	32	Natera Inc	(75)	(0.00)
3,535	Kroger Company_Barclays	(21,887)	(0.09)	73	National Instruments Corporation	(493)	(0.00)
83	Kroger Company_JPM	(245)	(0.00)	14	National Vision Holdings Inc	(321)	(0.00)
147	Kulicke & Soffa Industries_Barclays	(203)	(0.00)	(234)	Navient Corporation	(1,215)	(0.01)
26	Kulicke & Soffa Industries_JPM	(437)	(0.00)	88	Neogen Corporation	(1,238)	(0.01)
1,991	Kyndryl Holdings Inc	(2,534)	(0.01)	(269)	Neurocrine Biosciences Inc_Barclays	(863)	(0.00)
3	Laboratory Corporation of Amer Holdings	(101)	(0.00)	(90)	Neurocrine Biosciences Inc_JPM	(174)	(0.00)
8	Lam Research Corporation	(718)	(0.00)	3,898	New Duke Holdco Inc	(2,746)	(0.01)
(810)	Lamb Weston Holdings Inc	(3,757)	(0.02)	494	New Fortress Energy Inc	(1,993)	(0.01)
264	Lancaster Colony Corporation_Barclays	(12,205)	(0.05)	436	New Jersey Resources Corporation	(358)	(0.00)
25	Lancaster Colony Corporation_JPM	(1,055)	(0.01)	188	New York Times Company	(4,181)	(0.02)
16	Landstar System Inc_Barclays	(25)	(0.00)	206	Newell Brands Inc	(936)	(0.00)
7	Landstar System Inc_JPM	(96)	(0.00)	19	Newmarket Corporation	(590)	(0.00)
(698)	Lantheus Holdings Inc	(4,021)	(0.02)	53	News Corporation - Class A	(554)	(0.00)
(3,859)	Las Vegas Sands Corporation	(662)	(0.00)	617	Nike Inc	(9,112)	(0.04)
206	Lattice Semiconductor Corporation_Barclays	(395)	(0.00)	(72)	Nisource Inc_Barclays	(87)	(0.00)
21	Lattice Semiconductor Corporation_JPM	(396)	(0.00)	256	Nisource Inc_JPM	(369)	(0.00)
71	Lear Corporation	(1,513)	(0.01)	188	Norfolk Southern Corporation	(1,252)	(0.01)
511	Leggett & Platt Inc_Barclays	(3,276)	(0.01)	1,484	NortonlifeLOCK Inc	(432)	(0.00)
9	Leggett & Platt Inc_JPM	(59)	(0.00)	15,232	Norwegian Cruise Line Holdings	(65,175)	(0.26)
45	Lennox International Inc	(1,476)	(0.01)	(106)	NOV Inc	(531)	(0.00)
575	Leslies Inc	(3,823)	(0.02)	(134)	Nu Skin Enterprises Inc	(36)	(0.00)
17	LGI Homes Inc	(376)	(0.00)	186	Nucor Corporation_Barclays	(979)	(0.01)
249	Liberty Broadband Corporation	(3,417)	(0.01)	33	Nucor Corporation_JPM	(1,135)	(0.01)
(46)	Liberty Media Corporation	(618)	(0.00)	33	Nvidia Corporation	(423)	(0.00)
56	Lithia Motors Inc - Class A	(670)	(0.00)	165	Occidental Petroleum Corporation	(527)	(0.00)
9	Littelfuse Inc	(22)	(0.00)	(391)	Oge Energy Corporation	(389)	(0.00)
1,264	Live Nation Entertainment Inc	(36,336)	(0.14)	825	Olaplex Holdings Inc	(1,866)	(0.01)
42	Liveramp Holdings Inc	(1,338)	(0.01)	123	Old Dominion Freight Line_Barclays	(3,030)	(0.01)
(69)	LKQ Corporation	(145)	(0.00)	11	Old Dominion Freight Line_JPM	(548)	(0.00)
284	Loews Corporation	(1,209)	(0.01)	4,198	Old National Bancorp	(13,134)	(0.05)
580	Louisiana-Pacific Corporation_Barclays	(4,398)	(0.02)	90	Olin Corporation	(453)	(0.00)
36	Louisiana-Pacific Corporation_JPM	(662)	(0.00)	(430)	Ollies Bargain Outlet Holdings Inc	(2,914)	(0.01)
4	Lowes Companies Inc	(200)	(0.00)	102	Omnicon Group Inc	(758)	(0.00)
1,000	Lumen Technologies Inc_Barclays	(323)	(0.00)	426	On Semiconductor Corporation	(1,953)	(0.01)
393	Lumen Technologies Inc_JPM	(225)	(0.00)	101	One Gas Inc	(426)	(0.00)
16	Lumentum Holdings Inc	(163)	(0.00)	154	Oneok Inc_Barclays	(1,441)	(0.01)
9,431	Lyft Inc	(106,556)	(0.42)	117	Oneok Inc_JPM	(926)	(0.00)
(795)	M & T Bank Corporation	(2,352)	(0.01)	4,967	Opendoor Technologies Inc	(9,528)	(0.04)
47	Macom Technology Solutions Holdings Inc	(491)	(0.00)	(87)	Option Care Health Inc	(14)	(0.00)
71	Manhattan Associates Inc	(1,664)	(0.01)	4	Oreilly Automotive Inc	(36)	(0.00)
53	Marketaxess Holdings Inc_Barclays	(909)	(0.00)	(33)	Organon & Company_Barclays	(18)	(0.00)
(4)	Marketaxess Holdings Inc_JPM	(2)	(0.00)	(98)	Organon & Company_JPM	(52)	(0.00)
462	Marqeta Inc - Class A	(96)	(0.00)	245	Owens & Minor Inc_Barclays	(1,653)	(0.01)
1,062	Marriott International - Class A_Barclays	(23,972)	(0.10)	95	Owens & Minor Inc_JPM	(918)	(0.00)
38	Marriott International - Class A_JPM	(1,160)	(0.01)	3	Owens Corning	(58)	(0.00)
3	Marriott Vacations World Corporation	(138)	(0.00)	1,640	Pacific Premier Bancorp Inc	(23,846)	(0.09)
(88)	Marsh & McLennan Company_Barclays	(223)	(0.00)	(37)	Pacira Biosciences Inc	(178)	(0.00)
(16)	Marsh & McLennan Company_JPM	(87)	(0.00)	189	Packaging Corporation of America	(2,298)	(0.01)
123	Masimo Corporation_Barclays	(2,116)	(0.01)	20	Paychex Inc	(197)	(0.00)
(8)	Masimo Corporation_JPM	(22)	(0.00)	130	Paycom Software Inc	(24,832)	(0.10)
70	Masonite International Corporation_Barclays	(193)	(0.00)	1,568	Pfizer Energy Inc - Class A	(4,017)	(0.02)
7	Masonite International Corporation_JPM	(172)	(0.00)	9	Pegasystems Inc	(653)	(0.00)
29	Mastec Inc	(619)	(0.00)	(12)	Penn National Gaming Inc	(8)	(0.00)
103	Mastercard Inc	(3,063)	(0.01)	8	Penumbra Inc	(993)	(0.01)
747	Matson Inc	(14,383)	(0.06)	(335)	PepsiCompany Inc_Barclays	(1,280)	(0.01)
118	Maxar Technologies Inc	(500)	(0.00)	(41)	PepsiCompany Inc_JPM	(232)	(0.00)
24	Maximus Inc	(394)	(0.00)	73	Perkinelmer Inc_Barclays	(1,447)	(0.01)
654	Maxlinear Inc_Barclays	(5,625)	(0.02)	11	Perkinelmer Inc_JPM	(448)	(0.00)

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

Nominal	Description	Fair Value US\$	% of Net Assets	Nominal	Description	Fair Value US\$	% of Net Assets
	Equity swaps (continued)				Equity swaps (continued)		
	United States (continued)				United States (continued)		
(658)	Pilgrims Pride Corporation	(5,770)	(0.02)	6	SS&C Technologies Holdings Inc	(101)	(0.00)
82	Pinnacle Financial Partners Limited	(1,880)	(0.01)	6	Staar Surgical Company	(269)	(0.00)
37	Pioneer Natural Resources Company	(247)	(0.00)	2,417	Starbucks Corporation	(37,594)	(0.15)
282	Planet Fitness Inc - Class A	(2,765)	(0.01)	405	State Street Corporation	(8,288)	(0.03)
12	Plexus Corporation	(43)	(0.00)	92	Steel Dynamics Inc	(172)	(0.00)
29	Pool Corporation_Barclays	(1,720)	(0.01)	41	Stericycle Inc	(1,007)	(0.01)
5	Pool Corporation_JPM	(557)	(0.00)	10	Steris plc	(70)	(0.00)
(586)	Post Holdings Inc	(3,068)	(0.01)	2,086	Steven Madden Limited_Barclays	(28,851)	(0.11)
220	Power Integrations Inc_Barclays	(971)	(0.00)	9	Steven Madden Limited_JPM	(51)	(0.00)
33	Power Integrations Inc_JPM	(4)	(0.00)	155	Stifel Financial Corporation	(3,312)	(0.01)
102	PPL Corporation	(295)	(0.00)	173	Summit Materials Inc - Class A	(1,431)	(0.01)
1,020	Prestige Consumer Healthcare Inc_Barclays	(1,000)	(0.01)	(413)	Sunova Energy International Inc	(412)	(0.00)
(81)	Prestige Consumer Healthcare Inc_JPM	(1,830)	(0.01)	26	Sunpower Corporation	(104)	(0.00)
101	Primerica Inc	(275)	(0.00)	1,861	Sunrun Inc_Barclays	(759)	(0.00)
(381)	Privia Health Group Inc	(1,288)	(0.01)	(458)	Sunrun Inc_JPM	(1,344)	(0.01)
(213)	Procter & Gamble Company	(102)	(0.00)	144	Synaptics Inc_Barclays	(2,219)	(0.01)
(85)	Progressive Corporation	(144)	(0.00)	5	Synaptics Inc_JPM	(808)	(0.00)
53	Progyny Inc	(854)	(0.00)	312	Syneos Health Inc	(2,229)	(0.01)
1,056	Prosperity Bancshares Inc	(8,098)	(0.03)	26	Synopsys Inc	(352)	(0.00)
103	PTC Inc	(2,138)	(0.01)	(1,459)	Sysco Corporation	(6,357)	(0.03)
(54)	PTC Therapeutics Inc	(78)	(0.00)	52	T Rowe Price Group Inc	(376)	(0.00)
81	Public Services Enterprise Group	(419)	(0.00)	207	Tandem Diabetes Care Inc_Barclays	(1,342)	(0.01)
405	Pultgroup Inc	(1,937)	(0.01)	10	Tandem Diabetes Care Inc_JPM	(714)	(0.00)
2,278	Pure Storage Inc - Class A	(3,153)	(0.01)	65	Targa Resources Corporation	(407)	(0.00)
5	Qorvo Inc	(175)	(0.00)	495	Taylor Morrison Home Corporation - Class A_Barclays	(2,642)	(0.01)
4	Quaker Houghton Corporation	(193)	(0.00)	17	Taylor Morrison Home Corporation - Class A_JPM	(99)	(0.00)
192	Qualcomm Inc_Barclays	(399)	(0.00)	9	Teleflex Inc_Barclays	(291)	(0.00)
3	Qualcomm Inc_JPM	(28)	(0.00)	5	Teleflex Inc_JPM	(750)	(0.00)
(141)	Quanta Services Inc	(608)	(0.00)	96	Telephone And Data Systems Inc	(788)	(0.00)
150	Quest Diagnostics Inc_Barclays	(330)	(0.00)	85	Tenet Healthcare Corporation	(1,974)	(0.01)
12	Quest Diagnostics Inc_JPM	(47)	(0.00)	486	Teradata Corporation_Barclays	(9,549)	(0.04)
85	Quidelortho Corporation_Barclays	(33)	(0.00)	19	Teradata Corporation_JPM	(295)	(0.00)
39	Quidelortho Corporation_JPM	(1,550)	(0.01)	33	Tesla Inc_Barclays	(1,238)	(0.01)
136	Rackspace Technology Inc	(1,440)	(0.01)	9	Tesla Inc_JPM	(159)	(0.00)
589	Range Resources Corporation_Barclays	(2,031)	(0.01)	670	Texas Capital Bancshares Inc	(5,258)	(0.02)
88	Range Resources Corporation_JPM	(395)	(0.00)	202	Texas Instruments Inc	(1,951)	(0.01)
(26)	Rbc Bearings Inc	(48)	(0.00)	(3)	Texas Pacific Land Corporation	(3,101)	(0.01)
46	Regeneron Pharmaceuticals	(2,149)	(0.01)	44	Texas Roadhouse Inc_Barclays	(221)	(0.00)
(225)	Repligen Corporation	(2,129)	(0.01)	19	Texas Roadhouse Inc_JPM	(346)	(0.00)
119	Resideo Tech Inc	(613)	(0.00)	4	Thermo Fisher Scientific Inc	(71)	(0.00)
3	Resmed Inc	(158)	(0.00)	46	Toll Brothers Inc	(143)	(0.00)
151	Reynolds Consumer Products LLC	(362)	(0.00)	21	Topbuild Corporation_Barclays	(361)	(0.00)
191	Ringcentral Inc - Class A	(8,156)	(0.03)	10	Topbuild Corporation_JPM	(8)	(0.00)
13	Robert Half International Inc	(271)	(0.00)	777	Tractor Supply Company	(11,724)	(0.05)
(122)	Roblox Corporation - Class A	(270)	(0.00)	138	Trade Desk Inc - Class A	(1,250)	(0.01)
(51)	Rollins Inc	(6)	(0.00)	(15)	Trane Technology plc	(23)	(0.00)
84	Roper Technologies Inc	(6,267)	(0.03)	136	TransUnion UK Inc	(343)	(0.00)
5,851	Royal Caribbean Cruises Limited_Barclays	(125,439)	(0.49)	300	Travelers Companies Inc	(931)	(0.00)
(29)	Royal Caribbean Cruises Limited_JPM	(28)	(0.00)	630	Tri Pointe Homes Inc	(2,732)	(0.01)
257	Royal Gold Inc	(1,295)	(0.01)	15	Trimble Inc	(351)	(0.00)
(207)	Royalty Pharma plc- Class A	(571)	(0.00)	78	Trinity Industries Inc_Barclays	(32)	(0.00)
(5)	S&P Global Inc	(34)	(0.00)	27	Trinity Industries Inc_JPM	(97)	(0.00)
417	Sage Therapeutics Inc	(496)	(0.00)	5,003	Tripadvisor Inc	(38,543)	(0.15)
20	SAIA Inc_Barclays	0	(0.00)	(518)	Truist Financial Corporation	(102)	(0.00)
4	SAIA Inc_JPM	(370)	(0.00)	1	Tyler Technologies Inc	(155)	(0.00)
191	Salesforce.com Inc	(2,521)	(0.01)	354	Tyson Foods Inc - Class A_Barclays	(2,110)	(0.01)
69	Schlumberger Limited	(235)	(0.00)	10	Tyson Foods Inc - Class A_JPM	(65)	(0.00)
1,983	Schneider National Inc - Class B	(5,199)	(0.02)	5,173	Uber Technologies Inc	(37,208)	(0.15)
75	Sealed Air Corporation_Barclays	(593)	(0.00)	33	Ubiquiti Inc_Barclays	(1,837)	(0.01)
43	Sealed Air Corporation_JPM	(270)	(0.00)	(6)	Ubiquiti Inc_JPM	(320)	(0.00)
54	SEI Investments Company	(83)	(0.00)	107	UFP Industries Inc	(945)	(0.00)
(19)	Select Medical Holdings Corporation	(65)	(0.00)	517	UGI Corporation_Barclays	(1,473)	(0.01)
38	Sempra Energy Company	(568)	(0.00)	99	UGI Corporation_JPM	(480)	(0.00)
119	Semtech Corporation_Barclays	(1,521)	(0.01)	169	Ulta Beauty_Barclays	(2,449)	(0.01)
29	Semtech Corporation_JPM	(501)	(0.00)	(2)	Ulta Beauty_JPM	(34)	(0.00)
(11)	Sherwin-Williams Company_Barclays	(5)	(0.00)	918	UMB Financial Corporation	(16,921)	(0.07)
2	Sherwin-Williams Company_JPM	(80)	(0.00)	6	Unifirst Corporation	(149)	(0.00)
61	Shutterstock Inc	(2,181)	(0.01)	2,941	United Airlines Holdings Inc	(14,102)	(0.06)
(259)	Signify Health Inc - Class A	(415)	(0.00)	2,255	United Community Banks	(12,673)	(0.05)
160	Silicon Laboratories Inc_Barclays	(1,200)	(0.01)	13	United Parcel Service - Class B	(128)	(0.00)
7	Silicon Laboratories Inc_JPM	(178)	(0.00)	47	United Rentals Inc	(3,260)	(0.01)
861	Silvergate Capital Corporation - Class A	(13,769)	(0.06)	2,540	United States Steel Corporation_Barclays	(11,649)	(0.05)
7	Siteone Landscape Supply Inc	(320)	(0.00)	84	United States Steel Corporation_JPM	(582)	(0.00)
404	Sitime Corporation_Barclays	(17,341)	(0.07)	(35)	United Therapeutics Corporation	(1,509)	(0.01)
4	Sitime Corporation_JPM	(455)	(0.00)	(117)	UnitedHealth Group Inc	(1,807)	(0.01)
2,628	Skechers Usa Inc - Class A	(27,699)	(0.11)	185	Universal Display Corporation	(3,979)	(0.02)
203	Skyworks Solutions Inc_Barclays	(7,928)	(0.03)	14	Unum Group	(36)	(0.00)
4	Skyworks Solutions Inc_JPM	(95)	(0.00)	(775)	Upwork Inc_Barclays	(1,773)	(0.01)
(31)	SLM Corporation	(220)	(0.00)	(352)	Upwork Inc_JPM	(449)	(0.00)
1,503	Sm Energy Company_Barclays	(6,674)	(0.03)	1,147	Urban Outfitters Inc	(11,190)	(0.04)
50	Sm Energy Company_JPM	(197)	(0.00)	72	US Foods Holding Corporation	(409)	(0.00)
6,318	Snap Inc	(562)	(0.00)	12	Vail Resorts Inc	(726)	(0.00)
34	Snowflake Inc - Class A_Barclays	(213)	(0.00)	(23)	Veeva Systems Inc - Class A	(438)	(0.00)
(13)	Snowflake Inc - Class A_JPM	(159)	(0.00)	(13)	Vertex Pharmaceuticals Inc_Barclays	(384)	(0.00)
227	Sonoco Products Company_Barclays	(511)	(0.00)	(4)	Vertex Pharmaceuticals Inc_JPM	(347)	(0.00)
50	Sonoco Products Company_JPM	(207)	(0.00)	49	Viasat Inc	(53)	(0.00)
212	Sotera Health Company	(1,507)	(0.01)	286	Victoria's Secret Lingerie Company	(4,392)	(0.02)
109	Southern Company	(379)	(0.00)	169	Virtu Financial Inc - Class A	(811)	(0.00)
1,585	Southwest Airlines Company	(12,483)	(0.05)	56	Vishay Intertechnology Inc	(246)	(0.00)
3,532	Southwestern Energy Company	(5,849)	(0.02)	5,996	Vistra Corporation	(14,831)	(0.06)
(30)	Sprout Social Inc - Class A	(264)	(0.00)	60	Vontier Corporation	(427)	(0.00)

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

Nominal	Description	Fair Value US\$	% of Net Assets	Nominal	Description	Fair Value US\$	% of Net Assets
	Equity swaps (continued)				Futures contracts (continued)		
	United States (continued)				United Kingdom (continued)		
28	Voya Financial Inc	(88)	(0.00)	(10)	Long Gilt Futures September 2022	(23,706)	(0.09)
2	Vulcan Materials Company	(46)	(0.00)			(36,127)	(0.14)
289	Wabtec Corporation	(3,314)	(0.01)				
(6)	Walker & Dunlop Inc	(372)	(0.00)		United States		
1,597	Walt Disney Company	(56,522)	(0.22)	5	3 Months US Dollar SOFR Futures June 2023	(1,950)	(0.01)
(11)	Washington Federal Inc	(59)	(0.00)	(23)	S&P500 EMINI Index Futures September 2022	(64,073)	(0.25)
(3)	Waste Management Inc	(13)	(0.00)	(2)	NASDAQ 100 E- Mini Index Futures September 2022	(5,295)	(0.02)
23	Waters Corporation	(514)	(0.00)			(71,318)	(0.28)
55	Watts Water Technologies	(851)	(0.00)		Total futures contracts	(157,914)	(0.62)
(29)	WD-40 Company_Barclays	(435)	(0.00)		Option contracts		
15	WD-40 Company_JPM	(110)	(0.00)		Australia		
(885)	WEC Energy Group Inc_Barclays	(838)	(0.00)	(3)	Put on 302.5 KOSPI2 Index 14 July 2022	(17)	(0.00)
16	WEC Energy Group Inc_JPM	(53)	(0.00)	(3)	Put on 315 KOSPI2 Index 14 July 2022	(4,786)	(0.02)
205	Werner Enterprises Inc_Barclays	(35)	(0.00)			(4,803)	(0.02)
44	Werner Enterprises Inc_JPM	(359)	(0.00)		Germany		
25	West Pharmaceutical Services_Barclays	(2,123)	(0.01)	(6)	Call on 14900 TWSE Index 20 July 2022	(320)	(0.00)
6	West Pharmaceutical Services_JPM	(920)	(0.00)	(6)	Call on 15100 TWSE Index 20 July 2022	(276)	(0.00)
433	Western Digital Corporation	(899)	(0.00)	(2)	Call on 15200 TWSE Index 20 July 2022	(79)	(0.00)
147	Western Union Company	(341)	(0.00)	(2)	Call on 15500 TWSE Index 20 July 2022	(4,839)	(0.02)
601	Westlake Chemical Corporation	(6,753)	(0.03)	(2)	Call on 16200 TWSE Index 20 July 2022	(8,555)	(0.03)
68	Whirlpool Corporation_Barclays	(452)	(0.00)	(6)	Call on 16300 TWSE Index 20 July 2022	(27,409)	(0.11)
14	Whirlpool Corporation_JPM	(663)	(0.00)	(5)	Call on 16400 TWSE Index 20 July 2022	(24,377)	(0.10)
740	Wiley (John) & Sons - Class A_Barclays	(4,247)	(0.02)	(6)	Call on 16600 TWSE Index 20 July 2022	(31,204)	(0.12)
12	Wiley (John) & Sons - Class A_JPM	(66)	(0.00)	(3)	Call on 16600 TWSE Index 20 July 2022	(1,797)	(0.01)
200	Williams Cos Inc	(145)	(0.00)	(3)	Call on 17400 TWSE Index 20 July 2022	(2,092)	(0.01)
6	Williams-Sonoma Inc	(575)	(0.00)	(3)	Call on 17425 UKX Index 16 September 2022	(2,424)	(0.01)
102	Wingstop Inc	(3,364)	(0.01)	(1)	Call on 17450 UKX Index 16 September 2022	(933)	(0.00)
(17)	Wintrust Financial Corporation	(626)	(0.00)	(12)	Call on 17475 UKX Index 16 September 2022	(14,703)	(0.06)
111	Workday Inc - Class A	(8,357)	(0.03)	(13)	Call on 17500 UKX Index 16 September 2022	(18,130)	(0.07)
26	Workiva Inc	(511)	(0.00)	(13)	Call on 17525 UKX Index 16 September 2022	(20,509)	(0.08)
(1,166)	World Wrestling Entertain-A_Barclays	(5,593)	(0.02)	(13)	Call on 17550 UKX Index 16 September 2022	(23,091)	(0.09)
(45)	World Wrestling Entertain-A_JPM	(1,073)	(0.01)	(12)	Call on 17600 UKX Index 16 September 2022	(23,849)	(0.09)
265	WR Berkley Corporation	(19)	(0.00)	(13)	Call on 17625 UKX Index 16 September 2022	(28,717)	(0.11)
78	WSFS Financial Corporation_Barclays	(675)	(0.00)	(11)	Call on 17650 UKX Index 16 September 2022	(26,852)	(0.11)
8	WSFS Financial Corporation_JPM	(5)	(0.00)	(3)	Put on 14600 TWSE Index 20 July 2022	(144)	(0.00)
33	WW Grainger Inc_Barclays	(776)	(0.00)	(12)	Put on 14900 TWSE Index 20 July 2022	(113)	(0.00)
4	WW Grainger Inc_JPM	(90)	(0.00)	(11)	Put on 15000 TWSE Index 20 July 2022	(81)	(0.00)
488	Wyndham Hotels & Resorts Inc	(9,123)	(0.04)	(12)	Put on 15100 TWSE Index 20 July 2022	(63)	(0.00)
54	Xcel Energy Inc	(212)	(0.00)	(13)	Put on 15200 TWSE Index 20 July 2022	(54)	(0.00)
45	Xerox Holdings Corporation	(170)	(0.00)	(13)	Put on 15300 TWSE Index 20 July 2022	(41)	(0.00)
45	Xpo Logistics Inc	(866)	(0.00)	(13)	Put on 15400 TWSE Index 20 July 2022	(41)	(0.00)
197	Xylem Inc	(103)	(0.00)	(13)	Put on 15500 TWSE Index 20 July 2022	(27)	(0.00)
15	Yum! Brands Inc	(121)	(0.00)	(4)	Put on 15600 TWSE Index 20 July 2022	(1,263)	(0.01)
2	Zebra Technologies Corporation - Class A	(291)	(0.00)	(2)	Put on 340 KOSPI2 Index 14 July 2022	(702)	(0.00)
269	Zillow Group Inc - Class A	(2,722)	(0.01)	(6)	Put on 342.5 KOSPI2 Index 14 July 2022	(373)	(0.00)
145	Zoetis Inc_Barclays	(3,197)	(0.01)			(263,058)	(1.03)
19	Zoetis Inc_JPM	(461)	(0.00)		Japan		
(118)	Zoom Video Communications - Class A_Barclays	(1,214)	(0.01)	(2)	Call on 26250 NKY Index 07 August 2022	(6,183)	(0.03)
(33)	Zoom Video Communications - Class A_JPM	(384)	(0.00)	(2)	Call on 26375 NKY Index 07 August 2022	(5,005)	(0.02)
34	Zurn Water Solution Company	(171)	(0.00)	(1)	Call on 26500 NKY Index 07 August 2022	(2,171)	(0.01)
		(2,288,344)	(8.95)	(3)	Call on 27375 NKY Index 07 August 2022	(839)	(0.00)
	Total equity swaps	(3,156,848)	(12.35)	(2)	Call on 27500 NKY Index 07 August 2022	(397)	(0.00)
	Futures contracts			(3)	Call on 27625 NKY Index 07 August 2022	(397)	(0.00)
	Australia			(4)	Call on 27750 NKY Index 07 August 2022	(383)	(0.00)
(11)	Australian 10 Years Bond Futures September 2022	(851)	(0.00)	(5)	Call on 27875 NKY Index 07 August 2022	(368)	(0.00)
(3)	SPI 200 Index Futures September 2022	(103)	(0.00)	(5)	Call on 28000 NKY Index 07 August 2022	(221)	(0.00)
		(954)	(0.00)	(3)	Call on 28125 NKY Index 07 August 2022	(110)	(0.00)
	European Union			(2)	Call on 28250 NKY Index 07 August 2022	(59)	(0.00)
3	3 Month Euro EURIBOR December Perpetual	(706)	(0.00)	(4)	Call on 28375 NKY Index 07 August 2022	(118)	(0.00)
	Germany			(2)	Call on 28625 NKY Index 07 August 2022	(29)	(0.00)
9	EURO-BOBL Futures September 2022	(167)	(0.00)	(3)	Call on 28750 NKY Index 07 August 2022	(44)	(0.00)
9	EURO-BUND Futures September 2022	(26,941)	(0.11)	(3)	Call on 28875 NKY Index 07 August 2022	(44)	(0.00)
(3)	Swiss Market Index Futures September 2022	(2,685)	(0.01)	(2)	Call on 29125 NKY Index 07 August 2022	(15)	(0.00)
		(29,793)	(0.12)	(3)	Put on 24250 NKY Index 07 August 2022	(309)	(0.00)
	Hong Kong			(1)	Put on 24500 NKY Index 07 August 2022	(132)	(0.00)
(5)	HSCEI Index Futures July 2022	(223)	(0.00)	(2)	Put on 24625 NKY Index 07 August 2022	(324)	(0.00)
	Japan			(3)	Put on 25000 NKY Index 07 August 2022	(839)	(0.00)
1	Japan 10 Years Bond (OSE) Futures September 2022	(663)	(0.00)	(2)	Put on 25125 NKY Index 07 August 2022	(677)	(0.00)
(10)	NIKKEI 225 (OSE) Index Futures September 2022	(3,901)	(0.02)	(5)	Put on 25250 NKY Index 07 August 2022	(2,061)	(0.01)
		(4,564)	(0.02)	(5)	Put on 25375 NKY Index 07 August 2022	(2,576)	(0.01)
	Malaysia			(4)	Put on 25500 NKY Index 07 August 2022	(2,503)	(0.01)
(2)	FTSE KLCI Index Futures June 2022	(102)	(0.00)	(2)	Put on 25625 NKY Index 07 August 2022	(1,546)	(0.01)
	South Korea			(3)	Put on 25750 NKY Index 07 August 2022	(2,760)	(0.01)
(4)	Korea 10 Years Bond Futures September 2022	(5,160)	(0.02)	(3)	Put on 25875 NKY Index 07 August 2022	(3,423)	(0.01)
(5)	Korea 3 Years Bond Futures September 2022	(2,334)	(0.01)	(4)	Put on 26000 NKY Index 07 August 2022	(5,447)	(0.02)
11	KOSPI2 Index Futures September 2022	(6,633)	(0.03)	(2)	Put on 26125 NKY Index 07 August 2022	(3,312)	(0.01)
		(14,127)	(0.06)	(2)	Put on 26625 NKY Index 07 August 2022	(6,919)	(0.03)
	United Kingdom			(1)	Put on 26750 NKY Index 07 August 2022	(4,012)	(0.02)
(1)	3 Month Euro EURIBOR September 2023	(1,503)	(0.01)	(3)	Put on 26875 NKY Index 07 August 2022	(13,801)	(0.06)
1	ICE 3 Month SONIA Futures December 2022	(1,047)	(0.01)	(3)	Put on 27000 NKY Index 07 August 2022	(15,899)	(0.06)
1	3 Month Euro EURIBOR Futures March 2024	(497)	(0.00)	(2)	Put on 27125 NKY Index 07 August 2022	(11,924)	(0.05)
1	3 Month Euro EURIBOR Futures December 2024	(797)	(0.00)			(94,847)	(0.37)
6	ICE 3 Month SONIA Futures June 2023	(8,577)	(0.03)		South Korea		
				(3)	Call on 3860 S&P Emini Index 15 July 2022	(6)	(0.00)
				(2)	Call on 3880 S&P Emini Index 15 July 2022	(4)	(0.00)
				(1)	Call on 3890 S&P Emini Index 15 July 2022	(2)	(0.00)
				(2)	Call on 4350 S&P Emini Index 15 July 2022	(9,569)	(0.04)

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)		
	South Korea (continued)				United States (continued)		
(2)	Call on 4360 S&P Emmini Index 15 July 2022	(10,802)	(0.04)	(2)	Call on 330 KOSPI2 Index 14 July 2022	(719)	(0.00)
(1)	Call on 4370 S&P Emmini Index 15 July 2022	(6,210)	(0.02)	(1)	Call on 332.5 KOSPI2 Index 14 July 2022	(63)	(0.00)
(1)	Put on 3495 S&P Emmini Index 15 July 2022	(6,816)	(0.03)	(1)	Call on 335 KOSPI2 Index 14 July 2022	(78)	(0.00)
(2)	Put on 6775 UKX Index 16 September 2022	(4)	(0.00)	(1)	Call on 337.5 KOSPI2 Index 14 July 2022	(109)	(0.00)
(2)	Put on 6800 UKX Index 16 September 2022	(4)	(0.00)	(1)	Call on 340 KOSPI2 Index 14 July 2022	(125)	(0.00)
				(2)	Call on 342.5 KOSPI2 Index 14 July 2022	(281)	(0.00)
		(33,417)	(0.13)	(1)	Call on 345 KOSPI2 Index 14 July 2022	(172)	(0.00)
				(2)	Call on 347.5 KOSPI2 Index 14 July 2022	(406)	(0.00)
	Taiwan			(3)	Call on 3525 SX5E Index 15 July 2022	(1,172)	(0.01)
(3)	Call on 111.5 United States 5 Years Futures 22 July 2022	(4,666)	(0.02)	(2)	Call on 3550 SX5E Index 15 July 2022	(563)	(0.00)
(3)	Call on 112 United States 5 Years Futures 22 July 2022	(5,146)	(0.02)	(2)	Call on 357.5 KOSPI2 Index 14 July 2022	(594)	(0.00)
(3)	Call on 147.5 EURO-BUND 22 July 2022	(2,422)	(0.01)	(5)	Call on 3575 SX5E Index 15 July 2022	(1,016)	(0.00)
(2)	Call on 151 EURO-BUND 22 July 2022	(1,816)	(0.01)	(1)	Call on 360 KOSPI2 Index 14 July 2022	(359)	(0.00)
(2)	Call on 1780 RUY Index 15 July 2022	(23)	(0.00)	(1)	Call on 3600 SX5E Index 15 July 2022	(31)	(0.00)
(3)	Call on 1790 RUY Index 15 July 2022	(31)	(0.00)	(1)	Call on 362.5 KOSPI2 Index 14 July 2022	(422)	(0.00)
(3)	Call on 1800 RUY Index 15 July 2022	(25)	(0.00)	(1)	Call on 365 KOSPI2 Index 14 July 2022	(500)	(0.00)
(3)	Put on 141 EURO-BUND 22 July 2022	(3,052)	(0.01)	(1)	Call on 367.5 KOSPI2 Index 14 July 2022	(594)	(0.00)
(3)	Put on 145 EURO-BUND 22 July 2022	(3,430)	(0.01)	(2)	Call on 3725 SX5E Index 15 July 2022	(63)	(0.00)
(3)	Put on 146 EURO-BUND 22 July 2022	(3,859)	(0.02)	(4)	Call on 3875 SX5E Index 15 July 2022	(188)	(0.00)
(2)	Put on 146.5 EURO-BUND 22 July 2022	(2,859)	(0.01)	(1)	Call on 3900 SX5E Index 15 July 2022	(78)	(0.00)
(3)	Put on 1560 RUY Index 15 July 2022	(23)	(0.00)	(3)	Call on 3925 SX5E Index 15 July 2022	(281)	(0.00)
(1)	Put on 1570 RUY Index 15 July 2022	(540)	(0.00)	(2)	Call on 3950 SX5E Index 15 July 2022	(219)	(0.00)
(3)	Put on 3920 S&P Emmini Index 15 July 2022	(66)	(0.00)	(3)	Call on 3975 SX5E Index 15 July 2022	(375)	(0.00)
(2)	Put on 3925 S&P Emmini Index 15 July 2022	(37)	(0.00)	(3)	Call on 4000 SX5E Index 15 July 2022	(422)	(0.00)
(3)	Put on 3940 S&P Emmini Index 15 July 2022	(50)	(0.00)	(3)	Call on 4025 SX5E Index 15 July 2022	(516)	(0.00)
(3)	Put on 3950 S&P Emmini Index 15 July 2022	(36)	(0.00)	(3)	Put on 12350 DAX Index 16 September 2022	(2,859)	(0.01)
		(28,081)	(0.11)	(4)	Put on 128 United States Bond Futures 22 July 2022	(27,150)	(0.11)
				(4)	Put on 129 United States Bond Futures 22 July 2022	(28,500)	(0.11)
	United Kingdom			(3)	Put on 130 United States Bond Futures 22 July 2022	(22,462)	(0.09)
	Call on 112.25 United States 5 Years Futures 22 July 2022	(3,631)	(0.02)	(5)	Put on 130.5 United States Bond Futures 22 July 2022	(39,250)	(0.15)
(2)	Call on 114 United States 5 Years Futures 22 July 2022	(3,388)	(0.01)	(1)	Put on 131 United States Bond Futures 22 July 2022	(8,037)	(0.03)
(2)	Call on 117 United States 10 Years Futures 22 July 2022	(2,477)	(0.01)	(4)	Put on 131.5 United States Bond Futures 22 July 2022	(34,450)	(0.14)
	Call on 117.5 United States 10 Years Futures 22 July 2022	(1,136)	(0.01)	(4)	Put on 132 United States Bond Futures 22 July 2022	(36,000)	(0.14)
(3)	Call on 117.75 United States 10 Years Futures 22 July 2022	(3,133)	(0.01)	(3)	Put on 13200 DAX Index 16 September 2022	(2,484)	(0.01)
(3)	Call on 118 United States 10 Years Futures 22 July 2022	(2,623)	(0.01)	(3)	Put on 13300 DAX Index 16 September 2022	(2,156)	(0.01)
(2)	Call on 118.25 United States 10 Years Futures 22 July 2022	(1,591)	(0.01)	(3)	Put on 13400 DAX Index 16 September 2022	(1,594)	(0.01)
(3)	Call on 118.5 United States 10 Years Futures 22 July 2022	(2,186)	(0.01)	(3)	Put on 13500 DAX Index 16 September 2022	(1,359)	(0.01)
	Call on 118.75 United States 10 Years Futures 22 July 2022	(1,986)	(0.01)	(3)	Put on 3300 SX5E Index 15 July 2022	(609)	(0.00)
(4)	Call on 119 United States 10 Years Futures 22 July 2022	(2,405)	(0.01)	(3)	Put on 3400 SX5E Index 15 July 2022	(703)	(0.00)
	Call on 119.5 United States 10 Years Futures 22 July 2022	(2,368)	(0.01)	(2)	Put on 3425 SX5E Index 15 July 2022	(563)	(0.00)
(1)	Call on 119.75 United States 10 Years Futures 22 July 2022	(1,372)	(0.01)	(2)	Put on 3450 SX5E Index 15 July 2022	(1,063)	(0.01)
(2)	Call on 120 United States 10 Years Futures 22 July 2022	(2,951)	(0.01)	(1)	Put on 3475 SX5E Index 15 July 2022	(5,047)	(0.02)
	Call on 120.5 United States 10 Years Futures 22 July 2022	(3,060)	(0.01)	(1)	Put on 3525 SX5E Index 15 July 2022	(4,219)	(0.02)
(2)	Call on 121 United States 10 Years Futures 22 July 2022	(3,170)	(0.01)	(1)	Put on 3550 SX5E Index 15 July 2022	(3,453)	(0.01)
	Put on 109.25 United States 5 Years Futures 22 July 2022	(3,145)	(0.01)	(1)	Put on 3575 SX5E Index 15 July 2022	(2,781)	(0.01)
(3)	Put on 109.5 United States 5 Years Futures 22 July 2022	(4,354)	(0.02)	(1)	Put on 3600 SX5E Index 15 July 2022	(2,172)	(0.01)
(2)	Put on 111 United States 5 Years Futures 22 July 2022	(2,684)	(0.01)	(1)	Put on 3625 SX5E Index 15 July 2022	(1,906)	(0.01)
(3)	Put on 113 United States 10 Years Futures 22 July 2022	(4,937)	(0.02)	(2)	Put on 3650 SX5E Index 15 July 2022	(3,312)	(0.01)
	Put on 113.5 United States 10 Years Futures 22 July 2022	(3,413)	(0.01)	(1)	Put on 3675 SX5E Index 15 July 2022	(1,422)	(0.01)
(2)	Put on 114 United States 10 Years Futures 22 July 2022	(3,546)	(0.01)	(1)	Put on 6200 AS51 Index 21 July 2022	(1,096)	(0.01)
	Put on 114.5 United States 10 Years Futures 22 July 2022	(5,520)	(0.02)	(1)	Put on 6250 AS51 Index 21 July 2022	(773)	(0.00)
(3)	Put on 114.75 United States 10 Years Futures 22 July 2022	(5,720)	(0.02)	(1)	Put on 6275 AS51 Index 21 July 2022	(641)	(0.00)
(3)	Put on 115 United States 10 Years Futures 22 July 2022	(5,939)	(0.02)	(1)	Put on 6750 AS51 Index 21 July 2022	(141)	(0.00)
	Put on 115.25 United States 10 Years Futures 22 July 2022	(6,157)	(0.03)			(284,841)	(1.11)
(4)	Put on 115.5 United States 10 Years Futures 22 July 2022	(8,525)	(0.03)				
		(91,417)	(0.36)				
	United States				Total option contracts		
(1)	Call on 13300 DAX Index 16 September 2022	(39)	(0.00)			(800,464)	(3.13)
(1)	Call on 13400 DAX Index 16 September 2022	(47)	(0.00)				
(1)	Call on 13500 DAX Index 16 September 2022	(211)	(0.00)				
(5)	Call on 138.5 United States Bond Futures 22 July 2022	(125)	(0.00)				
(3)	Call on 139 United States Bond Futures 22 July 2022	(68)	(0.00)				
(4)	Call on 139.5 United States Bond Futures 22 July 2022	(80)	(0.00)				
(4)	Call on 140 United States Bond Futures 22 July 2022	(60)	(0.00)				
(4)	Call on 140.5 United States Bond Futures 22 July 2022	(50)	(0.00)				
(3)	Call on 141 United States Bond Futures 22 July 2022	(38)	(0.00)				
(4)	Call on 142 United States Bond Futures 22 July 2022	(40)	(0.00)				
(1)	Call on 14350 DAX Index 16 September 2022	(1,922)	(0.01)				
(3)	Call on 144 United States Bond Futures 22 July 2022	(17,512)	(0.07)				
(1)	Call on 15400 DAX Index 16 September 2022	(1,563)	(0.01)				
(3)	Call on 15500 DAX Index 16 September 2022	(4,172)	(0.02)				
(2)	Call on 15600 DAX Index 16 September 2022	(2,469)	(0.01)				
(3)	Call on 15700 DAX Index 16 September 2022	(3,281)	(0.01)				
(2)	Call on 317.5 KOSPI2 Index 14 July 2022	(2,469)	(0.01)				
(1)	Call on 320 KOSPI2 Index 14 July 2022	(1,063)	(0.00)				
(2)	Call on 322.5 KOSPI2 Index 14 July 2022	(1,812)	(0.01)				
(2)	Call on 325 KOSPI2 Index 14 July 2022	(1,313)	(0.01)				
(2)	Call on 327.5 KOSPI2 Index 14 July 2022	(969)	(0.00)				

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

Forward currency contracts (note 4)**

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised loss US\$	% of Net Assets
AUD753,070	€500,000	6 July 2022	5	(5,068)	(0.03)
AUD755,134	€500,000	15 July 2022	4	(3,911)	(0.02)
AUD605,401	€400,000	24 August 2022	8	(3,350)	(0.01)
AUD610,611	£350,000	11 July 2022	5	(5,212)	(0.03)
AUD351,145	£200,000	15 July 2022	3	(1,458)	(0.01)
AUD1,899,873	JPY178,371,536	15 July 2022	19	(7,511)	(0.01)
AUD600,000	NZD665,966	15 July 2022	6	(1,400)	(0.00)
AUD312,300	US\$215,633	14 July 2022	2	(864)	(0.01)
AUD5,300,000	US\$3,673,298	15 July 2022	53	(28,442)	(0.10)
AUD700,000	US\$498,029	22 July 2022	6	(16,604)	(0.08)
BRL8,100,000	US\$1,634,248	5 July 2022	127	(87,680)	(0.43)
BRL1,911,140	US\$363,349	2 August 2022	19	(1,489)	(0.00)
CAD538,669	€400,000	15 July 2022	4	(986)	(0.00)
CAD4,402	US\$3,421	14 July 2022	1	(8)	(0.00)
CAD2,900,000	US\$2,252,074	15 July 2022	29	(3,905)	(0.00)
CHF1,100,000	US\$1,152,115	15 July 2022	11	(2,101)	(0.00)
CLP50,000,000	US\$60,546	28 July 2022	1	(7,501)	(0.03)
CLP50,000,000	US\$58,803	29 August 2022	1	(6,103)	(0.03)
CNY3,000,000	US\$448,613	8 July 2022	5	(1,163)	(0.00)
CNY500,000	US\$74,747	25 July 2022	1	(191)	(0.00)
CNY500,000	US\$74,775	3 August 2022	1	(228)	(0.00)
COP1,800,000,000	US\$459,229	25 July 2022	22	(28,583)	(0.17)
COP400,000,000	US\$104,248	31 August 2022	20	(9,156)	(0.00)
€200,000	AUD304,936	6 July 2022	2	(523)	(0.00)
€900,000	AUD763,845	15 July 2022	5	(2,077)	(0.00)
€100,000	AUD153,294	24 August 2022	1	(500)	(0.00)
€1,000,000	CAD1,367,072	15 July 2022	10	(13,349)	(0.10)
€200,000	CAD274,180	9 August 2022	2	(2,892)	(0.02)
€100,000	CHF104,698	11 July 2022	1	(4,814)	(0.02)
€700,000	£604,589	15 July 2022	7	(1,894)	(0.00)
€400,000	£346,502	20 July 2022	3	(2,228)	(0.02)
€100,000	HUF40,111,014	25 July 2022	3	(561)	(0.00)
€1,600,000	JPY228,868,363	15 July 2022	16	(11,766)	(0.08)
€400,000	NOK4,179,487	15 July 2022	4	(4,560)	(0.03)
€8,500,000	US\$8,963,349	15 July 2022	85	(68,546)	(0.37)
€17,921,034	US\$19,000,364	29 July 2022	2	(230,054)	(0.90)
£450,000	AUD797,768	11 July 2022	9	(2,030)	(0.00)
£150,000	AUD266,253	15 July 2022	3	(897)	(0.00)
£686,707	€800,000	15 July 2022	8	(3,002)	(0.01)
£841,455	€1,000,000	20 July 2022	15	(24,560)	(0.16)
£300,000	JPY50,020,774	13 July 2022	6	(4,060)	(0.02)
£750,000	JPY124,427,480	15 July 2022	15	(5,622)	(0.00)
£400,000	JPY66,183,588	31 August 2022	6	(2,880)	(0.00)
£4,250,000	US\$5,205,179	15 July 2022	85	(42,623)	(0.06)
£300,000	US\$374,483	28 July 2022	5	(9,979)	(0.05)
£1,593,978	US\$1,958,437	29 July 2022	2	(21,696)	(0.09)
HUF38,819,920	€100,000	25 July 2022	1	(2,827)	(0.01)
HUF10,000,000	US\$27,803	27 July 2022	1	(1,566)	(0.01)
INR177,500,000	US\$2,269,303	12 July 2022	58	(25,837)	(0.03)
INR82,500,000	US\$1,052,815	29 July 2022	33	(11,647)	(0.00)
INR170,000,000	US\$2,146,534	11 August 2022	68	(3,803)	(0.00)
JPY27,904,380	AUD300,000	15 July 2022	3	(740)	(0.00)
JPY140,745,107	€1,000,000	15 July 2022	10	(9,574)	(0.05)
JPY27,777,630	€200,000	25 July 2022	2	(4,665)	(0.02)
JPY55,424,909	£350,000	13 July 2022	7	(16,866)	(0.08)
JPY24,710,775	£150,000	15 July 2022	3	(163)	(0.00)
JPY151,484,530	US\$1,126,167	14 July 2022	18	(10,239)	(0.04)
JPY330,000,000	US\$2,446,393	15 July 2022	33	(15,273)	(0.01)
KRW1,200,000,000	US\$954,663	13 July 2022	6	(30,095)	(0.12)
KRW300,000,000	US\$232,859	28 July 2022	3	(1,643)	(0.01)
KRW100,000,000	US\$77,378	8 August 2022	1	(274)	(0.00)
MXN7,500,000	US\$374,969	8 July 2022	7	(3,758)	(0.01)
MXN20,000,000	US\$995,247	15 July 2022	62	(6,564)	(0.00)
MXN5,500,000	US\$273,808	28 July 2022	15	(2,540)	(0.00)
NOK8,000,000	US\$815,903	15 July 2022	16	(5,966)	(0.00)
NZD2,202,598	AUD2,000,000	15 July 2022	18	(6,085)	(0.00)
NZD3,434	US\$2,162	14 July 2022	1	(27)	(0.00)
NZD900,000	US\$566,159	15 July 2022	9	(6,639)	(0.04)
PEN250,000	US\$66,571	13 July 2022	1	(889)	(0.01)
PEN500,000	US\$132,071	19 September 2022	2	(1,580)	(0.01)
PLN4,239,347	€900,000	10 August 2022	32	(6,036)	(0.00)
PLN5,344	US\$1,197	14 July 2022	1	(10)	(0.00)
PLN1,000,000	US\$226,643	29 July 2022	12	(5,107)	(0.03)
SEK6,410,859	€600,000	15 July 2022	6	(1,949)	(0.00)
SEK2,043,488	NOK2,000,000	15 July 2022	4	(2,970)	(0.02)
SEK511,040	NOK500,000	25 July 2022	1	(719)	(0.00)
SEK7,833	US\$780	14 July 2022	1	(15)	(0.00)
SEK7,500,000	US\$739,754	15 July 2022	14	(7,499)	(0.04)
SEK1,500,000	US\$149,134	20 July 2022	3	(2,658)	(0.01)
SEK37,493,953	US\$3,724,329	29 July 2022	1	(61,902)	(0.24)

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
SGD1,400,000	US\$1,016,660	8 July 2022	2	(10,702)	(0.04)
SGD3,000,000	US\$2,161,597	15 July 2022	28	(5,950)	(0.00)
SGD1,500,000	US\$1,082,009	27 July 2022	1	(4,170)	(0.02)
US\$35,884	BRL188,860	5 July 2022	2	(176)	(0.00)
US\$404,913	BRL2,145,266	2 August 2022	41	(1,272)	(0.00)
US\$5,312	CAD6,864	14 July 2022	1	(9)	(0.00)
US\$4,324,192	CAD5,600,000	15 July 2022	56	(17,103)	(0.01)
US\$232,058	CAD300,000	16 August 2022	3	(520)	(0.00)
US\$934,143	CHF900,000	15 July 2022	9	(6,780)	(0.06)
US\$825,500	CHF800,000	25 July 2022	27	(11,390)	(0.05)
US\$295,632	CNY2,000,000	8 July 2022	1	(2,668)	(0.01)
US\$73,790	CNY500,000	25 July 2022	1	(766)	(0.01)
US\$13,385	COP56,321,839	31 August 2022	1	(4)	(0.00)
US\$9,048,568	€8,654,031	14 July 2022	1	(6,840)	(0.03)
US\$3,545,773	€3,400,000	15 July 2022	34	(12,149)	(0.00)
US\$17,041	€16,300	29 July 2022	1	(31)	(0.00)
US\$602,896	€575,481	17 August 2022	4	(785)	(0.00)
US\$622,971	£515,323	14 July 2022	2	(2,989)	(0.01)
US\$969,968	£800,000	15 July 2022	16	(1,808)	(0.00)
US\$727,134	£600,000	28 July 2022	12	(1,875)	(0.00)
US\$200,547	HKD1,573,000	14 July 2022	1	(4)	(0.00)
US\$52,398	HUF20,000,000	27 July 2022	2	(76)	(0.00)
US\$1,323,239	JPY180,000,000	15 July 2022	18	(2,827)	(0.00)
US\$76,951	KRW100,000,000	28 July 2022	1	(120)	(0.00)
US\$1,385,898	KRW1,800,000,000	8 August 2022	18	(1,972)	(0.00)
US\$458,800	MXN9,500,000	8 July 2022	12	(11,401)	(0.07)
US\$193,586	MXN4,000,000	28 July 2022	6	(3,702)	(0.01)
US\$1,056,500	NOK10,500,000	15 July 2022	21	(6,541)	(0.01)
US\$50,125	NOK500,000	26 July 2022	1	(507)	(0.00)
US\$31,805	PLN143,977	14 July 2022	1	(158)	(0.00)
US\$22,160	PLN100,000	15 July 2022	1	(37)	(0.00)
US\$176,607	PLN800,000	29 July 2022	3	(621)	(0.00)
US\$97,013	SEK1,000,000	15 July 2022	2	(621)	(0.00)
US\$71,853	SGD100,000	15 July 2022	1	(2)	(0.00)
US\$30,406	ZAR500,000	15 July 2022	1	(69)	(0.00)
ZAR26,000,000	US\$1,624,335	15 July 2022	52	(39,657)	(0.29)
ZAR6,000,000	US\$371,311	18 August 2022	10	(6,932)	(0.03)
Total unrealised loss on forward currency contracts				(1,105,386)	(4.33)
Total financial liabilities at fair value through profit or loss - trading				(5,220,612)	(20.43)
Total financial assets at fair value through profit or loss - trading				16,067,417	62.87
Total financial liabilities at fair value through profit or loss - trading				(5,220,612)	(20.43)
Other net assets				14,708,397	57.56
Net assets attributable to holders of redeemable participating shares				25,555,202	100.00

**The forward currency contracts are held with Citibank N.A., HSBC Bank Plc, Royal Bank of Scotland and The Bank of New York Mellon.

(a) Exchange traded derivative instruments

(b) OTC financial derivatives instrument

* Transferable securities dealt on another regulated market

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

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

Analysis of Total Assets	% of Total Assets
Transferable securities listed on official stock exchange	25.56
Exchange traded financial derivative instruments described in classification (a) above	0.68
OTC financial derivative instruments described in classification (b) above	16.65
Transferable Securities as described in # above	6.21
Other current assets	50.90
	<u>100.00</u>

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
Futures contracts (a)			
Australia			
522	Australian 10 Years Bond Futures September 2022	49,902	0.00
15	Australian 3 Years Bond Futures September 2022	2,407	0.00
		<hr/>	
		52,309	0.00
Singapore			
1,635	FTSE China A50 Index Futures July 2022	636,584	0.01
South Korea			
371	Korea 10 Years Bond Futures September 2022	470,025	0.01
15	Korea 3 Years Bond Futures September 2022	6,585	0.00
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		476,610	0.01
		<hr/>	
	Total futures contracts	1,165,503	0.02
Government bonds			
France			
50,000,000	France Treasury Bill BTF 0% 10/08/2022	52,307,000	1.18
50,000,000	France Treasury Bill BTF 0% 13/07/2022	52,281,909	1.18
48,104,320	France Treasury Bill BTF 0.10% 25/07/2031	52,760,436	1.19
50,000,000	French Discount T-Bill 0% 02/11/2022	52,328,431	1.18
50,000,000	French Discount T-Bill 0% 05/10/2022	52,323,727	1.18
50,000,000	French Discount T-Bill 0% 07/09/2022	52,319,807	1.18
50,000,000	French Discount T-Bill 0% 19/04/2023	52,194,091	1.17
50,000,000	French Discount T-Bill 0% 21/09/2022	52,331,306	1.18
50,000,000	French Discount T-Bill 0% 22/02/2023	52,294,193	1.18
50,000,000	French Discount T-Bill 0% 22/03/2023	52,205,330	1.18
50,000,000	French Discount T-Bill 0% 24/08/2022	52,312,227	1.18
50,000,000	French Discount T-Bill 0% 25/01/2023	52,296,284	1.18
50,000,000	French Discount T-Bill 0% 27/02/2022	52,297,068	1.18
		<hr/>	
		680,251,809	15.34
Germany			
51,626,210	Deutsche Bundesrepublik Inflation Linked Bond 1.10% 15/04/2033	58,827,189	1.33
United Kingdom			
45,534,800	United Kingdom Treasury Inflation Linked IX N/B 0.13% 10/08/2031	64,099,032	1.45
United States			
100,000,000	United States Treasury Bill 0% 03/11/2022#	99,319,802	2.24
100,000,000	United States Treasury Bill 0% 04/08/2022#	99,889,104	2.25
100,000,000	United States Treasury Bill 0% 08/09/2022#	99,701,229	2.25
100,000,000	United States Treasury Bill 0% 08/12/2022#	99,004,074	2.23
100,000,000	United States Treasury Bill 0% 10/06/2022#	99,531,020	2.25
100,000,000	United States Treasury Bill 0% 10/11/2022#	99,262,736	2.24
100,000,000	United States Treasury Bill 0% 11/08/2022#	99,850,659	2.25
100,000,000	United States Treasury Bill 0% 13/10/2022#	99,466,662	2.24
100,000,000	United States Treasury Bill 0% 15/12/2022#	98,964,577	2.23
100,000,000	United States Treasury Bill 0% 18/08/2022#	99,823,521	2.25
100,000,000	United States Treasury Bill 0% 21/07/2022#	99,943,900	2.26
100,000,000	United States Treasury Bill 0% 22/09/2022#	99,625,792	2.25
100,000,000	United States Treasury Bill 0% 25/11/2022#	99,174,003	2.24
100,000,000	United States Treasury Bill 0% 27/10/2022#	99,370,581	2.24
100,000,000	United States Treasury Bill 0% 28/07/2022#	99,930,466	2.25
100,000,000	United States Treasury Bill 0% 29/09/2022#	99,582,475	2.25
82,378,040	United States Treasury Inflation Linked IX N/B 0.13% 15/01/2032	78,158,983	1.76
61,425,600	United States Treasury Inflation Linked IX N/B 0.13% 15/04/2027	60,468,170	1.36
11,635,910	United States Treasury Inflation Linked IX N/B 0.13% 15/10/2026	11,529,687	0.26
		<hr/>	
		1,742,597,441	39.30
		<hr/>	
	Total government bonds	2,545,775,471	57.42

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

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

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised gain US\$	% of Net Assets
CHF27,210	US\$28,455	29 July 2022	6	16	0.00
€2,139,694	US\$2,240,677	29 July 2022	3	417	0.00
£71,499,536	US\$86,327,522	14 July 2022	2	522,745	0.01
£4,983	US\$6,045	29 July 2022	3	9	0.00
HKD892	US\$114	29 July 2022	1	-	0.00
SGD68	US\$49	29 July 2022	1	-	0.00
US\$200,000	BRL1,053,357	29 July 2022	3	316	0.00
US\$365,091	CHF347,908	29 July 2022	10	1,054	0.00
US\$15,673,931	€14,941,173	14 July 2022	3	39,780	0.00
US\$27,599,272	€26,121,561	29 July 2022	24	239,813	0.01
US\$182,205,300	£150,000,000	14 July 2022	1	761	0.00
US\$357,192	£290,467	29 July 2022	13	4,265	0.00
US\$27,415	SGD37,948	29 July 2022	3	147	0.00
Total unrealised gain on forward currency contracts				809,323	0.02
Total financial assets at fair value through profit or loss - trading				2,547,750,297	57.46

Financial liabilities at fair value through profit or loss

Nominal	Description	Fair Value US\$	% of Net Assets	Nominal	Description	Fair Value US\$	% of Net Assets
	Credit default swaps				Total return swaps		
	European Union				United States		
(255,000,000)	Itraxx Europe S36V1 5 Year 100 Obps 20 June 2027	(2,354,966)	(0.05)	1,842,000	BBG Commex AG&LV Capital Partners	(54,972,459)	(1.24)
(110,000,000)	Itraxx Europe S36V1 5 Year 500 Obps 20 June 2027	(3,572,478)	(0.08)				
		(5,927,464)	(0.13)				
	United States				Total total return swaps	(54,972,459)	(1.24)
(155,000,000)	NAHYS38V2 5 Year 500 Obps 20 June 2027	(4,631,066)	(0.11)				
(335,000,000)	NAIGS38V1 5 Year 100 Obps 20 June 2027	(149,518)	(0.00)				
		(4,780,584)	(0.11)				
	Total credit default swaps	(10,708,048)	(0.24)				
	Futures contracts						
	Australia						
340	SPI200 Index Futures September 2022	(566,967)	(0.01)				
	Canada						
274	Canadian 10 Years Bond Futures September 2022	(849,707)	(0.02)				
348	S&P/TSX 60 Index Futures September 2022	(3,994,092)	(0.09)				
		(4,843,799)	(0.11)				
	France						
427	CAC 40 10 Euro Index Futures July 2022	(304,236)	(0.01)				
	Germany						
82	STOXX EURO ESG-X Index Futures September 2022	(17,156)	(0.00)				
94	DAX Index Futures September 2022	(1,591,873)	(0.04)				
304	EURO-BTP Futures September 2022	(520,763)	(0.01)				
301	EURO-OAT Futures September 2022	(1,001,970)	(0.02)				
20	EURO-BOBL Futures September 2022	(18,055)	(0.00)				
567	EURO-BUND Futures September 2022	(2,292,034)	(0.05)				
386	Swiss Market IX Index Futures September 2022	(792,281)	(0.02)				
59	EURO-BUXL Futures September 2022	(512,093)	(0.01)				
1,372	EURO Stoxx 50 Index Futures September 2022	(2,241,350)	(0.05)				
		(8,987,575)	(0.20)				
	Hong Kong						
455	HSCEI Index Futures July 2022	(274,285)	(0.01)				
178	HANG SENG Index Futures July 2022	(476,733)	(0.01)				
		(751,018)	(0.02)				
	Italy						
213	FTSE MIB Index Futures March 2022	(671,764)	(0.01)				
	Japan						
129	Japan 10 Years Bond Futures September 2022	(506,730)	(0.01)				
593	Topix Index Futures September 2022	(3,828,929)	(0.09)				
		(4,335,659)	(0.10)				
	Netherlands						
172	Amsterdam Index Futures July 2022	(90,268)	(0.00)				
	Singapore						
100	SGX NIFTY 50 Index Futures July 2022	(8,632)	(0.00)				
536	Nikkei 225 (SGX) Index Futures September 2022	(3,465,603)	(0.08)				
470	MSCI SING IX ETS Index Futures July 2022	(303,787)	(0.01)				
281	FTSE Taiwan Index Futures July 2022	(554,321)	(0.01)				
		(4,332,343)	(0.10)				
	South Africa						
174	FTSE JSE Top 40 Index Futures September 2022	(15,273)	(0.00)				
	South Korea						
400	KOSPI2 Index Futures September 2022	(2,977,395)	(0.07)				
	Sweden						
41	OMXS30 ESG Index Futures July 2022	(25,236)	(0.00)				
1,503	OMXS30 Index Futures July 2022	(1,162,712)	(0.03)				
		(1,187,948)	(0.03)				
	United Kingdom						
412	Long Gilt Futures September 2022	(2,097,137)	(0.05)				
729	FTSE100 Index Futures September 2022	(32,371)	(0.00)				
		(2,129,508)	(0.05)				
	United States						
519	S&P500 EMINI Index Futures September 2022	(2,872,665)	(0.07)				
	United States 5 Year Note (CBT) Bond Futures September 2022	(34,125)	(0.00)				
204	NASDAQ 100 E-MINI Index Futures September 2022	(1,381,949)	(0.03)				
16	EMINI S&P500 ESG Index Futures September 2022	(73,120)	(0.00)				
	United States 2 Year Note (CBT) Bond Futures March 2022	(17,722)	(0.00)				
1,529	United States 10 Year Note (CBT) Bond Futures March 2022	(2,363,063)	(0.05)				
388	United States Long Bond CBT Futures September 2022	(605,156)	(0.01)				
392	United States Ultra Bond CBT Futures September 2022	(1,367,011)	(0.03)				
		(8,714,811)	(0.19)				
	Total futures contracts	(39,908,564)	(0.90)				

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
AUD886,256	US\$615,629	29 July 2022	1	(6,070)	(0.00)
BRL242,729,798	US\$46,083,026	29 July 2022	3	(69,068)	(0.00)
CHF99,579,197	US\$104,489,663	29 July 2022	14	(293,989)	(0.00)
€280,521,816	US\$295,178,008	14 July 2022	5	(1,645,473)	(0.03)
€1,503,174,222	US\$1,588,420,248	29 July 2022	24	(14,010,788)	(0.32)
£11,759,994	US\$14,493,804	14 July 2022	1	(208,976)	(0.01)
£694,293,724	US\$853,864,526	29 July 2022	11	(10,272,273)	(0.23)
JPY19,442,512,961	US\$144,012,485	29 July 2022	1	(660,684)	(0.02)
SEK3,231,192	US\$319,417	29 July 2022	2	(3,793)	(0.00)
SGD11,932,878	US\$8,605,448	29 July 2022	5	(30,946)	(0.00)
US\$284,185	CHF271,760	29 July 2022	5	(174)	(0.00)
US\$1,096,292,641	€1,048,500,000	14 July 2022	4	(837,224)	(0.02)
US\$819,826	€782,878	29 July 2022	3	(153)	(0.00)
US\$37,410	£30,812	29 July 2022	3	(28)	(0.00)
US\$93,096	SGD129,578	29 July 2022	2	(13)	(0.00)
Total unrealised loss on forward currency contracts				(28,039,652)	(0.63)
Total financial liabilities at fair value through profit or loss - trading				(133,628,723)	(3.01)
Total financial assets at fair value through profit or loss - trading				2,547,750,297	57.46
Total financial liabilities at fair value through profit or loss - trading				(133,628,723)	(3.01)
Other net assets				2,019,682,799	45.55
Net assets attributable to holders of redeemable participating shares				4,433,804,373	100.00

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

(a) Exchange traded derivative instruments

(b) OTC financial derivatives instrument

* Transferable securities dealt on another regulated market

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

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

Analysis of Total Assets

	% of Total Assets
Transferable securities listed on official stock exchange	20.68
Exchange traded financial derivative instruments described in classification (a) above	0.03
OTC financial derivative instruments described in classification (b) above	0.02
Transferable Securities as described in # above	34.54
Other current assets	44.73
	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
	Equities				Equity swaps (b) (continued)		
	Germany				United States		
94,200	Beiersdorf AG	9,182,616	11.43	(3,393)	FTSE Francesmidcaptradeplus	465,454	0.58
159,558	Brenntag AG	9,908,552	12.33	(2,156)	FTSE Italysmidcaptradeplus	160,407	0.20
		19,091,168	23.76			625,861	0.78
	Ireland				Total equity swaps	12,921,200	16.08
47,042	Smurfit Kappa Group plc	1,506,057	1.87		Government bonds		
	Italy				France		
243,555	Autogrill SpA	1,543,164	1.92	7,000,000	France Treasury Bill 0% 05/10/2022	7,006,860	8.72
390,479	Pirelli & C. SpA	1,513,497	1.89	5,000,000	France Treasury Bill 0% 07/09/2022	5,004,525	6.23
		3,056,661	3.81	5,000,000	France Treasury Bill 0% 22/02/2023	5,002,075	6.22
	Netherlands			5,000,000	France Treasury Bill 0% 25/01/2023	5,002,275	6.23
48,931	Aalberts Industries NV	1,819,744	2.27	10,000,000	France Treasury Bill 0% 30/11/2022	10,008,300	12.46
	Sweden					32,024,035	39.86
15,195	Autoliv Inc	1,046,459	1.30		Total government bonds	32,024,035	39.86
163,186	Bravida Holding AB	1,357,199	1.69		Preferred stocks		
19,466	Catena AB	674,478	0.84		Germany		
71,112	Trelleborg AB	1,368,056	1.70	45,500	Volkswagen AG	5,797,610	7.22
		4,446,192	5.53				
	United Kingdom				Total preferred stocks	5,797,610	7.22
513,879	Grainger plc	1,678,621	2.09		Real estate investment trust		
410,809	SSP Group plc	1,111,439	1.38		United Kingdom		
63,317	Weir Group plc	1,002,519	1.25	165,964	Segro plc	1,883,198	2.35
		3,792,579	4.72				
	Total equities	33,712,401	41.96		Total real estate investment trust	1,883,198	2.35
	Equity swaps (b)						
	Austria						
(35,217)	Oesterreichische Post AG	221,094	0.27				
	Belgium						
(16,021)	Kinepolis	107,283	0.13				
(39,207)	Proximus	77,230	0.10				
		184,513	0.23				
	Denmark						
(16,187)	Simcorp AS	171,026	0.21				
	France						
(4,993)	Covivio REIT Company	19,596	0.02				
(5,467)	Gecina SA	38,210	0.05				
(81,264)	JC Decaux SA	313,716	0.39				
		371,522	0.46				
	Germany						
(107,500)	Brenntag SE	2,115,600	2.63				
(18,000)	CTS Eventim AG & Company KGaA	203,134	0.25				
(62,272)	ErlingKlinger AG	273,825	0.34				
(41,023)	Fielmann AG	386,980	0.48				
(25,271)	Fraport AG	324,954	0.41				
(23,643)	Gerresheimer AG	457,137	0.57				
(195,757)	Schaeffler AG	219,319	0.27				
(33,837)	Stroeer SE & Company	436,590	0.55				
(45,500)	Volkswagen AG	2,965,690	3.69				
		7,383,229	9.19				
	Netherlands						
(296,516)	Postnl	193,134	0.24				
(33,576)	Randstad NV	364,750	0.46				
(33,233)	Vopak	123,435	0.15				
		681,319	0.85				
	Spain						
(158,814)	Inmobiliaria Companylonial Socimi SA	65,051	0.08				
(29,043)	Merlin Properties Socimi SA	15,275	0.02				
		80,326	0.10				
	Sweden						
(48,250)	Fabege AB	224,369	0.28				
(182,709)	Samhallsbyggnadsbolaget I Norden AB	174,424	0.22				
		398,793	0.50				
	Switzerland						
(4,849)	Bossard Holding AG	270,896	0.34				
(24,238)	Stadler Rail AG	96,869	0.12				
		367,765	0.46				
	United Kingdom						
(47,281)	Greggs plc	135,683	0.17				
(128,817)	Informa plc	111,224	0.14				
(552,039)	Jupiter Fund Management plc	333,807	0.41				
(1,870)	Russell UK Mid 150	979,550	1.22				
(41,321)	Schroders plc	448,968	0.56				
(180,490)	Shafesbury plc	159,580	0.20				
(86,047)	Travis Perkins plc	266,940	0.33				
		2,435,752	3.03				

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
€19,278	£16,599	14 July 2022	1	8	0.00
€500	SEK5,332	1 July 2022	2	2	0.00
€6,477,188	SEK68,918,726	14 July 2022	2	46,844	0.06
£203,015	€235,657	8 July 2022	2	79	0.00
US\$423,953	€402,070	1 July 2022	3	3,427	0.00
US\$423,741	€399,670	8 July 2022	3	5,444	0.01
Total unrealised gain on forward currency contracts				55,804	0.07
Total financial assets at fair value through profit or loss - trading				86,394,248	107.54

Man Funds VI plc

Unaudited schedule of investments as at 30 June 2022 (continued)
Man GLG European Mid-Cap Equity Alternative (continued)



Financial liabilities at fair value through profit or loss

Nominal	Description	Fair Value €	% of Net Assets
Equity swaps			
Belgium			
(174)	Lotus Bakeries Company	(59,351)	(0.07)
European Union			
3,412	FTSE devesmidcaptradplus	(293,236)	(0.37)
France			
25,649	Alten Group	(415,782)	(0.52)
112,454	Bureau Veritas Certification Company	(262,054)	(0.33)
75,255	Elis SA	(12,511)	(0.01)
32,872	Faurecia	(64,270)	(0.08)
(60,434)	Plastic Omnium Company	(3,540)	(0.00)
9,103	Teleperformance SE	(335,669)	(0.42)
65,338	Verallia Sasu	(311,902)	(0.39)
		(1,405,728)	(1.75)
Germany			
(94,200)	Beiersdorf AG	(335,352)	(0.42)
Ireland			
361,559	Dalata Hotel Group plc	(116,541)	(0.14)
62,768	Grafton Group plc	(215,267)	(0.27)
		(331,808)	(0.41)
Sweden			
(82,942)	Samhallsbyggnadsbolaget I Norden AB_JPM	(8,068)	(0.01)
(33,363)	Samhallsbyggnadsbolaget I Norden AB_MSCI	(3,260)	(0.00)
		(11,328)	(0.01)
United Kingdom			
101,431	Bridgepoint Group-REGS	(71,296)	(0.09)
231,153	Howden Joinery Group plc	(517,935)	(0.64)
		(589,231)	(0.73)
United States			
354	FTSE Germs MIDCap Trade plus	(44,523)	(0.06)
Total equity swaps		(3,070,557)	(3.82)
Futures contracts			
Germany			
51	EURO Stoxx 50 Index Futures September 2022	(27,450)	(0.04)
Total futures contracts		(27,450)	(0.04)

Man Funds VI plc

Unaudited schedule of investments as at 30 June 2022 (continued)
Man GLG European Mid-Cap Equity Alternative (continued)



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

Forward currency contracts (note 4)**

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised loss €	% of Net Assets
€235,737	£203,015	1 July 2022	2	(84)	(0.00)
€7,122,130	£6,148,008	14 July 2022	1	(14,819)	(0.02)
€400,048	US\$423,954	1 July 2022	5	(5,449)	(0.01)
£203,015	€236,116	1 July 2022	2	(295)	(0.00)
SEK5,332	€501	1 July 2022	1	(3)	(0.00)
SEK5,277	€495	8 July 2022	1	(2)	(0.00)
SEK8,160,132	€762,999	14 July 2022	2	(1,633)	(0.00)
Total unrealised loss on forward currency contracts				(22,285)	(0.03)
Total financial liabilities at fair value through profit or loss - trading				(3,120,292)	(3.89)
Total financial assets at fair value through profit or loss - trading				86,394,248	107.54
Total financial liabilities at fair value through profit or loss - trading				(3,120,292)	(3.89)
Other net liabilities				(2,934,930)	(3.65)
Net assets attributable to holders of redeemable participating shares				80,339,026	100.00

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

(a) Exchange traded derivative instruments

(b) OTC financial derivatives instrument

* Transferable securities dealt on another regulated market

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

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

Analysis of Total Assets

Transferable securities listed on official stock exchange

OTC financial derivative instruments described in classification (b) above

Other current assets

	% of Total Assets
Transferable securities listed on official stock exchange	79.85
OTC financial derivative instruments described in classification (b) above	14.11
Other current assets	6.04
	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
	Credit default swaps (b)		
	United States		
179,300,000	EMS 37V1 5 Year 100 Obps 20 June 2027	18,021,314	1.99
104,000,000	EMS 37V1 5 Year 100 313.65bps 20 June 2027	10,452,965	1.16
117,650,000	Federal of Republic of Brazil 5 Years 100 Obps 20 June 2027	9,807,450	1.09
(19,800,000)	Peoples Republic of China 5 Years 100 84bps 20 June 2027	128,635	0.01
61,300,000	Republic of Columbia 5 Years 100 Obps 20 June 2027	5,080,374	0.56
117,050,000	Republic of Indonesia 5 Years 100 Obps 20 June 2027	2,253,625	0.25
126,000,000	Republic of South Africa 5 Years 100 Obps 20 June 2027	11,590,020	1.28
137,500,000	Republic of Turkey 5 Years 100 Obps 20 June 2027	36,971,296	4.09
58,600,000	United Mexican States 5 Years 100 Obps 20 June 2027	1,968,453	0.22
		96,274,132	10.65
	Total credit default swaps	96,274,132	10.65
	Government bonds		
	United States		
45,250,000	United States Treasury Bill 0% 15/06/2023#	44,067,331	4.88
36,445,000	United States Treasury Bill 0% 18/05/2023#	35,605,730	3.94
218,360,000	United States Treasury Bill 0% 20/04/2023#	213,823,599	23.66
184,745,000	United States Treasury Bill 0% 23/02/2023#	181,853,593	20.13
219,435,000	United States Treasury Bill 0% 23/03/2023#	215,675,350	23.87
116,285,000	United States Treasury Bill 0% 26/01/2023#	114,675,854	12.69
1,000,000	United States Treasury Bill 0% 29/09/2022#	995,825	0.11
		806,697,282	89.28
	Total government bonds	806,697,282	89.28
	Interest rate swaps (b)		
	South Africa		
(836,900,000)	Payable 7.135% Vs Jibar 3M OBP 24 March 2022 - 24 March 2027	1,971,932	0.22
	Total interest rate swap	1,971,932	0.22

Man Funds VI plc

Unaudited schedule of investments as at 30 June 2022 (continued)
Man GLG Global Emerging Markets Debt Total Return (continued)



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

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

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised gain US\$	% of Net Assets
CHF5,792,998	US\$5,996,195	1 July 2022	2	55,219	0.01
CHF1,346	US\$1,403	8 July 2022	1	3	0.00
€654,992	US\$684,944	8 July 2022	3	162	0.00
MXN343,208,180	US\$16,790,001	18 July 2022	5	167,279	0.03
NOK5,146	US\$521	1 July 2022	1	-	0.00
PLN113,415,056	US\$24,825,998	12 September 2022	10	139,492	0.00
US\$90,975,881	AUD131,055,769	1 July 2022	1	855,194	0.10
US\$30,583,550	BRL149,998,857	2 September 2022	1	2,439,200	0.27
US\$6,058,572	CHF5,792,998	1 July 2022	2	7,157	0.00
US\$26,058,546	COP105,000,000,000	31 August 2022	1	980,026	0.11
US\$586,098,267	€553,048,216	1 July 2022	18	7,877,681	0.88
US\$104,451	€99,298	8 July 2022	13	590	0.00
US\$33,000,000	€31,154,023	13 July 2022	8	403,135	0.03
US\$4,291,913	£3,487,800	1 July 2022	3	56,109	0.01
US\$25,431,471	HUF8,985,012,465	15 August 2022	1	1,935,816	0.21
US\$526	NOK5,146	1 July 2022	1	5	0.00
US\$25,161,903	PLN113,419,896	12 September 2022	1	195,346	0.02
US\$518	SEK5,214	1 July 2022	1	9	0.00
US\$50,453,117	ZAR747,871,598	15 August 2022	1	5,019,698	0.56
Total unrealised gain on forward currency contracts				20,132,121	2.23
Total financial assets at fair value through profit or loss - trading				925,075,467	102.38

Financial liabilities at fair value through profit or loss

Nominal	Description	Fair Value US\$	% of Net Assets
	Credit default swaps		
	United States		
(59,800,000)	EMS 37V1 5 Year 100 328.82bps 20 June 2027	(6,010,455)	(0.67)
(39,200,000)	Federal of Republic of Brazil 5 Years 100 271bps 20 June 2027	(3,267,761)	(0.36)
59,400,000	Peoples Republic of China 5 Years 100 0bps 20 June 2027	(385,904)	(0.04)
(20,400,000)	Republic of Columbia 5 Years 100 270bps 20 June 2027	(1,690,695)	(0.19)
(39,000,000)	Republic of Indonesia 5 Years 100 130bps 20 June 2027	(750,887)	(0.08)
(42,000,000)	Republic of South Africa 5 Years 100 287.5bps 20 June 2027	(3,863,340)	(0.43)
(45,850,000)	Republic of Turkey 5 Years 100 844bps 20 June 2027	(12,328,247)	(1.37)
(19,500,000)	United Mexican States 5 Years 100 162bps 20 June 2027	(655,031)	(0.07)
		(28,952,320)	(3.21)
	Total credit default swaps	(28,952,320)	(3.21)

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

Forward currency contracts (note 4)**

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised loss US\$	% of Net Assets
AUD131,055,769	US\$91,353,168	1 July 2022	1	(1,232,481)	(0.14)
AUD131,055,769	US\$90,986,959	8 July 2022	1	(864,363)	(0.10)
BRL49,639,203	US\$9,570,000	2 September 2022	3	(256,175)	(0.02)
CHF5,792,998	US\$6,060,988	8 July 2022	2	(7,172)	(0.00)
COP35,753,304,604	US\$8,800,000	31 August 2022	4	(300,300)	(0.04)
€553,048,216	US\$583,153,692	1 July 2022	17	(4,933,103)	(0.55)
€553,767,279	US\$587,121,281	8 July 2022	18	(7,893,346)	(0.88)
£3,487,800	US\$4,274,992	1 July 2022	4	(39,189)	(0.00)
£3,487,800	US\$4,292,355	8 July 2022	3	(56,208)	(0.01)
HUF8,964,906,038	US\$23,968,998	15 August 2022	9	(525,924)	(0.06)
IDR195,871,571	US\$13,589	8 August 2022	1	(508)	(0.00)
NOK5,146	US\$526	8 July 2022	1	(5)	(0.00)
SEK5,214	US\$516	1 July 2022	1	(8)	(0.00)
SEK5,214	US\$518	8 July 2022	1	(9)	(0.00)
US\$20,926	€20,009	8 July 2022	2	(4)	(0.00)
US\$41,967,599	MXN897,167,723	18 July 2022	1	(2,359,794)	(0.26)
ZAR240,109,723	US\$14,830,002	15 August 2022	6	(243,264)	(0.01)
Total unrealised loss on forward currency contracts				(18,711,853)	(2.07)
Total financial liabilities at fair value through profit or loss - trading				(47,664,173)	(5.28)
Total financial assets at fair value through profit or loss - trading				925,075,467	102.38
Total financial liabilities at fair value through profit or loss - trading				(47,664,173)	(5.28)
Other net assets				26,189,910	2.90
Net assets attributable to holders of redeemable participating shares				903,601,204	100.00

**The forward currency contracts are held with HSBC Bank Plc and The Bank of New York Mellon.

(a) Exchange traded derivative instruments

(b) OTC financial derivatives instrument

* Transferable securities dealt on another regulated market

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

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

Analysis of Total Assets

OTC financial derivative instruments described in classification (b) above

Transferable Securities as described in # above

Other current assets

% of Total Assets
12.26
83.54
4.20
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
	Equities		
	Canada		
379,373	GFL Environmental Inc	9,787,823	2.26
	United Kingdom		
1,125,759	TechnipFMC plc	7,576,358	1.75
	United States		
137,285	Aecom	8,953,728	2.07
115,800	CME Group Inc	23,704,260	5.47
8,442	Domino's Pizza Inc	3,289,932	0.76
1,232,830	Hostess Brands Inc	26,148,324	6.03
83,421	Monster Beverage Corporation	7,733,127	1.78
47,728	Occidental Petroleum Corporation	2,810,225	0.65
242,790	Oracle Corporation	16,963,737	3.91
109,463	Planet Fitness Inc	7,444,579	1.72
24,343	Sherwin Williams Company	5,450,641	1.26
26,800	Take Two Interactive Software Inc	3,283,804	0.76
39,147	TJX Companies Inc	2,186,360	0.50
154,739	Willscot Mobile Mini Holdings Corporation	5,016,638	1.16
		112,985,355	26.07
	Total equities	130,349,536	30.08
	Equity swaps (b)		
	Canada		
(29,978)	Canadian Tire Corporation - Class A	78,382	0.02
(7,604)	Lululemon Athletica Inc	53,413	0.01
(88,401)	Restaurant Brands International Inc	20,776	0.01
		152,571	0.04
	Ireland		
(11,794)	Accenture Plc - Class A	16,063	0.00
	United States		
(108,661)	Caesars Entertainment Inc	116,086	0.03
(65,770)	DoorDash Inc - A	213,704	0.05
(189,933)	Ford Motor Company	73,820	0.02
(18,858)	Freshpet Inc	3,206	0.00
(37,579)	Hilton Worldwide Holdings Inc	87,900	0.02
(78,465)	Interpublic Group of Companies Inc	149,143	0.04
(156,166)	Jack In The Box Inc	1,832,517	0.42
(222,649)	Life Time Group Holdings Inc	436,914	0.10
(17,456)	Mohawk Industries Inc	90	0.00
(265,791)	New Duke Holdco Inc	260,975	0.06
(68,228)	Omnicom Group Inc	266,991	0.06
(61,634)	On Semiconductor Corporation	56,927	0.01
(71,508)	Paccar Inc	47,617	0.01
(45,159)	Target Corporation	156,839	0.04
(42,529)	Texas Instruments Inc	13,011	0.00
(57,995)	Wingstop Inc	17,003	0.00
		3,732,743	0.86
	Total equity swaps	3,901,377	0.90
	Government bonds		
	United States		
25,000,000	United States Treasury Bill 0% 01/12/2022#	24,766,712	5.71
17,000,000	United States Treasury Bill 0% 03/11/2022#	16,884,366	3.90
50,000,000	United States Treasury Bill 0% 10/06/2022#	49,765,510	11.48
20,000,000	United States Treasury Bill 0% 14/07/2022#	19,992,160	4.61
30,000,000	United States Treasury Bill 0% 15/09/2022#	29,900,399	6.90
40,000,000	United States Treasury Bill 0% 17/11/2022#	39,684,313	9.16
37,000,000	United States Treasury Bill 0% 20/10/2022#	36,776,728	8.49
40,000,000	United States Treasury Bill 0% 25/08/2022#	39,911,805	9.21
		257,681,993	59.46
	Total government bonds	257,681,993	59.46
	Option contracts (b)		
	United States		
3,000	Call on 111 AMZN US 01 July 2022	27,000	0.00
6,000	Call on 33 ACI US 15 July 2022	30,000	0.01
		57,000	0.01
	Total option contracts	57,000	0.01

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

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

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised gain US\$	% of Net Assets
CHF2,832,994	US\$2,932,364	1 July 2022	2	27,005	0.01
€162	US\$169	8 July 2022	1	-	0.00
US\$2,885,464	CHF2,758,980	1 July 2022	2	3,408	0.00
US\$269,469,599	€254,274,831	1 July 2022	18	3,621,277	0.84
US\$2,351,398	€2,233,990	8 July 2022	8	14,694	0.00
US\$27,804,688	£22,595,453	1 July 2022	7	363,354	0.08
US\$427,476	£347,645	14 July 2022	1	5,192	0.00
US\$20,076	SEK202,114	1 July 2022	2	353	0.00
US\$217	SEK2,205	8 July 2022	2	2	0.00
Total unrealised gain on forward currency contracts				4,035,285	0.93
Total financial assets at fair value through profit or loss - trading				396,025,191	91.38

Financial liabilities at fair value through profit or loss

Nominal	Description	Fair Value US\$	% of Net Assets
	Equity swaps		
	United States		
(19,766)	Autonation Inc	(118,386)	(0.03)
(4,650)	Charter Communications Inc	(135,242)	(0.03)
(70,676)	Dicks Sporting Goods Inc	(79,790)	(0.02)
(14,427)	Essex Property Trust Inc	(30,098)	(0.00)
(14,800)	Landstar System Inc	(37,938)	(0.01)
(37,447)	Lowe's Companies Inc	(5,439)	(0.00)
(6,879)	O'Reilly Automotive Inc	(130,937)	(0.03)
(29,132)	Robert Half International Inc	(3,310)	(0.00)
(57,327)	Starbucks Corporation	(233)	(0.00)
(42,659)	Wynn Resorts Limited	(256,035)	(0.06)
		<u>(797,408)</u>	<u>(0.18)</u>
	Total equity swaps	<u>(797,408)</u>	<u>(0.18)</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
CHF2,758,980	US\$2,886,614	8 July 2022	2	(3,416)	(0.00)
€254,274,832	US\$268,119,095	1 July 2022	18	(2,270,769)	(0.53)
€252,524,155	US\$267,733,674	8 July 2022	10	(3,599,171)	(0.83)
£22,595,452	US\$27,695,218	1 July 2022	5	(253,885)	(0.06)
£22,443,600	US\$27,620,817	8 July 2022	3	(361,692)	(0.08)
SEK202,114	US\$20,018	1 July 2022	2	(294)	(0.00)
SEK202,114	US\$20,082	8 July 2022	2	(353)	(0.00)
US\$76,996	CHF74,012	1 July 2022	4	(319)	(0.00)
US\$63	€60	8 July 2022	1	-	(0.00)
US\$980,938	£909,119	8 July 2022	3	(1,786)	(0.00)
Total unrealised loss on forward currency contracts				(6,491,685)	(1.50)
Total financial liabilities at fair value through profit or loss - trading				(7,289,093)	(1.68)
Total financial assets at fair value through profit or loss - trading				396,025,191	91.38
Total financial liabilities at fair value through profit or loss - trading				(7,289,093)	(1.68)
Other net assets				44,658,100	10.30
Net assets attributable to holders of redeemable participating shares				433,394,198	100.00

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

(a) Exchange traded derivative instruments

(b) OTC financial derivatives instrument

* Transferable securities dealt on another regulated market

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

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

Analysis of Total Assets

Transferable securities listed on official stock exchange

OTC financial derivative instruments described in classification (b) above

Transferable Securities as described in # above

Other current assets

	% of Total Assets
Transferable securities listed on official stock exchange	27.92
OTC financial derivative instruments described in classification (b) above	1.71
Transferable Securities as described in # above	55.20
Other current assets	15.17
	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	
	Equities				Equity swaps (b) (continued)			
	Argentina				United States (continued)			
4,114	MercadoLibre Inc	2,620,083	0.74	(15,343)	CSX Corporation	54,161	0.01	
	Bermuda			(301,131)	Dropbox Inc - Class A	457,719	0.13	
159,764	Arch Capital Group Limited	7,267,664	2.04	(7,266)	Dupont De Nemours Inc	96,202	0.03	
33,748	Everest Re Group Limited	9,458,889	2.66	(6,605)	Illumina Inc	307,635	0.09	
	United States			(205,391)	Invesco Limited	638,766	0.18	
		16,726,553	4.70	(105,487)	IPG Photonics Corporation	494,734	0.14	
				(40,471)	Marathon Oil Corporation	361,406	0.10	
3,302	AbbVie Inc	505,734	0.14	(4,796)	Marathon Petroleum Corporation	105,800	0.03	
15,353	Airbnb Inc - Class A	1,367,645	0.39	(2,141)	Marketaxess Holdings Inc	19,333	0.00	
20,450	Alcoa Corporation	932,111	0.26	(27,463)	Microsoft Corporation	487,468	0.14	
20,617	Alliant Energy Corporation	1,208,362	0.34	(16,790)	Mosaic Company	207,021	0.06	
28,880	Allstate Corporation	3,659,962	1.03	(376)	NVR Inc	104,806	0.03	
7,730	Alphabet Inc	16,845,680	4.74	(2,029)	O'Reilly Automotive Inc	12,255	0.00	
20,144	Arthur J Gallagher & Company	3,284,278	0.92	(2,020)	Palo Alto Networks Inc	2,586	0.00	
90,575	Avantor Inc	2,816,883	0.79	(3,178)	Procter & Gamble Company	43,125	0.01	
547,796	Bank of America Corporation	17,052,890	4.80	(21,839)	Truist Financial Corporation	10,046	0.00	
11,359	Bank of New York Mellon Corporation	473,784	0.13	(2,501)	Ulta Beauty	57,923	0.02	
270,653	Baxter International Inc	17,384,042	4.89	(7,322)	Union Pacific Corporation	87,692	0.02	
12,318	Black Knight Inc	805,474	0.23	(74,654)	Viatis Inc	122,432	0.03	
1,245	BlackRock Inc	758,255	0.21	(6,332)	Waste Management Inc	31,407	0.01	
13,632	Carlyle Group Inc	431,589	0.12	(20,768)	Webster Financial Corporation	171,336	0.05	
4,611	CF Industries Holdings Inc	395,301	0.11	(448,233)	Wells Fargo & Company	1,207,453	0.34	
3,949	Cigna Corporation	1,040,641	0.29	(17,748)	West Pharmaceutical Services	118,202	0.03	
80,422	Citizens Financial Group Inc	2,870,261	0.81	(3,092)	Zebra Technologies Corporation - Class A	228,561	0.06	
132,744	Constellation Energy	7,600,921	2.14	(13,034)	Zoominfo Technologies Inc - Class A	317,117	0.09	
39,220	Copart Inc	4,261,645	1.20			12,242,944	3.44	
17,248	Corteva Inc	933,807	0.26					
50,800	CrowdStrike Holdings Inc	8,562,848	2.41		Total equity swaps	14,139,920	3.98	
15,343	CSX Corporation	445,868	0.13		Futures contracts (a)			
301,131	Dropbox Inc	6,320,740	1.78		Australia			
8,482	DTE Energy Company	1,075,094	0.30		32	Australian 3 Years Bond Futures September 2022	6,764	0.00
7,266	DuPont de Nemours Inc	403,844	0.11		Canada			
6,532	EPAM Systems Inc	1,925,503	0.54	(4)	(4)	S&P/TSX 60 Index Futures September 2022	20,854	0.01
25,784	First Republic Bank/CA	3,718,053	1.05		France			
148,771	Gilead Sciences Inc	9,195,536	2.59	(5)	(5)	CAC40 10 Euro Index Futures July 2022	3,528	0.00
6,605	Illumina Inc	1,217,698	0.34		Germany			
205,391	Invesco Limited	3,312,957	0.93	(8)	(8)	DAX Index Futures September 2022	61,159	0.02
105,487	IPG Photonics Corporation	9,929,491	2.79	(47)	(47)	EURO-BOBL Futures September 2022	324	0.00
27,256	Kraft Heinz Company	1,039,544	0.29	(39)	(39)	EURO-BUND Futures September 2022	59,350	0.02
40,471	Marathon Oil Corporation	909,788	0.26	(13)	(13)	EURO-BUXL Futures September 2022	48,383	0.01
4,796	Marathon Petroleum Corporation	394,279	0.11	(58)	(58)	Euro Stoxx 50 Index Futures September 2022	4,182	0.00
2,141	MarketAxess Holdings Inc	548,117	0.15			173,398	0.05	
3,215	McKesson Corporation	1,048,765	0.30		Hong Kong			
27,463	Microsoft Corporation	7,053,322	1.98	(9)	(9)	HSCEI Index Futures July 2022	5,289	0.00
16,790	Mosaic Company	792,992	0.22	(4)	(4)	HANG SENG Index Futures July 2022	11,584	0.01
376	NVR Inc	1,505,557	0.42			16,873	0.01	
2,029	O'Reilly Automotive Inc	1,281,841	0.36		Italy			
48,739	Packaging Corporation of America	6,701,613	1.89	(4)	(4)	FTSE MIB Index Futures September 2022	14,103	0.00
2,020	Palo Alto Networks Inc	997,759	0.28		Singapore			
12,321	PepsiCo Inc	2,053,418	0.58	(23)	(23)	FTSE Taiwan Index Futures July 2022	41,967	0.01
3,178	Procter & Gamble Company	456,965	0.13		South Korea			
13,976	Synopsys Inc	4,244,511	1.19	4	4	Korea 10 Years Bond Futures September 2022	5,237	0.00
21,839	Truist Financial Corporation	1,035,824	0.29	(78)	(78)	KOSPI2 Index Futures September 2022	549,365	0.16
2,501	Ulta Salon Cosmetics & Fragrance Inc	964,085	0.27			554,602	0.16	
7,322	Union Pacific Corporation	1,561,636	0.44		Sweden			
74,654	Viatis Inc	781,627	0.22	(53)	(53)	OMXS30 Index Futures July 2022	27,083	0.01
6,332	Waste Management Inc	968,669	0.27		United Kingdom			
20,768	Webster Financial Corporation	875,371	0.25	(31)	(31)	3 Month Euro EURIBOR Futures September 2023	2,052	0.00
448,233	Wells Fargo & Company	17,557,287	4.94	(70)	(70)	3 Month Euro EURIBOR Futures March 2024	53,295	0.02
17,748	West Pharmaceutical Services Inc	5,366,463	1.51	(38)	(38)	3 Month Euro EURIBOR Futures March 2025	4,639	0.00
3,092	Zebra Technologies Corporation	908,893	0.26	(114)	(114)	3 Month Euro EURIBOR Futures June 2023	107,258	0.03
2,956	Zoetis Inc	508,107	0.14	(68)	(68)	3 Month Euro EURIBOR Futures December 2024	44,667	0.01
13,034	Zoominfo Technologies Inc - Class A	433,250	0.12	(52)	(52)	ICE 3 Months SONIA Futures March 2024	54,802	0.02
		190,726,580	53.64	(58)	(58)	ICE 3 Months SONIA Futures June 2023	81,127	0.02
				(38)	(38)	Long Gilt Futures September 2022	85,680	0.02
	Total equities	210,073,216	59.08			433,520	0.12	
	Equity swaps (b)				United States			
	Argentina				(120)	3 Months US Dollar SOFR Futures June 2023	40,562	0.01
(4,114)	Mercadolibre Inc	1,589,403	0.45	(15)	(15)	S&P500 EMINI Index Futures September 2022	37,900	0.01
	Bermuda					United States 5 Year Note (CBT) Bond Futures September 2022	14,719	0.00
(159,764)	Arch Capital Group Limited	262,013	0.08		(14)	MSCI EAFE Index Futures September 2022	4,030	0.00
(33,748)	Everest Re Group Limited	45,560	0.01		(6)	NASDAQ 100 E-MINI Index Futures September 2022	65,863	0.02
	United States				(21)	E-MINI Russell 2000 Index Futures September 2022	104,365	0.03
(15,353)	Airbnb Inc - Class A	1,206,285	0.34		(74)	United States 10 Year Note (CBT) Bond Futures September 2022	46,250	0.01
(20,450)	Alcoa Upstream Corporation	67,894	0.02		(17)	United States Ultra Bond (CBT) Futures September 2022	16,922	0.01
(28,880)	Allstate Corporation	162,306	0.05			330,611	0.09	
(7,730)	Alphabet Inc - Class A	2,108,153	0.59		Total futures contracts	1,623,303	0.46	
(547,796)	Bank Of America Corporation	1,915,850	0.54					
(11,359)	Bank Of New York Mellon Corporation	35,099	0.01					
(270,653)	Baxter International Inc	140,739	0.04					
(12,318)	Black Knight Inc	42,620	0.01					
(1,245)	Blackrock Inc	63,258	0.02					
(13,632)	Carlyle Group Inc	68,433	0.02					
(4,611)	CF Industries Holdings Inc	104,762	0.03					
(80,422)	Citizens Financial Group	270,218	0.08					
(39,220)	Copart Inc	245,909	0.07					
(17,248)	Corteva Inc	66,232	0.02					

Man Funds VI plc

Unaudited schedule of investments as at 30 June 2022 (continued)
 Man Alternative Style Risk Premia (continued)



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

Nominal	Description	Fair Value US\$	% of Net Assets
	Government bonds		
	United States		
25,000,000	United States Treasury Bill 0% 11/08/2022#	24,962,665	7.02
30,000,000	United States Treasury Bill 0% 22/09/2022#	29,887,737	8.41
30,000,000	United States Treasury Bill 0% 27/10/2022#	29,811,174	8.38
		<u>84,661,576</u>	<u>23.81</u>
	Total government bonds	<u>84,661,576</u>	<u>23.81</u>
	Total return swap (b)		
	United States		
2,018,364	AHL Risk Style Premia Segregated Portfolio	6,725,512	1.89
	Total total return swaps	<u>6,725,512</u>	<u>1.89</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
AUD15,398,591	£8,700,000	11 July 2022	11	22,092	0.00
AUD88,483	£50,000	15 July 2022	1	114	0.00
AUD200,000	JPY18,639,032	15 July 2022	2	228	0.00
AUD3,800,000	JPY341,294,654	2 August 2022	7	96,654	0.03
AUD600,000	JPY54,029,520	19 August 2022	1	13,750	0.01
AUD200,000	NZD220,417	15 July 2022	2	510	0.00
AUD6,400,000	NZD7,068,059	24 August 2022	2	10,895	0.01
AUD225,308	US\$154,795	29 July 2022	1	170	0.00
CAD135,512	€100,000	15 July 2022	1	408	0.00
CAD6,799,700	€5,000,000	9 August 2022	5	29,827	0.01
CAD9,700,000	US\$7,505,855	15 July 2022	5	13,889	0.00
CAD10,800,000	US\$8,357,095	16 August 2022	9	15,732	0.00
CHF5,699,719	€5,500,000	11 July 2022	25	203,440	0.06
CHF5,786,469	€5,700,000	15 July 2022	42	84,819	0.00
CHF7,300,000	US\$7,407,296	25 July 2022	25	229,267	0.06
CNY2,000,000	US\$296,384	8 July 2022	2	1,917	0.00
CNY3,500,000	US\$521,246	25 July 2022	4	645	0.00
DKK98,038	US\$13,706	29 July 2022	2	102	0.00
€1,900,000	AUD2,853,477	24 August 2022	14	31,174	0.00
€100,000	CHF99,947	15 July 2022	1	154	0.00
€2,600,000	£2,232,680	15 July 2022	21	8,684	0.00
€29,300,000	£25,010,649	20 July 2022	151	287,025	0.07
€5,000,000	JPY697,057,996	25 July 2022	14	97,328	0.03
€900,000	SEK8,533,995	15 July 2022	8	3,950	0.00
€3,000,000	SEK31,338,858	26 July 2022	18	80,682	0.03
€1,187,867	US\$1,235,361	29 July 2022	2	8,799	0.00
£5,100,000	AUD8,965,264	11 July 2022	35	29,341	0.00
£750,000	AUD1,321,555	15 July 2022	14	2,196	0.00
£1,471,069	€1,700,000	20 July 2022	4	7,571	0.00
£7,750,000	JPY1,257,641,743	13 July 2022	21	149,723	0.07
£743,015	US\$901,673	5 July 2022	1	728	0.00
£300,000	US\$362,617	28 July 2022	6	1,887	0.00
£1,997,329	US\$2,417,178	29 July 2022	2	9,651	0.00
JPY56,320,459	AUD600,000	15 July 2022	3	2,290	0.00
JPY18,928,070	AUD200,000	19 August 2022	2	2,198	0.00
JPY28,589,314	€200,000	15 July 2022	2	1,328	0.00
JPY1,045,158,986	£6,300,000	13 July 2022	16	46,369	0.03
JPY10,000,000	US\$73,625	15 July 2022	1	45	0.00
JPY2,362,852	US\$17,347	29 July 2022	1	74	0.00
MXN36,000,000	US\$1,765,887	8 July 2022	5	15,931	0.00
MXN500,000	US\$24,667	15 July 2022	1	50	0.00
MXN83,500,000	US\$4,073,578	28 July 2022	8	44,780	0.01
NOK3,111,147	€300,000	15 July 2022	2	1,045	0.00
NOK33,366,049	€3,200,000	20 July 2022	3	28,670	0.01
NOK6,000,000	SEK6,131,791	15 July 2022	11	8,782	0.00
NOK57,500,000	SEK58,743,445	25 July 2022	13	85,253	0.02
NOK14,158	US\$1,427	14 July 2022	1	7	0.00
NOK1,000,000	US\$100,346	15 July 2022	2	896	0.00
NOK2,500,000	US\$250,993	26 July 2022	5	2,167	0.00
NOK505,706	US\$51,182	29 July 2022	2	31	0.00
NZD332,880	AUD300,000	24 August 2022	3	461	0.00
NZD146,946	US\$91,178	29 July 2022	1	166	0.00
SEK17,875,503	NOK17,000,000	25 July 2022	9	24,397	0.00
SEK3,148	US\$304	29 July 2022	2	3	0.00
US\$35,958	AUD51,687	14 July 2022	1	413	0.00
US\$3,535,634	AUD5,100,000	15 July 2022	51	28,326	0.00
US\$7,751,048	AUD10,900,000	22 July 2022	34	254,574	0.06
US\$7,735	CAD9,918	14 July 2022	1	46	0.00
US\$621,650	CAD800,000	15 July 2022	7	1,465	0.00
US\$53,654	CHF51,161	14 July 2022	1	170	0.00
US\$104,610	CHF100,000	15 July 2022	1	63	0.00
US\$837,811	CHF800,000	25 July 2022	7	928	0.00
US\$598,519	CNY4,000,000	8 July 2022	1	1,919	0.00
US\$822,014	CNY5,500,000	3 August 2022	1	1,995	0.00
US\$1,651,653	€1,573,000	14 July 2022	1	5,697	0.00
US\$420,403	€400,000	15 July 2022	4	1,824	0.00
US\$414,759	€391,178	29 July 2022	1	5,043	0.00
US\$13,369,289	€12,700,000	17 August 2022	10	46,966	0.02
US\$36,915	£30,068	14 July 2022	1	392	0.00
US\$550,227	£450,000	15 July 2022	9	3,602	0.00
US\$5,455,226	£4,350,000	28 July 2022	23	169,915	0.05
US\$1,004,491	£822,737	29 July 2022	2	4,836	0.00
US\$7,490,535	JPY970,087,390	14 July 2022	28	344,287	0.08
US\$6,743,377	JPY910,000,000	5 August 2022	7	30,510	0.01
US\$2,251,360	KRW2,800,000,000	13 July 2022	7	94,034	0.03
US\$1,260,372	KRW1,627,582,000	14 July 2022	1	6,338	0.00
US\$7,982,761	KRW10,300,000,000	28 July 2022	19	44,359	0.03
US\$124,167	MXN2,500,000	28 July 2022	5	863	0.00
US\$102,915	NOK1,004,540	14 July 2022	1	1,215	0.00
US\$51,122	NOK500,000	15 July 2022	1	501	0.00

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

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

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised gain US\$	% of Net Assets
US\$1,848,115	NOK17,500,000	26 July 2022	29	75,995	0.00
US\$4,921,776	NOK45,500,000	29 July 2022	3	313,995	0.09
US\$2,028,699	NOK19,500,000	22 August 2022	5	52,652	0.02
US\$763,872	NZD1,100,000	5 July 2022	4	79,963	0.04
US\$1,952,970	NZD3,100,000	15 July 2022	31	25,739	0.00
US\$1,058,815	NZD1,600,000	21 July 2022	10	64,165	0.01
US\$14,927,349	NZD23,300,000	15 August 2022	25	446,880	0.17
US\$46,201	SEK464,135	14 July 2022	2	887	0.00
US\$789,854	SEK8,000,000	15 July 2022	16	8,782	0.00
US\$5,615,201	SEK55,000,000	20 July 2022	21	244,415	0.08
US\$3,058,329	SGD4,200,000	8 July 2022	1	40,455	0.01
US\$1,080,302	SGD1,500,000	15 July 2022	14	2,478	0.00
US\$1,594,012	SGD2,200,000	18 July 2022	3	13,200	0.00
US\$5,408,446	SGD7,500,000	5 August 2022	3	19,045	0.01
Total unrealised gain on forward currency contracts				4,147,227	1.16
Total financial assets at fair value through profit or loss - trading				321,370,754	90.38

Financial liabilities at fair value through profit or loss

Nominal	Description	Fair Value US\$	% of Net Assets
Equity swaps			
United States			
(3,302)	Abbvie Inc	(5,184)	(0.00)
(20,617)	Alliant Energy Corporation	(63,707)	(0.02)
(20,144)	Arthur J Gallagher & Company	(20,950)	(0.01)
(90,575)	Avantor Inc	(66,120)	(0.02)
(3,949)	Cigna Corporation	(40,398)	(0.01)
(132,744)	Constellation USD NPV	(87,611)	(0.03)
(50,800)	CrowdStrike Holdings Inc - Class A	(1,081,532)	(0.30)
(8,482)	DTE Energy Company	(75,066)	(0.02)
(6,532)	Epam Systems Inc	(51,864)	(0.02)
(25,784)	First Republic Bank	(12,892)	(0.00)
(148,771)	Gilead Sciences Inc	(44,631)	(0.01)
(27,256)	Kraft Heinz Company	(39,521)	(0.01)
(3,215)	Mckesson Corporation	(48,739)	(0.01)
(48,739)	Packaging Corporation of America	(82,856)	(0.02)
(12,321)	Pepsicompany Inc	(34,054)	(0.01)
(13,976)	Synopsis Inc	(232,980)	(0.07)
(2,956)	Zoetis Inc	(7,922)	(0.00)
		(1,996,027)	(0.56)
Total equity swaps			
		(1,996,027)	(0.56)
Futures contracts			
Australia			
(72)	Australian 10 Years Bond Futures September 2022	(51,965)	(0.02)
(20)	SPI200 Index Futures September 2022	(9,644)	(0.00)
		(61,609)	(0.02)
Canada			
5	Canadian 10 Years Bond Futures September 2022	(16,900)	(0.00)
Germany			
(12)	EURO-SCHATZ Futures September 2022	(12,143)	(0.00)
8	EURO-BTP Futures September 2022	(13,518)	(0.00)
5	EURO-OAT Futures September 2022	(21,118)	(0.01)
		(46,779)	(0.01)
Japan			
2	Japan 10 Years Bond(OSE) Futures September 2022	(7,493)	(0.00)
(5)	Topix Index Futures September 2022	(11,924)	(0.01)
		(19,417)	(0.01)
Netherlands			
(5)	Amsterdam Index Futures July 2022	(19,435)	(0.01)
Singapore			
(15)	NIKKEI 225 (SGX) Index Futures September 2022	(24,383)	(0.01)
South Africa			
1	FTSE JSE Top 40 Index Futures September 2022	(88)	(0.00)
United Kingdom			
(30)	3 Month Euro EURIBOR Futures June 2024	(2,770)	(0.00)
(26)	ICE 3 Months SONIA Futures June 2024	(1,321)	(0.00)
(19)	ICE 3 Months SONIA Futures September 2023	(2,641)	(0.00)
16	FTSE 100 Index Futures September 2022	(1,670)	(0.00)
		(8,402)	(0.00)
United States			
(83)	3 Months US Dollar SOFR Futures March 2024	(5,888)	(0.00)
31	3 Months US Dollar SOFR Futures September 2022	(42,762)	(0.01)
(1)	3 Months US Dollar SOFR Futures September 2025	(138)	(0.00)
(80)	3 Months US Dollar SOFR Futures December 2024	(15,313)	(0.00)
(39)	MSCI Emerging Market Index Futures September 2022	(9,695)	(0.00)
United States 2 Year Note (CBT) Bond Futures			
(45)	September 2022	(59,063)	(0.02)
United States Long Bond(CBT) Bond Futures			
(35)	September 2022	(19,000)	(0.01)
(406)	CBOE V Index Futures July 2022	(41,131)	(0.01)
		(192,990)	(0.05)
Total futures contracts			
		(390,003)	(0.11)

Man Funds VI plc

Unaudited schedule of investments as at 30 June 2022 (continued)
Man Alternative Style Risk Premia (continued)



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

Forward currency contracts (note 4)**

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised loss US\$	% of Net Assets
AUD151,870	€100,000	15 July 2022	1	(203)	(0.00)
AUD7,075,182	€4,700,000	24 August 2022	6	(65,709)	(0.03)
AUD9,693,247	£5,550,000	11 July 2022	15	(75,300)	(0.03)
AUD100,000	JPY9,415,300	15 July 2022	1	(592)	(0.00)
AUD178,160	US\$123,512	14 July 2022	1	(991)	(0.00)
AUD200,000	US\$139,056	15 July 2022	2	(1,514)	(0.00)
AUD2,200,000	US\$1,589,997	22 July 2022	20	(76,946)	(0.00)
AUD19,255,390	US\$13,354,384	29 July 2022	1	(110,680)	(0.03)
CAD269,752	€200,000	15 July 2022	2	(170)	(0.00)
CAD1,481,663	€1,100,000	9 August 2022	1	(4,501)	(0.00)
CAD700,000	US\$544,032	15 July 2022	7	(1,371)	(0.00)
CHF299,288	€300,000	15 July 2022	3	(1,038)	(0.00)
CHF100,000	US\$105,347	15 July 2022	1	(800)	(0.00)
CHF2,100,000	US\$2,213,646	25 July 2022	6	(16,825)	(0.01)
CNY14,000,000	US\$2,093,124	8 July 2022	12	(5,022)	(0.00)
CNY5,000,000	US\$747,799	25 July 2022	5	(2,241)	(0.00)
CNY1,000,000	US\$149,225	3 August 2022	1	(130)	(0.00)
DKK8,620,025	US\$1,228,274	29 July 2022	2	(14,182)	(0.01)
€300,000	AUD459,492	24 August 2022	3	(1,230)	(0.00)
€100,000	CAD136,713	15 July 2022	1	(1,340)	(0.00)
€1,900,000	CAD2,612,169	9 August 2022	13	(33,260)	(0.00)
€5,500,000	CHF5,723,402	11 July 2022	33	(228,195)	(0.08)
€200,000	CHF202,563	15 July 2022	2	(2,484)	(0.00)
€2,600,000	£2,246,510	15 July 2022	22	(8,117)	(0.00)
€3,100,000	£2,687,319	20 July 2022	24	(19,610)	(0.00)
€200,000	JPY28,640,920	15 July 2022	2	(1,709)	(0.00)
€700,000	JPY100,183,188	25 July 2022	7	(5,503)	(0.00)
€100,000	NOK1,050,255	15 July 2022	1	(1,685)	(0.00)
€2,100,000	NOK22,005,874	20 July 2022	9	(29,894)	(0.00)
€100,000	SEK1,072,400	15 July 2022	1	(58)	(0.00)
€100,000	US\$105,170	15 July 2022	1	(525)	(0.00)
€104,292,118	US\$110,573,110	29 July 2022	2	(1,338,602)	(0.38)
€2,100,000	US\$2,219,062	17 August 2022	1	(16,158)	(0.01)
£9,150,000	AUD16,222,937	11 July 2022	54	(42,403)	(0.00)
£3,150,000	AUD5,579,241	15 July 2022	17	(10,522)	(0.00)
£85,844	€100,000	15 July 2022	1	(368)	(0.00)
£27,759,452	€33,300,000	20 July 2022	20	(1,134,813)	(0.35)
£4,050,000	JPY674,439,067	13 July 2022	8	(48,600)	(0.02)
£750,000	JPY124,673,189	15 July 2022	15	(7,432)	(0.00)
£5,450,000	JPY901,887,976	31 August 2022	7	(40,243)	(0.03)
£712,326	US\$868,609	1 July 2022	1	(3,516)	(0.00)
£750,000	US\$918,395	28 July 2022	13	(7,132)	(0.00)
£171,980,963	US\$211,308,538	29 July 2022	2	(2,345,382)	(0.66)
JPY18,614,145	AUD200,000	15 July 2022	2	(410)	(0.00)
JPY344,711,516	AUD3,800,000	2 August 2022	8	(71,455)	(0.02)
JPY35,923,961	AUD400,000	19 August 2022	4	(9,873)	(0.00)
JPY14,126,456	€100,000	15 July 2022	1	(575)	(0.00)
JPY112,644,240	€800,000	25 July 2022	5	(7,354)	(0.00)
JPY879,187,696	£5,500,000	13 July 2022	35	(204,462)	(0.05)
JPY1,020,736,603	US\$7,607,592	14 July 2022	12	(88,231)	(0.03)
JPY50,000,000	US\$371,330	15 July 2022	5	(2,978)	(0.00)
JPY201,918,770	US\$1,497,256	29 July 2022	1	(8,487)	(0.01)
KRW300,000,000	US\$233,791	13 July 2022	3	(2,649)	(0.00)
MXN84,000,000	US\$4,193,070	15 July 2022	67	(40,603)	(0.00)
MXN145,000,000	US\$7,226,790	28 July 2022	11	(75,147)	(0.03)
NOK1,032,230	€100,000	15 July 2022	1	(140)	(0.00)
NOK23,623,250	€2,300,000	20 July 2022	2	(15,701)	(0.01)
NOK35,000,000	SEK37,214,512	25 July 2022	10	(90,469)	(0.02)
NOK17,500,000	US\$1,821,324	26 July 2022	1	(49,205)	(0.02)
NOK45,489,710	US\$4,793,259	29 July 2022	23	(186,520)	(0.07)
NOK19,500,000	US\$2,004,754	22 August 2022	2	(28,709)	(0.01)
NZD220,031	AUD200,000	15 July 2022	2	(750)	(0.00)
NZD4,953,664	AUD4,500,000	24 August 2022	39	(17,643)	(0.00)
NZD1,100,000	US\$755,566	5 July 2022	11	(71,659)	(0.00)
NZD14,425	US\$9,082	14 July 2022	1	(114)	(0.00)
NZD200,000	US\$124,694	15 July 2022	2	(356)	(0.00)
NZD1,600,000	US\$1,074,851	21 July 2022	5	(80,199)	(0.04)
NZD12,192,301	US\$7,691,233	29 July 2022	1	(112,308)	(0.03)
NZD3,100,000	US\$1,949,893	15 August 2022	19	(23,310)	(0.00)
SEK25,410,866	€2,400,000	26 July 2022	17	(31,359)	(0.01)
SEK1,029,376	NOK1,000,000	15 July 2022	2	(739)	(0.00)
SEK28,682,448	NOK28,000,000	25 July 2022	14	(34,000)	(0.00)
SEK150,633	US\$14,834	14 July 2022	2	(128)	(0.00)
SEK2,000,000	US\$197,771	15 July 2022	4	(2,503)	(0.00)
SEK80,500,000	US\$7,985,869	20 July 2022	14	(124,995)	(0.03)
SEK276,179	US\$27,437	29 July 2022	2	(459)	(0.00)
SGD4,200,000	US\$3,032,038	8 July 2022	1	(14,164)	(0.01)
SGD600,000	US\$432,515	15 July 2022	6	(1,385)	(0.00)
US\$137,503	AUD200,000	26 July 2022	2	(39)	(0.00)
US\$766	CAD990	14 July 2022	1	(1)	(0.00)

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

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

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised loss US\$	% of Net Assets
US\$15,666,996	CAD20,300,000	15 July 2022	97	(70,203)	(0.01)
US\$12,020,730	CHF11,600,000	25 July 2022	59	(114,086)	(0.03)
US\$1,781,663	CNY12,000,000	8 July 2022	2	(8,139)	(0.00)
US\$591,760	CNY4,000,000	25 July 2022	1	(4,687)	(0.00)
US\$417,292	€400,000	15 July 2022	4	(1,286)	(0.00)
US\$104,594	€100,000	17 August 2022	1	(307)	(0.00)
US\$303,223	£250,000	15 July 2022	5	(457)	(0.00)
US\$2,424,640	£2,000,000	28 July 2022	1	(5,388)	(0.00)
US\$901,958	£743,015	29 July 2022	1	(832)	(0.00)
US\$294,122	JPY40,000,000	14 July 2022	4	(542)	(0.00)
US\$367,943	JPY50,000,000	5 August 2022	5	(896)	(0.00)
US\$230,909	KRW300,000,000	8 August 2022	3	(402)	(0.00)
US\$1,758,719	MXN36,000,000	8 July 2022	16	(23,099)	(0.00)
US\$8,310,022	MXN172,500,000	28 July 2022	68	(197,968)	(0.05)
US\$251,904	NOK2,500,000	26 July 2022	1	(1,256)	(0.00)
US\$124,280	NZD200,000	15 July 2022	2	(57)	(0.00)
US\$2,386,215	SEK24,500,000	20 July 2022	23	(6,226)	(0.00)
Total unrealised loss on forward currency contracts				(7,541,906)	(2.12)
Total financial liabilities at fair value through profit or loss - trading				(9,927,936)	(2.79)
Total financial assets at fair value through profit or loss - trading				321,370,754	90.38
Total financial liabilities at fair value through profit or loss - trading				(9,927,936)	(2.79)
Other net assets				44,120,584	12.41
Net assets attributable to holders of redeemable participating shares				355,563,402	100.00

**The forward currency contracts are held with Citibank N.A., HSBC Bank Plc, Royal Bank of Scotland and The Bank of New York Mellon.

(a) Exchange traded derivative instruments

(b) OTC financial derivatives instrument

* Transferable securities dealt on another regulated market

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

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

Analysis of Total Assets

	% of Total Assets
Transferable securities listed on official stock exchange	50.48
Exchange traded financial derivative instruments described in classification (a) above	0.39
OTC financial derivative instruments described in classification (b) above	6.01
Transferable Securities as described in # above	20.34
Other current assets	22.78
	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
Futures contracts (a)			
Australia			
101	Australian 10 Years Bond Futures September 2022	9,960	0.00
3	Australian 3 Years Bond Futures September 2022	461	0.00
		<u>10,441</u>	<u>0.00</u>
Singapore			
218	FTSE China A50 Index Futures July 2022	84,334	0.02
South Korea			
62	Korea 10 Years Bond Futures September 2022	78,019	0.01
2	Korea 3 Years Bond Futures September 2022	878	0.00
		<u>78,897</u>	<u>0.01</u>
Total futures contracts		<u>173,672</u>	<u>0.03</u>
Government bonds			
France			
50,000,000	France Treasury Bill 0% 02/11/2022	52,328,432	10.03
50,000,000	France Treasury Bill 0% 05/10/2022	52,323,727	10.03
45,000,000	France Treasury Bill 0% 07/09/2022	47,087,826	9.02
50,000,000	France Treasury Bill 0% 22/02/2023	52,294,193	10.02
30,000,000	France Treasury Bill 0% 24/08/2022	31,387,336	6.02
50,000,000	France Treasury Bill BTF 0% 10/08/2022	52,307,000	10.03
50,000,000	France Treasury Bill BTF 0% 13/07/2022	52,281,909	10.02
		<u>340,010,423</u>	<u>65.17</u>
Total government bonds		<u>340,010,423</u>	<u>65.17</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
JPY2	US\$0	29 July 2022	1	-	0.00
US\$82,757	€78,680	14 July 2022	2	427	0.00
US\$2,147,985	JPY289,999,995	29 July 2022	1	9,783	0.00
Total unrealised gain on forward currency contracts				10,210	0.00
Total financial assets at fair value through profit or loss - trading				340,194,305	65.20

Financial liabilities at fair value through profit or loss

Nominal	Description	Fair Value US\$	% of Net Assets
	Futures contracts		
	Australia		
44	SPI 200 Index Futures September 2022	(74,266)	(0.01)
	Canada		
53	Canadian 10 Years Bond Futures September 2022	(163,231)	(0.03)
51	S&P/TSX 60 Index Futures September 2022	(597,387)	(0.11)
		(760,618)	(0.14)
	France		
72	CAC40 10 Euro Index Futures July 2022	(51,185)	(0.01)
	Germany		
13	STOXX EURO ESG-X Index Futures September 2022	(2,718)	(0.00)
16	DAX Index Futures September 2022	(270,719)	(0.05)
83	EURO BTP Futures September 2022	(143,814)	(0.03)
70	EURO OAT Futures September 2022	(232,822)	(0.04)
4	EURO BOBL Futures September 2022	(3,555)	(0.00)
123	EURO BUND Futures September 2022	(495,324)	(0.09)
64	Swiss Market IX Index Futures September 2022	(131,363)	(0.03)
8	EURO BUXL Futures September 2022	(69,209)	(0.01)
221	EURO Stoxx 50 Index Futures September 2022	(341,931)	(0.07)
		(1,691,455)	(0.32)
	Hong Kong		
59	HSCEI Index Futures July 2022	(34,580)	(0.01)
23	Hang Seng Index Futures July 2022	(60,062)	(0.01)
		(94,642)	(0.02)
	Italy		
42	FTSE MIB Index Futures September 2022	(140,733)	(0.03)
	Japan		
22	Japan 10 Years Bond (OSE) Futures September 2022	(86,099)	(0.02)
96	Topix Index Futures September 2022	(605,369)	(0.11)
		(691,468)	(0.13)
	Netherlands		
33	Amsterdam Index Futures July 2022	(16,225)	(0.00)
	Singapore		
10	SGX Nifty 50 Index Futures July 2022	(861)	(0.00)
86	NIKKEI 225 (SGX) Index Futures September 2022	(550,804)	(0.11)
60	MSCI SING IX ETS Index Futures July 2022	(38,914)	(0.01)
37	FTSE Taiwan Index Futures July 2022	(73,612)	(0.01)
		(664,191)	(0.13)
	South Africa		
26	FTSE JSE Top 40 Index Futures September 2022	(2,282)	(0.00)
	South Korea		
50	KOSPI2 Index Futures September 2022	(372,786)	(0.07)
	Sweden		
8	OMXS30 ESG Index Futures July 2022	(4,971)	(0.00)
307	OMXS30 Index Futures July 2022	(240,414)	(0.05)
		(245,385)	(0.05)
	United Kingdom		
96	Long Gilt Futures September 2022	(492,601)	(0.10)
140	FTSE 100 Index Futures September 2022	(11,388)	(0.00)
		(503,989)	(0.10)
	United States		
74	S&P500 EMini Index Futures September 2022	(427,147)	(0.08)
7	United States 5 Year Note CBT Futures September 2022	(8,510)	(0.00)
28	NASDAQ 100 E-MINI Index Futures September 2022	(198,358)	(0.04)
2	Emini S&P500 ESG Index Futures September 2022	(9,140)	(0.00)
3	United States 2 Year Note CBT Futures September 2022	(3,630)	(0.00)
	United States 10 Year Note CBT Futures September 2022	(540,469)	(0.11)
89	United States Long Bond CBT Futures September 2022	(135,844)	(0.03)
90	United States Ultra Bond CBT Futures September 2022	(326,365)	(0.06)
		(1,649,463)	(0.32)
	Total futures contracts	(6,958,688)	(1.33)

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
€4,759,000	US\$4,985,595	14 July 2022	1	(5,870)	(0.00)
€1,138	US\$1,203	29 July 2022	1	(11)	(0.00)
£1,177	US\$1,447	29 July 2022	1	(17)	(0.00)
JPY67,639,576,928	US\$501,012,569	29 July 2022	2	(2,298,477)	(0.44)
US\$346,969,038	€331,840,432	14 July 2022	1	(262,292)	(0.05)
US\$2,122,581	JPY290,000,002	29 July 2022	1	(15,621)	(0.01)
Total unrealised loss on forward currency contracts				(2,582,288)	(0.50)
Total financial liabilities at fair value through profit or loss - trading				(9,540,976)	(1.83)
Total financial assets at fair value through profit or loss - trading				340,194,305	65.20
Total financial liabilities at fair value through profit or loss - trading				(9,540,976)	(1.83)
Other net assets				191,120,439	36.63
Net assets attributable to holders of redeemable participating shares				521,773,768	100.00

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

(a) Exchange traded derivative instruments

(b) OTC financial derivatives instrument

* Transferable securities dealt on another regulated market

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

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

Analysis of Total Assets

Transferable securities listed on official stock exchange

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

Other current assets

	% of Total Assets
Transferable securities listed on official stock exchange	63.35
Exchange traded financial derivative instruments described in classification (a) above	0.03
Other current assets	36.62
	100.00

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

Financial assets at fair value through profit or loss

Nominal	Description	Fair Value €	% of Net Assets	Nominal	Description	Fair Value €	% of Net Assets
	Convertible bonds				Corporate bonds (continued)		
	Luxembourg				Mexico		
11,000,000	GFGGR 1.25% 15/03/2028	7,590,000	0.88	2,107,000	Credito Real SAB de CV SOFOM ER 5% 01/02/2027	204,632	0.02
21,220,000	Gol Finance Inc 3.75% 15/07/2024*	14,983,803	1.74		Total Play Telecomunicaciones SA de CV 6.38% 20/09/2028	2,703,045	0.31
		22,573,803	2.62		Total Play Telecomunicaciones SA de CV 7.5% 12/11/2025*	10,127,601	1.18
	Total convertible bonds	22,573,803	2.62			13,035,278	1.51
	Corporate bonds				Netherlands		
	Austria			9,063,772	Bluewater Holding Bv 10% 28/11/2023	8,539,687	0.99
5,148,000	Iochepe-Maxion Austria GmbH / Maxion Wheels de Mexico S de RL de CV 5% 07/05/2028	4,081,247	0.47	6,686,000	ING Groep NV 4.017% 28/03/2028	6,104,821	0.71
2,700,000	Lenzing AG 5.75% (Perpetual)	2,584,265	0.30	269,000	Maxeda DIY Holding BV 5.875% 01/10/2026	190,369	0.02
		6,665,512	0.77	5,917,959	Selecta Group BV 10% 01/07/2026	5,548,087	0.64
	Canada			5,878,079	Selecta Group BV 8% 01/04/2026	5,547,966	0.64
1,109,000	First Quantum Minerals Limited 6.50% 01/03/2024*	1,021,758	0.12	8,800,000	Telefonica Europe BV 3.875% 22/09/2168	7,909,202	0.92
	Czech Republic			30,794,000	Teva Pharmaceutical Finance Netherlands II BV 3.75% 9/05/2027	26,153,036	3.04
9,691,000	Sazka Group AS 3.875% 15/02/2027	8,310,032	0.97		Teva Pharmaceutical Finance Netherlands III BV 4.75% 09/05/2027	1,432,166	0.17
	Finland			6,319,000	WP/AP Telecom Holdings III BV 5.50% 15/01/2030	4,785,695	0.56
435,000	SpA Holdings 3 Oyj 3.63% 4/02/2028	353,675	0.04	8,138,000	WP/AP Telecom Holdings IV BV 3.75% 15/01/2029	6,692,431	0.78
	France					72,903,284	8.47
3,951,000	Alliex France SA/France 4% 15/07/2029	2,902,618	0.34		Norway		
5,307,000	Banque Federative du Credit Mutuel SA 0% 31/12/2100	4,352,854	0.50	4,000,000	Airswift Global AS 8.68% 12/05/2025	3,787,843	0.44
3,430,000	BIOGRP 3.38% 01/02/2028	2,767,118	0.32	3,400,000	Norwegian Energy Company ASA 9% 17/06/2026	3,187,144	0.37
6,700,000	Casino Guichard Perrachon SA 4.498% 07/03/2024	5,438,859	0.63			6,974,987	0.81
1,900,000	Casino Guichard Perrachon SA 3.311% 25/01/2023	1,277,978	0.15		Portugal		
13,200,000	Casino Guichard Perrachon SA 3.58% 07/02/2025	9,797,489	1.14	10,700,000	BCPPL 1.125% 12/02/2027	8,958,768	1.04
6,703,000	Goldstory SASU 5.38% 01/03/2026	5,685,418	0.66	4,100,000	BCPPL 1.75% 07/04/2028	3,285,605	0.38
2,986,000	IM Group SAS 6.63% 01/03/2025	2,988,986	0.35	10,800,000	Novo Banco SA 8.5% 06/07/2028_Barclays	10,040,267	1.17
3,488,000	Midco GB SASU 7.75% 01/11/2027	3,375,285	0.39	700,000	Novo Banco SA 8.5% 06/07/2028_BNYM	663,037	0.08
5,006,000	Mobilux Finance SAS 4.25% 15/07/2028	3,691,104	0.43			22,947,677	2.67
2,213,000	PAPREC 3.5% 01/07/2028	1,735,771	0.20		Slovenia		
		44,013,480	5.11	12,369,000	United Group BV 3.125% 15/02/2026	9,800,812	1.14
	Germany			2,227,000	United Group BV 4.63% 15/08/2028	1,712,251	0.20
4,600,000	Aareal Bank AG 7.625% 30/04/2049	4,408,686	0.51			11,513,063	1.34
10,000,000	ADLER Real Estate AG 1.875% 27/04/2023_Barclays	7,872,840	0.92		Spain		
32,200,000	ADLER Real Estate AG 1.875% 27/04/2023_BNYM	25,350,545	2.94	1,000,000	Abanca 6% (Perpetual)	856,280	0.10
5,937,000	Adler Real Estate AG 2.125% 06/02/2024	4,345,528	0.51		Banco de Credito Social Cooperative SA 5.25% 27/11/2031	1,028,748	0.12
3,339,000	CT Investment GmbH 5.5% 15/04/2026	2,739,680	0.32	1,200,000	Food Service Project SL 5.5% 21/01/2027	6,221,555	0.72
17,102,000	Gruenthal GmbH 3.625% 15/11/2026	15,519,826	1.80	7,183,000	Ibercaja Banco SA 3.75% 15/06/2025	9,528,528	1.11
2,500,000	IKB Deutsche Industriebank AG 4% 31/01/2028	2,339,178	0.27	4,644,000	Lorca Telecom Bondco SA 4% 18/09/2027	3,894,486	0.45
13,777,000	REBECAA Bidco 5.75% 15/07/2025	12,592,178	1.46	4,306,000	NH Hotel Group SA 4% 02/07/2026	3,852,397	0.45
13,955,997	Safari Holding Verwaltungs GmbH 7.75% 15/12/2025	12,979,077	1.51	2,200,000	Unicaja Banco SA 4.875% 31/12/2099	1,692,695	0.20
		88,147,538	10.24			27,074,689	3.15
	Italy				Switzerland		
4,610,000	Almaviva-The Italian Innovation Company SpA 4.875% 30/10/2026	3,909,929	0.45	8,397,000	Credit Suisse Group AG 2.125% 13/10/2026	7,836,693	0.91
4,477,000	Banca Monte dei Paschi di Siena SpA 2.63% 28/04/2025	3,977,228	0.46		Turkey		
826,000	Banca Monte dei Paschi di Siena SpA 5.375% 18/01/2028	490,900	0.06	397,000	Yapi ve Kredi Bankasi AS 6.1% 16/03/2023	373,387	0.04
6,405,000	BPER Banca 3.375% 30/06/2025	6,289,838	0.73		United Kingdom		
6,128,000	BPER Banca 3.875% 25/07/2032	5,224,396	0.61	1,749,000	B&M European Value Retail SA 4.00% 15/11/2028	1,605,994	0.19
6,588,000	BPER Banca 4.625% 22/01/2025	6,615,472	0.77	5,413,000	Bellis Acquisition Company plc 3.25% 16/02/2026	4,904,661	0.57
8,655,000	Centurion Bidco SpA 5.875% 30/09/2026	7,597,746	0.88	4,367,000	Bellis Acquisition Company plc 4.50% 16/2/2026	4,083,715	0.47
3,913,000	Cervim 6% 15/02/2029	3,513,545	0.41	7,003,000	Bellis Finco plc 4% 16/02/2027	5,651,374	0.66
11,256,000	FIS Fabbrica Italiana Sintetici SpA 5.625% 01/08/2037	9,572,947	1.11	9,577,572	BRUPEN MidCo1 plc 6.75% 01/11/2027	9,530,039	1.11
1,563,000	Gamma Bidco SpA 5.125% 15/07/2025	1,413,210	0.17	1,015,000	BKPA Finance plc 4.00% 23/09/2036	792,649	0.09
7,155,000	Guala Closures SpA 3.25% 15/06/2028	5,789,647	0.67	9,201,000	Co-Operative Bank Finance plc 6% 06/04/2027	10,164,937	1.18
2,931,000	Kepler SpA 0.426% 15/05/2029	2,774,191	0.32	5,416,000	Co-Operative Bank Finance plc 9% 27/11/2025	6,574,630	0.76
1,198,000	Leather 2 SpA 0% 30/09/2028	976,370	0.11	4,450,000	Co-Operative Bank Finance plc 9.5% 25/04/2029	4,982,225	0.58
2,363,000	Marcolin SpA 6.125% 15/11/2026	2,052,053	0.24	1,848,000	EC Finance plc 3% 15/10/2026	1,623,679	0.19
9,653,000	Officine Maccaferri-SpA 5.75% 01/06/2021	2,509,780	0.29	2,690,959	Enquest Plc 7% 15/10/2023	2,326,459	0.27
613,000	Verde Bidco SpA 4.63% 01/10/2026	505,091	0.06	7,611,000	Galaxy Bidco Limited 6.50% 31/07/2026	8,156,136	0.95
		63,212,343	7.34	6,017,000	Galaxy Finco Limited 9.25% 31/07/2027	6,573,081	0.76
	Jersey			9,753,000	Gatwick Airport Finance plc 4.38% 07/04/2026	9,936,309	1.15
4,491,000	AA Bond Company Limited 6.5% 31/01/2026	4,834,317	0.56	16,804,000	Iceland Bondco plc 4.63% 15/03/2025	15,198,868	1.77
7,667,000	Wheel Bidco Limited 6.75% 15/07/2026	7,156,999	0.83		Inspired Entertainment Financing plc 7.875% 01/06/2026	9,043,877	1.05
		11,991,316	1.39	6,308,000	Jerrold Finco plc 4.875% 15/01/2026	6,472,197	0.75
	Luxembourg			5,771,000	Jerrold Finco plc 5.25% 15/01/2027	5,938,816	0.69
4,168,000	ADVZON 6.25% 01/04/2028	3,982,355	0.46	9,851,000	Lancashire Holdings Limited 5.63% 18/09/2041	7,962,212	0.92
11,130,000	Atento Luxembourg Company 1 SA 8% 10/02/2026*	7,572,914	0.88	1,883,000	Matalan Finance plc 16.5% 25/07/2022#	2,176,455	0.25
4,541,000	Cidron Aida Finco sarl 5% 01/04/2028	3,796,004	0.44	16,411,000	Matalan Finance plc 6.75% 31/01/2023	15,204,783	1.77
2,692,000	Cirsa Finance International Sarl 4.50% 15/03/2027	2,187,250	0.25	1,219,000	PeopleCert Wisdom Issuer plc 5.75% 15/09/2026	1,110,192	0.13
8,794,000	Contour Global Power Holdings 2.75% 01/01/2026	7,242,993	0.84	10,388,000	Provident Financial plc 8.875% 13/01/2032	11,642,181	1.35
24,740,000	Contour Global Power Holdings 4.125% 01/08/2025	22,624,730	2.63	12,953,000	RAC Bond Company plc 5.25% 04/11/2027	12,461,611	1.45
6,959,981	Dicemd 12.5% 15/09/2026	5,742,541	0.67	9,754,000	SSE plc	8,451,939	0.98
1,106,000	HSE Finance Sarl 5.625% 15/10/2026	764,997	0.09	12,229,000	Thames Water Utilities Finance Plc 1.25% 31/01/2032	9,154,451	1.06
9,302,637	LHMC Finco 2 Sarl 7.25% 2/10/2025	8,139,807	0.94	855,000	TI Automotive Finance plc 3.75% 15/04/2029	599,867	0.07
433,077	LHMC Finco Sarl 6.25% 20/12/2023	414,130	0.05	12,024,000	Utmost Group plc 4.00% 15/12/2031	10,946,498	1.27
14,943,000	Odyssey Europe Holding Company Sarl 8% 15/05/2023	14,262,346	1.66	8,655,000	Very Group Funding plc 6.5% 01/08/2026	7,696,820	0.89
3,329,000	Paper Industries Intermediate Financing 6% 01/03/2025	2,760,224	0.32	1,062,000	Victoria plc 3.63% 24/08/2026	829,581	0.10
	Paper Industries Intermediate Financing Sarl 7% 01/03/2025	579,416	0.07	4,500,000	Virgin Media Secured Finance plc 5% 15/04/2027	4,750,016	0.55
7,061,000	PLT VII Finance Sarl 4.625% 05/01/2026	6,215,940	0.72	2,333,000	Virgin Media Secured Finance plc 4.125% 15/08/2030#	2,165,467	0.25
27,200,000	Vivion Investments Sarl 3% 08/08/2024_Barclays	23,572,880	2.74	3,416,000	Virgin Media Secured Finance plc 5.25% 15/05/2029	3,389,840	0.39
5,000,000	Vivion Investments Sarl 3% 08/08/2024_Nom	4,333,250	0.50	1,553,000	Virgin Money UK plc (Perpetual)	1,715,086	0.20
		114,191,777	13.26	10,786,000	Voycar 5.88% 15/02/2027	11,580,472	1.35
				1,554,287	Waldorf Production UK Limited 9.75% 01/10/2024	1,509,017	0.18

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

Nominal	Description	Fair Value €	% of Net Assets	Nominal	Description	Fair Value €	% of Net Assets
	Corporate bonds (continued)				Preferred stocks		
	United Kingdom (continued)				Luxembourg		
423,000	Yorkshire Building Society 3.511% 11/10/2030	451,981	0.05	2,945,581	Selecta Group Finco SA	2,061,818	0.24
		227,358,115	26.40				
	United States				Total preferred stocks	2,061,818	0.24
639,000	ADT Security Corporation 4.125% 01/08/2029*	497,765	0.06		Total return swap (b)		
6,252,000	Allied Universal Holdco LLC 4.875% 01/06/2028	5,731,142	0.67		France		
262,000	Bausch Health Companies Inc 4.875% 01/06/2028*	195,533	0.02	(3,518,000)	BNP Paribas SA	769,292	0.09
9,653,000	Bausch Health Companies Inc 6.125% 01/02/2027*	7,864,917	0.91	(4,400,000)	Valeo SA	916,366	0.11
34,000	Bausch Health Companies Inc 6.25% 15/02/2029*	17,533	0.00			1,685,658	0.20
15,470,000	Comcast Corporation 2.937% 01/11/2056*	10,360,722	1.20		Germany		
6,755,000	Coty Inc 3.875% 15/04/2026	5,993,036	0.70	(3,091,000)	Standard Profil Automotive GmbH	650,874	0.08
65,000	Crestwood Midstream Finance Corporation 6% 01/02/2029*	54,362	0.01		Greece		
	Crestwood Midstream Partners LP / Crestwood Midstream Finance Corporation 5.63% 01/05/2027*	1,337,348	0.15	(5,117,000)	Alpha Bank AE	673,308	0.08
1,568,000	Crestwood Midstream Partners LP / Finance Corporation 6% 01/02/2029*	2,389,405	0.28	(3,240,000)	Piraeus Financial Holding SA	896,839	0.10
6,567,000	Cullinan Holdco Scsp 4.63% 15/10/2026	5,333,291	0.62			1,570,147	0.18
10,920,000	Exela Finance Inc 11.5% 15/07/2026*	3,499,163	0.41		Italy		
5,604,000	GC EOS Buyer Inc 9.25% 01/08/2025*	5,616,248	0.65	(1,651,000)	Banca Monte dei Paschi di Siena SpA	214,779	0.02
	GPS Hospitality Holding Company LLC / GPS Finco Inc 7.00% 15/08/2028*	5,941,853	0.69	(3,478,000)	Salini Impregilo SpA	332,719	0.04
11,545,000	Guitar Center Escrow Issuer II Inc 8.5% 15/01/2026*	9,761,540	1.13			547,498	0.06
6,000,000	Iron Mountain Inc 5.25% 15/03/2028*	5,151,107	0.60		Netherlands		
7,000,000	Iron Mountain Inc 4.875% 15/09/2029*	5,756,143	0.67	(3,600,000)	ABN Amro Bank NV	779,330	0.09
3,600,000	Iron Mountain Inc 5.25% 15/07/2030*	3,000,316	0.35		Turkey		
	Iron Mountain Information Management Services Inc 5.00% 15/07/2032*	1,670,437	0.19	(3,574,000)	Yapi Ve Kredi Bankasi AS	468,710	0.05
2,161,000	Jane Street Group / JSG Finance Inc 4.50% 15/11/2029*	609,920	0.07		United States		
715,000	Magallanes Inc 5.141% 15/03/2052*	746,250	0.09	(9,022,000)	Capital One Financial Company	1,232,599	0.14
922,000	Olympus Water US Holding Corporation 3.875% 01/10/2028	488,947	0.06	(12,544,000)	Freedom Mortgage Corporation	2,143,859	0.25
601,000	Paysafe Finance Plc 3% 15/06/2029	4,210,750	0.49			3,376,458	0.39
5,591,000	PM General Purchaser LLC 9.5% 01/10/2028*	3,876,811	0.45		Total total return swaps	9,078,675	1.05
4,803,000	Rite Aide Corporation RAD 8% 15/11/2026*	5,238,500	0.61		Warrants (a)		
7,006,000	Sizzling Platter LLC / Sizzling Platter Finance Corporation 8.5% 28/11/2025*	15,308,653	1.78		European Union		
18,783,000	The Men's Wearhouse Inc 7% 01/07/2022*	15,215	0.00	638,267	Lecta SA	-	0.00
2,545,000	UGI International LLC 2.50% 01/12/2029	3,802,206	0.44		Total warrants	-	0.00
5,022,000	USB Realty Corporation 1.40% 29/12/2049*	1,388,371	0.16				
1,800,000	Verizon Communications Inc 3.875% 01/03/2052	10,282,346	1.19				
12,658,000	WMG Acquisition Corporation 2.25% 15/08/2031	76,182	0.01				
100,000	WMG Acquisition Corporation 3.75% 01/12/2029*	6,563,663	0.76				
8,201,000		132,779,675	15.42				
	Total corporate bonds	860,704,279	99.96				
	Credit default swaps (b)						
	European Union						
3,840,000	Auchan Holding 100 bps 20 June 2024	35,415	0.00				
931,000	Auchan Holding SA 100 20 June 2025	28,138	0.00				
1,730,000	Auchan Holding SA 100 bps 20 December 2024	34,501	0.01				
1,571,000	HSBC Holdings plc 100 20 December 2025	22,212	0.00				
5,693,000	HSBC Holdings plc 100 bps 20 June 2025	46,365	0.00				
11,431,775	Itraxx-Xovers37V1 5 Years 500 533.4bps 20 June 2027	355,130	0.04				
11,431,775	Itraxx-Xovers37V1 5 Years 500 533.6bps 20 June 2027	355,130	0.04				
11,431,775	Itraxx-Xovers37V1 5 Years 500 534.7bps 20 June 2027	355,130	0.04				
10,717,289	Itraxx-Xovers37V1 5 Years 500 539bps 20 June 2027	332,934	0.04				
7,390,000	Jaguar Land Rover plc 500 0bps 20 December 2026	1,156,710	0.14				
4,061,750	Stonegate Public Company Financing plc 500 20 December 2025	110,513	0.02				
		2,832,178	0.33				
	United States						
5,360,000	Gap Inc 4.5 Years 100 0bps 20 December 2026	936,720	0.11				
14,800,000	Toll Brothers Inc 4.5 Years 100 0bps 20 December 2026	1,081,948	0.12				
3,059,000	Toll Brothers Inc 5 Years 100 173.5bps 20 June 2027	268,707	0.03				
17,244,000	United States Steel Corporation 4.5 Years 500 0bps 20 December 2026	1,180,895	0.14				
		3,468,270	0.40				
	Total credit default swaps	6,300,448	0.73				
	Equities						
	European Union						
29,720,660	Lecta Equity	594,413	0.07				
	Germany						
1,500	ADLER Real Estate AG	10,470	0.00				
76,602	Loewen Play GmbH Holding Company - Class A^	-	0.00				
76,602	Loewen Play GmbH Holding Company GP^	-	0.00				
		10,470	0.00				
	United Kingdom						
37,345	Pizexp Equity	144,245	0.01				
20,748	Pizexp Equity - Stapled (A1)	80,139	0.01				
640,215	Pizexp Equity - Stapled (A2)	2,472,828	0.29				
355,675	Pizexp Pref Equity - Stapled (A1)	1,373,793	0.16				
		4,071,005	0.47				
	Total equities	4,675,888	0.54				

^ Stapled equity positions where the value of the stapled equity is already being priced into the value of the bond, therefore this security is marked to zero to avoid duplication.

Man Funds VI plc

Unaudited schedule of investments as at 30 June 2022 (continued)
Man GLG High Yield Opportunities (continued)



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

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

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised gain €	% of Net Assets
CAD5,464,613	€4,042,382	14 July 2022	1	6,195	0.00
CHF5,169,204	€5,121,845	29 July 2022	2	42,276	0.01
€55,804	CHF55,676	29 July 2022	2	182	0.00
€172,541	£148,362	14 July 2022	1	315	0.00
€244,535	£210,200	29 July 2022	19	690	0.00
€2,176,141	US\$2,278,588	29 July 2022	6	648	0.00
£2,285,327	€2,646,843	14 July 2022	2	6,092	0.00
£144,703	€167,463	29 July 2022	17	403	0.00
SGD463,621	€316,523	29 July 2022	1	1,544	0.00
US\$18,249,000	€17,382,403	14 July 2022	4	57,706	0.01
US\$581,406,772	€551,030,073	29 July 2022	8	4,070,400	0.47
Total unrealised gain on forward currency contracts				4,186,451	0.49
Total financial assets at fair value through profit or loss - trading				909,581,362	105.63

Financial liabilities at fair value through profit or loss

Nominal	Description	Fair Value €	% of Net Assets
	Credit default swaps		
	European Union		
(4,335,700)	Casino Guichard Perrachon 0.5 Year 500 0bps 20 December 2022	(240,768)	(0.03)
(16,670,322)	Casino Guichard Perrachon 1 Year 500 0bps 20 June 2023	(2,413,118)	(0.28)
2,000,000	Cnh Industrial NV 500 bps 20 June 2024	(162,010)	(0.02)
11,160,000	Compagnie Financiere Michelin SA 5 Years 100 0bps 20 June 2027	(176,704)	(0.02)
1,000,000	Grifols SA 500 bps 20 December 2023	(35,844)	(0.01)
3,604,000	Koninklijke KPN NV 100bps 20 December 2025	(27,386)	(0.00)
1,000,000	Volvo Treasury AB 100 bps 20 December 2023	(7,418)	(0.00)
3,040,000	Volvo Treasury AB 100 bps 20 June 2025	(22,502)	(0.00)
1,000,000	Volvo Treasury AB 73bps 20 June 2024	(8,490)	(0.00)
		<u>(3,094,240)</u>	<u>(0.36)</u>
	United States		
500,000	BHP Group Limited 100 20 December 2023	(4,767)	(0.00)
		<u>(3,099,007)</u>	<u>(0.36)</u>
	Futures contracts		
	United States		
931	United States 5 Years (CBT) September 2022	(313,075)	(0.04)
1,304	United States 10 Years (CBT) September 2022	(818,547)	(0.09)
		<u>(1,131,622)</u>	<u>(0.13)</u>
	Total futures contracts	<u>(1,131,622)</u>	<u>(0.13)</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
BRL15,024,242	€2,723,418	29 July 2022	1	(4,163)	(0.00)
€48,505	BRL271,644	29 July 2022	1	(660)	(0.00)
€237,920,321	£205,000,000	14 July 2022	1	(55,060)	(0.01)
€1,743,770	£1,505,587	29 July 2022	14	(2,806)	(0.00)
€3,308	SGD4,823	29 July 2022	1	(1)	(0.00)
€216,439,510	US\$226,575,115	14 July 2022	6	(92,637)	(0.01)
€7,883,996	US\$8,276,627	29 July 2022	3	(18,147)	(0.00)
£20,544,091	€23,958,869	14 July 2022	4	(110,148)	(0.01)
£130,760,939	€152,153,671	29 July 2022	23	(462,980)	(0.06)
US\$43,018	€41,080	29 July 2022	2	(8)	(0.00)
Total unrealised loss on forward currency contracts				(746,610)	(0.09)
Total financial liabilities at fair value through profit or loss - trading				(4,977,239)	(0.58)
Total financial assets at fair value through profit or loss - trading				909,581,362	105.63
Total financial liabilities at fair value through profit or loss - trading				(4,977,239)	(0.58)
Other net liabilities				(43,519,163)	(5.05)
Net assets attributable to holders of redeemable participating shares				861,084,960	100.00

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

(a) Exchange traded derivative instruments

(b) OTC financial derivatives instrument

* Transferable securities dealt on another regulated market

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

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

Analysis of Total Assets

	% of Total Assets
Transferable securities listed on official stock exchange	77.74
OTC financial derivative instruments described in classification (b) above	2.01
Transferable Securities as described in # above	0.45
Transferable securities dealt on another regulated market described in * above	13.44
Other current assets	6.36
	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
	Convertible bonds				Corporate bonds (continued)		
	British Virgin Islands				France		
200,000	ADM AG Holding Limited 0% 26/08/2023	197,880	0.61	20,000	Banque Federative du Credit Mutuel SA 0% 31/12/2100	17,237	0.05
	China			100,000	Credit Agricole SA 7.5% Perp	118,383	0.36
6,000,000	China Conch Venture Holdings International Limited 0% 9/05/2023	815,923	2.51	100,000	Electricite de France SA 4% 31/12/2045	96,054	0.30
227,000	Hansoh Pharmaceutical 0% 22/01/2026	205,570	0.63	129,000	IM Group SAS 6.63% 01/03/2025	134,947	0.41
400,000	Lenovo Group Limited 3.38% 24/01/2024	483,124	1.49	100,000	Lagardere SA 1.75% 07/10/2027	96,188	0.30
200,000	Poseidon Finance 1 Limited 0% 01/02/2023	233,272	0.72			462,809	1.42
100,000	Zhejiang Expressway 0% 20/01/2026	114,512	0.35		Germany		
		1,852,401	5.70	100,000	Bayer AG 4.5% 25/03/2082	89,435	0.27
	Hong Kong			100,000	Bayer AG 5.375% 25/03/2082	87,695	0.27
100,000	Anilian Capital Limited 0% 5/02/2025	120,098	0.37	152,301	Safari Holding Verwaltungs GmbH 7.75% 15/12/2025	148,274	0.46
400,000	Bosideng International Holdings Limited 1% 17/12/2024	472,600	1.45			325,404	1.00
200,000	Freshk Limited 2.5% 7/08/2025	207,466	0.64		Hong Kong		
		800,164	2.46	200,000	Geely Automobile Holdings Limited 4% 31/12/2049	190,401	0.59
	Italy			200,000	Gemdale Ever Prosperity Investment Limited 4.95% 12/08/2024	142,587	0.44
200,000	Nexim 1.75% 24/04/2027	164,345	0.51	213,000	NWD Finance BVI Limited 6.15% 16/06/2027	211,707	0.65
	Japan					544,695	1.68
20,000,000	ANA Holdings Inc 0% 19/09/2024	142,229	0.44		India		
10,000,000	GMO Payment Gateway 0% 22/06/2026#	73,144	0.23	400,000	JSW Infrastructure Limited 4.95% 21/01/2029	313,350	0.96
10,000,000	Kyoritsu Maintenance Company Limited 0% 29/01/2026	87,589	0.27	200,000	Muthoot Finance Limited 6.125% 31/10/2022	199,836	0.62
100,000,000	Mitsubishi Chemical Holdings Corporation 0% 29/03/2024	735,652	2.26	200,000	Network 2i Limited 5.65% 31/12/2049	186,159	0.57
40,000,000	Nagoya Railroad Company Limited 0% 12/11/2024	300,205	0.92	200,000	Vedanta Resources plc 6.125% 09/08/2024	122,537	0.38
10,000,000	Nippon Steel Corporation 0% 04/10/2024	75,224	0.23			821,882	2.53
10,000,000	Nippon Steel Corporation 0% 05/10/2026	75,619	0.23		Indonesia		
10,000,000	Rohm Company Limited 0% 12/05/2024	75,218	0.23	200,000	Alam Sutera Realty Tbk Pt 6% 2/05/2024	131,195	0.40
500,000	Shizuoka Bank Limited 0.49% 25/01/2023	492,653	1.52		Italy		
		2,057,533	6.33	481,000	Officine Maccarferri SpA 5.75% 01/06/2021	130,744	0.40
	Luxembourg				Jersey		
3,000,000	Citigroup Global Markets Funding Luxembourg 0% 25/07/2024	392,923	1.21	100,000	AA Bond Company Limited 7.38% 31/07/2029	120,825	0.37
	Netherlands				Luxembourg		
500,000	America Movil 0% 2/03/2024	579,639	1.79		Andrade Gutierrez International SA 11.00%		
	Singapore			500	20/08/2021#	288	0.00
250,000	Singapore Airlines Limited 1.63% 12/03/2025	186,272	0.57	400	Andrade Gutierrez International SA 11.00% 20/08/2021*	230	0.00
100,000	Singapore Exchange 0% 01/03/2024	103,404	0.32	41,000	Atento Luxco 1 SA 8% 10/02/2026*	29,164	0.09
		289,676	0.89	75,953	Dicemd 12.5% 15/09/2026	65,515	0.20
	South Korea			100,000	Odyssey Europe Holding Company SA 8% 15/05/2023	99,783	0.31
200,000	Pohang Steel Company 0% 01/09/2026	194,632	0.60	148,111	Paper Industries Intermediate Financing 6% 01/03/2025	128,387	0.40
	Taiwan			21,197	Paper Industries Intermediate Financing Sarl 7% 01/03/2025	20,117	0.06
300,000	Zhen Ding Technology 0% 6/30/2025	293,313	0.90	200,000	Vivion Investments SA 3% 08/08/2024	181,498	0.56
	United States					524,982	1.62
300,000	JP Morgan 0% 28/12/2023	285,345	0.88		Mauritius		
	Vietnam			48,511	Lodha Developers International Limited 14.00% 12/03/2023	48,626	0.15
200,000	Vinpearl JSC 3.25% 21/09/2026	160,442	0.49		Mexico		
				200,000	America Movil SAB de CV 5.38% 04/04/2032*	177,168	0.55
	Total convertible bonds	7,268,293	22.37		Netherlands		
	Corporate bonds			130,278	Bluewater Holding BV 10% 28/11/2023	128,378	0.40
	Argentina			400,000	Jababeka International BV 6.5% 05/10/2023	262,154	0.81
25,000	CIA General De Combustibles SA 9.5% 08/03/2025	24,559	0.07	200,000	Metinvest BV 7.75% 17/10/2029	106,290	0.33
13,000	YPF SA 8.5% 28/07/2025	8,826	0.03	200,000	Metinvest BV 8.5% 23/04/2026	105,434	0.32
		33,385	0.10	177,780	MV24 Capital BV 6.748% 01/06/2034	160,171	0.49
	Brazil			92,770	NGD Holdings BV 6.75% 31/12/2026	39,448	0.12
187,230	Guara Norte Sarl 5.198% 15/06/2034*	152,773	0.47	18,292	Selecta Group BV 10% 01/07/2026	17,928	0.06
200,000	Unigel Luxembourg SA 8.75% 01/10/2026	198,287	0.61	49,708	Selecta Group BV 8% 01/04/2026	48,800	0.15
		351,060	1.08	200,000	Syngenta Finance NV 5.18% 24/04/2028*	198,789	0.61
	British Virgin Islands			200,000	Volkswagen International Finance NV (Perpetual)	169,049	0.52
400,000	Tianqi Finco Company Limited 3.75% 28/11/2022	389,368	1.20	100,000	WP/AP Telecom Holdings III BV 5.50% 15/01/2030	79,305	0.24
200,000	Tsinghua Unic Limited 4.75% 31/01/2031 TD	121,705	0.37	100,000	WP/AP Telecom Holdings IV BV 3.75% 15/01/2029	85,920	0.26
200,000	Tsinghua Unic Limited 5.38% 31/01/2023	122,024	0.38			1,401,666	4.31
		633,097	1.95		Nigeria		
	Canada			200,000	Access Bank plc	163,119	0.50
200,000	Gran Tierra Energy Inc 7.75% 23/05/2027	177,300	0.55		Norway		
	Cayman Islands			150,000	Norwegian Energy Company ASA 9% 17/06/2026	147,314	0.45
200,000	Gran Tierra Energy International Holdings Limited 6.25% 02/15/2025	180,192	0.56		Singapore		
	China			200,000	APL Realty Holdings Pte Limited 5.95% 02/06/2024	91,873	0.28
200,000	Agile Group Holdings Limited 4.85% 31/08/2022	156,966	0.48		Spain		
200,000	Central China Real Estate Limited 7.5% 14/07/2025	62,993	0.20	200,000	Banco Santander SA (Perpetual)	145,301	0.45
200,000	China Aoyuan Group Limited 7.95% 19/02/2023	19,431	0.06		Ukraine		
200,000	Greenland Global Investment Limited 5.875% 03/07/2024	58,491	0.18	200,000	VF Ukraine PAT via VFU Funding plc 6.2% 11/02/2025	131,880	0.41
200,000	KWG Group Holdings Limited 7.4% 05/03/2024	41,474	0.13		United Kingdom		
200,000	Times China Holdings Limited 6.2% 22/03/2026	29,823	0.09	153,000	British Telecommunications plc	190,652	0.59
		369,178	1.14	40,000	Burford Capital plc 6.125% 26/10/2024	48,534	0.15
	Czech Republic			121,000	Co-Operative Bank Finance plc 9.5% 25/04/2029	142,095	0.44
123,000	Sazka Group AS 3.875% 15/02/2027	110,106	0.34	40,000	Co-Operative Group Limited 11% 20/12/2025	54,073	0.17
				69,156	Enquest plc 7% 15/04/2022	62,506	0.19
				100,000	Galaxy Bidco Limited 6.50% 31/07/2026	111,349	0.34
				389,000	Tullow Oil plc 10.25% 15/05/2026	374,669	1.15
				100,000	Utmost Group plc 4.00% 15/12/2031	95,104	0.29
						1,078,982	3.32

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

Nominal	Description	Fair Value US\$	% of Net Assets
	Interest rate swaps (b)		
	South Africa		
(4,600,000)	Payable 7.135% VS Jibar 3M 0BP 24 March 2022 - 24 March 2027	10,839	0.03
	Total interest rate swap	10,839	0.03
	Option contracts (b)		
	United States		
1,365,000	USD Put/JPY Call K=130.0 21 September 2022	15,108	0.05
	Total option contract	15,108	0.05
	Preferred stocks		
	Luxembourg		
19,347	Selecta Group Finco SA	14,158	0.05
	Total preferred stocks	14,158	0.05
	Total return swap (b)		
	Costa Rica		
(200,000)	Costa Rica Government	19,497	0.06
	Hong Kong		
(200,000)	Coastal Emerald Limited	3,170	0.01
(200,000)	Gemdale Ever Prosperity Investments Limited	21,013	0.07
		24,183	0.08
	India		
(200,000)	Vedanta Resources Limited	23,463	0.07
	Italy		
(200,000)	Nexi SpA	7,130	0.02
(100,000)	Salini Impregilo SpA	13,513	0.04
		20,643	0.06
	Mexico		
(250,000)	America Movil Sab De CV	12,033	0.04
(200,000)	Total Play Telecomunicaciones SA de CV	35,655	0.11
		47,688	0.15
	Mongolia		
(200,000)	Mongolia International Bond	14,418	0.05
	Peru		
(200,000)	Auna SA	1,145	0.00
	United States		
(32,000)	Capital One Financial Company	4,617	0.01
(89)	Commed Corporation	1,427	0.00
(22,000)	Freedom Mortgage Corporation	3,687	0.02
		9,731	0.03
	Total total return swaps	160,768	0.50
	Warrants (a)		
	European Union		
21,197	Lecta SA	-	0.00
	Total warrants	-	0.00

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

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

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised gain US\$	% of Net Assets
MXN1,838,834	US\$89,999	18 July 2022	5	854	0.00
PLN909,110	US\$199,000	12 September 2022	10	1,118	0.00
US\$177,741	BRL871,740	2 September 2022	1	14,176	0.04
US\$142,328	COP576,176,654	31 August 2022	1	5,353	0.02
US\$26,938,407	€25,419,335	1 July 2022	2	362,093	1.12
US\$199,999	€188,812	13 July 2022	8	2,443	0.00
US\$3,787,249	€3,617,990	14 July 2022	4	1,454	0.00
US\$1,324	£1,076	1 July 2022	1	17	0.00
US\$203,742	HUF71,982,470	15 August 2022	1	15,509	0.05
US\$1,551,172	JPY208,000,000	14 July 2022	1	18,918	0.06
US\$201,503	PLN908,296	12 September 2022	1	1,564	0.01
US\$555	SEK5,581	1 July 2022	2	10	0.00
US\$293,844	ZAR4,355,679	15 August 2022	1	29,235	0.09
Total unrealised gain on forward currency contracts				452,744	1.39
Total financial assets at fair value through profit or loss - trading				29,530,356	90.90

Financial liabilities at fair value through profit or loss

Nominal	Description	Fair Value US\$	% of Net Assets	Nominal	Description	Fair Value US\$	% of Net Assets
	Credit default swaps				Equity swaps (continued)		
	European Union				Netherlands		
722,500	Allianz SE 5 Years 100 52.25bps 20 June 2027	(1,474)	(0.04)	(57,722)	Koninklijke KPN NV	(40,309)	(0.12)
(15,900)	Casino Guichard Perrachon 0.5 Year 500 0bps 20 December 2022	(923)	(0.00)		United States		
(62,064)	Casino Guichard Perrachon 1 Year 500 0bps 20 June 2023	(9,392)	(0.03)	120,000	MS Alpha Swap Credit Multi-Strategy Alternative	(208,800)	(0.64)
87,246	CNH Industrial NV 2 Years 500 118bps 20 June 2024	(7,389)	(0.02)		Total equity swaps	(264,152)	(0.81)
40,000	Compagnie Financiere Michelin SA 5 Years 100 0bps 20 June 2027	(662)	(0.00)		Futures contracts		
1,634,831	Daimler AG 2 Years 100 50bps 20 June 2024	(13,100)	(0.04)		Germany		
586,361	Daimler AG 2 Years 100 78bps 20 June 2024	(4,699)	(0.02)	(1)	EURO BUXL Futures September 2022	(795)	(0.00)
955,816	Deutsche Telekom AG 2 Years 100 42bps 20 June 2024	(14,181)	(0.04)		United Kingdom		
700,000	Grifols SA 2 Years 500 115bps 20 June 2024	(30,693)	(0.10)	(2)	Long Gilt Futures September 2022	(1,530)	(0.01)
(475,000)	Itraxx Europes37V1 10 Years 100 147.3bps 20 June 2032	(19,182)	(0.06)		United States		
(1,200,000)	Itraxx Europes37V1 5 Years 100 0bps 20 June 2027	(11,082)	(0.03)		United States 10 Year Note CBT Futures September 2022	(703)	(0.00)
(800,000)	Itraxx Europes37V1 5 Years 100 122.115bps 20 June 2027	(7,388)	(0.02)	(1)	2022		
(170,000)	Itraxx Xovers37V1 5 Years 500 430.8bps 20 June 2027	(5,521)	(0.02)		Total futures contracts	(3,028)	(0.01)
(170,000)	Itraxx Xovers37V1 5 Years 500 439.65bps 20 June 2027	(5,521)	(0.02)		Option contract		
(230,000)	Itraxx Xovers37V1 5 Years 500 462.87bps 20 June 2027	(7,470)	(0.02)		United States		
(230,000)	Itraxx Xovers37V1 5 Years 500 466bps 20 June 2027	(7,470)	(0.02)	(1,365,000)	USD JPY Call K=125.0 21 September 2022	(6,853)	(0.02)
(230,000)	Itraxx Xovers37V1 5 Years 500 525.9bps 20 June 2027	(7,470)	(0.02)		Total option contract	(6,853)	(0.02)
(300,000)	Itraxx Xovers37V1 5 Years 500 529.175bps 20 June 2027	(9,743)	(0.03)		Interest rate swap		
593,000	Kering Company 5 Years 100 41.5bps 20 June 2027	(9,340)	(0.03)		South Africa		
40,000	Koninklijke Kpn NV 3.5 Years 500 0bps 20 December 2025	(318)	(0.00)	530,000	Receivable 7.135% VS Jibar 3M 0BP 24 March 2022 - 24 March 2027	(1,249)	(0.01)
869,535	Unitymedia Kabel BW GmbH 2 Years 500 50bps 20 June 2024	(80,318)	(0.25)		Total interest rate swap	(1,249)	(0.01)
156,000	Volvo Treasury AB 3 Years 100 108bps 20 June 2025	(1,207)	(0.00)				
		(264,543)	(0.81)				
	United States						
(70,000)	Calpine Corporation 5 Years 500 433bps 20 June 2027	(2,677)	(0.01)				
200,000	Carrefour SA 2 Years 100 37bps 20 June 2024	(1,628)	(0.01)				
358,423	Cox Communications Inc. 5 Years 100 72bps 21 June 2027	(4,414)	(0.01)				
(75,000)	Fed Republic of Brazil 5 Years 100 243bps 20 June 2027	(6,252)	(0.02)				
(200,000)	Fed Republic of Brazil 5 Years 100 271bps 20 June 2027	(16,672)	(0.05)				
202,700	Ford Motor Company 4 Years 500 0bps 20 June 2026	(6,802)	(0.02)				
131,148	Ford Motor Company 5 Years 500 0bps 20 June 2027	(2,961)	(0.01)				
300,000	General Motors Company 5 Years 500 275bps 20 June 2027	(28,276)	(0.09)				
182,969	International Paper Company 5 Years 100 82bps 20 June 2027	(360)	(0.00)				
194,688	Kingdom of Saudi Arabia 3 Years 100 178bps 20 June 2025	(2,464)	(0.01)				
1,000,000	Loews Corporation 5 Years 100 50.7bps 20 June 2027	(21,067)	(0.06)				
(480,000)	Nahys35V2 5 Years 500 0bps 20 December 2025	(2,114)	(0.01)				
(150,000)	Nahys38V2 5 Years 500 575.64bps 20 June 2027	(4,482)	(0.01)				
288,846	Netflix.com Inc 5 Years 500 0bps 20 June 2027	(31,147)	(0.10)				
(217,218)	Paramount Global Media Company 5 Years 100 177bps 20 June 2027	(8,007)	(0.03)				
320,000	Peoples Republic of China 5 Years 100 59.4bps 20 June 2027	(2,079)	(0.01)				
1,000,000	Peoples Republic of China 5 Years 100 78.75bps 20 June 2027	(6,497)	(0.02)				
(40,000)	Republic of Colombia 5 Years 100 263bps 20 June 2027	(3,315)	(0.01)				
(100,000)	Republic of Colombia 5 Years 100 270bps 20 June 2027	(8,288)	(0.03)				
(100,000)	Republic of Indonesia 5 Years 100 128bps 20 June 2027	(1,925)	(0.01)				
(250,000)	Republic of Indonesia 5 Years 100 130bps 20 June 2027	(4,813)	(0.01)				
(150,000)	Republic of South Africa Government International Bond 5 Years 100 266.5b 20 June 2027	(13,798)	(0.04)				
(400,000)	Republic of South Africa Government International Bond 5 Years 100 287.5bps 20 June 2027	(36,794)	(0.11)				
(80,000)	The Republic of Turkey 5 Years 100 710bps 20 June 2027	(21,511)	(0.07)				
(200,000)	The Republic of Turkey 5 Years 100 844bps 20 June 2027	(53,776)	(0.17)				
200,000	Total Capital SA 0.5 Year 100 1bps 20 December 2022	(765)	(0.00)				
200,000	Total Capital SA 0.5 Year 100 5bps 20 December 2022	(766)	(0.00)				
220,328	Total Capital SA 0.5 Year 100 8bps 20 December 2022	(843)	(0.00)				
(194,388)	United Mexican States 3 Years 100 80bps 20 June 2025	(1,526)	(0.00)				
(40,000)	United Mexican States 5 Years 100 151.5bps 20 June 2027	(1,344)	(0.00)				
(100,000)	United Mexican States 5 Years 100 162bps 20 June 2027	(3,359)	(0.01)				
		(300,722)	(0.93)				
	Total credit default swaps	(565,265)	(1.74)				
	Equity swaps						
	China						
(5,800)	Anita Sports Products Limited	(59)	(0.00)				
(51,500)	China Conch Environment Protection Group	(10,438)	(0.03)				
(206,000)	Postal Savings Bank of China - Class H	(4,546)	(0.02)				
		(15,043)	(0.05)				

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

Forward currency contracts (note 4)**

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised loss US\$	% of Net Assets
BRL327,585	US\$62,999	2 September 2022	4	(1,536)	(0.01)
COP245,095,820	US\$59,999	31 August 2022	5	(1,733)	(0.00)
€25,419,335	US\$26,803,038	1 July 2022	2	(226,725)	(0.70)
€25,419,335	US\$26,950,419	8 July 2022	2	(362,375)	(1.12)
£1,076	US\$1,319	1 July 2022	1	(12)	(0.00)
£1,076	US\$1,324	8 July 2022	1	(17)	(0.00)
HUF72,934,068	US\$195,001	15 August 2022	9	(4,277)	(0.01)
IDR11,053,208	US\$767	8 August 2022	1	(29)	(0.00)
SEK5,581	US\$553	1 July 2022	1	(8)	(0.00)
SEK5,524	US\$549	8 July 2022	1	(10)	(0.00)
US\$63,411	€60,653	14 July 2022	1	(55)	(0.00)
US\$614,613	£506,107	14 July 2022	1	(154)	(0.00)
US\$1,083,452	HKD8,498,260	14 July 2022	1	(43)	(0.00)
US\$207,402	MXN4,433,756	18 July 2022	1	(11,662)	(0.04)
ZAR1,704,050	US\$105,000	15 August 2022	7	(1,478)	(0.00)
Total unrealised loss on forward currency contracts				(610,114)	(1.88)
Total financial liabilities at fair value through profit or loss - trading				(1,450,661)	(4.47)
Total financial assets at fair value through profit or loss - trading				29,530,356	90.90
Total financial liabilities at fair value through profit or loss - trading				(1,450,661)	(4.47)
Other net assets				4,408,387	13.57
Net assets attributable to holders of redeemable participating shares				32,488,082	100.00

**The forward currency contracts are held with HSBC Bank Plc and The Bank of New York Mellon.

(a) Exchange traded derivative instruments

(b) OTC financial derivatives instrument

* Transferable securities dealt on another regulated market

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

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

Analysis of Total Assets

	% of Total Assets
Transferable securities listed on official stock exchange	42.74
OTC financial derivative instruments described in classification (b) above	5.19
Transferable Securities as described in # above	29.94
Transferable securities dealt on another regulated market described in * above	2.43
Other current assets	19.70
	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
	Convertible bonds				Equity swaps (b)		
	Canada				Australia		
44,524,000	WildBrain Limited 5.875% 30/09/2024	32,790,263	2.65	31,431	Barclod Gold Limited-In Spc	11,239	0.00
				(433,685)	Gold Road Resources Limited	145,205	0.01
				1,111,584	Mydeal.com.au Limited	7,406	0.00
				3,270,866	Uniti Group Limited	266,542	0.02
				116,897	Virtus Health Limited	53,182	0.01
	Total convertible bonds	32,790,263	2.65			483,574	0.04
	Corporate bonds				Belgium		
	United Kingdom			(25,000)	Mithra Pharmaceuticals SA	136,693	0.01
15,000,000	Talktalk Telecom Group Plc 3.875% 20/02/2025	14,924,255	1.21		Bermuda		
				23,155	Hoegh LNG Partners LP_GS	108,812	0.01
				617,232	Hoegh LNG Partners LP_JPM	2,181,769	0.17
	Total corporate bonds	14,924,255	1.21			2,290,581	0.18
	Equities				Canada		
	Australia			821,700	Coelacanth Energy Inc	305,761	0.03
9,823,715	McPherson's Limited	4,424,707	0.36	(1,518,190)	Enerflex Limited	1,904,314	0.15
				155,679	Intertape Polymer Group Inc	105,035	0.01
				1,099,200	Kinross Gold Corporation	115,037	0.01
				801,129	Shaw Communications Inc - Class B	523,070	0.04
						2,953,217	0.24
	Bermuda				Denmark		
15,645,286	Randall & Quilter Investment	20,235,445	1.63	(35,000)	Bang & Olufsen AS	47,924	0.00
					Finland		
	China			(55,000)	Harvia OYJ	499,673	0.04
560,698	Hollysys Automation Technologies Limited	8,298,330	0.67	500,000	Outokumpu OYJ_JPM	788,269	0.06
				(500,000)	Outokumpu OYJ_MSCI	350,748	0.03
						1,638,690	0.13
	Germany				France		
261,419	Innogy Claim_BNMY^	-	0.00	(100,000)	Air France-KLM_Barclays	162,624	0.01
252,435	Innogy Claim_CSAGI^	-	0.00	(25,000)	Air France-KLM_GS	17,324	0.00
				(350,000)	Air France-KLM_MSCI	176,550	0.02
				(120,000)	Casino Guichard Perrachon_Barclays	476,987	0.04
				(60,000)	Casino Guichard Perrachon_GS	234,181	0.02
				(30,000)	Mcopy Energy SA	172,186	0.01
				99,997	SMCP SA_JPM	126,077	0.01
				(99,997)	SMCP SA_MSCI	86,142	0.01
						1,452,071	0.12
					Germany		
1,065,876	Global Cord Blood Corporation	3,154,993	0.25	(20,000)	Bitcoin Group SE	248,817	0.02
				(3,000)	DFV Deutsche Familienversicherung AG_GS	16,560	0.00
				(1,000)	DFV Deutsche Familienversicherung AG_MSCI	5,378	0.00
	Italy			75,000	Encavis AG	220,721	0.02
366,960	Atlantia SpA	8,585,826	0.69	(5,000)	SNP Schneider-Neureither & Partner SE_Barclays	194,715	0.02
49,537,328	Telecom Italia SpA	12,336,092	1.00	(5,000)	SNP Schneider-Neureither & Partner SE_MSCI	182,692	0.01
				(150,000)	ThyssenKrupp AG_GS	435,012	0.03
				150,000	ThyssenKrupp AG_JPM	65,236	0.01
				(25,000)	Varta AG_Barclays	282,690	0.02
				(100,000)	Varta AG_MSCI	3,822,165	0.31
				(7,500)	Voltabox AG	33,873	0.00
						5,507,859	0.44
	Norway				Israel		
1,959,103	Aker BP ASA	67,836,649	5.48	269,673	Tufin Software Technologies	97,087	0.01
					Italy		
	South Korea			(49,542,521)	Telecom Italia SpA	5,580,276	0.45
253,237	MagnaChip Semiconductor Corporation	3,679,534	0.30		Norway		
				(1,959,113)	Aker BP ASA	1,267,306	0.10
	Sweden			50,000	Grieg Seafood ASA	307,953	0.03
462,391	Haldex AB	2,955,541	0.24			1,575,259	0.13
2,060,089	Lundin Energy AB	1,405,237	0.11		South Africa		
4,987,924	Swedish Match	50,719,371	4.10	979,909	Distell Group Holdings Limited	39,251	0.00
					Spain		
				640,469	Simens Gamesa Renewable Energy	59,890	0.01
				(160,000)	Soltec Power Holdings SA	896,578	0.07
						956,468	0.08
					Sweden		
	Taiwan			25,000	Oncopeptides AB	44,816	0.01
55,806	Silicon Motion Technology Corporation	4,670,962	0.38	250,000	Volvo Car AB - Class B	279,583	0.02
						324,399	0.03
	United Kingdom				Switzerland		
1,300,062	Amryt Pharma Limited	9,087,433	0.73	(10,000)	Stadler Rail AG	105,708	0.01
8,485,617	Revolution Bars Group plc	1,468,513	0.12		United Kingdom		
821,277	Watchstone Group plc	304,207	0.02	(243,373)	Atotech Limited	359,574	0.03
				220,309	BP plc	374,290	0.03
				4,500,000	Brewin Dolphin Holdings plc	38,482	0.00
				94,618	Capricorn Energy plc	18,176	0.00
				1,439,385	Caretech Holdings plc	108,011	0.01
				(2,000,000)	Cineworld Group plc_Barclays	1,675,941	0.14
				(1,000,000)	Cineworld Group plc_MSCI	837,970	0.07
				(25,000)	Dialight plc	12,144	0.00
				700,000	Homserve plc	70,162	0.01
				1,000,000	IdeaGen plc	58,634	0.01
				(100,000)	International Consolidated Airlines Group SA_Barclays	21,107	0.00
						21,107	0.00
	Total equities	648,598,900	52.37				

^ Agreed by the Independent Pricing Committee to mark to zero in July 2020 given no expected recovery from the claim.

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

Nominal	Description	Fair Value US\$	% of Net Assets
	Equity swaps (b) (continued)		
	United Kingdom (continued)		
(500,000)	International Consolidated Airlines Group SA_MSCI	105,536	0.01
(500,000)	ITM Power plc	1,488,916	0.12
1,654,248	John Menzies plc	276,989	0.02
2,352,708	Meggitt plc	1,148,358	0.09
850,000	Metro Bank plc	179,219	0.01
(1,298,676)	Pearson plc	354,848	0.03
(1,102,698)	Rentokil Initial plc	944,196	0.08
(360,193)	Tullow Oil plc	37,758	0.00
2,732,200	Vivo Energy plc	29,031	0.00
		8,139,342	0.66
	United States		
(148,660)	Activision Blizzard Inc	321,753	0.03
1,880,766	Adamas Pharmaceuticals Inc CVR LINE	282,115	0.02
(28,898)	Diamondback Energy Inc	379,426	0.03
1,724,043	Flexion Therapeutics Inc	1,175,017	0.09
(234,314)	Healthcare Realty Trust Inc	104,448	0.01
(463,396)	Lemonade Inc	12,324,311	0.99
(21,652)	Maxlinear Inc	120,002	0.01
(192,299)	MSGLGDX	828,686	0.07
36,084	PREVAIL THERAPEUTICS INC (UQ*) - CVR (EQS CS)	0	0.00
		15,535,758	1.25
	Total equity swaps	46,864,157	3.78
	Government bonds		
	United States		
50,000,000	United States Treasury Bill 0% 03/11/2022#	49,659,901	4.01
100,000,000	United States Treasury Bill 0% 06/10/2022#	99,531,020	8.03
60,000,000	United States Treasury Bill 0% 15/09/2022#	59,800,798	4.83
80,000,000	United States Treasury Bill 0% 20/10/2022#	79,517,250	6.42
		288,508,969	23.29
	Total government bonds	288,508,969	23.29
	Option contracts (b)		
	United Kingdom		
300	Put on 6300 UKX Index 16 September 2022	306,041	0.03
320	Put on 6400 UKX Index 16 December 2022	744,215	0.06
		1,050,256	0.09
	United States		
66	Put on 3800 SPX Index 16 September 2022	1,173,282	0.09
		2,223,538	0.18
	Total option contracts	2,223,538	0.18
	Real estate investment trust		
	United States		
75,759	PS Business Parks Inc	14,178,297	1.15
		14,178,297	1.15
	Total real estate investment trust	14,178,297	1.15
	Rights		
	Bermuda		
258,032	Randall & Quilter Investment#	4,701	0.00
	United States		
91,681	Prevail Therapeutics Inc NPV	45,841	0.00
1,929,269	Xeris Biopharma CVR	916,403	0.07
773,366	Zogenix Inc CVR	676,695	0.06
		1,638,939	0.13
	Total Rights	1,643,640	0.13
	Warrants (a)		
	Canada		
75,000	Sagcor Financial Company Limited	2,616	0.00
	Cayman Islands		
174,679	Vertical Aerospace Limited	68,125	0.01
	Luxembourg		
7,877	Ardagh Metal Packaging SA	7,876	0.00
	United States		
6,157	ATI Physical Therapy Inc	893	0.00
94,217	Churchill Capita Inc*	48,993	0.00
2,176	Deerfield Healthcare	1,632	0.00
62,366	Gores Holdings IV Inc	11,220	0.00
121	Skillssoft Corporation	63	0.00
		62,801	0.00
	Total warrants	141,418	0.01

Man Funds VI plc

Unaudited schedule of investments as at 30 June 2022 (continued)
Man GLG Event Driven Alternative (continued)



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

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

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised gain US\$	% of Net Assets
CHF9,377,818	US\$9,707,296	1 July 2022	5	88,852	0.01
€643,872	US\$673,360	8 July 2022	3	114	0.00
US\$15,537,874	AUD22,414,868	14 July 2022	1	123,125	0.01
US\$9,807,472	CHF9,377,568	1 July 2022	2	11,586	0.00
US\$1,135,687,263	€1,071,736,376	1 July 2022	34	15,170,063	1.23
US\$2,670,763	€2,534,369	8 July 2022	17	19,873	0.00
US\$47,145,698	€45,035,199	14 July 2022	2	21,747	0.00
US\$26,659,609	£21,667,443	1 July 2022	10	345,309	0.03
US\$1,518,195	£1,233,716	8 July 2022	5	19,772	0.00
US\$3,164,850	NOK31,145,682	14 July 2022	1	11,659	0.00
US\$972,474	SEK9,789,913	1 July 2022	1	17,088	0.00
US\$50,949,813	SEK516,408,558	14 July 2022	8	532,451	0.04
Total unrealised gain on forward currency contracts				16,361,639	1.32
Total financial assets at fair value through profit or loss - trading				1,066,235,076	86.09

Man Funds VI plc

Unaudited schedule of investments as at 30 June 2022 (continued)
Man GLG Event Driven Alternative (continued)



Financial liabilities at fair value through profit or loss

Nominal	Description	Fair Value US\$	% of Net Assets
	Equity swaps		
	Australia		
200,780	DGO Gold Limited	(142,871)	(0.01)
803,452	Link Administration Holdings	(922,087)	(0.08)
(554)	Perseus Mining Limited	(657)	(0.00)
		(1,065,515)	(0.09)
	Belgium		
25,000	Mithra Pharmaceuticals SA	(326,442)	(0.03)
	Canada		
3,532,118	Yamana Gold Inc	(2,989,966)	(0.24)
	Denmark		
35,000	Bang & Olufsen AS	(47,924)	(0.00)
	Finland		
55,000	Harvia OYJ	(499,673)	(0.04)
	France		
475,000	Air France-KLM	(360,190)	(0.03)
180,000	Casino Guichard Perrachon	(711,167)	(0.06)
30,000	Mcpfy Energy SA	(317,085)	(0.02)
		(1,388,442)	(0.11)
	Germany		
285,359	Aareal Bank AG	(217,582)	(0.02)
20,000	Bitcoin Group SE	(679,543)	(0.06)
4,000	DFV Deutsche Familienversicherung AG	(21,938)	(0.00)
(75,000)	Encavis AG	(220,721)	(0.02)
131,980	Kabel Deutschland Holding AG	(413,935)	(0.03)
10,000	SNP Schneider-Neureither & Partner SE	(377,407)	(0.03)
125,000	Varta AG	(4,104,855)	(0.33)
7,500	Voltabox AG	(33,873)	(0.00)
		(6,069,854)	(0.49)
	Israel		
89,186	Tower Semiconductor Limited	(201,656)	(0.02)
894,190	Tufin Software Technologies	(304,945)	(0.02)
		(506,601)	(0.04)
	Japan		
157,000	Hitachi Metals Limited	(23,820)	(0.00)
250,000	Kintetsu World Express Inc	(5,755)	(0.00)
		(29,575)	(0.00)
	Netherlands		
367,333	Intertrust NV	(218,248)	(0.02)
	Norway		
(50,000)	Grieg Seafood ASA	(307,953)	(0.03)
	Spain		
110,000	Soitec Power Holdings SA_GS	(616,397)	(0.05)
50,000	Soitec Power Holdings SA_JPM	(280,181)	(0.02)
		(896,578)	(0.07)
	Sweden		
(25,000)	Oncopeptides AB	(44,816)	(0.01)
(250,000)	Volvo Car AB - Class B	(279,583)	(0.02)
		(324,399)	(0.03)
	Switzerland		
10,000	Stadler Rail AG	(105,708)	(0.01)
	United Kingdom		
2,278,981	Anexo Group plc	(456,672)	(0.04)
(220,334)	BP plc	(358,561)	(0.03)
3,000,000	Cineworld Group plc	(2,513,912)	(0.20)
25,000	Dialight plc	(12,145)	(0.00)
600,000	International Consolidated Airlines Group SA	(126,643)	(0.01)
500,000	ITM Power plc	(1,488,916)	(0.12)
(150,000)	Metro Bank plc_Barclays	(31,187)	(0.00)
(700,000)	Metro Bank plc_GS	(147,386)	(0.01)
1,301,241	Ted Baker plc	(1,098,824)	(0.09)
		(6,234,246)	(0.50)
	United States		
1,487,438	Exterran Corporation	(2,150,377)	(0.17)
234,314	Healthcare Trust of America - Class A	(530,449)	(0.04)
255,735	Rattler Midstream LP	(354,614)	(0.03)
837,953	Spok Holdings Inc	(3,291,181)	(0.27)
207,684	Terminix Global Holdings Inc	(868,926)	(0.07)
		(7,195,547)	(0.58)
	Total equity swaps	(28,206,671)	(2.28)

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
AUD18,799,000	US\$13,014,567	14 July 2022	1	(86,457)	(0.01)
CHF9,377,568	US\$9,811,384	8 July 2022	2	(11,611)	(0.00)
€1,071,736,376	US\$1,130,084,906	1 July 2022	26	(9,567,707)	(0.77)
€1,041,679,652	US\$1,104,406,098	8 July 2022	19	(14,832,959)	(1.19)
€8,952,000	US\$9,422,508	14 July 2022	1	(55,311)	(0.01)
£21,667,443	US\$26,558,089	1 July 2022	5	(243,788)	(0.02)
£20,782,150	US\$25,576,108	8 July 2022	3	(334,917)	(0.03)
SEK9,789,913	US\$969,631	1 July 2022	1	(14,245)	(0.00)
SEK9,789,913	US\$972,721	8 July 2022	1	(17,119)	(0.00)
US\$35,778,542	CAD46,211,815	14 July 2022	1	(46,425)	(0.01)
US\$257	CHF250	1 July 2022	1	(4)	(0.00)
US\$788,627	€754,090	8 July 2022	4	(133)	(0.00)
US\$12,858	€12,328	14 July 2022	1	(43)	(0.00)
US\$532,479	£439,241	8 July 2022	2	(1,006)	(0.00)
US\$41,156,374	£33,916,683	14 July 2022	4	(42,115)	(0.00)
Total unrealised loss on forward currency contracts				(25,253,840)	(2.04)
Total financial liabilities at fair value through profit or loss - trading				(53,460,511)	(4.32)
Total financial assets at fair value through profit or loss - trading				1,066,235,076	86.09
Total financial liabilities at fair value through profit or loss - trading				(53,460,511)	(4.32)
Other net assets				225,745,907	18.23
Net assets attributable to holders of redeemable participating shares				1,238,520,472	100.00

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

(a) Exchange traded derivative instruments

(b) OTC financial derivatives instrument

* Transferable securities dealt on another regulated market

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

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

Analysis of Total Assets

	% of Total Assets
Transferable securities listed on official stock exchange	52.76
Exchange traded financial derivative instruments described in classification (a) above	0.01
OTC financial derivative instruments described in classification (b) above	4.86
Transferable Securities as described in # above	21.42
Other current assets	20.95
	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
	Credit default swaps (b)				Mortgage backed securities		
	United States				United States		
950,000	CDX-EMS37V 1-5 Years 100bps 20 June 2027 CS	95,484	0.98	935,000	FNCL 2.5% 20/07#	840,578	8.65
800,000	Fed Republic Of Brazil 100bps 20 June 2027 GS	66,689	0.69	420,000	G2SF 2.5% 20/07#	384,067	3.95
(100,000)	Peoples Republic Of China 100bps 20 June 2027 GS	650	0.01				
405,000	Republic Of Colombia 100bps 20 June 2027 BARC plc	33,565	0.34				
710,000	Republic Of Indonesia 100bps 20 June 2027 GS	13,670	0.14				
	Republic Of South Africa Government International Bond 1						
800,000		73,587	0.76		Total mortgage backed securities	1,224,645	12.60
800,000	The Republic Of Turkey 100bps 20 June 2027 GS	215,106	2.21				
305,000	United Mexican States 100bps 20 June 2027 MS	10,245	0.10				
		508,996	5.23				
	Total credit default swaps	508,996	5.23				
	Government bonds						
	Australia						
170,000	Australian Government 1% 21/12/2030	95,345	0.98				
	Canada						
167,000	Canadian Government 1.25% 01/06/2030	111,969	1.15				
147,000	Canadian Government Bond 5.75% 06/01/2033	139,768	1.44				
		251,737	2.59				
	France						
221,000	France Government 0% 25/11/2030	199,837	2.06				
250,000	French Republic Government Bond Oat 0.75% 25/05/2028	251,245	2.58				
		451,082	4.64				
	Germany						
195,000	Bundesrepublik Deutschland Bundesanleihe 0% 15/08/2029	187,967	1.93				
212,000	Bundesrepublik Deutschland Bundesanleihe 0.5% 15/02/2028	214,836	2.21				
		402,803	4.14				
	Italy						
225,000	BTPS 1.65% 01/12/2030	210,712	2.17				
50,000	Italy Buoni Poliennali Del Tesoro 2.2% 1/06/2027	51,861	0.53				
		262,573	2.70				
	Japan						
13,100,000	Japan 20 Years 0.40% 20/09/2040	89,376	0.92				
6,300,000	Japan 30 Years 0.60% 20/09/2050	39,880	0.41				
65,000,000	Japan 5 Years 0.10% 20/09/2025	480,820	4.94				
23,300,000	Japan Government 10 Years Bond 0.1% 20/09/2027	171,991	1.77				
14,650,000	Japan Government 30 Years Bond 1.9% 20/09/2042	127,621	1.31				
		909,688	9.35				
	Spain						
100,000	Spain Government Bond 1.45% 31/10/2027	102,910	1.06				
142,000	SPGB 1.25% 31/10/2030	138,234	1.42				
		241,144	2.48				
	United Kingdom						
44,000	United Kingdom 0.625% 22/10/2050	32,841	0.34				
70,000	United Kingdom Gilt 1.75% 07/09/2037	76,285	0.79				
315,000	United Kingdom TSY 0.38% 22/10/2030	332,893	3.42				
		442,019	4.55				
	United States						
255,000	United States Treasury Bill 0% 15/06/2023#	248,335	2.56				
70,000	United States Treasury Bill 0% 18/05/2023#	68,388	0.70				
1,232,500	United States Treasury Bill 0% 20/04/2023#	1,206,895	12.41				
390,000	United States Treasury Bill 0% 23/02/2023#	383,896	3.95				
1,262,500	United States Treasury Bill 0% 23/03/2023#	1,240,869	12.76				
148,000	United States Treasury Note/Bond 0.5% 30/04/2027	131,009	1.35				
60,000	United States Treasury Note/Bond 1.25% 15/08/2031	51,656	0.53				
74,000	United States Treasury Note/Bond 1.625% 30/09/2026	69,817	0.72				
270,000	United States Treasury Note/Bond 1.75% 31/07/2024	263,303	2.71				
1,200,000	United States Treasury Note/Bond 1.88% 15/02/2032	1,087,219	11.18				
350,000	United States Treasury Bill 0.25% 31/10/2025	319,019	3.28				
		5,070,406	52.15				
	Total government bonds	8,126,797	83.58				
	Interest rate swaps (b)						
	China						
5,700,000	Receivable 2.84% Vs CNRR007 1W OBP 24 November 2020 - 24 November 2025	10,056	0.10				
1,200,000	Receivable 2.89% Vs CNRR007 1W OBP 25 November 2020 - 24 November 2025	2,406	0.03				
		12,462	0.13				
	South Africa						
(4,100,000)	Payable 7.135% Vs Jibar 3M OBP 24 March 2022 - 24 March 2027	9,661	0.10				
	Total interest rate swaps	22,123	0.23				

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
CHF64,229	US\$66,482	1 July 2022	1	612	0.01
CHF50,739	US\$52,899	11 October 2022	1	515	0.01
€245,143	US\$255,000	13 July 2022	1	1,497	0.02
MXN1,639,203	US\$80,000	18 July 2022	4	989	0.00
US\$167,285	BRL820,461	2 September 2022	1	13,342	0.14
US\$3,913	CAD4,915	10 July 2022	1	103	0.00
US\$67,174	CHF64,229	1 July 2022	1	79	0.00
US\$141,983	CLP120,054,023	3 October 2022	1	16,235	0.17
US\$150,356	COP608,672,400	31 August 2022	1	5,655	0.06
US\$203,521	€192,045	1 July 2022	1	2,736	0.03
US\$260,000	€244,751	13 July 2022	9	3,914	0.03
US\$28,793	£22,921	11 October 2022	1	897	0.01
US\$81,836	JPY10,672,686	11 October 2022	1	2,657	0.03
US\$10,000	KRW12,457,440	4 October 2022	1	378	0.00
US\$274,032	ZAR4,062,003	15 August 2022	1	27,264	0.28
Total unrealised gain on forward currency contracts				76,873	0.79
Total financial assets at fair value through profit or loss - trading				9,959,434	102.43

Man Funds VI plc

Unaudited schedule of investments as at 30 June 2022 (continued)
Man GLG Global Debt Total Return (continued)



Financial liabilities at fair value through profit or loss

Nominal	Description	Fair Value US\$	% of Net Assets
	Credit default swaps		
	United States		
	CDX-EMS37V 1-5 Years 100 328.82bps 20 June 2027 JPM	(30,153)	(0.31)
(300,000)	CDX-NAIGS38V 1-10 Years 100 105bps 20 June 2032 BARC plc	(72,370)	(0.74)
(2,750,000)	Fed Republic Of Brazil 100bps 20 June 2027 BARC plc	(20,840)	(0.21)
(250,000)	Peoples Republic Of China 100bps 20 June 2027 GS	(1,981)	(0.02)
(305,000)	Republic Of Colombia 100bps 20 June 2027 JPM	(12,432)	(0.13)
(150,000)	Republic Of Indonesia 100bps 20 June 2027 GS	(4,813)	(0.05)
(250,000)	Republic Of South Africa Government International Bond 1	(22,996)	(0.24)
(250,000)	The Republic Of Turkey 100bps 20 June 2027 BARC plc	(67,221)	(0.69)
(100,000)	United Mexican States 100bps 20 June 2027 GS	(3,359)	(0.04)
		<u>(236,165)</u>	<u>(2.43)</u>
	Total credit default swaps	<u>(236,165)</u>	<u>(2.43)</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
AUD47,040	US\$33,981	11 October 2022	1	(1,607)	(0.02)
BRL259,349	US\$49,999	2 September 2022	3	(1,339)	(0.02)
CHF64,229	US\$67,201	8 July 2022	1	(79)	(0.00)
CLP123,225,200	US\$140,000	3 October 2022	1	(10,930)	(0.11)
CNY5,133,767	US\$798,347	29 July 2022	1	(32,843)	(0.34)
COP203,143,776	US\$50,000	31 August 2022	4	(1,707)	(0.02)
CZK270,737	US\$11,916	15 August 2022	1	(546)	(0.01)
DKK156,299	US\$22,665	11 October 2022	1	(520)	(0.01)
€192,045	US\$202,499	1 July 2022	1	(1,713)	(0.02)
€192,045	US\$203,612	8 July 2022	1	(2,738)	(0.03)
€459,981	US\$502,742	13 July 2022	1	(21,458)	(0.22)
ILS51,265	US\$15,573	11 October 2022	1	(826)	(0.01)
KRW149,668,230	US\$120,255	4 October 2022	1	(4,650)	(0.05)
NOK155,587	US\$16,597	11 October 2022	1	(812)	(0.01)
NZD34,235	US\$21,600	12 September 2022	1	(332)	(0.00)
PLN68,309	US\$15,148	12 September 2022	1	(112)	(0.00)
SEK411,111	US\$42,307	11 October 2022	1	(2,002)	(0.02)
SGD31,885	US\$23,377	15 August 2022	1	(463)	(0.00)
THB1,059,784	US\$30,943	11 October 2022	1	(812)	(0.01)
US\$196,339	MXN4,197,263	18 July 2022	1	(11,040)	(0.11)
ZAR1,295,264	US\$80,000	15 August 2022	6	(1,311)	(0.00)
Total unrealised loss on forward currency contracts				(97,840)	(1.01)
Total financial liabilities at fair value through profit or loss - trading				(334,005)	(3.44)
Total financial assets at fair value through profit or loss - trading				9,959,434	102.43
Total financial liabilities at fair value through profit or loss - trading				(334,005)	(3.44)
Other net assets				97,987	1.01
Net assets attributable to holders of redeemable participating shares				9,723,416	100.00

**The forward currency contracts are held with HSBC Bank Plc and The Bank of New York Mellon.

(a) Exchange traded derivative instruments

(b) OTC financial derivatives instrument

* Transferable securities dealt on another regulated market

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

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

Analysis of Total Assets	% of Total Assets
Transferable securities listed on official stock exchange	43.58
OTC financial derivative instruments described in classification (b) above	5.32
Transferable Securities as described in # above	38.28
Other current assets	12.82
	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
	Corporate bonds				Corporate bonds (continued)		
	Austria				Slovenia		
5,729,000	Iochepe-Maxion Austria GmbH/Maxion Wheels de Mexico S de RL de CV 5% 07/05/2028	4,541,854	1.11	2,753,000	ADRBID 4.625% 15/08/2028	2,116,672	0.52
2,900,000	Lnzav 5.75% Perpetual	2,775,692	0.68	5,459,000	United Group BV 3.125% 15/02/2026	4,325,542	1.05
		7,317,546	1.79			6,442,214	1.57
	Czech Republic				Spain		
11,701,000	Sazka Group AS 3.875% 15/02/2027	10,033,608	2.45	1,400,000	Abanca 6% Perpetual	1,198,792	0.29
					Banco de Credito Social Cooperativo SA 5.25% 27/11/2031	1,628,851	0.40
	Finland			1,900,000	Food Service Project SL 5.5% 21/01/2027	2,040,649	0.50
1,375,000	SpA Holdings 3 Oy 3.625% 04/02/2028	1,117,940	0.27	5,000,000	Ibercaja Banco SA 3.75% 15/06/2025	4,962,775	1.21
				4,319,000	Lorca Telecom Bondco SA 4% 18/09/2027	3,621,939	0.88
	France			2,785,000	NH Hotel Group SA 4% 02/07/2026	2,491,623	0.61
5,633,000	Altice France SA/France 4% 15/07/2029	4,138,306	1.01	1,600,000	Unicaja Banco SA 4.875%	1,231,051	0.30
3,239,000	Banque Federative du Credit Mutuel SA	2,656,660	0.65			17,175,680	4.19
3,132,000	BIOGRP 3.375% 02/01/2028	2,526,710	0.61		Switzerland		
2,100,000	Casino Guichard Perrachon SA 3.58% 07/02/2025	1,558,691	0.38	5,235,000	Credit Suisse Group AG 2.125% 13/10/2026	4,885,684	1.19
1,000,000	Casino Guichard Perrachon SA 3.311% 25/01/2023	983,060	0.24				
1,300,000	Casino Guichard Perrachon SA 4.498% 07/03/2024	1,055,301	0.26		Turkey		
3,550,000	IM Group SAS 6.625% 01/03/2025	3,553,550	0.87	385,000	Yapi Ve Kredi Bankasi AS 6.1% 16/03/2023	362,101	0.09
5,435,000	Mobilux Finance SAS 4.25% 15/07/2028	4,007,421	0.97				
2,711,000	PAPREC 3.5% 07/01/2028	2,126,378	0.52		United Kingdom		
4,273,000	Thoeur 5.375% 01/03/2026	3,624,316	0.88	3,295,000	ASSDLN 4.5% 16/02/2026	3,081,255	0.75
		26,230,393	6.40	1,641,000	B&M European Value Retail SA 4% 15/11/2028	1,506,824	0.37
				4,323,000	Bellis Acquisition Company plc 3.25% 16/02/2026	3,917,024	0.96
	Germany			4,600,000	Bellis Finco plc 4% 16/02/2027	3,712,169	0.91
3,000,000	Aareal Bank AG 7.625% 30/04/2049	2,875,230	0.70	5,405,979	BPACKN 6.75% 1/11/2027	5,379,149	1.31
7,600,000	ADLER Real Estate AG 1.875% 27/04/2023	5,983,358	1.46	1,160,000	Bupfin 4% Perpetual	905,885	0.22
2,301,000	ADLER Real Estate AG 2.125% 06/02/2024	1,684,194	0.41	5,522,000	Co-Operative Bank Finance plc 6% 06/04/2027	6,100,509	1.49
3,124,000	CT Investment GmbH 5.5% 15/04/2026	2,563,270	0.62	564,000	Co-Operative Group Limited 5.125% 17/05/2024	612,295	0.15
3,515,000	Gruenthal GmbH 3.625% 15/11/2026_BNY	3,189,813	0.78	2,162,000	EC Finance plc 3% 15/10/2026	1,899,563	0.46
1,500,000	Gruenthal GmbH 3.625% 15/11/2026_JPM	1,361,229	0.33	10,689,000	Galaxy Bidco Limited 6.50% 31/07/2026	11,454,597	2.80
1,300,000	IKB Deutsche Industrial Bank AG 4% 31/01/2028	1,216,372	0.30	6,046,000	Gatwick Airport Finance plc 4.375% 07/04/2026	6,159,635	1.50
2,191,000	REBECC 5.75% 15/07/2025	2,002,574	0.49	7,798,000	Iceland Bondco plc 4.625% 15/03/2025	7,053,129	1.72
		20,876,040	5.09		Inspired Entertainment Financing plc 7.875% 01/06/2026	5,647,180	1.38
				4,981,000	Jerrold Finco plc 4.875% 15/01/2026	1,944,327	0.48
	Italy			4,848,000	Jerrold Finco plc 5.25% 15/01/2027	4,783,160	1.17
2,218,000	Almaviva-The Italian Innovation Company SpA 4.875% 30/10/2026	1,881,177	0.46	6,409,000	Lancashire Holdings Limited 5.625% 18/09/2041	5,180,166	1.26
4,158,000	Bper Banca 3.875% 25/07/2032	3,544,882	0.87	7,215,000	Matalan Finance plc 6.75% 31/01/2023	6,684,694	1.63
7,837,000	Centurion Bidco SpA 5.875% 30/09/2026	6,879,669	1.68	1,602,000	PeopleCert Wisdom Issuer plc 5.75% 15/09/2026	1,459,006	0.36
2,540,000	Cerum 6% 15/02/2029	2,280,707	0.56	4,547,000	Provident Financial plc 8.875% 13/01/2032	5,095,976	1.24
1,369,000	Concpa Float 30/09/2028	1,115,735	0.27	7,774,000	RACLN 5.25% 4/11/2027	7,479,083	1.83
6,993,000	FIS Fabbrica Italiana Sintetici SpA 5.625% 01/08/2027	5,947,372	1.45	5,444,000	Sseln 4% Perpetual	4,717,280	1.15
3,039,000	Gamma Bidco SpA 5.125% 15/07/2025	2,747,757	0.67	7,654,000	Thames Water Utilities Finance plc 1.25% 31/01/2032	5,729,673	1.40
4,973,000	Guala Closures SpA 3.25% 15/06/2028	4,024,027	0.98	1,225,000	TI Automotive Finance plc 3.75% 15/04/2029	859,459	0.21
1,643,000	Kepler SpA 4.426% 15/05/2029	1,555,100	0.38	8,829,000	Utmost Group plc 4% 15/12/2031	8,037,810	1.96
3,353,000	Marcolin SpA 6.125% 15/11/2026	2,911,779	0.71	7,605,000	Very Group Funding plc 6.5% 01/08/2026	6,763,064	1.65
1,590,000	Verde Bidco SpA 4.625% 01/10/2026	1,310,106	0.32	1,279,000	Victoria plc 3.625% 24/08/2026	999,091	0.24
		34,198,311	8.35	1,167,000	Virgin Media Secured Finance plc 4.125% 15/08/2030#	1,083,197	0.26
				1,710,000	Virgin Media Secured Finance plc 5.25% 15/05/2029	1,696,905	0.41
	Jersey			885,000	Vmukin 8.25% Perpetual	977,367	0.24
2,954,000	AA Bond Company Limited 6.5% 31/01/2026	3,179,820	0.78	6,196,000	VOYCAR 5.875% 15/02/2027	6,652,383	1.62
3,615,000	Wheel Bidco Limited 6.75% 15/07/2026	3,374,534	0.82	1,706,666	Waldorf Production UK Limited 9.75% 01/10/2024	1,656,957	0.41
		6,554,354	1.60	241,000	Yorkshire Building Society 3.511% 11/10/2030	257,512	0.06
						129,486,324	31.60
	Luxembourg				United States		
3,620,000	ADVZCN 6.25% 1/04/2028	3,458,763	0.84	1,106,000	ADT Security Corporation 4.125% 01/08/2029*	861,547	0.21
7,785,000	Atento Luxco 1 SA 8% 10/02/2026*	5,296,957	1.29		Allied Universal Holdco LLC/Allied Universal Finance Corporation/Atlas LuxCo 4 SARL 4.875% 01/06/2028	6,404,908	1.56
5,105,000	Cidron aida finco Sarl	4,267,474	1.04	372,000	Bausch Health Companies Inc 4.875% 01/06/2028*	277,627	0.07
8,871,000	Conglo 2.75% 01/01/2026	7,306,413	1.78	6,031,000	Bausch Health Companies Inc 6.125% 01/02/2027*	4,913,842	1.20
7,683,000	CONGLO 4.125% 01/08/2025	7,026,104	1.72	33,000	Bausch Health Companies Inc 6.25% 15/02/2029*	17,017	0.00
2,005,000	HSE Finance SA 5.625% 15/10/2026	1,386,816	0.34	8,137,000	Comcast Corporation 2.937% 01/11/2056*	5,449,593	1.33
1,361,220	LHMC Finco SA 6.25% 20/12/2023	1,301,667	0.32	3,522,000	COTY 3.875% 15/04/2026	3,124,718	0.76
2,691,000	LHMCFI 4.5% 15/03/2027	2,186,438	0.53		Crestwood Midstream Partners LP/Crestwood Midstream Finance Corporation 6% 01/02/2029*	3,979,275	0.97
6,375,000	PLT VII Finance SA 4.625% 05/01/2026	5,612,040	1.37		GPS Hospitality Holding Company LLC/GPS Finco Inc 7% 15/08/2028*	6,912,440	1.69
12,800,000	Vivion Investments SA 3% 08/08/2024	11,093,120	2.71	3,334,000	Graanu 4.625% 15/10/2026	2,707,658	0.66
		48,935,792	11.94	6,576,000	Guitar Center Escrow Issuer II Inc 8.5% 15/01/2026*	5,560,147	1.36
				1,570,000	Iron Mountain Information Management Services Inc 5% 15/07/2032*	1,213,599	0.30
	Mexico			598,000	Jane Street Group/JSG Finance Inc 4.5% 15/11/2029*	510,115	0.12
2,424,000	Credito Real SAB de CV SOFOM 5.00% 01/02/2027	235,419	0.06	571,000	Magallanes Inc 5.141% 15/03/2052*	462,157	0.11
	Total Play Telecomunicaciones SA de CV 7.5% 12/11/2025*	1,889,960	0.46	696,000	Olympus Water US Holding Corporation 3.875% 01/10/2028	566,235	0.14
2,253,000		3,016,157	0.73		Paysafe Finance plc / Paysafe Holdings US Corporation 3% 15/06/2029	4,751,497	1.16
3,988,000	TOTALP 6.375% 20/09/2028	5,141,536	1.25	8,419,000	PM General Purchaser LLC 9.5% 01/10/2028*	6,795,517	1.66
				3,642,000	RAD 8% 15/11/2026*	2,723,183	0.66
	Netherlands			12,850,000	Sizzling Platter Finance Corporation 8.5% 28/11/2025*	10,473,097	2.56
5,534,449	Bluewater Holding BV 10% 28/11/2023	5,214,436	1.27	718,000	The Men's Wearhouse Inc 7% 01/07/2022*	4,292	0.00
441,000	Maxeda Diy Holding BV 5.875% 01/10/2026	312,091	0.08	3,005,000	UGI 2.5% 01/12/2029	2,275,116	0.56
2,700,000	Telefonica Europe BV 3.875% 22/06/2026	2,426,633	0.59	2,100,000	USB Realty Corporation 2.19% 29/12/2049*	1,619,766	0.40
	Teva Pharmaceutical Finance Netherlands II BV 3.75% 09/05/2027	9,179,976	2.24	663,000	WMG Acquisition Corporation 2.25% 15/08/2031	505,084	0.12
10,809,000	Teva Pharmaceutical Finance Netherlands III BV 4.75% 09/05/2027	1,197,291	0.29	6,146,000	WMG Acquisition Corporation 3.75% 01/12/2029*	4,918,946	1.20
1,463,000		7,243,417	1.77			77,027,376	18.80
8,808,000	TMOBNL 3.75% 15/01/2029	25,573,844	6.24				
					Total corporate bonds	434,238,882	105.96
	Norway						
4,900,000	Airswift Global AS 8.68% 12/05/2025	4,640,107	1.13				
3,800,000	Norwegian Energy Company ASA 9% 17/06/2026	3,562,102	0.87				
		8,202,209	2.00				
	Portugal						
5,300,000	BCPPL 1.125% 12/02/2027	4,437,520	1.08				
300,000	BCPPL 1.75% 07/04/2028	240,410	0.06				
		4,677,930	1.14				

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

Nominal	Description	Fair Value €	% of Net Assets
	Credit default swaps (b)		
	European Union		
1,075,000	Auchan Holding SA 100 bps 20 December 2025 JPM	32,491	0.01
5,090,000	Auchan Holding SA 100bps 20 December 2024 GS	101,509	0.03
1,400,000	Auchan Holding SA 100bps 20 December 2025 CGM	60,755	0.02
1,334,000	HSBC Holdings plc 100bps 20 December 2025 CS	18,861	0.00
1,857,000	HSBC Holdings plc 100bps 20 June 2025 GS	15,123	0.00
3,714,000	HSBC Holdings plc 100bps 20 June 2025 JPM	30,247	0.01
5,378,079	ITraxx - XOVERS37V 1-5 Years 500 533.4bps 20 June 2027 JPM	167,071	0.04
5,378,079	ITraxx - XOVERS37V 1-5 Years 500 533.6bps 20 June 2027 JPM	167,071	0.04
10,420,028	ITraxx - XOVERS37V 1-5 Years 500bps 20 June 2027 BARC plc	323,700	0.08
7,060,000	Jaguar Land Rover 500bps 20 December 2026 JPM	1,105,057	0.27
1,550,500	Stonegate Public Company 500bps 20 December 2025 CS	42,186	0.01
2,370,000	Stonegate Public Company 500bps 20 December 2025 MS	64,484	0.01
		<u>2,128,555</u>	<u>0.52</u>
	United States		
3,580,000	Gap Inc 100 0bps 20 December 2026 JPM	625,645	0.16
1,742,000	Toll Brothers Inc 100 173.5bps 20 June 2027 BNP Paribas	153,020	0.04
9,075,000	Toll Brothers Inc 100bps 20 December 2026 JPM	663,424	0.16
10,924,000	United States Steel Corporation 500bps 20 December 2026 JPM	748,092	0.18
		<u>2,190,181</u>	<u>0.54</u>
	Total credit default swaps	<u>4,318,736</u>	<u>1.06</u>
	Total return swap (b)		
	France		
(3,966,000)	BNP Paribas	867,257	0.21
(4,800,000)	Valeo SA	999,672	0.25
		<u>1,866,929</u>	<u>0.46</u>
	Italy		
(3,996,000)	Salini Impreglio SpA	362,094	0.09
	Netherlands		
(4,700,000)	ABN Amro Bank NV	1,039,717	0.25
	Turkey		
(4,467,000)	Yapi Ve Kredi Bankasi AS	591,618	0.14
	United States		
(5,507,000)	Capital One Financial Company	752,374	0.19
(3,724,000)	Freedom Mortgage	657,914	0.16
(3,724,000)	Freedom Mortgage Corporation	616,869	0.15
		<u>2,027,157</u>	<u>0.50</u>
	Total total return swaps	<u>5,887,515</u>	<u>1.44</u>
Total financial assets at fair value through profit or loss - trading		<u>444,445,133</u>	<u>108.46</u>

Financial liabilities at fair value through profit or loss

Nominal	Description	Fair Value €	% of Net Assets
	Credit default swaps		
	European Union		
	Casino Guichard Perrachon 500bps 20 December 2022		
(2,303,600)	JPM	(127,922)	(0.03)
(1,045,200)	Casino Guichard Perrachon 500bps 20 June 2023 GS	(151,298)	(0.04)
(6,926,097)	Casino Guichard Perrachon 500bps 20 June 2023 JPM	(1,002,590)	(0.24)
700,000	CNH Industrial N.V. 500bps 20 December 2024 JPM	(67,214)	(0.02)
	Compagnie Financiere Michelin SA 100bps 20 June 2027 JPM	(109,728)	(0.03)
300,000	Grifols SA 500bps 20 December 2024 JPM	(11,743)	(0.00)
3,419,000	Koninklijke KPN NV 100 bps 20 December 2025 JPM	(25,980)	(0.01)
600,000	Volvo Treasury AB 100bps 20 December 2024 GS	(4,763)	(0.00)
2,814,000	Volvo Treasury AB 100bps 20 June 2025 JPM	(20,829)	(0.00)
		(1,522,067)	(0.37)
	Total credit default swaps	(1,522,067)	(0.37)
	Futures contracts		
	United States		
518	United States 5 Years Note September 2022	(174,192)	(0.04)
242	United States 10 Years Note September 2022	(151,908)	(0.04)
		(326,100)	(0.08)
	Total futures contracts	(326,100)	(0.08)

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

Forward currency contracts (note 4)**

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised loss €	% of Net Assets
€126,819,766	£109,272,095	14 July 2022	1	(29,349)	(0.01)
€117,296,087	US\$122,785,309	14 July 2022	1	(46,749)	(0.01)
£6,160,000	€7,178,563	14 July 2022	2	(27,693)	(0.01)
Total unrealised loss on forward currency contracts				(103,791)	(0.03)
Total financial liabilities at fair value through profit or loss - trading				(1,951,958)	(0.48)
Total financial assets at fair value through profit or loss - trading				444,445,133	108.46
Total financial liabilities at fair value through profit or loss - trading				(1,951,958)	(0.48)
Other net liabilities				(32,693,945)	(7.98)
Net assets attributable to holders of redeemable participating shares				409,799,230	100.00

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

(a) Exchange traded derivative instruments

(b) OTC financial derivatives instrument

* Transferable securities dealt on another regulated market

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

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

Analysis of Total Assets	% of Total Assets
Transferable securities listed on official stock exchange	68.95
OTC financial derivative instruments described in classification (b) above	1.91
Transferable Securities as described in # above	0.20
Transferable securities dealt on another regulated market described in * above	11.93
Other current assets	17.01
	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
Futures contracts (a)			
Australia			
2	Australian 10 Years Bond Future September 2022	190	0.00
Singapore			
5	FTSE China A50 July 2022	1,411	0.01
South Korea			
1	Korean 10 Years Bond Future September 2022	1,309	0.00
United Kingdom			
2	FTSE 100bps Index Future September 2022	191	0.00
Total futures contracts		3,101	0.01
Government bonds			
United States			
2,500,000	United States Treasury Bill 0% 04/08/2022#	2,497,228	9.62
2,500,000	United States Treasury Bill 0% 07/07/2022*	2,499,707	9.63
2,000,000	United States Treasury Bill 0% 08/12/2022#	1,980,081	7.63
2,000,000	United States Treasury Bill 0% 27/10/2022#	1,987,412	7.66
2,500,000	United States Treasury Bill 0% 28/07/2022#	2,498,262	9.62
3,000,000	United States Treasury Bill 0% 29/09/2022#	2,987,474	11.51
		14,450,164	55.67
Total government bonds		14,450,164	55.67

Man Funds VI plc

Unaudited schedule of investments as at 30 June 2022 (continued)
 Man AHL TargetRisk Moderate (continued)



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

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

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised gain US\$	% of Net Assets
US\$10,318	€9,765	29 July 2022	1	91	0.00
US\$157,761	£129,876	14 July 2022	1	1	0.00
Total unrealised gain on forward currency contracts				92	0.00
Total financial assets at fair value through profit or loss - trading				14,453,357	55.68

Man Funds VI plc

Unaudited schedule of investments as at 30 June 2022 (continued)
Man AHL TargetRisk Moderate (continued)



Financial liabilities at fair value through profit or loss

Nominal	Description	Fair Value US\$	% of Net Assets
	Credit default swaps		
	United States		
(5,000,000)	CDX-NAIGS38V 1-5 Years 100bps 20 June 2027 BARC plc	(2,232)	(0.01)
	Total credit default swaps	(2,232)	(0.01)
	Futures contracts		
	Australia		
1	SPI 200bps Future September 2022	(2,149)	(0.01)
	Canada		
1	Canadian 10 Years Bond Future September 2022	(3,310)	(0.01)
1	S&P 60bps IX Future September 2022	(11,476)	(0.05)
		(14,786)	(0.06)
	France		
1	CAC40 10bps Euro Future July 2022	(711)	(0.00)
	Germany		
1	Euro-BTP Future September 2022	(1,788)	(0.01)
1	Euro-OAT Future September 2022	(3,345)	(0.01)
2	Euro-BUND Future September 2022	(7,151)	(0.03)
1	Swiss MKT IX Future July 2022	(2,053)	(0.01)
4	Euro STOXX 50bps September 2022	(6,254)	(0.02)
		(20,591)	(0.08)
	Hong Kong		
1	HSCEI Future July 2022	(1,121)	(0.00)
	Italy		
1	FTSE/MIB Index Future September 2022	(2,870)	(0.01)
	Japan		
2	Topix Index Future September 2022	(12,090)	(0.05)
	Netherlands		
1	Amsterdam Index Futures July 2022	(525)	(0.00)
	Singapore		
2	Nikkei 225bps SGX September 2022	(7,389)	(0.03)
1	MSCI Sing IX ETS July 2022	(606)	(0.00)
1	FTSE Taiwan Index July 2022	(1,851)	(0.01)
		(9,846)	(0.04)
	South Africa		
1	FTSE/JSE Top 40 September 2022	(88)	(0.00)
	South Korea		
1	KOSPI2 Index Future September 2022	(7,461)	(0.03)
	Sweden		
4	Omxx 30bps Index Future July 2022	(3,104)	(0.01)
	United Kingdom		
1	Long Gilt Future September 2022	(5,410)	(0.02)
	United States		
2	S&P 500bps Emini Future September 2022	(16,922)	(0.07)
1	NASDAQ 100 E-Mini September 2022	(15,461)	(0.06)
4	United States 10 Years Note CBT September 2022	(6,000)	(0.02)
1	United States Long Bond CBT September 2022	(1,063)	(0.00)
1	United States Ultra Bond CBT September 2022	(4,203)	(0.02)
		(43,649)	(0.17)
	Total futures contracts	(124,401)	(0.48)
	Total return swaps		
	United States		
6,000	BBG Commex AG&LV Capital	(159,114)	(0.61)
	Total total return swaps	(159,114)	(0.61)

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
CHF3,831,283	US\$4,020,213	29 July 2022	2	(11,312)	(0.04)
€10,947,057	US\$11,568,014	29 July 2022	5	(102,178)	(0.40)
US\$688,286	€658,275	14 July 2022	1	(520)	(0.00)
Total unrealised loss on forward currency contracts				(114,010)	(0.44)
Total financial liabilities at fair value through profit or loss - trading				(399,757)	(1.54)
Total financial assets at fair value through profit or loss - trading				14,453,357	55.68
Total financial liabilities at fair value through profit or loss - trading				(399,757)	(1.54)
Other net assets				11,902,213	45.86
Net assets attributable to holders of redeemable participating shares				<u>25,955,813</u>	<u>100.00</u>

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

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

* Transferable securities dealt on another regulated market

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

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

Analysis of Total Assets	% of Total Assets
Exchange traded financial derivative instruments described in classification (a) above	0.01
Transferable Securities as described in # above	44.74
Transferable securities dealt on another regulated market described in * above	9.36
Other current assets	45.89
	<u>100.00</u>

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

Financial assets at fair value through profit or loss

Nominal	Description	Fair Value US\$	% of Net Assets	Nominal	Description	Fair Value US\$	% of Net Assets
	Equities				Equity swaps (b) (continued)		
	Australia				South Korea		
4,595	CSL Limited	850,163	2.73	(128,755)	Daewoo Securities Company Limited	147,132	0.47
46,902	Flight Centre Travel Group Limited	559,897	1.80	(7,453)	Kakao Corporation	85,867	0.28
306,577	Qantas Airways Limited	942,355	3.03	(3,869)	Kumho Petro Chemical Company Limited	145,779	0.47
82,203	QBE Insurance Group Limited	686,802	2.21	(3,723)	SK BioScience Company Limited	71,894	0.23
		3,039,217	9.77			450,672	1.45
	China				Taiwan		
1,293,658	China Datang Corporation Renewable Power Company Limited	440,179	1.42	(1,619,000)	Innolux Display Corporation	161,599	0.52
198,400	East Money Information Company Limited	752,784	2.42		United States		
220,500	Great Wall Motor Company Limited	453,535	1.46	(2,177)	MSCI DAILY TR Net Emerging March_JPM	106,311	0.34
2,500	Kweichow Moutai Company Limited	763,709	2.46				
34,700	Netease Inc	637,225	2.05		Total equity swaps	2,712,147	8.72
27,526	Nio Inc	597,865	1.92		Futures contracts (a)		
9,986	Pinduoduo Inc	617,135	1.98		Australia		
110,500	Ping An Insurance Group Company of China Limited	751,270	2.42	(6)	SPI 200 Future September 2022	1,754	0.01
38,620	Shanghai Microport Medbot GR	153,064	0.49		India		
15,400	Shenzhen Mindray Bio-Medical Electronics Company Limited	720,505	2.32	42	Bharti Airtel July 2022	17,122	0.06
18,804	Tencent Holdings Limited	853,514	2.75	(58)	Hero MotoCorp Limited July 2022	7,418	0.02
84,000	Tsingtao Brewery Company Limited	873,511	2.81			24,540	0.08
73,280	Wuxi Lead Intelligent Equipment Company Limited	691,608	2.22		Singapore		
23,400	Xpeng Inc - Class A Shares	376,931	1.21	(55)	SGX Nifty 50 July 2022	17,637	0.06
16,881	Zai Lab Limited	585,433	1.88		South Korea		
		9,268,268	29.81	(4)	KOSPI2 Index Future September 2022	31,808	0.10
	Hong Kong				Thailand		
67,400	AIA Group Limited	730,522	2.35	(53)	SET50 Future September 2022	961	0.00
135,910	BOC Hong Kong Holdings Limited	536,923	1.73				
176,700	China Resources Gas Group Limited	823,044	2.65		Total futures contracts	76,700	0.25
145,900	Hongkong Land Holdings Limited	732,418	2.35		Government bonds		
		2,822,907	9.08		United States		
	India			1,500,000	United States Treasury Bill 0% 21/07/2022#	1,499,159	4.82
39,464	ICICI Bank Limited	700,091	2.25				
41,048	Infosys Limited	759,798	2.45		Total government bonds	1,499,159	4.82
		1,459,889	4.70				
	Indonesia						
1,533,308	Bank Central Asia Tbk PT	746,198	2.40				
1,121,613	Bank Mandiri Persero Tbk PT	596,663	1.92				
		1,342,861	4.32				
	Malaysia						
227,388	Petronas Chemicals Group Bhd	464,320	1.49				
	South Korea						
2,229	Naver Corporation	412,015	1.32				
1,013	Samsung Biologics Company Limited	616,351	1.98				
8,330	SK Hynix Inc	583,819	1.88				
		1,612,185	5.18				
	Taiwan						
197,000	Chunghua Telecom Company Limited	808,314	2.60				
181,000	Hon Hai Precision Industry Company Limited	663,528	2.13				
52,000	Taiwan SemiConductor Manufacturing Company Limited	832,462	2.68				
		2,304,304	7.41				
	Thailand						
1,145,000	Bangkok Dusit Medical Services PCL	809,645	2.60				
111,600	Kasikornbank PCL	478,218	1.54				
1,475,600	Thai Beverage PCL	683,884	2.20				
		1,971,747	6.34				
	Total equities	24,285,698	78.10				
	Equity swaps (b)						
	Australia						
(137,721)	CSR Limited	63,936	0.20				
(7,449)	Dominos Pizza Enterprises Limited	170,592	0.55				
(5,568)	Macquaire Group Limited	31,508	0.10				
(7,749)	Rea Group Limited	5,460	0.02				
(206)	Sp/Asx200 Financ	108,032	0.35				
		379,528	1.22				
	China						
(706,600)	Changsha Zoomlion Heavy IN - Class H	150,565	0.48				
(1,797,000)	China Everbright Bank Company Limited - Class H	49,074	0.16				
(557,000)	Cosco Shipping Holdings Company - Class H	227,292	0.73				
(185,600)	Saic Motor Corporation Limited - Class A	24,659	0.08				
		451,590	1.45				
	Hong Kong						
(229,600)	Bank Of East Asia	53,700	0.17				
(979,000)	Pacific Basin Shipping Limited	70,759	0.23				
		124,459	0.40				
	Indonesia						
(582)	MSCI DAILY TR Net Emerging March_JPM	28,054	0.09				
	Malta						
(10,008)	MSCI AC DAILY TR Net ASI	1,009,934	3.25				

Man Funds VI plc

Unaudited schedule of investments as at 30 June 2022 (continued)
Man GLG Asia Pacific (ex-Japan) Equity Alternative (continued)



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

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

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised gain US\$	% of Net Assets
CNY715,887	US\$106,024	14 July 2022	1	741	0.00
HKD3,098,475	US\$395,007	14 July 2022	2	36	0.00
US\$3,805,115	AUD5,490,353	14 July 2022	3	29,389	0.09
US\$2,735,794	CNY18,339,124	14 July 2022	1	761	0.00
US\$19,176,119	€18,094,836	1 July 2022	4	257,683	0.83
US\$6,583,899	£5,350,372	1 July 2022	2	86,073	0.28
US\$66,756	£54,798	8 July 2022	1	201	0.00
US\$1,882,064	IDR27,440,497,626	14 July 2022	1	48,679	0.16
US\$2,661,220	KRW3,353,137,332	14 July 2022	1	77,664	0.25
US\$901,749	MYR3,964,812	14 July 2022	1	1,563	0.00
US\$631,461	SGD877,692	14 July 2022	1	797	0.00
US\$1,320,371	THB45,598,999	14 July 2022	1	29,915	0.10
US\$2,279,481	TWD67,335,862	14 July 2022	1	14,690	0.05
Total unrealised gain on forward currency contracts				548,192	1.76
Total financial assets at fair value through profit or loss - trading				29,121,896	93.65

Financial liabilities at fair value through profit or loss

Nominal	Description	Fair Value US\$	% of Net Assets
	Equity swaps		
	China		
(120,500)	Anhui Conch Cement Company Limited - Class H	(20,606)	(0.07)
(9,376)	Daqo New Energy Corporation	(263,371)	(0.85)
(121,984)	Fuyao Glass Industry Group - Class H	(124,815)	(0.40)
(1,193,000)	Industrial & Commercial Bank Of China - Class H	(7,006)	(0.02)
(7,434)	JD.Com Inc	(20,487)	(0.06)
(108,400)	Nongfu Spring Company Limited - Class H	(25,302)	(0.08)
(54,200)	Pharmaron Beijing Company Limited - Class H	(59,286)	(0.19)
(415,400)	Xinjiang Goldwind Sci&Tec - Class H	(179,942)	(0.58)
		(700,815)	(2.25)
	Hong Kong		
(283,800)	Budweiser Brewing Company Apac Limited	(108,747)	(0.35)
	Indonesia		
(15)	MSCI DAILY TR Net Emerging March_JPM	(2,745)	(0.01)
	Taiwan		
(927,000)	Compal Electronics Inc	(8,345)	(0.03)
	Total equity swaps	(820,652)	(2.64)
	Futures contracts		
	Malaysia		
(29)	FTSE KLCI Future July 2022	(1,645)	(0.01)
	Singapore		
(61)	FTSE China A50 July 2022	(35,468)	(0.11)
	Total futures contracts	(37,113)	(0.12)

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
AUD321,445	US\$222,147	14 July 2022	1	(1,089)	(0.00)
€18,094,838	US\$19,080,066	1 July 2022	4	(161,629)	(0.52)
€18,080,778	US\$19,169,839	8 July 2022	2	(257,758)	(0.83)
£5,350,371	US\$6,558,097	1 July 2022	5	(60,271)	(0.19)
£5,350,372	US\$6,584,578	8 July 2022	2	(86,224)	(0.28)
HKD8,858,713	US\$1,129,599	14 July 2022	2	(149)	(0.00)
IDR6,227,925,651	US\$420,210	14 July 2022	1	(4,103)	(0.01)
KRW254,504,663	US\$197,551	14 July 2022	1	(1,458)	(0.01)
MYR567,476	US\$129,089	14 July 2022	1	(247)	(0.00)
US\$300,000	CNY2,026,772	14 July 2022	1	(2,266)	(0.01)
US\$203,699	€194,992	8 July 2022	2	(258)	(0.00)
US\$13	£11	8 July 2022	1	-	(0.00)
US\$121,439	£100,000	14 July 2022	1	(30)	(0.00)
US\$6,855,966	HKD53,776,270	14 July 2022	4	(295)	(0.00)
US\$66,828	THB2,368,718	14 July 2022	1	(207)	(0.00)
US\$217,965	TWD6,484,445	14 July 2022	1	(135)	(0.00)
Total unrealised loss on forward currency contracts				(576,119)	(1.85)
Total financial liabilities at fair value through profit or loss - trading				(1,433,884)	(4.61)
Total financial assets at fair value through profit or loss - trading				29,121,896	93.65
Total financial liabilities at fair value through profit or loss - trading				(1,433,884)	(4.61)
Other net assets				3,408,612	10.96
Net assets attributable to holders of redeemable participating shares				31,096,624	100.00

**The forward currency contracts are held with Goldman Sachs International, Morgan Stanley & Co. International Plc and The Bank of New York Mellon.

(a) Exchange traded derivative instruments

(b) OTC financial derivatives instrument

* Transferable securities dealt on another regulated market

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

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

Analysis of Total Assets

	% of Total Assets
Transferable securities listed on official stock exchange	69.15
Exchange traded financial derivative instruments described in classification (a) above	0.22
OTC financial derivative instruments described in classification (b) above	9.28
Transferable Securities as described in # above	4.27
Other current assets	17.08
	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
Futures contracts (a)			
Germany			
(8)	Euro-Schatz Future September 2022	2,342	0.01
(7)	Euro-BOBL Future September 2022	6,597	0.01
(1)	Euro-BUXL 30 Years Bond September 2022	12,483	0.02
		<u>21,422</u>	<u>0.04</u>
Singapore			
14	FTSE China A50 July 2022	5,548	0.01
South Korea			
4	Korean 10 Years Bond Future September 2022	5,091	0.01
(3)	KOSPI2 Index Future September 2022	8,770	0.02
		<u>13,861</u>	<u>0.03</u>
United Kingdom			
1	Long Gilt Future September 2022	1,445	0.00
11	FTSE 100 Index Future Septemebr 2022	777	0.00
		<u>2,222</u>	<u>0.00</u>
United States			
(11)	United States 5 Years Note CBT September 2022	7,453	0.01
(1)	MSCI EAFE September 2022	680	0.00
(2)	E-MINI RUSS 2000 September 2022	9,280	0.02
(11)	United States 2 Years Note CBT September 2022	12,531	0.02
		<u>29,944</u>	<u>0.05</u>
Total futures contracts			
		<u>72,997</u>	<u>0.13</u>
Government bonds			
France			
7,500,000	France Treasury Bill BTF 0% 05/10/2022	7,848,559	13.96
7,500,000	France Treasury Bill BTF 0% 07/09/2022	7,847,971	13.96
3,000,000	France Treasury Bill BTF 0% 10/08/2022	3,138,420	5.58
7,500,000	France Treasury Bill BTF 0% 24/08/2022	7,846,834	13.95
		<u>26,681,784</u>	<u>47.45</u>
United States			
5,000,000	United States Treasury Bill 0% 21/07/2022#	4,997,195	8.89
2,500,000	United States Treasury Bill 0% 29/09/2022#	2,489,562	4.43
		<u>7,486,757</u>	<u>13.32</u>
Total government bonds			
		<u>34,168,541</u>	<u>60.77</u>

Man Funds VI plc

Unaudited schedule of investments as at 30 June 2022 (continued)
Man AHL Target Growth Alternative (continued)



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

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

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised gain US\$	% of Net Assets
AUD794,895	£450,000	11 July 2022	1	53	0.00
CHF412,498	€400,000	11 July 2022	4	12,677	0.04
CHF608,971	€600,000	15 July 2022	6	8,791	0.00
CHF300,000	US\$311,251	25 July 2022	3	2,581	0.00
€200,000	£171,610	15 July 2022	2	831	0.00
€100,000	£85,490	20 July 2022	1	822	0.00
€700,000	JPY95,868,138	25 July 2022	2	26,304	0.05
£50,000	AUD88,213	11 July 2022	1	69	0.00
£50,000	AUD88,195	15 July 2022	1	83	0.00
£450,000	JPY70,486,884	13 July 2022	1	27,385	0.05
£50,000	JPY8,229,691	15 July 2022	1	108	0.00
£100,000	US\$120,638	28 July 2022	2	863	0.00
JPY66,352,400	£400,000	13 July 2022	1	2,893	0.01
MXN11,000,000	US\$531,345	28 July 2022	2	11,194	0.02
US\$10,916	AUD15,729	14 July 2022	2	99	0.00
US\$277,645	AUD400,000	15 July 2022	4	2,562	0.00
US\$854,260	AUD1,200,000	22 July 2022	1	28,960	0.05
US\$77,542	CAD100,000	15 July 2022	1	19	0.00
US\$5,558	CHF5,299	14 July 2022	1	18	0.00
US\$224,445	CNY1,500,000	8 July 2022	1	719	0.00
US\$149,457	CNY1,000,000	3 August 2022	1	363	0.00
US\$543,353	€517,000	14 July 2022	1	2,375	0.01
US\$1,268,856	€1,200,000	15 July 2022	1	13,119	0.02
US\$105,667	€100,000	17 August 2022	1	767	0.00
US\$298	£243	14 July 2022	1	3	0.00
US\$60,757	£50,000	15 July 2022	1	21	0.00
US\$1,384,088	£1,100,000	28 July 2022	1	47,573	0.09
US\$38,491	£31,298	29 July 2022	1	462	0.00
US\$1,256,480	JPY160,000,000	14 July 2022	1	77,823	0.14
US\$1,036,150	JPY140,000,000	5 August 2022	1	3,402	0.01
US\$565,029	KRW700,000,000	13 July 2022	1	25,698	0.05
US\$232,636	KRW300,000,000	28 July 2022	2	1,420	0.00
US\$63,033	NZD100,000	15 July 2022	1	865	0.00
US\$1,097,704	NZD1,700,000	15 August 2022	2	41,189	0.07
US\$49,572	SEK500,000	15 July 2022	1	755	0.00
US\$789,253	SEK7,500,000	20 July 2022	2	56,874	0.10
US\$218,452	SGD300,000	8 July 2022	1	2,890	0.01
US\$72,138	SGD100,000	15 July 2022	1	283	0.00
US\$217,169	SGD300,000	18 July 2022	1	1,604	0.00
US\$432,646	SGD600,000	5 August 2022	2	1,494	0.00
Total unrealised gain on forward currency contracts				406,011	0.72
Total financial assets at fair value through profit or loss - trading				34,647,549	61.62

Financial liabilities at fair value through profit or loss

Nominal	Description	Fair Value US\$	% of Net Assets
Futures contracts			
Australia			
(4)	Australian 10 Years Bond Future September 2022	(11,121)	(0.02)
1	SPI 200 Future September 2022	(1,668)	(0.00)
		<u>(12,789)</u>	<u>(0.02)</u>
Canada			
3	Canadian 10 Years Bond Future September 2022	(10,124)	(0.02)
3	S&P/TSX 60 IX Future September 2022	(34,428)	(0.06)
		<u>(44,552)</u>	<u>(0.08)</u>
France			
4	CAC40 10 Euro Future July 2022	(2,844)	(0.01)
Germany			
1	STOXX Euro ESG-X September 2022	(209)	(0.00)
5	Euro-BTP Future September 2022	(8,923)	(0.02)
5	Euro-OAT Future September 2022	(16,727)	(0.03)
3	Euro-BUND Future September 2022	(7,621)	(0.01)
4	SWISS MKT IX Future September 2022	(8,210)	(0.02)
8	Euro STOXX 50 September 2022	(7,109)	(0.01)
		<u>(48,799)</u>	<u>(0.09)</u>
Hong Kong			
4	HSCEI Future July 2022	(1,122)	(0.00)
1	Hang Seng Index Future July 2022	(2,160)	(0.01)
		<u>(3,282)</u>	<u>(0.01)</u>
Italy			
2	FTSE/MIB Index Future September 2022	(6,252)	(0.01)
Japan			
1	Japanese 10 Years Bond OSE September 2022	(4,097)	(0.01)
5	TOPIX Index Future September 2022	(34,136)	(0.06)
		<u>(38,233)</u>	<u>(0.07)</u>
Netherlands			
1	Amsterdam Index Future July 2022	(525)	(0.00)
Singapore			
1	SGX NIFTY 50 July 2022	(82)	(0.00)
5	Nikkei 225 SGX September 2022	(34,013)	(0.06)
4	Msci Sing IX ETS July 2022	(2,366)	(0.00)
		<u>(36,461)</u>	<u>(0.06)</u>
South Africa			
3	FTSE/JSE Top 40 September 2022	(961)	(0.00)
Sweden			
1	OMXS30 ESG Future July 2022	(615)	(0.00)
16	OMXS30 IND Future July 2022	(12,098)	(0.02)
		<u>(12,713)</u>	<u>(0.02)</u>
United States			
4	S&P500 Emini Future September 2022	(22,140)	(0.04)
(3)	MSCI EMGMKT September 2022	(960)	(0.00)
1	NASDAQ 100 E-Mini September 2022	(6,783)	(0.01)
11	United States 10 Years Note CBT September 2022	(11,656)	(0.02)
1	United States Long Bond CBT September 2022	(781)	(0.00)
4	United States Ultra Bond CBT September 2022	(9,306)	(0.02)
		<u>(51,626)</u>	<u>(0.09)</u>
	Total futures contracts	<u>(259,037)</u>	<u>(0.46)</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
AUD438,148	£250,000	15 July 2022	1	(2,362)	(0.01)
AUD500,000	US\$361,226	22 July 2022	5	(17,351)	(0.05)
CHF133,363	US\$139,939	29 July 2022	1	(394)	(0.00)
CNY1,500,000	US\$224,368	8 July 2022	2	(643)	(0.00)
CNY500,000	US\$74,738	3 August 2022	1	(191)	(0.00)
€400,000	CHF418,717	11 July 2022	4	(19,176)	(0.04)
€300,000	£258,906	15 July 2022	3	(564)	(0.00)
€400,000	£346,453	20 July 2022	4	(2,169)	(0.00)
€3,452,917	US\$3,637,905	14 July 2022	2	(24,840)	(0.04)
€357,225	US\$377,488	29 July 2022	2	(3,334)	(0.01)
£400,000	AUD708,424	11 July 2022	8	(1,320)	(0.00)
£300,000	AUD532,157	15 July 2022	6	(1,554)	(0.00)
£341,062	€400,000	20 July 2022	2	(4,380)	(0.01)
£100,000	JPY16,609,003	15 July 2022	2	(887)	(0.00)
£400,000	JPY66,199,640	31 August 2022	1	(2,998)	(0.01)
£150,000	US\$187,280	28 July 2022	2	(5,028)	(0.01)
£6,768,347	US\$8,323,933	29 July 2022	2	(100,144)	(0.18)
JPY8,052,150	£50,000	13 July 2022	1	(1,420)	(0.00)
JPY162,232,288	US\$1,201,075	14 July 2022	5	(5,974)	(0.01)
JPY6,155,961,641	US\$45,597,771	29 July 2022	2	(209,185)	(0.37)
MXN7,500,000	US\$374,299	15 July 2022	14	(3,543)	(0.00)
NZD200,000	US\$129,239	15 August 2022	1	(4,943)	(0.01)
SEK3,000,000	US\$321,032	20 July 2022	5	(28,078)	(0.05)
SGD300,000	US\$216,574	8 July 2022	1	(1,012)	(0.00)
US\$925,483	CAD1,200,000	15 July 2022	12	(4,797)	(0.00)
US\$415,169	CHF400,000	25 July 2022	1	(3,273)	(0.01)
US\$29,990,726	€28,683,065	14 July 2022	1	(22,672)	(0.04)
US\$361,210	MXN7,500,000	28 July 2022	13	(8,701)	(0.00)
Total unrealised loss on forward currency contracts				(480,933)	(0.85)
Total financial liabilities at fair value through profit or loss - trading				(739,970)	(1.31)
Total financial assets at fair value through profit or loss - trading				34,647,549	61.62
Total financial liabilities at fair value through profit or loss - trading				(739,970)	(1.31)
Other net assets				22,316,977	39.69
Net assets attributable to holders of redeemable participating shares				56,224,556	100.00

**The forward currency contracts are held with Citibank N.A., HSBC Bank Plc, Royal Bank of Scotland and The Bank of New York Mellon.

(a) Exchange traded derivative instruments

(b) OTC financial derivatives instrument

* Transferable securities dealt on another regulated market

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

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

Analysis of Total Assets

	% of Total Assets
Transferable securities listed on official stock exchange	46.34
Exchange traded financial derivative instruments described in classification (a) above	0.13
OTC financial derivative instruments described in classification (b) above	0.71
Transferable Securities as described in # above	13.00
Other current assets	39.82
	<u>100.00</u>

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
Convertible bonds			
United States			
6,138,000	Akamai Technologies Inc 0.125% 01/05/2025*	6,747,994	7.49
4,974,000	KBR Inc 2.5% 01/11/2023*	9,629,564	10.69
6,461,000	NortonLifeLock Inc 2% 15/08/2022*	7,022,461	7.80
6,723,000	OMNICELL Inc 0.25% 15/09/2025*	8,573,876	9.52
8,496,000	Palo Alto Networks Inc 0.75% 07/01/2023*	15,951,240	17.71
5,669,000	Workday Inc 0.25% 01/10/2022*	5,948,935	6.61
		<u>53,874,070</u>	<u>59.82</u>
Total convertible bonds			
		<u>53,874,070</u>	<u>59.82</u>
Credit default swaps (b)			
European Union			
1,300,000	BASF SE 100 67.4bps 20 June 2027 JPM	51,121	0.06
820,000	Bayerische Motoren Werke Aktiengesellschaft 100bps 20 June 2022	2,654	0.00
780,000	Koninklijke KPN NV 100 94bps 20 June 2027 BARC plc	1,409	0.00
1,560,000	Next 100 120bps 20 June 2027 BARC plc	111,926	0.12
1,400,000	Solvay SA 100 8bps 20 June 2027 GS	53,291	0.06
2,600,000	Unicredit SPA 100bps 20 June 2027 GS	66,681	0.07
3,000,000	Volkswagen AG 100bps 20 June 2027 GS	129,991	0.15
		<u>417,073</u>	<u>0.46</u>
United States			
4,250,000	AT&T Inc. 100 102bps 20 June 2027 BARC plc	55,815	0.06
2,117,000	CDX-NAHYS38V 2-5 years 500bps 20 June 2027 JPM	63,251	0.07
2,450,000	Devon Energy Corporation 100bps 20 June 2027 JPM	102,532	0.11
1,619,262	Paramount Global 100bps 20 June 2027 JPM	59,687	0.07
4,250,000	Simon Property Group LP 100bps 20 June 2027 GS	138,744	0.15
1,390,000	Southwest Airlines Company 100bps 20 December 2026 JPM	32,501	0.04
		<u>452,530</u>	<u>0.50</u>
Total credit default swaps			
		<u>869,603</u>	<u>0.96</u>
Equity swaps (b)			
United States			
611,646	MS Alpha Swap Convertible Arbitrage Alternative	17,515,251	19.45
		<u>17,515,251</u>	<u>19.45</u>
Total equity swaps			
		<u>17,515,251</u>	<u>19.45</u>
Government bonds			
United States			
7,010,000	United States Treasury Bill 0% 03/11/2022#	6,962,318	7.73
3,875,000	United States Treasury Bill 0% 08/12/2022#	3,836,408	4.26
1,105,000	United States Treasury Bill 0% 10/11/2022#	1,096,853	1.22
1,245,000	United States Treasury Bill 0% 13/10/2022#	1,238,360	1.38
1,225,000	United States Treasury Bill 0% 15/12/2022#	1,212,316	1.35
5,240,000	United States Treasury Bill 0% 17/11/2022#	5,198,645	5.77
3,790,000	United States Treasury Bill 0% 22/09/2022#	3,775,818	4.19
1,875,000	United States Treasury Bill 0% 25/11/2022#	1,859,513	2.06
		<u>25,180,231</u>	<u>27.96</u>
Total government bonds			
		<u>25,180,231</u>	<u>27.96</u>
Option contracts (b)			
United States			
10,270,000	USD PUT/JPY CALL K=130 21 September 2022	113,668	0.13
		<u>113,668</u>	<u>0.13</u>
Total option contract			
		<u>113,668</u>	<u>0.13</u>
Total return swap (b)			
United States			
(658)	Conmed Corporation	10,548	0.01
		<u>10,548</u>	<u>0.01</u>
Total total return swaps			
		<u>10,548</u>	<u>0.01</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
US\$60,334,771	€56,932,498	1 July 2022	5	810,951	0.90
US\$340	€324	8 July 2022	1	1	0.00
US\$547,161	€521,542	14 July 2022	1	1,430	0.00
US\$3,726,303	£3,028,161	1 July 2022	2	48,715	0.06
Total unrealised gain on forward currency contracts				861,097	0.96
Total financial assets at fair value through profit or loss - trading				98,424,468	109.29

Man Funds VI plc

Unaudited schedule of investments as at 30 June 2022 (continued)
Man GLG Convertible Arbitrage Alternative (continued)



Financial liabilities at fair value through profit or loss

Nominal	Description	Fair Value US\$	% of Net Assets
	Credit default swaps		
	European Union		
3,671,724	Allianz SE 100bps 20 June 2027 GS	(58,311)	(0.06)
(5,360,000)	ITraxx - EUROPE37V 1-5 Years 100bps 20 June 2027 JPM	(49,501)	(0.05)
2,600,000	Kering 100 41.5bps 20 June 2027 JPM	(40,953)	(0.05)
		<u>(148,765)</u>	<u>(0.16)</u>
	United States		
200,000	Carrefour SA 100 28bps 20 June 2024 BARC plc	(1,628)	(0.00)
400,000	Carrefour SA 100 29bps 20 June 2024 BARC plc	(3,255)	(0.00)
4,250,000	Cox Communications Inc. 100bps 21 June 2027 JPM	(52,343)	(0.06)
1,226,600	Ford Motor Company 500bps 20 June 2026 JPM	(41,158)	(0.05)
1,311,475	Ford Motor Company 500bps 20 June 2027 JPM	(29,607)	(0.03)
1,800,000	General Motors Company 500bps 20 June 2027 GS	(169,657)	(0.19)
2,169,557	International Paper Company 100bps 20 June 2027 GS	(4,268)	(0.00)
4,250,000	Loews Corporation 100 50bps 20 June 2027 JPM	(89,534)	(0.10)
3,000,000	Netflix.com Inc 500bps 20 June 2027 JPM	(323,501)	(0.36)
(1,198,893)	Paramount Global 100bps 20 June 2027 GS	(44,192)	(0.05)
(420,369)	Paramount Global 100bps 20 June 2027 JPM	(15,495)	(0.02)
600,000	Total Capital SA 100 13bps 20 December 2022 BARC plc	(2,297)	(0.00)
600,000	Total Capital SA 100 14.5bps 20 December 2022 BARC plc	(2,297)	(0.00)
1,200,000	Totalenergies Capital 100 20 December 2022 BARC plc	(4,593)	(0.01)
		<u>(783,825)</u>	<u>(0.87)</u>
	Total credit default swaps	<u>(932,590)</u>	<u>(1.03)</u>
	Option contract		
	United States		
(10,270,000)	USD PUT/JPY CALL K=125 21 September 2022	(51,557)	(0.06)
	Total option contract	<u>(51,557)</u>	<u>(0.06)</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
€56,932,499	US\$60,031,622	1 July 2022	3	(507,802)	(0.56)
€60,112,158	US\$63,695,378	8 July 2022	3	(819,432)	(0.91)
€150,000	US\$158,768	14 July 2022	1	(1,811)	(0.00)
£3,028,160	US\$3,711,612	1 July 2022	2	(34,025)	(0.04)
£3,028,161	US\$3,726,687	8 July 2022	2	(48,800)	(0.06)
Total unrealised loss on forward currency contracts				(1,411,870)	(1.57)
Total financial liabilities at fair value through profit or loss - trading				(2,396,017)	(2.66)
Total financial assets at fair value through profit or loss - trading				98,424,468	109.29
Total financial liabilities at fair value through profit or loss - trading				(2,396,017)	(2.66)
Other net liabilities				(5,972,723)	(6.63)
Net assets attributable to holders of redeemable participating shares				90,055,728	100.00

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

(a) Exchange traded derivative instruments

(b) OTC financial derivatives instrument

* Transferable securities dealt on another regulated market

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

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

Analysis of Total Assets

OTC financial derivative instruments described in classification (b) above

Transferable Securities as described in # above

Transferable securities dealt on another regulated market described in * above

Other current assets

	% of Total Assets
OTC financial derivative instruments described in classification (b) above	17.15
Transferable Securities as described in # above	22.30
Transferable securities dealt on another regulated market described in * above	47.71
Other current assets	12.84
	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 (continued)

Nominal	Description	Fair Value US\$	% of Net Assets	Nominal	Description	Fair Value US\$	% of Net Assets
	Equity swaps (b) (continued)				Equity swaps (b) (continued)		
	Sweden (continued)				United States (continued)		
(7,160)	Hexagon AB	9,989	0.04	(10)	Cdw Corporation DE	257	0.00
(437)	Hexpol AB	466	0.00	(32)	Celanese Corporation - Class A	1,312	0.01
(3,806)	Indutrade AB	13,052	0.05	(7)	Charter Communications Inc	1,127	0.00
(4,736)	Investor AB	10,404	0.04	(21)	Church & Dwight Company Inc	13	0.00
(3,590)	Latour Investment Ser'B' NPV	18,320	0.07	(28)	Citizens Financial Group	319	0.00
(4,493)	Lifco AB	16,648	0.06	(21)	Cognizant Tech Solutions - Class A	270	0.00
(1,792)	Lundbergs AB - Class B shares	8,110	0.03	(13)	Comcast Corporation - Class A	1,145	0.00
(3,350)	Sagax AB	19,650	0.07	(748)	Copart Inc	3,495	0.01
(17,305)	Samhallsbyggnadsbolaget I No	18,928	0.07	(128)	Corning Inc	1,108	0.00
(41,299)	Storskogen Group AB-B	37,315	0.13	(5)	Costco Wholesale Corporation	525	0.00
		269,590	0.97	(563)	Crowdstrike Holdings Inc - Class A	21,593	0.08
				(335)	Danaher Corporation	1,985	0.01
	Switzerland			(40)	Darden Restaurants Inc	1,031	0.00
(1,163)	Alcon Inc	3,632	0.01	(849)	Datadog Inc - Class A	27,284	0.10
(1,130)	Bachem Holding AG	24,209	0.09	(84)	Dentsply Sirona Inc	1,836	0.01
(2,299)	Dufry Group	14,690	0.05	(44)	Discover Financial Services	1,123	0.00
(101)	Ems-Chemie Holding AG	17,494	0.06	(48)	Discovery Inc-W/1	651	0.00
(7)	Flughafen Zuerich	126	0.00	(120)	Dish Network Corporation - Class A	2,619	0.01
(38)	Garmin Limited	1,324	0.01	(12)	Dominos Pizza Inc	420	0.00
(29)	Interroll Holding AG-REG	32,718	0.12	(35)	Dover Corporation	938	0.00
(2,000)	Kuehne & Nagel International AG	2,954	0.01	(59)	Dr Horton Inc	1,182	0.00
(89)	Lafargeholcim Limited	1,080	0.01	(135)	Dxc Technology	881	0.00
(8)	Lindt & Spruengli AG	9,214	0.03	(43)	Eastman Chemical Company	1,369	0.01
(1,204)	Schindler Holding	318	0.00	(56)	Emerson Electric Company	978	0.00
(229)	Softwareone Holding AG	1,776	0.01	(23)	Equifax Inc	896	0.00
(79)	Stadler Rail AG	916	0.00	(18)	Essex Property Trust Inc	1,176	0.00
(697)	Straumann Holding	19,194	0.07	(12)	Etsy Inc	852	0.00
(341)	Swatch Group AG	14,580	0.05	(9)	F5 Inc	515	0.00
(12)	Te Connectivity Limited	335	0.00	(45)	Fed Realty INV TR	1,188	0.00
		144,560	0.52	(18)	Fedex Corporation	782	0.00
				(31)	Fifth Third Bancorp	215	0.00
	United Kingdom			(28)	First Republic Bank	1,084	0.00
(10,147)	Allfunds Group plc	25,213	0.09	(16)	Fiserv Inc	321	0.00
(6)	Aon plc/Ireland - Class A	16	0.00	(6)	Fleetcor Technologies Inc	338	0.00
(5,060)	Assura plc	474	0.00	(45)	Fmc Corporation	753	0.00
4,065	Astrazeneca plc	106,601	0.38	(154)	Franklin Resources Inc	1,399	0.01
(466)	Atlassian Corporation plc - Class A	11,437	0.04	(132)	Freeport-Memoran Copper	1,653	0.01
(12,020)	Auto Trader Group plc-W/1	15,111	0.05	(6)	Gartner Inc	467	0.00
(279)	B&M European Value Retail SA	716	0.00	(6)	Generac Holdings Inc	983	0.00
(24,373)	Bridgepoint Group-Regs WI	12,166	0.04	(48)	General Elec Company USD 0.06	2,011	0.01
(46,088)	Dominos Pizza UK & IRL plc	58,439	0.21	(86)	General Motors Company	2,085	0.01
(412)	Eircom plc	2,788	0.01	(51)	Globe Life Inc	392	0.00
(951)	Games Workshop Group plc	17,122	0.06	(84)	Hartford Financial Svcs Group	187	0.00
(3,065)	Halma plc	14,632	0.05	(154)	Howmet Aerospace Inc	650	0.00
(1,920)	International Consolidated Airlines Group SA	1,777	0.01	(89)	Interpublic Group Of Companies Inc	783	0.00
(2,023)	Jd Sports Fashion	1,471	0.01	(376)	Intuitive Surgical Inc	21,205	0.08
(1,608)	Londonmetric Property plc	428	0.00	(26)	Ipg Photonics Corporation	2,034	0.01
(1,588)	M&G plc	776	0.00	(7)	Iqvia Holdings Inc	98	0.00
(2,093)	Melrose Industries plc 6.857143P	371	0.00	(32)	Jpmorgan Chase & Company	1,299	0.01
(8,239)	Ocado Group plc	22,895	0.08	(3)	Juniper Networks Inc	10	0.00
(2,476)	Primary Health Properties plc	508	0.00	(125)	Kraft Heinz Company	701	0.00
(2,071)	Quilter plc 1p	1,132	0.01	(97)	Las Vegas Sands Corporation	1,613	0.01
(7,444)	RS Group plc	4,065	0.02	(57)	Lennar Corporation - Class A	1,127	0.00
(17,404)	S4 Capital plc	13,459	0.05	(76)	Lincoln National Corporation	1,665	0.01
(140,000)	Sainsbury (J) plc	58,115	0.21	(9)	M & T Bank Corporation	42	0.00
(5,082)	Softcat plc	18,394	0.07	(15)	Martin Marietta Materials	900	0.00
(257)	Stellantis NV	1,698	0.01	(28)	Marvell Technology Group Limited	443	0.00
(150)	Victrex plc	981	0.00	(250)	Mastercard Inc	5,838	0.02
(1,837)	Virgin Money UK plc	1,508	0.01	(1,089)	Match Group Inc	34,056	0.12
(21)	Willis Towers Watson plc	1,075	0.00	(412)	Meta Platform Inc - Class A	34,574	0.12
(1,721)	Wise plc - Class A	1,036	0.00	(126)	Mgm Resorts International	1,777	0.01
		394,404	1.41	(3)	Microchip Technology Inc	46	0.00
				(64)	Micron Technology Inc	1,454	0.01
	United States			(26)	Mohawk Industries Inc	1,423	0.01
(18)	Air Products & Chemicals Inc	738	0.00	(4)	Monolithic Power Systems Inc	454	0.00
(16)	Akamai Technologies Inc	276	0.00	(83)	Nasdaq 100 Stock Index	217,722	0.78
(84)	Alaska Air Group Inc	1,954	0.01	(32)	Nasdaq Inc	521	0.00
(29)	Alexandria Real Estate Equity	1,364	0.01	(1)	Netapp Inc	25	0.00
(41)	Allstate Corporation	316	0.00	(67)	News Corporation - Class A	463	0.00
(36)	Alphabet Inc Class A	6,592	0.02	(164)	Norwegian Cruise Line Holdings	3,063	0.01
(740)	Amazon.Com Inc	31,541	0.11	(9)	Okta Inc	1,080	0.00
(224)	American Airlines Group Inc	2,322	0.01	(6)	Old Dominion Freight Line	438	0.00
(25)	American International Group	112	0.00	(66)	Omnicom Group Inc	1,217	0.01
(35)	American Water Works Company Inc	379	0.00	(69)	Otis Worldwide Corporation	521	0.00
(40)	Ametek Inc	970	0.00	(59)	Paccar Inc	525	0.00
(1)	Amphenol Corporation - Class A	13	0.00	(176)	Palo Alto Networks Inc	6,318	0.02
(10)	Analog Devices Inc	236	0.00	(130)	Paramount Global	1,766	0.01
(567)	Apple Inc	13,853	0.05	(18)	Parker Hannifin Corporation	972	0.00
(786)	Arista Networks Inc	10,645	0.04	(295)	Paycom Software Inc	29,817	0.11
(188)	At&T Inc	25	0.00	(64)	Penn National Gaming Inc	2,485	0.01
(6)	Avalonbay Communities Inc	192	0.00	(9)	Perkinelmer Inc	19	0.00
(10)	Avery Dennison Corporation	420	0.00	(188)	Ppi Corporation	410	0.00
(31)	Bath & Body Works Com	831	0.00	(21)	Principal Financial Group	29	0.00
(67)	Baxter International Inc	1,006	0.00	(4)	Public Storage	39	0.00
(4)	Berkshire Hathaway Inc - Class B	111	0.00	(95)	PulteGroup Inc	1,218	0.01
(9)	Bio-Rad Laboratories - Class A	641	0.00	(29)	Qorvo Inc	1,998	0.01
(4)	Bio-Techne Corporation	490	0.00	(45)	Ralph Lauren Corporation	1,292	0.01
(44)	Boston Scientific Corporation	220	0.00	(13)	Raymond James Financial Inc	47	0.00
(13)	Broadridge Financial Solutions	347	0.00	(78)	Realty Income Corporation	276	0.00
(1)	Caesars Entertainment Inc	72	0.00	(45)	Ross Stores Inc	2,049	0.01
(34)	Capital One Financial Corporation	1,699	0.01	(57)	Royal Caribbean Cruises Limited	3,203	0.01
(19)	Catalent Inc	173	0.00				

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

Nominal	Description	Fair Value US\$	% of Net Assets
	Equity swaps (b) (continued)		
	United States (continued)		
(18)	Schwab (Charles) Corporation	182	0.00
(19)	Sherwin-Williams Company	878	0.00
(825)	Sirius Xm Holdings Inc	508	0.00
(12)	Skyworks Solutions Inc	703	0.00
(94)	Southwest Airlines Company	1,806	0.01
(26)	Stanley Black & Decker Inc	2,161	0.01
(48)	Starbucks Corporation	1,197	0.00
(7)	Stryker Corporation	425	0.00
(108)	Synchrony Financial	2,054	0.01
(12)	Take-Two Interactive Software	532	0.00
(126)	Tapestry Inc NPV	1,242	0.01
(4)	Teledyne Technologies Inc	304	0.00
(41)	Teradyne Inc	1,394	0.01
(114)	Tesla Inc	18,401	0.07
(84)	Tjx Companies Inc	782	0.00
(3)	T-Mobile US Inc	9	0.00
(48)	Twitter Inc	745	0.00
(239)	Tyler Technologies Inc	21,538	0.08
(95)	United Airlines Holdings Inc	1,965	0.01
(34)	Universal Health Services - Class B	1,721	0.01
(89)	Us Bancorp	1,001	0.00
(7)	Verisign Inc	350	0.00
(353)	Viatis Inc	1,199	0.01
(108)	Vornado Realty Trust	2,025	0.01
(31)	Vulcan Materials Company	1,106	0.00
(100)	Walgreens Boots Alliance Inc NPV	1,346	0.01
(1)	Walt Disney Company	76	0.00
(72)	Western Digital Corporation	1,637	0.01
(94)	Westrock Company	1,490	0.01
(23)	Whirlpool Corporation	1,407	0.01
(2,400)	Williams-Sonoma Inc	26,576	0.10
(43)	Wynn Resorts Limited	2,331	0.01
(45)	Yum! Brands Inc	302	0.00
(35)	Zimmer Biomet Holdings Inc	1,384	0.01
(523)	Zoom Video Communications - Class A	42,402	0.15
		700,180	2.50
	Total equity swaps	2,320,755	8.30
	Government bonds		
	United States		
500,000	United States Treasury Bill 0% 06/10/2022#	497,655	1.78
3,000,000	United States Treasury Bill 0% 11/08/2022#	2,995,520	10.71
4,000,000	United States Treasury Bill 0% 13/10/2022#	3,978,667	14.23
500,000	United States Treasury Bill 0% 14/07/2022#	499,804	1.79
100,000	United States Treasury Bill 0% 28/07/2022#	99,930	0.36
		8,071,576	28.87
	Total government bonds	8,071,576	28.87

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
CHF203,000	US\$203,815	14 July 2022	1	8,402	0.03
US\$176,398	€166,451	1 July 2022	2	2,371	0.01
US\$2,093,286	€2,000,000	14 July 2022	1	525	0.00
US\$15,875,076	£12,900,797	1 July 2022	2	207,539	0.74
US\$225,774	£181,000	14 July 2022	1	5,914	0.02
US\$237,395	SEK2,410,040	14 July 2022	1	2,102	0.01
Total unrealised gain on forward currency contracts				226,853	0.81
Total financial assets at fair value through profit or loss - trading				20,921,509	74.82

Man Funds VI plc

Unaudited schedule of investments as at 30 June 2022 (continued)
Man GLG RI Global Sustainable Growth Alternative (continued)



Financial liabilities at fair value through profit or loss

Nominal	Description	Fair Value US\$	% of Net Assets
Equity swaps			
Bermuda			
(6)	Everest Re Group Limited	(76)	(0.00)
France			
4,386	Cie Generale D'Optique Essilor International SA	(27,815)	(0.10)
(29)	Euroapi SA	(107)	(0.00)
3,483	L'Oreal SA	(90,240)	(0.32)
1,920	Lvmh Moet Hennessy Louis Vuitton SE	(104,959)	(0.38)
(790)	Sanofi	(3,306)	(0.01)
		(226,427)	(0.81)
Germany			
(6,000)	Hugo Boss - PFD	(17,025)	(0.06)
15,067	Puma AG	(388,023)	(1.39)
		(405,048)	(1.45)
Ireland			
6,358	Kingspan Group plc	(209,049)	(0.75)
36,721	Ryanair	(179,675)	(0.64)
		(388,724)	(1.39)
Italy			
(281)	Atlantia SpA	(1,283)	(0.00)
2	Sham Rete Gas	(1)	(0.00)
		(1,284)	(0.00)
Netherlands			
(264)	Argenx SE	(23,509)	(0.08)
(25)	Asr Nederland NV	(28)	(0.00)
		(23,537)	(0.08)
Poland			
(16,506)	Allegro.eu SA	(252)	(0.00)
(1,270)	Dino Polska SA	(5,558)	(0.02)
		(5,810)	(0.02)
Spain			
(3,775)	Edp Renovaveis SA	(3,991)	(0.02)
(295)	Simens Gamesa Renewable Energy	(610)	(0.00)
		(4,601)	(0.02)
Sweden			
(6,525)	Sectra AB - Class B Shares	(1,460)	(0.01)
United Kingdom			
67,493	Abcam plc	(136,732)	(0.49)
(24,538)	Compass Group	(26,837)	(0.10)
71,190	Dr. Martens plc-Wi	(130,892)	(0.47)
(37,229)	Hargreaves Lansdown plc	(3,571)	(0.01)
3	Oxford Nanopore Technolo-W/I	0	(0.00)
		(298,032)	(1.07)
United States			
(7)	Albemarle Corporation	(185)	(0.00)
(48)	Cboe Global Marktes Inc	(18)	(0.00)
(18)	Centene Corporation	(151)	(0.00)
(4)	Cintas Corporation	(37)	(0.00)
(344)	Citrix Systems Inc	(163)	(0.00)
(276)	Eli Lilly & Company	(17,566)	(0.06)
(255)	Enphase Energy Inc	(9,372)	(0.03)
(19)	Exxon Mobil Corporation	(308)	(0.00)
(1,495)	Fortinet Inc	(10,430)	(0.04)
(10)	Hershey Company	(264)	(0.00)
(10)	Jack Henry & Associates Inc	(34)	(0.00)
(22)	Monster Beverage Corporation	(69)	(0.00)
(35)	Occidental Petroleum Corporation	(736)	(0.00)
(7)	Orion Office REIT Inc	(50)	(0.00)
(16)	Paychex Inc	(49)	(0.00)
(7)	Pioneer Natural Resources Company	(239)	(0.00)
(301)	Synopsis Inc	(2,644)	(0.01)
(155)	Unitedhealth Group Inc	(10,117)	(0.04)
(50)	Williams Cos Inc	(40)	(0.00)
(589)	Zscaler Inc	(1,837)	(0.01)
		(54,309)	(0.19)
Total equity swaps		(1,409,308)	(5.04)

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

Forward currency contracts (note 4)**

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised loss US\$	% of Net Assets
€166,451	US\$175,512	1 July 2022	2	(1,485)	(0.01)
€168,576	US\$178,726	8 July 2022	4	(2,400)	(0.01)
€265,806	US\$279,237	14 July 2022	1	(1,102)	(0.00)
£12,900,797	US\$15,812,490	1 July 2022	2	(144,954)	(0.52)
£13,082,692	US\$16,099,876	8 July 2022	4	(210,145)	(0.75)
US\$1,753,685	CHF1,735,127	14 July 2022	1	(60,225)	(0.22)
US\$2,194,010	DKK15,600,000	14 July 2022	1	(1,028)	(0.00)
Total unrealised loss on forward currency contracts				(421,339)	(1.51)
Total financial liabilities at fair value through profit or loss - trading				(1,830,647)	(6.55)
Total financial assets at fair value through profit or loss - trading				20,921,509	74.82
Total financial liabilities at fair value through profit or loss - trading				(1,830,647)	(6.55)
Other net assets				8,873,401	31.73
Net assets attributable to holders of redeemable participating shares				27,964,263	100.00

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

(a) Exchange traded derivative instruments

(b) OTC financial derivatives instrument

* Transferable securities dealt on another regulated market

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

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

Analysis of Total Assets

Transferable securities listed on official stock exchange

OTC financial derivative instruments described in classification (b) above

Transferable Securities as described in # above

Other current assets

	% of Total Assets
Transferable securities listed on official stock exchange	34.19
OTC financial derivative instruments described in classification (b) above	8.45
Transferable Securities as described in # above	26.78
Other current assets	30.58
	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
	Equities				Equities (continued)		
	Austria				United States (continued)		
1,660	EVN AG	33,532	0.33	2,695	Occidental Petroleum Corporation	151,783	1.50
563	OMV AG	25,200	0.25	1,693	Schlumberger Limited	57,910	0.57
503	Schoeller-Bleckmann Oilfield Equipment AG	27,011	0.26	8,091	Sunnova Energy International Inc	142,634	1.41
		85,743	0.84	1,665	SunPower Corporation	25,179	0.25
				8,420	Sunrun Inc	188,140	1.85
	Bermuda					1,596,242	15.74
26,350	Autostore Holdings Limited	35,716	0.35				
	Canada				Total equities	4,673,446	46.07
1,666	Canadian Solar Inc	49,624	0.49		Equity swaps (b)		
					Austria		
	Chile			(2,040)	Wienerberger AG	5,135	0.05
501	Sociedad Quimica y Minera de Chile SA	40,029	0.39		China		
				4,620	JA Solar Technology Company Limited	7,005	0.07
	China			8,300	Sungrow Power Supply Company Limited	155	0.00
16,478	China Longyuan Power Group Corporation Limited	30,451	0.30	3,400	Tongwei Company Limited	6,839	0.07
42,000	China Molybdenum Company Limited	22,424	0.22	18,606	Xian Longi Silicon Materia - Class A	20,962	0.20
1,005	Daqo New Energy Corporation	68,618	0.68			34,961	0.34
12,332	Flat Glass Group Company Limited	41,490	0.41		France		
11,760	Jiangxi Ganfeng Lithium Company Limited	123,784	1.22	(331)	Eramet	10,930	0.11
666	JinkoSolar Holding Company Limited	44,071	0.43	(356)	Euro Stoxx 600 Industrial Goods & Services (Price) Index	59,265	0.58
2,338	NIO Inc	48,574	0.48	(336)	Stoxx Europe 600 Basic Resources Price EUR	38,135	0.38
		379,412	3.74	(152)	Stoxx Europe 600 Chemicals Price EUR	25,823	0.25
				(1,389)	Stoxx Europe 600 Utilities Price EUR	38,351	0.38
	Denmark			(585)	Sxop Index	38,595	0.38
1,322	Orsted A/S	131,886	1.30	3,387	Technip Energies NV	1,853	0.02
502	Rockwool A/S	107,837	1.07	2,650	Total SE	2,269	0.02
3,585	Vestas Wind Systems A/S	72,263	0.71			215,221	2.12
		311,966	3.08		Germany		
	Finland			(447)	BASF SE	5,431	0.05
9,400	Fortum OYJ	134,561	1.33	(5,728)	E.ON AG	18,817	0.19
1,934	Kone OYJ	87,726	0.86	(1,002)	Heidelbergcement AG	11,368	0.11
2,010	Neste OYJ	84,902	0.84	(1,664)	K+S AG	5,247	0.05
		307,189	3.03	(2,261)	Nordex SE	10,226	0.10
	Germany			(8,205)	Siemens Energy AG	35,166	0.35
1,527	Encavis AG	26,684	0.27	(4,676)	Uniper AG	47,236	0.47
5,010	RWE AG	175,751	1.73			133,491	1.32
149	Wacker Chemie AG	20,502	0.20		Ireland		
		222,937	2.20	(852)	Kingspan Group plc	20,017	0.20
	Israel				Italy		
670	SolarEdge Technologies Inc	175,394	1.73	(3,340)	Buzzi Unicem SpA	8,625	0.08
				(8,350)	Eni SpA	7,615	0.08
	Italy			(851)	Prysmian SPA	1,647	0.02
50,889	Enel SpA	265,641	2.62	(424)	Saipem SpA	38,939	0.38
5,039	Industrie De Nora SpA	65,003	0.64			56,826	0.56
3,350	Italgas SpA	18,609	0.18		Mexico		
11,551	Snam SpA	57,743	0.57	(14,362)	Cemex Sab-Spons Part Cer	16,829	0.17
		406,996	4.01		Netherlands		
	Luxembourg			8,281	Shell plc	10,196	0.10
1,660	ArcelorMittal	35,707	0.35	(2,805)	Scatec ASA	1,882	0.02
					Poland		
	Netherlands			(1,516)	Polski Koncern Naftowy Orlen	2,892	0.03
8,235	Koninklijke Vopak NV	198,299	1.95	(16,848)	Polskie Gornictwo Naftowe I	3,358	0.03
1,016	SBM Offshore NV	13,142	0.13			6,250	0.06
		211,441	2.08		Portugal		
	Norway			22,730	Edp-Energias De Portugal SA	2,014	0.02
40,199	Aker Carbon Capture ASA	64,567	0.64	(3,370)	Galp Energia Sgps SA	651	0.00
11,317	Aker Horizons AS	17,443	0.17	10,289	Greenvolt Energi	19,311	0.19
16,933	Aker Solutions ASA	43,870	0.43	10,289	Greenvolt-Energias Renovavei	2,740	0.03
1,693	Equinor ASA	56,148	0.55			24,716	0.24
43,469	NEL ASA	50,355	0.50		South Korea		
49,922	PGS ASA	32,117	0.32	(690,329)	Kospi2 Inx Futures Sep 12 USD	73,697	0.73
1,765	TGS ASA	23,633	0.23		Spain		
		288,133	2.84	(11,681)	Audax Renovables SA	3,125	0.03
	Sweden			735	Corp Acciona Energias Renova	5,065	0.05
7,180	Atlas Copco AB	64,051	0.63	4,978	Edp Renovaveis SA	14,185	0.14
				21,484	Iberdrola SA	17,605	0.17
	Switzerland			664	Simens Gamesa Renewable Energy	1,006	0.01
3,223	ABB Limited	81,987	0.81	(2,323)	Solaria Energia y Medio Ambi	3,170	0.03
840	Holcim Limited	34,284	0.34	(3,387)	Tecnicas Reunidas SA	7,034	0.07
660	Sika AG	145,075	1.43			51,190	0.50
		261,346	2.58		Sweden		
	United Kingdom			(1,984)	Boliden AB	15,872	0.16
662	Linde plc	181,534	1.79		Switzerland		
2,619	Subsea 7 SA	19,966	0.20	(10,111)	Glencore International plc	7,025	0.07
		201,500	1.99	(194)	VAT Group AG	9,586	0.09
						16,611	0.16
	United States				United Kingdom		
224	Air Products & Chemicals Inc	51,526	0.51	(3,777)	Ceres Power Holdings plc	1,513	0.01
334	Albemarle Corporation	66,765	0.66	(3,309)	Drax Group plc	1,631	0.02
1,501	Avangrid Inc	66,217	0.65				
6,610	Baker Hughes Company	182,535	1.80				
345	Enphase Energy Inc	64,430	0.63				
1,656	Exxon Mobil Corporation	135,654	1.34				
229	Generac Holdings Inc	46,126	0.45				
699	Halliburton Company	20,968	0.21				
2,628	MP Materials Corporation	80,641	0.79				
3,033	NextEra Energy Inc	224,723	2.22				
1,283	Nextera Energy Partners LP	91,011	0.90				

Man Funds VI plc

Unaudited schedule of investments as at 30 June 2022 (continued)
Man GLG RI Sustainable Energy Transition Alternative (continued)



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

Nominal	Description	Fair Value €	% of Net Assets
	Equity swaps (b) (continued)		
	United Kingdom (continued)		
(2,173)	Halma plc	1,402	0.01
3,358	Hunting plc	1,798	0.02
(26,750)	ITM Power plc	22,296	0.22
(712)	Johnson Matthey plc	2,827	0.03
8,354	National Grid	1,244	0.01
(6,613)	Technipfmc plc	6,000	0.06
23,657	Vivo Energy plc	10,978	0.11
		<u>49,689</u>	<u>0.49</u>
	United States		
(1,185)	Conocophillips	6,754	0.07
(501)	Eagle Materials Inc	6,949	0.07
(3,026)	Evgo Inc	7,619	0.08
(8,331)	MscIcn	10,824	0.11
(843)	S&P 500 Energy Index	19,182	0.19
(67)	S&P 500 Industrials Index	8,655	0.09
(99)	S&P 500 Materials Index	3,303	0.03
(67)	S&P SPCOM Chemicals Index	6,461	0.06
(168)	S&P SPCOM Metl&Mng Index	17,693	0.17
(233)	Tesla Inc	4,385	0.04
		<u>91,825</u>	<u>0.91</u>
	Total equity swaps	824,408	8.13
	Government bonds		
	France		
500,000	France Treasury Bill BTF 0% 02/11/2022	500,535	4.93
1,200,000	France Treasury Bill BTF 0% 05/10/2022	1,201,176	11.84
500,000	France Treasury Bill BTF 0% 07/09/2022	500,453	4.93
300,000	France Treasury Bill BTF 0% 13/07/2022	300,054	2.96
400,000	France Treasury Bill BTF 0% 21/09/2022	400,450	3.95
800,000	France Treasury Bill BTF 0% 25/01/2022	800,364	7.89
100,000	France Treasury Bill BTF 0% 30/11/2022	100,083	0.99
		<u>3,803,115</u>	<u>37.49</u>
	Total government bonds	3,803,115	37.49

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

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

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised gain €	% of Net Assets
CZK1,913,623	€76,948	14 July 2022	1	194	0.00
£1,012	€1,174	8 July 2022	2	-	0.00
US\$10,010,147	€9,493,448	1 July 2022	1	80,915	0.80
US\$10,113,541	€9,539,754	8 July 2022	2	129,234	1.27
Total unrealised gain on forward currency contracts				210,343	2.07
Total financial assets at fair value through profit or loss - trading				9,511,312	93.76

Financial liabilities at fair value through profit or loss

Nominal	Description	Fair Value €	% of Net Assets	Nominal	Description	Fair Value €	% of Net Assets
	Equity swaps				Equity swaps (continued)		
	Austria				United States (continued)		
(1,640)	Verbund - Oesterreichische Elektrizitaetswirtschafts AG	(7,811)	(0.08)	(1,237)	S&P 500 Utilities Index	(12,279)	(0.12)
	Canada					(39,547)	(0.39)
1,670	Brookfield Renewable Partner	(241)	(0.00)				
5,039	Lundin Mining Corporation	(9,800)	(0.10)				
		(10,041)	(0.10)		Total equity swaps	(661,612)	(6.52)
	China				Futures contracts		
512	Contemporary Amperex Techn - Class A	(6,856)	(0.07)		Singapore		
(17,000)	Fosun International Limited	(536)	(0.00)	(27)	FTSE China 50 Index Futures July 2022	(13,771)	(0.14)
(34,000)	Xinyi Solar Holdings Limited	(7)	(0.00)				
		(7,399)	(0.07)		Total futures contracts	(13,771)	(0.14)
	Czech Republic						
(4,490)	Cez AS	(57,397)	(0.56)				
	France						
737	Air Liquide	(2,368)	(0.02)				
(229)	EDF	(333)	(0.00)				
16,526	Engie	(22,443)	(0.22)				
1,934	Imerys SA	(21,740)	(0.22)				
672	Nexans SA	(1,385)	(0.01)				
8,550	Rubis SCA	(39,983)	(0.40)				
3,304	ST. Gobain	(32,024)	(0.32)				
(1,685)	Stoxx Europe 600 Oil & Gas Price EUR	(1,902)	(0.02)				
1,069	Vinci SA	(10,303)	(0.10)				
		(132,481)	(1.31)				
	Germany						
(1,124)	Sma Solar Technology AG	(9,183)	(0.09)				
	Hong Kong						
(13)	Hang Seng Index NR Index	(1,616)	(0.02)				
	Italy						
(8,269)	Snam Rete Gas	(1,833)	(0.02)				
(20,278)	Terna Spa	(14,759)	(0.14)				
		(16,592)	(0.16)				
	Mexico						
17,859	Grupo Mexico Sab De Cv-Ser B	(8,981)	(0.09)				
	Norway						
(3,312)	Aker BP ASA	(9,744)	(0.10)				
	Portugal						
(9,728)	Altri Sgps SA	(15)	(0.00)				
	South Korea						
1,296	Doosan Fuel Cell Company Limited	(25,148)	(0.25)				
187	LG Chem Limited	(45,217)	(0.44)				
109	Samsung Scl Company Limited	(19,098)	(0.19)				
482	Sk Innovation Company Limited	(32,673)	(0.32)				
		(122,136)	(1.20)				
	Spain						
(5,007)	Enagas	(6,957)	(0.07)				
4,071	Endesa SA	(10,169)	(0.10)				
(2,026)	Ferrovial SA	(937)	(0.01)				
(6,556)	Gas Natural SDG SA_Barcays	(22,368)	(0.22)				
(1,893)	Gas Natural SDG SA_MS	(8,312)	(0.08)				
(8,397)	Red Electrica Corporation	(4,795)	(0.05)				
(1,343)	Repsol Ypf SA	(443)	(0.00)				
		(53,981)	(0.53)				
	Sweden						
4,359	Lundin Energy AB	(20,417)	(0.20)				
67,182	Orron Energy AB	(1,539)	(0.02)				
		(21,956)	(0.22)				
	Switzerland						
(1,675)	Landis+Gyr Group AG	(83,762)	(0.82)				
(130,080)	Meyer Burger Technology AG	(3,969)	(0.04)				
		(87,731)	(0.86)				
	United Kingdom						
1,656	Anglo American plc	(8,708)	(0.09)				
8,281	Antofagasta plc	(14,595)	(0.14)				
38,557	Bp plc	(23,333)	(0.23)				
(117,550)	Centrica plc	(13,072)	(0.13)				
566	Harbour Energy plc	(372)	(0.00)				
39,663	John Wood Group plc	(11,557)	(0.12)				
2,354	SSE plc	(3,364)	(0.03)				
		(75,001)	(0.74)				
	United States						
(2,262)	Blink Charging Company	(5,561)	(0.06)				
(1,014)	Chevron Corporation	(16,585)	(0.16)				
9,936	Energy Transfer LP	(842)	(0.01)				
(1,710)	First Solar Inc	(301)	(0.00)				
(723)	Hannon Armstrong Sustainable	(898)	(0.01)				
(3,149)	Plug Power Inc	(3,081)	(0.03)				

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

Forward currency contracts (note 4)**

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised loss €	% of Net Assets
€333,846	CHF346,014	14 July 2022	1	(11,845)	(0.12)
€369,761	DKK2,751,682	14 July 2022	3	(259)	(0.00)
€1,163	£1,002	1 July 2022	1	-	(0.00)
€69,683	£60,041	14 July 2022	1	(16)	(0.00)
€175,338	HKD1,439,453	14 July 2022	1	(52)	(0.00)
€356,384	NOK3,700,000	14 July 2022	1	(1,600)	(0.01)
€9,445,669	US\$10,010,147	1 July 2022	1	(128,694)	(1.27)
€2,197,177	US\$2,300,000	14 July 2022	1	(876)	(0.01)
£1,002	€1,165	1 July 2022	1	(2)	(0.00)
£74,000	€86,048	14 July 2022	1	(145)	(0.00)
Total unrealised loss on forward currency contracts				(143,489)	(1.41)
Total financial liabilities at fair value through profit or loss - trading				(818,872)	(8.07)
Total financial assets at fair value through profit or loss - trading				9,511,312	93.76
Total financial liabilities at fair value through profit or loss - trading				(818,872)	(8.07)
Other net assets				1,451,524	14.31
Net assets attributable to holders of redeemable participating shares				10,143,964	100.00

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

(a) Exchange traded derivative instruments

(b) OTC financial derivatives instrument

* Transferable securities dealt on another regulated market

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

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

Analysis of Total Assets

Transferable securities listed on official stock exchange

OTC financial derivative instruments described in classification (b) above

Other current assets

	% of Total Assets
Transferable securities listed on official stock exchange	67.72
OTC financial derivative instruments described in classification (b) above	8.27
Other current assets	24.01
	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				Government bonds			
France				United States			
500,000	Societe Generale SA 1% 24/11/2030	457,884	1.16	5,000,000	United States Treasury Bill 0% 13/10/2022#	4,973,333	12.62
350,000	Total SE 1.625%	292,625	0.75	5,000,000	United States Treasury Bill 0% 14/07/2022#	4,998,040	12.68
		750,509	1.91	5,000,000	United States Treasury Bill 0% 18/08/2022#	4,991,176	12.66
Germany							
400,000	Covestro AG 0.88% 03/02/2026	382,371	0.97				
500,000	O2 Telefonica Deutschland Finanzierungs GmbH 1.75% 05/07/2025	513,841	1.30				
		896,212	2.27				
Italy				Total government bonds			
300,000	Enel SpA 2.25%	259,135	0.66				
500,000	Eni SpA 2.625%	467,429	1.18				
250,000	UniCredit SpA 2.2% 22/07/2027	238,956	0.61				
		965,520	2.45				
Luxembourg				Mortgage backed securities			
300,000	Bevco Lux Sarl 1.5% 16/09/2027	284,701	0.72	United States			
Netherlands				1,000,000 Fannie Mae Pool 3.5%#			
300,000	Iberdrola International BV 1.45%	260,693	0.66	1,000,000 Fannie Mae Pool 4%#			
400,000	Iberdrola International BV 1.874%	366,618	0.93	1,000,000 FNCL 2.5% 20/07#			
400,000	ING Groep 2.125% 26/05/2031	385,587	0.98	1,000,000 FNCL 3% 19/07 TBA 30 Years#			
350,000	Reckitt Benckiser Treasury Services Nederland BV 0.375% 19/05/2026	340,005	0.86	1,000,000 FNCL 4.5% 19/07 TBA 30 Years#			
250,000	Stellantis NV 0.625% 30/03/2027	225,877	0.57	1,000,000 G2SF 2.5% 20/07 #			
350,000	Syngenta Finance NV 3.38% 16/04/2026	362,151	0.92	1,000,000 G2SF 3% 17/07 TBA 30 Years#			
		1,940,931	4.92	1,000,000 Ginnie Mae 3.5%#			
United Kingdom				1,000,000 Ginnie Mae 4.5%#			
450,000	BP Capital Markets plc 3.25%	426,592	1.08	1,000,000 Ginnie Mae 5%#			
500,000	British Telecommunications plc 0.5% 12/09/2025	492,258	1.25	1,000,000 Ginnie Mae II Pool 4%#			
350,000	Fiat Chrysler Automobiles NV 3.875% 05/01/2026	369,920	0.94				
		1,288,770	3.27				
United States				Total mortgage backed securities			
300,000	ABBV 2.95% 21/11/2026	284,486	0.72				
300,000	Albemarle Corporation 4.65% 01/06/2027*	295,433	0.75				
250,000	Bank of America Corporation 3.419% 20/12/2028*	232,956	0.59				
300,000	Broadcom Corporation/Broadcom Cayman Finance Limited 3.875% 15/01/2027*	289,422	0.73				
300,000	Carrier Global Corporation 2.493% 15/02/2027*	274,172	0.70				
400,000	Caterpillar Financial Services Corporation 0.8% 13/11/2025	363,818	0.92				
400,000	Cigna Corporation 4.125% 15/11/2025	401,326	1.02				
300,000	Citigroup Inc 3.887% 10/01/2028*	288,445	0.73				
350,000	Continental Resources Inc 4.375% 15/01/2028	329,453	0.84				
400,000	CVS Health Corporation 3.875% 20/07/2025	398,494	1.01				
400,000	DuPont de Nemours Inc 4.493% 15/11/2025	403,064	1.02				
300,000	Edison International 5.75% 06/15/27	305,574	0.78				
300,000	Emerson Electric Company 0.875% 15/10/2026	265,664	0.67				
400,000	EQT Corporation 3.9% 01/10/2027	374,638	0.95				
400,000	Hewlett Packard Enterprise Company 4.9% 15/10/2025	407,348	1.03				
250,000	Lennar Corporation 4.75% 29/11/2027	243,579	0.62				
250,000	Oracle Corporation 3.25% 15/11/2027	230,544	0.59				
450,000	Pacific Gas and Electric Company 3.15% 01/01/2026*	410,830	1.04				
450,000	Targa Resources Partners LP / Targa Resources Partners Finance Corporation 5% 15/11/2026*	430,254	1.09				
550,000	The Southern Company 4% 15/01/2051*	493,017	1.25				
350,000	Wells Fargo & Company 3% 23/10/2026	330,547	0.84				
		7,053,064	17.89				
Total corporate bonds							
		13,179,707	33.43				
Exchange traded funds							
Ireland							
1,085	iShares Core Euro Corporation Bond	132,851	0.33				
2,146	iShares USD Corporation Bond	223,828	0.57				
		356,679	0.90				
Exchange traded funds							
		356,679	0.90				
Futures contracts (a)							
Australia							
39	Australian 10 Years Bond Future September 2022	18,168	0.05				
Germany							
8	Euro-Schatz Future September 2022	293	0.00				
Japan							
(1)	Japanese 10 Years Bond (OSE) September 2022	3,312	0.01				
United Kingdom							
8	3 Months Euro EURIBOR Futures September 2023	274	0.00				
1	3 Months Euro EURIBOR Futures June 2024	484	0.00				
		758	0.00				
United States							
(38)	United States 10 Years Note (CBT) September 2022	66,422	0.17				
Total futures contracts							
		88,953	0.23				

Man Funds VI plc

Unaudited schedule of investments as at 30 June 2022 (continued)
 Man AHL Global Bond (continued)



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

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

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised gain US\$	% of Net Assets
US\$37,481	€35,505	29 July 2022	4	293	0.00
Total unrealised gain on forward currency contracts				293	0.00
Total financial assets at fair value through profit or loss - trading				39,234,275	99.53

Financial liabilities at fair value through profit or loss

Nominal	Description	Fair Value US\$	% of Net Assets
	Futures contracts		
	Canada		
(9)	Canadian 10 Years Bond Future September 2022	(2,140)	(0.01)
	Germany		
36	Euro-Oat Future September 2022	(133,494)	(0.34)
3	Euro-Bobl Future September 2022	(1,181)	(0.00)
15	Euro-Bund Future September 2022	(27,997)	(0.07)
		(162,672)	(0.41)
	United Kingdom		
3	ICE 3 Months SONIA Futures December 2022	(1,488)	(0.00)
4	3 Months Euro EURIBOR Futures March 2024	(3,398)	(0.01)
6	3 Months Euro EURIBOR Futures June 2023	(6,390)	(0.02)
5	ICE 3 Months SONIA Futures June 2023	(7,514)	(0.02)
3	ICE 3 Months SONIA Futures September 2022	(3,416)	(0.01)
32	Long Gilt Future September 2022	(103,168)	(0.26)
		(125,374)	(0.32)
	United States		
2	3 Months SOFR Future March 2024	(87)	(0.00)
5	3 Months SOFR Future September 2022	(7,450)	(0.02)
4	United States 5 Years Note (CBT) September 2022	(34)	(0.00)
4	United States 2 Years Note (CBT) September 2022	(1,544)	(0.00)
		(9,115)	(0.02)
	Total futures contracts	(299,301)	(0.76)

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
€677,000	US\$712,151	14 July 2022	2	(3,751)	(0.01)
€21,210,368	US\$22,413,475	29 July 2022	2	(197,950)	(0.51)
£860	US\$1,058	29 July 2022	1	(13)	(0.00)
JPY85,522	US\$633	29 July 2022	1	(3)	(0.00)
US\$7,663,489	€7,329,344	14 July 2022	1	(5,793)	(0.01)
Total unrealised loss on forward currency contracts				(207,510)	(0.53)
Total financial liabilities at fair value through profit or loss - trading				(506,811)	(1.29)
Total financial assets at fair value through profit or loss - trading				39,234,275	99.53
Total financial liabilities at fair value through profit or loss - trading				(506,811)	(1.29)
Other net assets				693,075	1.76
Net assets attributable to holders of redeemable participating shares				39,420,539	100.00

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

(a) Exchange traded derivative instruments

(b) OTC financial derivatives instrument

* Transferable securities dealt on another regulated market

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

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

Analysis of Total Assets

	% of Total Assets
Transferable securities listed on official stock exchange	16.80
Exchange traded financial derivative instruments described in classification (a) above	0.14
Transferable Securities as described in # above	41.11
Transferable securities dealt on another regulated market described in * above	4.36
Other current assets	37.59
	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
	Asset backed securities				Corporate bonds (continued)		
	Italy				United Kingdom (continued)		
286,577	Diocle SpA	278,338	1.51	240,000	Heathrow Finance plc 5.25% 01/03/2024	272,214	1.48
				286,000	Iceland Bondco plc 4.625% 15/03/2025	258,681	1.40
				232,000	Inspired Entertainment Financing plc 7.88% 01/06/2026	263,029	1.43
	Total asset backed securities	278,338	1.51	169,000	Jerrold Finco plc 4.875% 15/01/2026	173,399	0.94
	Corporate bonds			196,000	PeopleCert Wisdom Issuer plc 5.75% 15/09/2026	178,505	0.97
	Czech Republic			279,000	Racln 5.25% 04/11/2027	268,416	1.46
305,000	Sazka Group AS 3.875% 15/02/2027	261,538	1.42	100,000	Very Group Funding plc 6.5% 01/08/2026	88,929	0.48
				500,000	Virgin Media Secured Finance plc 5% 15/04/2027	527,780	2.87
	Finland				Viridian Group FinanceCo plc / Viridian Power & Energy		
216,000	SpA Holdings 3 Oy 3.625% 04/02/2028	175,618	0.95	416,000	4.75% 15/09/2024	445,136	2.42
				248,000	Voycar 5.875% 15/02/2027	266,267	1.44
	France			193,000	Waldorf Production UK Limited 9.75% 01/10/2024	187,379	1.02
319,000	Biogrp 3.38% 01/02/2028	257,350	1.40			4,643,988	25.22
193,000	Burger King France SAS 4.20% 01/11/2026	178,743	0.97		United States		
189,000	Getlink SE 3.5% 30/10/2025	181,177	0.98	184,000	Allied Universal Holdco LLC / Allied Universal Finance	168,671	0.92
224,000	IM Group SAS 6.625% 01/03/2025	224,224	1.22	300,000	Corporation / Atlas LuxCo 4.88% 01/06/2028	276,190	1.50
203,000	Paprec 3.5% 01/07/2028	159,223	0.87	260,000	Coty 3.875% 15/04/2026	230,672	1.25
478,000	Quatrim Sasu 5.875% 15/01/2024	457,040	2.48	120,000	Graanu 4.63% 15/10/2026	97,456	0.53
249,000	Thoeur 5.375% 01/03/2026	211,199	1.15	265,000	Guitar Center Escrow Issuer II Inc 8.5% 15/01/2026*	224,063	1.22
		1,668,956	9.07	220,000	Jane Street Group / JSG Finance Inc 4.5% 15/11/2029*	187,537	1.02
				230,000	PM General Purchaser LLC 9.5% 01/10/2028*	185,649	1.01
	Germany				Prime Security Services Borrower LLC / Prime Finance		
256,000	Cheplapharm Arzneimittel GmbH 3.5% 11/02/2027	218,939	1.19	204,000	Inc 5.25% 15/04/2024*	191,656	1.04
107,000	CT Investment GmbH 5.5% 15/04/2026	87,794	0.47	305,000	Rite Aid Corporation 7.5% 01/07/2025*	236,763	1.29
503,000	Gruenthal GmbH 3.625% 15/11/2026	456,465	2.48		Sizzling Platter LLC / Sizzling Platter Finance		
340,000	Rebecc 5.75% 15/07/2025	310,760	1.69	231,000	Corporation 8.5% 28/11/2025*	188,272	1.02
		1,073,958	5.83	303,000	Tenet Healthcare Corporation 4.63% 15/07/2024	278,557	1.51
				207,000	WMG Acquisition Corporation 2.75% 15/07/2028	175,695	0.95
	Ireland					2,441,181	13.26
248,000	Eircom 1.75% 01/11/2024	230,924	1.25				
					Total corporate bonds	17,574,985	95.45
	Isle of Man				Credit default swaps (b)		
285,000	Playtech plc 3.75% 12/10/2023	280,219	1.52		European Union		
					Itraxx-Xovers37V1 5 Years 500 0bps 20 June 2027	14,022	0.08
	Italy			451,391	Barclays		
	Almaviva-The Italian Innovation Company SpA 4.875% 30/10/2026	424,070	2.30	232,976	Itraxx-Xovers37V1 5 Years 500 533.4 bps 20 June 2027	7,238	0.04
193,000	Bach Bidco SpA 4.25% 15/10/2028	179,801	0.98	232,976	JPM		
135,000	Bper Banca 3.375% 30/06/2025	132,573	0.72		Itraxx-Xovers37V1 5 Years 500 533.6 bps 20 June 2027	7,238	0.04
137,000	BPER Banca 4.625% 22/01/2025	137,571	0.75		JPM		
200,000	Centurion Bidco SpA 5.875% 30/09/2026	175,569	0.95			28,498	0.16
192,000	Cervim Float 15/02/2029	177,840	0.97		Total credit default swaps	28,498	0.16
260,000	FIS Fabbrica Italiana Sintetici SpA 5.625% 01/08/2027	221,124	1.20		Government bonds		
286,000	Gamma Bidco SpA 6% 15/07/2025	269,760	1.47		France		
344,000	Kepler SpA 0.426% 15/05/2029	325,596	1.77	1,000,000	French Discount Treasury Bill 0% 22/02/2023	1,000,410	5.44
304,000	Marcolin SpA 6.125% 15/11/2026	263,997	1.43				
103,000	Verde Bidco SpA 4.63% 01/10/2026	84,869	0.46		Total government bonds	1,000,410	5.44
		2,392,770	13.00				
	Jersey						
246,000	AA Bond Company Limited 6.5% 31/01/2026	264,806	1.44				
209,000	Wheel Bidco Limited 6.75% 15/07/2026	195,098	1.06				
		459,904	2.50				
	Luxembourg						
182,000	Advzcn 6.25% 01/04/2028	173,894	0.94				
211,000	Atento Luxco 1 SA 8% 10/02/2026*	143,566	0.78				
287,000	Conglo 4.13% 01/08/2025	262,462	1.43				
254,000	LHMC Finco 2 Sarl 7.25% 02/10/2025	222,250	1.21				
414,395	LHMC Finco Sarl 6.25% 20/12/2023	396,265	2.15				
238,000	Matterhorn Telecom SA 2.625% 15/09/2024	232,008	1.26				
185,000	Merlin 7% 15/05/2025	175,395	0.95				
	Paper Industries Intermediate Financing Sarl 6% 01/03/2025	186,558	1.01				
192,000	PLT VII Finance Sarl 4.625% 05/01/2026_BNY	182,390	0.99				
100,000	PLT VII Finance Sarl 4.625% 05/01/2026_JPM	88,032	0.48				
		2,062,820	11.20				
	Netherlands						
100,000	IPD 3 BV 4.974% 01/12/2025	95,043	0.52				
212,000	Q-Park Holding I BV 1.5% 01/03/2025	184,455	1.00				
191,000	Selecta Group BV 8% 01/04/2026	180,273	0.98				
263,000	Tmobrnl 3.75% 15/01/2029	216,283	1.17				
		676,054	3.67				
	Romania						
300,000	RCSRDS 2.5% 05/02/2025	264,818	1.44				
	Slovenia						
297,000	United Group BV 3.81% 15/05/2025	266,852	1.45				
	Spain						
200,000	Ibercaja Banco SA 3.75% 15/06/2025	198,511	1.08				
255,000	Lorca Telecom Bondco SA 4% 18/09/2027	213,845	1.16				
294,000	NH Hotel Group SA 4% 02/07/2026	263,029	1.43				
		675,385	3.67				
	United Kingdom						
134,000	B&M European Value Retail SA 4% 15/11/2028	123,044	0.67				
372,000	Bellis Acquisition Company 3.25% 16/02/2026	337,065	1.83				
390,000	Drax Finco plc 2.625% 01/11/2025	357,337	1.94				
203,000	EC Finance plc 3% 15/10/2026	178,359	0.97				
	Ferroglobe plc / Globe Specialty Metals Inc 9.38% 31/12/2025*	192,998	1.05				
200,000	Galaxy Bidco Limited 6.5% 31/07/2026	263,620	1.43				
246,000	Gatwick Airport Finance plc 4.38% 07/04/2026	261,830	1.42				

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

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

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised gain €	% of Net Assets
€12	£10	29 July 2022	1	-	0.00
US\$50,000	€47,371	14 July 2022	1	412	0.00
US\$19,714,266	€18,684,198	29 July 2022	2	138,078	0.75
Total unrealised gain on forward currency contracts				138,490	0.75
Total financial assets at fair value through profit or loss - trading				19,020,721	103.31

Financial liabilities at fair value through profit or loss
Forward currency contracts (note 4)**

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised loss €	% of Net Assets
€4,526,289	£3,900,000	14 July 2022	1	(1,048)	(0.01)
€2,205,983	US\$2,310,112	14 July 2022	2	(1,733)	(0.01)
€192,718	US\$203,721	29 July 2022	2	(1,786)	(0.01)
£175,000	€203,539	14 July 2022	2	(389)	(0.00)
£986	€1,147	29 July 2022	1	(3)	(0.00)
Total unrealised loss on forward currency contracts				(4,959)	(0.03)
Total financial liabilities at fair value through profit or loss - trading				(4,959)	(0.03)
Total financial assets at fair value through profit or loss - trading				19,020,721	103.31
Total financial liabilities at fair value through profit or loss - trading				(4,959)	(0.03)
Other net liabilities				(603,620)	(3.28)
Net assets attributable to holders of redeemable participating shares				18,412,142	100.00

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

(a) Exchange traded derivative instruments
(b) OTC financial derivatives instrument

* Transferable securities dealt on another regulated market

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

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

Analysis of Total Assets

	% of Total Assets
Transferable securities listed on official stock exchange	85.44
OTC financial derivative instruments described in classification (b) above	0.84
Transferable securities dealt on another regulated market described in * above	7.78
Other current assets	5.94
	100.00

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

Financial assets at fair value through profit or loss

Nominal	Description	Fair Value €	% of Net Assets	Nominal	Description	Fair Value €	% of Net Assets	
	Convertible bonds				Corporate bonds (continued)			
	Luxembourg				United Kingdom (continued)			
200,000	GFGGR 1.25% 15/03/2028	138,000	0.76	111,000	Coopbk 9% 27/11/2025	134,746	0.74	
				192,000	Co-Operative Bank Finance plc 6% 06/04/2027	212,115	1.17	
				100,000	Co-Operative Bank Finance plc 9.5% 25/04/2029	111,960	0.62	
	Total convertible bonds	138,000	0.76	149,000	EC Finance plc 3% 15/10/2026	130,913	0.72	
	Corporate bonds			204,000	Galaxy Bidco Limited 6.5% 31/07/2026	218,611	1.20	
	Czech Republic			121,000	Galaxy Finco Limited 9.25% 31/07/2027	132,183	0.73	
300,000	Sazka Group AS 3.88% 15/02/2027	257,250	1.41	256,000	Gatwick Airport Finance plc 4.375% 07/04/2026	260,812	1.43	
				379,000	Iceland Bondco plc 4.63% 15/03/2025	342,798	1.89	
	Finland				Inspired Entertainment Financing plc 7.875% 01/06/2026	272,099	1.50	
211,000	SpA Holdings 3 Oy 3.625% 04/02/2028	171,553	0.94	252,000	Jerrold Finco plc 4.875% 15/01/2026	258,560	1.42	
				271,000	Matalan Finance plc 6.75% 31/01/2023	251,081	1.38	
	France			191,000	PeopleCert Wisdom Issuer plc 5.75% 15/09/2026	173,951	0.96	
109,000	Banque Federative du Credit Mutuel SA	89,403	0.49	226,000	Provident Financial plc 8.88% 13/01/2032	253,286	1.39	
154,000	Biogrp 3.375% 01/02/2028	124,238	0.68	276,000	Raclin 5.25% 04/11/2027	265,530	1.46	
200,000	Casino Guichard Perrachon SA 4.50% 07/03/2024	162,354	0.89	200,000	Sseln 4% Perpetual	173,302	0.95	
182,000	IM Group SAS 6.625% 01/03/2025	182,182	1.00	255,000	Thames Water Utilities Finance plc 1.25 31/01/2032	190,889	1.05	
113,000	Mobilux Finance SAS 4.25% 15/07/2028	83,319	0.46	116,000	Ti Automotive Finance plc 3.75% 15/04/2029	81,385	0.45	
108,000	Paprec 3.5% 01/07/2028	84,710	0.47	269,000	Utmost Group plc 4% 15/12/2031	244,894	1.35	
252,000	Theoer 5.375% 01/03/2026	213,744	1.18	177,000	Very Group Funding plc 6.5% 01/08/2026	157,405	0.87	
		939,950	5.17	205,000	Virgin Media Secured Finance plc 5% 15/04/2027	216,390	1.19	
	Germany			215,000	Virgin Media Secured Finance plc 5.25% 15/05/2029	213,353	1.17	
900,000	Adler Real Estate AG 1.875% 27/04/2023	708,556	3.90		Viridian Group Finance Company plc / Viridian Power & Energy 4.75% 15/09/2024	267,510	1.47	
119,000	Adler Real Estate AG 2.125% 06/02/2024	87,101	0.48	246,000	Voycar 5.875% 15/02/2027	264,120	1.45	
106,000	CT Investment GmbH 5.5% 15/04/2026	86,974	0.48			5,332,594	29.34	
341,000	Gruenenthal GmbH 3.63% 15/11/2026	309,453	1.70		United States			
304,000	ProGroup AG 3% 31/03/2026	268,742	1.48		Allied Universal Holdco LLC / Allied Universal Finance Corporation / Atlas LuxCo 4 SARL 4.875% 01/06/2028	173,254	0.95	
335,000	Rebecc 5.75% 15/07/2025	306,190	1.68		252,000	Coty 3.875% 15/04/2026	223,574	1.23
		1,767,016	9.72		109,000	Paysafe Finance plc / Paysafe Holdings US Corporation 3% 15/06/2029	82,091	0.45
	Italy				114,000	UGI 2.5% 01/12/2029	86,311	0.48
492,000	Almaviva-The Italian Innovation Company SpA 4.875% 30/10/2026	417,285	2.29		449,000	WMG Acquisition Corporation 2.25% 15/08/2031	342,055	1.88
							907,285	4.99
100,000	Banca Monte dei Paschi di Siena SpA 2.625% 28/04/2025	88,837	0.49		Total corporate bonds	17,357,603	95.49	
140,000	Bper Banca 3.375% 30/06/2025	137,483	0.76		Credit default swaps (b)			
138,000	BPER Banca 4.625% 22/01/2025	138,575	0.76		European Union			
196,000	Centurion Bidco SpA 5.875% 30/09/2026	172,058	0.95		Itraxx-Xovers37V1 5 Years 500 0bps 20 June 2027	16,608	0.09	
145,000	Cervim 6% 15/02/2029	130,198	0.72		Barclays			
306,000	FIS Fabbrica Italiana Sintetici SpA 5.625% 01/08/2027	260,245	1.43		Itraxx-Xovers37V1 5 Years 500 533.4 bps 20 June 2027	8,571	0.05	
143,000	Gamma Bidco SpA 5.125% 15/07/2025	129,296	0.71		JPM	8,572	0.05	
322,000	Guala Closures SpA 3.25% 15/06/2028	260,554	1.43		Itraxx-Xovers37V1 5 Years 500 533.6 bps 20 June 2027	8,572	0.05	
287,000	Kepler SpA 0.426% 15/05/2029	271,646	1.49		JPM	33,751	0.19	
297,000	Marcolin SpA 6.125% 15/11/2026	257,918	1.42					
101,000	Verde Bidco SpA 4.625% 01/10/2026	83,221	0.46		Total credit default swaps	33,751	0.19	
		2,347,316	12.91					
	Jersey							
163,000	AA Bond Company Limited 6.5% 31/01/2026	175,461	0.97					
222,000	Wheel Bidco Limited 6.75% 15/07/2026	207,233	1.14					
		382,694	2.11					
	Luxembourg							
176,000	Advzon 6.25% 01/04/2028	168,161	0.92					
667,000	Conglo 4.13% 01/08/2025	609,971	3.36					
200,000	LHMC Finco 2 Sarl 7.25% 02/10/2025	175,000	0.96					
137,000	Merlin 7% 15/05/2025	129,887	0.71					
308,000	Odyssey Europe Holdco Sarl 8% 15/05/2023	293,971	1.62					
	Paper Industries Intermediate Financing Sarl 6% 01/03/2025	184,899	1.02					
223,000	PLT VII Finance Sarl 4.625% 05/01/2026	171,662	0.94					
195,000	PLT VII Finance Sarl 4.625% 05/01/2026	171,662	0.94					
700,000	Vivion Investments Sarl 3% 08/08/2024	606,655	3.34					
		2,340,206	12.87					
	Netherlands							
121,000	Selecta Group BV 10% 01/07/2026	113,437	0.63					
122,000	Selecta Group BV 8% 01/04/2026	115,148	0.63					
200,000	Telefonica Europe BV 3.875% 22/06/2026	179,751	0.99					
	Teva Pharmaceutical Finance Netherlands II BV 3.75% 09/05/2027	616,584	3.39					
254,000	Tmobnl 3.75% 15/01/2029	208,881	1.15					
129,000	Tmobnl 5.5% 15/01/2030	97,698	0.54					
		1,331,499	7.33					
	Portugal							
300,000	Bcppl 1.125% 12/02/2027	251,180	1.38					
100,000	Bcppl 1.75% 07/04/2028	80,137	0.44					
300,000	Novo Banco SA 8.5% 06/07/2028	284,158	1.57					
		615,475	3.39					
	Slovenia							
215,000	United Group BV 3.125% 15/02/2026	170,359	0.94					
	Spain							
199,000	Food Service Project SL 5.5% 21/01/2027	172,364	0.95					
200,000	Ibercaja Banco SA 3.75% 15/06/2025	198,511	1.09					
249,000	Lorca Telecom Bondco SA 4% 18/09/2027	208,813	1.15					
240,000	NH Hotel Group SA 4% 02/07/2026	214,718	1.18					
		794,406	4.37					
	United Kingdom							
181,000	Assdin 4.5% 16/02/2026	169,259	0.93					
135,000	B&M European Value Retail SA 4% 15/11/2028	123,962	0.68					
103,000	Bellis Finco plc 4% 16/02/2027	83,120	0.46					
129,000	Brackn 6.75% 01/11/2027	128,360	0.71					

Man Funds VI plc

Unaudited schedule of investments as at 30 June 2022 (continued)
 Man GLG European High Yield Opportunities (continued)



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

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

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised gain €	% of Net Assets
€5,763,268	£4,912,103	14 July 2022	1	61,027	0.34
€25	£21	29 July 2022	2	-	0.00
US\$19,562,830	€18,540,675	29 July 2022	2	137,017	0.75
Total unrealised gain on forward currency contracts				198,044	1.09
Total financial assets at fair value through profit or loss - trading				17,727,398	97.53

Financial liabilities at fair value through profit or loss

Nominal	Description	Fair Value €	% of Net Assets
	Credit default swaps		
	European Union		
	Casino Guichard Perrachon 500 1 Year 0bps		
(14,200)	Barclays_Barclays	(2,056)	(0.01)
	Casino Guichard Perrachon 500 1 Year 0bps		
(14,200)	Barclays_JPM	(2,056)	(0.01)
(42,600)	Casino Guichard Perrachon 500 1 Year 0bps GS	(6,167)	(0.04)
		<u>(10,279)</u>	<u>(0.06)</u>
	Total credit default swaps	<u>(10,279)</u>	<u>(0.06)</u>
	Total return swaps		
	Italy		
(100,000)	Banca Monte dei Paschi	(231)	(0.00)
		<u>(231)</u>	<u>(0.00)</u>
	Total total return swaps	<u>(231)</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 €	% of Net Assets
€396,472	US\$417,706	29 July 2022	4	(2,335)	(0.01)
£130,000	€151,875	14 July 2022	1	(964)	(0.01)
£978	€1,138	29 July 2022	1	(3)	(0.00)
Total unrealised loss on forward currency contracts				(3,302)	(0.02)
Total financial liabilities at fair value through profit or loss - trading				(13,812)	(0.08)
Total financial assets at fair value through profit or loss - trading				17,727,398	97.53
Total financial liabilities at fair value through profit or loss - trading				(13,812)	(0.08)
Other net assets				463,112	2.55
Net assets attributable to holders of redeemable participating shares				18,176,698	100.00

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

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

* Transferable securities dealt on another regulated market

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

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

Analysis of Total Assets	% of Total Assets
Transferable securities listed on official stock exchange	93.76
OTC financial derivative instruments described in classification (b) above	1.24
Other current assets	5.00
	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 (continued)

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

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised gain €	% of Net Assets
€2,918,945	£2,513,013	14 July 2022	1	1,700	0.01
€229,702	£197,893	29 July 2022	1	134	0.00
€196,721	US\$205,154	14 July 2022	1	661	0.01
€10	US\$10	29 July 2022	1	-	0.00
£500,000	€580,343	14 July 2022	1	85	0.00
US\$2,000	€1,896	29 July 2022	2	14	0.00
Total unrealised gain on forward currency contracts				2,594	0.02
Total financial assets at fair value through profit or loss - trading				15,143,185	99.99

Financial liabilities at fair value through profit or loss

Forward currency contracts (note 4)**

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised loss €	% of Net Assets
€747,621	£650,281	14 July 2022	1	(7,261)	(0.05)
€1,368,865	US\$1,439,507	14 July 2022	1	(6,836)	(0.04)
€14	US\$14	29 July 2022	1	-	(0.00)
£13,338,214	€15,520,387	29 July 2022	1	(47,243)	(0.31)
Total unrealised loss on forward currency contracts				(61,340)	(0.40)
Total financial liabilities at fair value through profit or loss - trading				(61,340)	(0.40)
Total financial assets at fair value through profit or loss - trading				15,143,185	99.99
Total financial liabilities at fair value through profit or loss - trading				(61,340)	(0.40)
Other net assets				62,507	0.41
Net assets attributable to holders of redeemable participating shares				15,144,352	100.00

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

(a) Exchange traded derivative instruments

(b) OTC financial derivatives instrument

* Transferable securities dealt on another regulated market

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

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

Analysis of Total Assets

Transferable securities listed on official stock exchange

OTC financial derivative instruments described in classification (b) above

Transferable securities dealt on another regulated market described in * above

Other current assets

	% of Total Assets
Transferable securities listed on official stock exchange	86.04
OTC financial derivative instruments described in classification (b) above	0.38
Transferable securities dealt on another regulated market described in * above	5.59
Other current assets	7.99
	100.00

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

Man Funds VI plc
 Man GLG Alpha Select Alternative
 Statement of Significant Purchases (unaudited)
 For the six months period ended 30 June 2022



Security	Nominal	Cost £
United Kingdom Gilt 1.75% 09/07/2022	170,000,000	170,713,300
United Kingdom Treasury Bill 0% 24/10/2022	170,300,000	169,302,222
United Kingdom Treasury Bill 0% 25/07/2022	140,000,000	139,737,227
United Kingdom Treasury Bill 0% 01/08/2022	140,000,000	139,618,335
United Kingdom Treasury Bill 0% 30/08/2022	100,000,000	99,661,000
United Kingdom Treasury Bill 0% 23/05/2022	60,000,000	59,986,195
United Kingdom Treasury Bill 0% 08/08/2022	55,000,000	54,795,082
United Kingdom Treasury Bill 0% 03/05/2022	50,000,000	49,971,031
United Kingdom Treasury Bill 0% 03/10/2022	50,000,000	49,793,922
United Kingdom Treasury Bill 0% 14/11/2022	50,000,000	49,690,287
United Kingdom Treasury Bill 0% 28/11/2022	50,000,000	49,677,978
United Kingdom Treasury Bill 0% 19/12/2022	50,000,000	49,587,083
United Kingdom Treasury Bill 0% 19/09/2022	40,000,000	39,879,596
United Kingdom Treasury Bill 0% 22/08/2022	30,000,000	29,873,386
United Kingdom Treasury Bill 0% 31/10/2022	30,000,000	29,793,162
United Kingdom Treasury Bill 0% 26/09/2022	29,000,000	28,906,312
United Kingdom Treasury Bill 0% 21/11/2022	28,300,000	28,133,059
United Kingdom Treasury Bill 0% 04/04/2022	25,000,000	24,993,344
FTSE 100bps Index Future June 2022	13,221	24,369,575
United Kingdom Treasury Bill 0% 05/12/2022	20,000,000	19,865,286

Statement of Significant Sales (unaudited)
 For the six months period ended 30 June 2022

Security	Nominal	Proceeds £
United Kingdom Treasury Bill 0% 30/05/2022	(112,505,000)	(112,505,000)
United Kingdom Treasury Bill 0% 25/04/2022	(80,000,000)	(80,000,000)
United Kingdom Treasury Bill 0% 27/06/2022	(65,000,000)	(65,000,000)
United Kingdom Treasury Bill 0% 24/01/2022	(50,000,000)	(50,000,000)
United Kingdom Treasury Bill 0% 14/02/2022	(50,000,000)	(50,000,000)
United Kingdom Treasury Bill 0% 14/03/2022	(50,000,000)	(50,000,000)
United Kingdom Treasury Bill 0% 07/02/2022	(50,000,000)	(50,000,000)
United Kingdom Treasury Bill 0% 03/05/2022	(50,000,000)	(50,000,000)
United Kingdom Treasury Bill 0% 09/05/2022	(50,000,000)	(50,000,000)
United Kingdom Treasury Bill 0% 16/05/2022	(50,000,000)	(50,000,000)
United Kingdom Treasury Bill 0% 31/01/2022	(43,086,000)	(43,086,000)
United Kingdom Treasury Bill 0% 07/03/2022	(37,619,000)	(37,619,000)
United Kingdom Treasury Bill 0% 21/02/2022	(33,450,000)	(33,450,000)
United Kingdom Treasury Bill 0% 20/06/2022	(30,000,000)	(30,000,000)
United Kingdom Treasury Bill 0% 21/03/2022	(28,714,000)	(28,714,000)
Shell plc	(14,484,746)	(21,758,430)
Glencore International plc	(72,036,020)	(18,850,984)
Astrazeneca plc	(2,551,270)	(13,527,261)
Rio Tinto plc	(2,393,380)	(11,612,316)
BP plc	(65,202,324)	(11,112,609)

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

Man Funds VI plc
 Man GLG European Equity Alternative
 Statement of Significant Purchases (unaudited)
 For the six months period ended 30 June 2022



Security	Nominal	Cost €
Bank Mandiri Persero TBK PT	6,101,048	29,844,471
Dayamitra Telekomunikasi TBK	16,516,014	6,548,423
French Discount Treasury Bill 0% 30/11/2022	5,000,000	5,023,896
French Discount Treasury Bill 0% 07/09/2022	5,000,000	5,022,501
French Treasury Instrument 0% 10/08/2022	5,000,000	5,019,140
Anaplan Inc	69,539	4,136,207
Stellantis NV	204,674	3,705,205
Biohaven Pharmaceutical Holding Company Limited	26,570	3,592,300
Sailpoint Technologies Holding Inc	53,729	3,177,773
Elang Mahkota Teknologi TBK	3,288,210	3,169,186
Sumber Alfaria Trijaya TBK P	5,080,230	3,111,044
Citrix Systems Inc	31,590	2,901,236
CDK Global Inc	51,746	2,656,575
Sea Limited	14,388	2,610,082
LHC Group Inc	16,857	2,562,667
Alleghany Corporation	3,269	2,488,174
Plantronics Inc	55,463	2,040,580
Electronic Arts Inc	16,928	2,008,109
Nike Inc	17,552	2,007,689
Zogenix Inc	80,171	1,842,858

Statement of Significant Sales (unaudited)
 For the six months period ended 30 June 2022

Security	Nominal	Proceeds €
French Discount Treasury Bill 0% 15/06/2022	(12,000,000)	(12,016,929)
French Discount Treasury Bill 0% 23/02/2022	(10,000,000)	(10,000,000)
Advanced Micro Devices Inc	(55,819)	(5,602,157)
French Discount Treasury Bill 0% 07/09/2022	(5,000,000)	(5,017,498)
French Discount Treasury Bill 0% 30/11/2022	(5,000,000)	(5,015,190)
French Discount Treasury Bill 0% 26/01/2022	(5,000,000)	(5,000,000)
French Discount Treasury Bill 0% 21/04/2022	(5,000,000)	(5,000,000)
French Discount Treasury Bill 0% 18/05/2022	(5,000,000)	(5,000,000)
French Treasury Instruments 0% 23/03/2022	(5,000,000)	(5,000,000)
Coherent Inc	(17,914)	(4,523,348)
Stellantis NV	(201,203)	(3,514,283)
Moncler SpA	(60,529)	(2,999,666)
Ferrari NV	(13,070)	(2,585,277)
Sea Limited	(14,388)	(2,293,914)
Apollo Global Management Inc	(37,803)	(2,233,590)
Citrix Systems Inc	(22,301)	(2,045,440)
CMC Materials Inc	(12,088)	(2,017,012)
Constellation Brands Inc	(8,842)	(1,951,722)
NIKE Inc	(16,562)	(1,880,799)
Yum! Brands Inc	(15,428)	(1,722,008)

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

Man Funds VI plc
 Man AHL Multi Strategy Alternative
 Statement of Significant Purchases (unaudited)
 For the six months period ended 30 June 2022



Security	Nominal	Cost US\$
United States Treasury Bill 0% 13/01/2022	5,000,000	4,999,966
United States Treasury Bill 0% 20/01/2022	5,000,000	4,999,926
French Discount Treasury Instrument 0% 10/08/2022	3,000,000	3,402,068
French Discount Treasury Instrument 0% 13/07/2022	3,000,000	3,401,055
French Discount Treasury Bill 0% 22/06/2022	1,500,000	1,618,239
French Discount Treasury Bill 0% 22/03/2023	1,500,000	1,581,195
United States Treasury Bill 0% 08/12/2022	1,000,000	989,033
United States Treasury Bill 0% 25/11/2022	750,000	744,354
French Discount Treasury Bill 0% 22/02/2023	500,000	528,456
United States Treasury Bill 0% 16/06/2022	500,000	499,704
United States Treasury Bill 0% 23/06/2022	300,000	299,708
United States Treasury Bill 0% 17/11/2022	300,000	297,636
Euro Stoxx 50 June 2022	576	144,848
FTSE 100 Index Future March 2022	191	109,911
United States Long Bond CBT June 2022	235	70,469
Molson Coors Brewing Company - Class B	19,228	66,299
NIKKEI 225 Ose September 2022	38	56,848
United States Long Bond CBT March 2022	173	55,016
S&P 500bps Emini Future June 2022	328	54,720
FTSE 100bps Index Future June 2022	184	49,893

Statement of Significant Sales (unaudited)
 For the six months period ended 30 June 2022

Security	Nominal	Proceeds US\$
United States Treasury Bill 0% 28/04/2022	(5,000,000)	(4,998,530)
French Discount Treasury Bill 0% 18/05/2022	(4,000,000)	(4,541,239)
French Discount Treasury Bill 0% 22/06/2022	(1,500,000)	(1,589,475)
United States Treasury Bill 0% 09/06/2022	(500,000)	(500,000)
United States Treasury Bill 0% 16/06/2022	(500,000)	(500,000)
United States Treasury Bill 0% 23/06/2022	(300,000)	(300,000)
NIKKEI 225 OSE June 2022	(72)	(68,812)
Taix Futures January 2022	(35)	(43,237)
CAC40 10 Euro Future January 2022	(16)	(40,379)
Occidental Petroleum Corporation	(8,692)	(37,408)
Dillards Inc - Class A	(1,278)	(36,333)
Avis Budget Group Inc	(728)	(30,317)
United States Steel Corporation	(14,616)	(26,183)
CBOE VIX Future March 2022	(17)	(23,470)
Autozone Inc	(214)	(21,940)
H&R Block Inc	(6,836)	(20,908)
AT&T Inc	(43,672)	(20,303)
Rheinmetall AG	(1,030)	(19,950)
Mccormick & Co-Non VTG	(2,250)	(17,910)
Progressive Corporation	(4,334)	(17,839)

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Man Funds VI plc
 Man AHL TargetRisk
 Statement of Significant Purchases (unaudited)
 For the six months period ended 30 June 2022



Security	Nominal	Cost US\$
United States Treasury Instrument Inflation IX Note/Bond 0.13% 15/01/2032	332,745,020	347,777,502
United States Treasury Instrument Gilt 0.13% 10/08/2031	183,529,940	312,681,488
United States Treasury Instrument Inflation IX Note/Bond 0.13% 15/10/2026	254,104,900	266,506,304
France Government Treasury Instrument 0.10% 25/07/2031	174,103,255	221,106,360
Deutsche Bundesrepublik Inflation Linked Bond 0.5% 15/04/2030	125,779,840	170,855,983
Deutsche Bundesrepublik Inflation Linked Bond 0.1% 15/04/2033	111,863,950	149,939,198
United States Treasury Bill 0% 26/05/2022	150,000,000	149,862,570
United States Treasury Bill 0% 07/04/2022	125,000,000	124,977,678
United States Treasury Bill 0% 17/02/2022	100,000,000	99,998,612
United States Treasury Bill 0% 03/03/2022	100,000,000	99,997,863
United States Treasury Bill 0% 19/05/2022	100,000,000	99,930,893
United States Treasury Bill 0% 16/06/2022	100,000,000	99,921,319
United States Treasury Bill 0% 21/07/2022	100,000,000	99,795,000
United States Treasury Bill 0% 28/07/2022	100,000,000	99,757,893
United States Treasury Bill 0% 04/08/2022	100,000,000	99,738,386
United States Treasury Bill 0% 11/08/2022	100,000,000	99,706,514
United States Treasury Bill 0% 18/08/2022	100,000,000	99,683,271
United States Treasury Bill 0% 08/09/2022	100,000,000	99,626,944
United States Treasury Bill 0% 22/09/2022	100,000,000	99,578,528
United States Treasury Bill 0% 29/09/2022	100,000,000	99,496,638

Statement of Significant Sales (unaudited)
 For the six months period ended 30 June 2022

Security	Nominal	Proceeds US\$
United States Treasury Inflation Indexed Bonds 0.13% 15/01/2031	(617,946,030)	(659,448,753)
Deutsche Bundesrepublik Inflation Linked Bond 0.5% 15/04/2030	(449,783,810)	(606,886,137)
United Kingdom Gilt Inflation Linked 0.125% 22/03/2029	(354,806,930)	(592,755,519)
Treasury Inflation IX Note/Bond 0.13% 15/04/2026	(487,758,890)	(515,329,007)
France Government Bond OAT 0.7% 25/07/2030	(305,103,275)	(417,321,151)
BBGCommexAg&LvCap	5,878,350,825	(276,731,203)
Treasury Inflation IX Note/Bond 0.13% 15/01/2032	(255,522,210)	(250,628,440)
Treasury Inflation IX Note/Bond 0.13% 15/10/2026	(247,016,100)	(249,229,247)
Treasury Inflation IX Note/Bond 0.13% 10/08/2031	(142,609,190)	(215,847,962)
United States Treasury Bill 0% 26/05/2022	(150,000,000)	(149,968,272)
France Government Treasury Instrument 0.10% 25/07/2031	(130,337,470)	(146,812,553)
United States Treasury Bill 0% 19/05/2022	(100,000,000)	(100,000,000)
Deutsche Bundesrepublik Inflation Linked Bond 0.10% 15/04/2033	(63,572,280)	(71,065,911)
French Discount Treasury Bill 0% 09/03/2022	(50,000,000)	(55,227,500)
France Treasury Instrument 0% 23/03/2022	(50,000,000)	(55,007,500)
French Discount Treasury Bill 0% 21/04/2022	(50,000,000)	(54,222,500)
French Discount Treasury Bill 0% 09/06/2022	(50,000,000)	(53,252,500)
French Discount Treasury Bill 0% 22/06/2022	(50,000,000)	(52,982,500)
French Discount Treasury Bill 0% 18/05/2022	(50,000,000)	(52,562,500)
French Discount Treasury Bill 0% 15/06/2022	(50,000,000)	(52,052,500)

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Man Funds VI plc

Man GLG European Mid-Cap Equity Alternative Statement of Significant Purchases (unaudited) For the six months period ended 30 June 2022



Security	Nominal	Cost €
French Discount Treasury Bill 0% 30/11/2022	10,000,000	10,039,050
French Discount Treasury Bill 0% 05/10/2022	7,000,000	7,030,718
French Discount Treasury Bill 0% 07/09/2022	5,000,000	5,022,501
French Discount Treasury Bill 0% 25/01/2023	5,000,000	5,000,996
French Discount Treasury Bill 0% 22/02/2023	5,000,000	4,994,498
Brenntag SE	30,322	2,175,544
Segro plc	165,964	2,004,140
Grainger plc	513,879	1,726,741
Smurfit Kappa Group plc	48,758	1,627,084
Trelleborg AB	77,834	1,569,365
Aalberts Industries NV	26,664	1,275,246
D'leteren Group	7,499	1,196,788
SSP Group plc	410,809	1,167,972
Autoliv Inc	15,195	1,112,102
Weir Group plc	63,317	1,068,964
Fagron	52,246	829,478
Bravida Holding AB	70,393	763,944
Catena AB	19,466	693,848
Pirelli & C. SpA	97,402	596,524
Autogrill SpA	61,884	409,636

Statement of Significant Sales (unaudited) For the six months period ended 30 June 2022

Security	Nominal	Proceeds €
French Discount Treasury Bill 0% 15/06/2022	(10,000,000)	(10,000,000)
French Discount Treasury Bill 0% 26/01/2022	(5,000,000)	(5,000,000)
French Discount Treasury Instruments 0% 23/03/2022	(5,000,000)	(5,000,000)
French Discount Treasury Bill 0% 23/02/2022	(2,500,000)	(2,500,000)
Trelleborg AB	(99,111)	(2,105,563)
Dermapharm Holding SE	(29,804)	(1,727,681)
Aalberts Industries NV	(36,238)	(1,680,291)
Leg Immobilien SE	(14,218)	(1,521,372)
Warehouses De Pauw SCA	(36,102)	(1,323,694)
D'leteren Group	(7,499)	(929,167)
Fagron	(52,246)	(869,125)
Pirelli & C. Spa	(118,602)	(679,047)
Alten	(12,040)	(307,799)
Autogrill SpA	(42,208)	(250,553)
Diasorin SpA	(1,540)	(214,708)
Colruyt SA	(5,251)	(202,931)
Brenntag SE	(2,337)	(164,004)
Bureau Veritas	(198,004)	(146,046)
Grafton Group plc	(330,860)	(126,752)
Bravida Holding AB	(11,361)	(122,756)

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Man Funds VI plc

Man GLG Global Emerging Market Debt Total Return Statement of Significant Purchases (unaudited) For the six months period ended 30 June 2022



Security	Nominal	Cost US\$
United States Treasury Bill 0% 26/01/2023	284,535,000	281,209,760
United States Treasury Note/Bond 2.38% 31/03/2029	275,000,000	264,441,529
United States Treasury Bill 0% 20/04/2023	237,030,000	232,380,953
United States Treasury Bill 0% 23/02/2023	226,745,000	223,599,117
United States Treasury Bill 0% 23/03/2023	219,435,000	215,818,794
United States Treasury Bill 0% 08/09/2022	135,105,000	134,614,100
United States Treasury Note/Bond 1.88% 15/02/2032	143,000,000	130,443,385
United States Treasury Bill 0% 18/08/2022	120,815,000	120,462,088
United States Treasury Bill 0% 15/09/2022	107,175,000	106,724,897
United States Treasury Bill 0% 25/08/2022	106,325,000	105,997,106
United States Treasury Bill 0% 07/07/2022	105,745,000	105,575,502
United States Treasury Bill 0% 01/09/2022	100,000,000	99,663,664
United States Treasury Bill 0% 04/08/2022	96,135,000	95,885,146
United States Treasury Bill 0% 28/07/2022	93,355,000	93,154,392
United States Treasury Bill 0% 15/06/2023	45,250,000	44,034,983
United States Treasury Bill 0% 18/05/2023	36,445,000	35,652,997
Republic of Turkey 100bps 20 June 2027 GS	148,600,000	29,401,847
United States Treasury Bill 0% 18/08/2022	24,000,000	23,985,935
United States Treasury Bill 0% 18/08/2022	16,495,000	16,466,543
CDX-EMS37V 1-5 Years 100bps 20 June 2027 MS	104,000,000	9,360,000

Statement of Significant Sales (unaudited) For the six months period ended 30 June 2022

Security	Nominal	Proceeds US\$
United States Treasury Note/Bond 2.38% 31/03/2029	(275,000,000)	(264,428,588)
United States Treasury Bill 0% 24/02/2022	(202,605,000)	(202,605,000)
United States Treasury Bill 0% 03/03/2022	(196,370,000)	(196,369,986)
United States Treasury Bill 0% 10/03/2022	(190,000,000)	(189,999,325)
United States Treasury Bill 0% 26/01/2023	(168,250,000)	(166,077,723)
United States Treasury Bill 0% 08/09/2022	(135,105,000)	(134,562,516)
United States Treasury Note/Bond 1.88% 15/02/2032	(143,000,000)	(130,308,178)
United States Treasury Bill 0% 24/03/2022	(123,450,000)	(123,449,893)
United States Treasury Bill 0% 18/08/2022	(120,815,000)	(120,420,975)
United States Treasury Bill 0% 17/03/2022	(119,205,000)	(119,205,000)
United States Treasury Bill 0% 15/09/2022	(107,175,000)	(106,707,770)
United States Treasury Bill 0% 25/08/2022	(106,325,000)	(105,939,838)
United States Treasury Bill 0% 07/07/2022	(105,745,000)	(105,587,547)
United States Treasury Bill 0% 01/09/2022	(100,000,000)	(99,614,299)
United States Treasury Bill 0% 04/08/2022	(96,135,000)	(95,877,829)
United States Treasury Bill 0% 28/07/2022	(93,355,000)	(93,141,466)
CDX-EMS36V 1-5 Years 100bps 20 December 2026 CS	(569,600,000)	(46,168,927)
United States Treasury Bill 0% 23/02/2023	(42,000,000)	(41,318,288)
United States Treasury Bill 0% 26/05/2022	(35,695,000)	(35,664,806)
Republic of Turkey 100bps 20 June 2027 GS	(148,600,000)	(27,759,251)

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Man Funds VI plc
 Man GLG Innovation Equity Alternative
 Statement of Significant Purchases (unaudited)
 For the six months period ended 30 June 2022



Security	Nominal	Cost US\$
Amazon.com Inc	22,119	69,212,624
CME Group Inc	290,012	64,060,299
United States Treasury Bill 0% 20/10/2022	60,000,000	59,620,075
Mastercard Inc	160,643	58,384,271
United States Treasury Bill 0% 19/05/2022	50,000,000	49,965,237
United States Treasury Bill 0% 06/10/2022	50,000,000	49,790,855
United States Treasury Bill 0% 14/07/2022	40,000,000	39,933,694
United States Treasury Bill 0% 25/08/2022	40,000,000	39,888,933
United States Treasury Bill 0% 17/11/2022	40,000,000	39,700,408
Pioneer Natural Resources Company	144,485	33,757,136
Kroger Company	568,644	32,147,950
Halliburton Company	1,064,166	31,827,341
Charles Schwab Corporation	339,836	30,478,923
United States Treasury Bill 0% 15/09/2022	30,000,000	29,869,858
TJX Companies Inc	418,930	27,506,673
United States Treasury Bill 0% 01/12/2022	25,000,000	24,880,959
Lyft Inc	626,912	24,657,243
Alphabet Inc	8,539	24,136,530
Planet Fitness Inc	297,778	23,517,882
AECOM	324,474	23,416,175

Statement of Significant Sales (unaudited)
 For the six months period ended 30 June 2022

Security	Nominal	Proceeds US\$
United States Treasury Bill 0% 19/05/2022	(80,000,000)	(79,988,092)
Amazon.com Inc	(24,603)	(74,432,535)
Mastercard Inc	(188,412)	(66,306,095)
Charles Schwab Corporation	(620,338)	(53,697,230)
Pioneer Natural Resources Company	(198,728)	(45,776,283)
Delta Air Lines Inc	(1,082,634)	(43,682,071)
Lyft Inc	(1,167,821)	(43,103,384)
United States Treasury Bill 0% 21/04/2022	(40,000,000)	(40,000,000)
Intercontinental Exchange Inc	(314,638)	(39,680,574)
Alphabet Inc	(13,762)	(38,411,757)
CME Group Inc	(174,212)	(38,310,318)
Halliburton Company	(1,064,166)	(34,010,910)
Willscot Mobile Mini Holdings Corporation	(914,691)	(33,720,752)
Hostess Brands Inc	(1,541,201)	(32,827,757)
Stanley Black & Decker Inc	(174,329)	(32,037,658)
Kroger Company	(568,644)	(31,822,299)
United States Treasury Bill 0% 07/04/2022	(30,000,000)	(30,000,000)
GFL Environmental Inc	(937,543)	(29,999,750)
Apollo Global Management Inc	(449,569)	(29,525,570)
Ballys Corporation	(994,111)	(27,681,250)

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Man Funds VI plc
 Man Alternative Style Risk Premia
 Statement of Significant Purchases (unaudited)
 For the six months period ended 30 June 2022



Security	Nominal	Cost US\$
Alphabet Inc	17,587	45,831,007
Bank of America Corporation	1,143,577	43,976,215
United States Treasury Bill 0% 05/05/2022	30,000,000	29,999,486
United States Treasury Bill 0% 22/09/2022	30,000,000	29,872,118
United States Treasury Bill 0% 27/10/2022	30,000,000	29,797,365
Wells Fargo & Company	614,752	27,036,830
United States Treasury Bill 0% 11/08/2022	25,000,000	24,929,353
Everest Re Group Limited	83,845	24,421,833
Baloise Holding AG	148,403	24,384,660
Equinix Inc	28,726	21,408,082
Apple Inc	122,517	21,326,534
Vifor Pharma AG	120,773	21,298,171
UBS Group AG	1,062,542	21,078,643
Amphenol Corporation	267,229	19,235,143
Bristol-Myers Squibb Company	247,579	18,989,309
Gilead Sciences Inc	297,585	18,552,973
Baxter International Inc	286,019	18,519,730
Swedish Orphan Biovitrum AB	868,660	17,618,146
Mosaic Company	240,725	16,375,390
CME Group Inc	64,458	15,278,726

Statement of Significant Sales (unaudited)
 For the six months period ended 30 June 2022

Security	Nominal	Proceeds US\$
Baloise Holding AG	(148,403)	(25,603,976)
Alphabet Inc	(9,857)	(23,902,769)
Bank of America Corporation	(595,781)	(21,710,783)
Vifor Pharma AG	(120,773)	(21,299,690)
Equinix Inc	(28,726)	(21,175,191)
Telefonaktiebolaget LM Ericsson	(1,953,656)	(20,825,903)
Apple Inc	(122,517)	(20,519,870)
GEA Group AG	(436,186)	(20,095,957)
Carlsberg A/S	(152,674)	(19,984,019)
Amphenol Corporation	(267,229)	(19,039,630)
Bristol-Myers Squibb Company	(247,579)	(18,951,738)
UBS Group AG	(1,062,542)	(18,547,725)
Swedish Orphan Biovitrum AB	(868,660)	(18,102,561)
Zurich Insurance Group AG	(38,161)	(17,492,539)
Svenska Handelsbanken AB	(1,592,514)	(17,329,323)
Roche Holding AG	(45,034)	(17,039,050)
AHL MRP0 MS SWAP Risk Style Premia Segregated Portfolio	(16,315,260)	(15,014,768)
Erste Group Bank AG	(391,757)	(14,943,888)
Uniper SE	(547,929)	(14,908,302)
Aurubis AG	(128,401)	(14,477,701)

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Man Funds VI plc
 Man AHL Active Balanced
 Statement of Significant Purchases (unaudited)
 For the six months period ended 30 June 2022



Security	Nominal	Cost US\$
French Discount Treasury Bill 0% 05/10/2022	50,000,000	54,084,037
French Discount Treasury Bill 0% 22/02/2023	50,000,000	52,841,485
French Discount Treasury Bill 0% 02/11/2022	50,000,000	52,134,409
French Discount Treasury Bill 0% 07/09/2022	45,000,000	50,950,798
French Discount Treasury Bill 0% 24/08/2022	30,000,000	33,156,349
French Discount Treasury Instrument 0% 13/07/2022	10,000,000	11,366,592
French Discount Treasury Bill 0% 15/06/2022	5,000,000	5,679,778

Statement of Significant Sales (unaudited)
 For the six months period ended 30 June 2022

Security	Nominal	Proceeds US\$
French Discount Treasury Bill 0% 26/01/2022	(50,000,000)	(56,412,500)
French Discount Treasury Instrument 0% 26/01/2022	(50,000,000)	(55,007,500)
French Discount Treasury Bill 0% 18/05/2022	(50,000,000)	(52,562,500)
French Discount Treasury Bill 0% 15/06/2022	(50,000,000)	(52,052,500)
French Discount Treasury Bill 0% 23/02/2022	(35,000,000)	(39,614,125)
Topix Index Future June 2022	(339)	(2,040,373)
Nikkei 225 SGX June 2022	(296)	(1,569,380)
S&P/TSX 60 IX Future March 2022	(399)	(1,495,103)
FTSE 100 Index Future March 2022	(836)	(1,258,526)
Hang Seng Index Future January 2022	(119)	(686,914)
CAC40 10 Euro Future January 2022	(360)	(653,584)
FTSE China A50 June 2022	(470)	(548,343)
HSCEI Future June 2022	(126)	(533,378)
HSCEI Future January 2022	(293)	(531,493)
Hang Seng Index Future June 2022	(49)	(476,777)
Amsterdam Index Future April 2022	(89)	(433,778)
OMXS30 Index Future January 2022	(1,582)	(385,258)
CAC40 10 Euro Future April 2022	(177)	(222,833)
FTSE 100 Index Future June 2022	(477)	(211,828)
HSCEI Future May 2022	(153)	(145,536)

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Man Funds VI plc
 Man GLG High Yield Opportunities
 Statement of Significant Purchases (unaudited)
 For the six months period ended 30 June 2022



Security	Nominal	Cost €
EnQuest plc 7% 15/10/2023	101,732,619	76,109,228
ADLER Real Estate AG 1.875% 27/04/2023	52,800,000	45,802,838
CONGLO 4.125% 01/08/2025	36,379,000	33,846,575
Verizon Communications Inc 3.875% 01/03/2052	25,898,000	22,008,867
Comcast Corporation 2.937% 01/11/2056	30,940,000	21,395,105
REBECC 5.75% 15/07/2025	20,777,000	19,018,744
Gruenenthal Gmbh 3.625% 15/11/2026	17,442,000	16,856,581
Bausch Health Companies Inc 6.125% 01/02/2027	18,749,000	15,842,527
Exela Intermediate LLC / Exela Finance Inc 11.5% 15/07/2026	35,305,000	13,595,707
VOYCAR 5.875% 15/02/2027	11,000,000	13,077,759
PLT VII Finance Sarl 4.625% 05/01/2026	14,636,000	12,986,047
BPER Banca 3.375% 30/06/2025	13,132,000	12,399,876
Safari Holding Verwaltungs Gmbh 7.75% 15/12/2025	13,955,997	12,351,457
Thames Water Utilities Finance plc 1.25% 31/01/2032	12,434,000	12,105,713
FIS Fabbrica Italiana Sintetici SpA 5.625% 01/08/2027	11,433,000	11,433,000
Iceland Bond Company plc 4.625% 15/03/2025	10,278,000	11,248,398
Co-Operative Bank Finance plc 6% 06/04/2027	9,411,000	11,104,887
Oi Movel SA 8.75% 30/07/2026	11,214,000	10,763,372
Vivion Investments Sarl 3% 08/08/2024	10,800,000	10,154,470
Ibercaja Banco SA 3.75% 15/06/2025	9,800,000	9,786,476

Statement of Significant Sales (unaudited)
 For the six months period ended 30 June 2022

Security	Nominal	Proceeds €
EnQuest plc 7% 15/10/2023	(64,591,588)	(51,162,365)
First Quantum Minerals Limited	(969,424)	(23,621,289)
Safari Verwaltungs Gmbh 5.375% 30/11/2022	(18,602,000)	(15,975,329)
ADLER Real Estate AG 1.875% 27/04/2023	(18,800,000)	(14,627,788)
CONGLO 4.125% 01/08/2025	(16,647,000)	(14,296,429)
REBECC 5.75% 15/07/2025	(13,777,000)	(11,826,244)
Verizon Communications Inc 3.875% 01/03/2052	(13,240,000)	(10,771,146)
Oi Movel SA 8.75% 30/07/2026	(11,214,000)	(10,763,372)
Comcast Corporation 2.937% 01/11/2056	(15,470,000)	(10,674,243)
BP Capital Markets plc 1% 28/04/2023	(8,400,000)	(10,280,423)
Casino Guichard Perrachon SA 3.58% 07/02/2025	(13,200,000)	(9,701,647)
Constellation Automotive Financing plc 4.875% 15/07/2027	(7,059,000)	(7,898,532)
Buoni Poliennali Del Tes 2.15% 09/01/2052	(7,805,000)	(7,765,585)
LHMC Finance Complay 2 Sarl 7.25% 02/10/2025	(8,741,638)	(7,494,521)
Exela Intermediate LLC / Exela Finance Inc 11.5% 15/07/2026	(19,056,000)	(7,457,839)
COF 3.95% Perpetual	(9,022,000)	(7,391,417)
Bausch Health Companies Inc 6.125% 01/02/2027	(9,096,000)	(7,230,224)
Total Play Telecomunicaciones SA de CV 7.5% 12/11/2025	(9,169,000)	(7,026,877)
Atento Luxco 1 SA 8% 10/02/2026	(8,974,000)	(7,024,327)
IAECN 9% 15/07/2026	(7,410,000)	(6,679,393)

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

Man Funds VI plc
 Man GLG Credit Multi Strategy Alternative
 Statement of Significant Purchases (unaudited)
 For the six months period ended 30 June 2022



Security	Nominal	Cost US\$
United States Treasury Bill 0% 25/08/2022	4,000,000	3,985,977
United States Treasury Bill 0% 01/12/2022	4,000,000	3,980,953
United States Treasury Bill 0% 21/07/2022	2,000,000	1,996,626
United States Treasury Bill 0% 03/11/2022	2,000,000	1,986,566
United States Treasury Bill 0% 06/10/2022	1,000,000	995,075
JSWINI 4.95% 21/01/2029	637,000	571,500
Tullow Oil plc 10.25% 15/05/2026	400,000	411,000
Gemdale Ever Prosperity Investment Limited 4.95% 12/08/2024	400,000	353,600
Jababeka International BV 6.5% 05/10/2023	400,000	299,250
Greenland Global Investment Limited 6.75% 25/06/2023	400,000	273,250
Acu Petroleo Luxembourg Sarl 7.5% 13/01/2032	250,000	246,758
VW 4.375% Perpetual	200,000	216,922
NWD Finance BVI Limited 6.15%	213,000	213,000
Silknet JSC 8.375% 31/01/2027	200,000	204,000
AMXLMM 5.375% 04/04/2032	200,000	201,900
AXNTLC 7.375% 16/02/2027	200,000	200,000
Freeport Indonesia PT 5.315% 14/04/2032	200,000	200,000
Freeport Indonesia PT 6.2% 14/04/2052	200,000	200,000
GRNKEN 5.5% 06/04/2025	200,000	200,000
Guangzhou Development District Holding Group Company Limited 2.85% 19/01/2027	200,000	200,000

Statement of Significant Sales (unaudited)
 For the six months period ended 30 June 2022

Security	Nominal	Proceeds US\$
United States Treasury Bill 0% 06/01/2022	(2,750,000)	(2,750,000)
United States Treasury Bill 0% 03/02/2022	(2,500,000)	(2,500,000)
United States Treasury Bill 0% 27/01/2022	(2,000,000)	(2,000,000)
United States Treasury Bill 0% 25/08/2022	(2,000,000)	(1,993,856)
United States Treasury Bill 0% 07/04/2022	(1,000,000)	(1,000,000)
United States Treasury Bill 0% 17/02/2022	(500,000)	(500,000)
United States Treasury Bill 0% 10/03/2022	(500,000)	(500,000)
Kyushu Electric Power Company Inc 0% 31/03/2022	(60,000,000)	(494,336)
CDX-EMS36V 1-5 Years 100bps 20 December 2026 JPM	(4,575,000)	(373,766)
CGSHCO 0% 01/06/2022	(2,000,000)	(254,871)
AMXLMM 1.5% 10/03/2024	(200,000)	(233,843)
PRYIM 0% 02/02/2026	(200,000)	(231,063)
JSWINI 4.95% 21/01/2029	(237,000)	(229,890)
Acu Petroleo Luxembourg Sarl 7.5% 13/01/2032	(250,000)	(217,500)
GC Treasury Center Company Limited 5.2% 30/03/2052	(200,000)	(203,766)
Freeport Indonesia PT 6.2% 14/04/2052	(200,000)	(202,000)
Freeport Indonesia PT 5.315% 14/04/2032	(200,000)	(201,000)
Oi Movel SA 8.75% 30/07/2026	(200,000)	(201,000)
Hanwha Life Insurance Company Limited 3.379% 04/02/2032	(200,000)	(200,624)
GRNKEN 5.5% 06/04/2025	(200,000)	(200,100)

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Man Funds VI plc
 Man GLG Event Driven Alternative
 Statement of Significant Purchases (unaudited)
 For the six months period ended 30 June 2022



Security	Nominal	Cost US\$
United States Treasury Bill 0% 06/10/2022	150,000,000	149,311,689
United States Treasury Bill 0% 03/11/2022	110,000,000	109,291,549
United States Treasury Bill 0% 15/09/2022	100,000,000	99,566,194
United States Treasury Bill 0% 20/10/2022	80,000,000	79,493,434
Cerner Corporation	775,761	71,096,412
Zogenix Inc	2,641,672	68,758,187
CDK Global Inc	1,223,109	66,619,790
Orron Energy AB	1,500,000	62,405,261
Anaplan Inc	917,462	59,540,412
Swedish Match	4,987,924	50,884,696
Biohaven Pharmaceutical Holding Company Limited	342,464	48,732,754
SailPoint Technologies Holding Inc	718,074	45,646,028
Citrix Systems Inc	400,688	40,726,413
LHC Group Inc	216,512	35,898,627
Alleghany Corporation	40,039	33,818,683
Plantronics Inc	738,490	29,426,959
Houghton Mifflin Harcourt Company	1,383,960	28,991,320
Randall & Quilter Investment	18,638,599	28,726,211
Cmc Materials Inc	143,033	26,071,953
Datto Holding Corporation	637,745	22,199,309

Statement of Significant Sales (unaudited)
 For the six months period ended 30 June 2022

Security	Nominal	Proceeds US\$
United States Treasury Bill 0% 07/04/2022	(160,000,000)	(159,993,525)
United States Treasury Bill 0% 21/04/2022	(70,000,000)	(70,000,000)
United States Treasury Bill 0% 16/06/2022	(60,000,000)	(60,000,000)
United States Treasury Bill 0% 03/11/2022	(60,000,000)	(59,559,275)
United States Treasury Bill 0% 05/05/2022	(50,000,000)	(50,000,010)
United States Treasury Bill 0% 31/03/2022	(50,000,000)	(50,000,000)
United States Treasury Bill 0% 24/03/2022	(50,000,000)	(50,000,000)
United States Treasury Bill 0% 17/03/2022	(50,000,000)	(50,000,000)
United States Treasury Bill 0% 06/10/2022	(50,000,000)	(49,772,945)
Cerner Corporation	(538,004)	(49,155,020)
Zogenix Inc	(1,868,306)	(48,677,045)
United States Treasury Bill 0% 15/09/2022	(40,000,000)	(39,863,908)
CDK Global Inc	(691,124)	(37,525,739)
United States Treasury Bill 0% 03/02/2022	(30,000,000)	(30,000,000)
Advanced Micro Devices Inc	(256,903)	(29,356,156)
CMC Materials Inc	(158,304)	(27,776,718)
Citrix Systems Inc	(272,638)	(26,890,255)
Coherent Inc	(94,451)	(25,305,470)
Anaplan Inc	(318,874)	(20,725,586)
United States Treasury Bill 0% 03/03/2022	(20,000,000)	(20,000,000)

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Man Funds VI plc
 Man GLG Global Debt Total Return
 Statement of Significant Purchases (unaudited)
 For the six months period ended 30 June 2022



Security	Nominal	Cost US\$
United States Treasury Note/Bond 2.38% 31/03/2029	2,500,000	2,407,627
United States Treasury Bill 0% 08/09/2022	2,060,000	2,052,540
United States Treasury Bill 0% 23/02/2023	1,745,000	1,721,188
United States Treasury Bill 0% 15/09/2022	1,565,000	1,558,457
United States Treasury Bill 0% 23/03/2023	1,487,500	1,462,876
United States Treasury Bill 0% 20/04/2023	1,352,500	1,325,224
United States Treasury Note/Bond 1.88% 15/02/2032	1,200,000	1,139,724
FNCL 2.5% 30 Years 21/03	935,000	932,297
FNCL 2.5% 20/05	935,000	909,251
United States Treasury Bill 0% 26/01/2023	895,000	884,750
FNCL 2.5% 20/07	935,000	844,239
United States Treasury Bill 0% 09/01/2022	820,000	817,234
Ginnie Mae 2.5% NA	420,000	421,985
G2SF 2.5% 20/05/2050	420,000	413,831
G2SF 2.5% 20/07	420,000	385,153
United States Treasury Bill 0% 15/06/2023	255,000	248,194
Republic of Turkey 100bps 20 June 2027 GS	800,000	158,287
United States Treasury Bill 0% 18/05/2023	70,000	68,579
Fed Republic of Brazil 100bps 20 June 2027 GS	1,600,000	49,161
Republic of South Africa 100bps 20 June 2027 MS	800,000	44,047

Statement of Significant Sales (unaudited)
 For the six months period ended 30 June 2022

Security	Nominal	Proceeds US\$
United States Treasury Note/Bond 2.38% 31/03/2029	(2,500,000)	(2,403,896)
United States Treasury Bill 0% 08/09/2022	(2,060,000)	(2,051,720)
United States Treasury Bill 0% 17/03/2022	(1,575,000)	(1,575,000)
United States Treasury Bill 0% 15/09/2022	(1,565,000)	(1,558,354)
United States Treasury Bill 0% 23/02/2023	(1,355,000)	(1,335,510)
United States Treasury Bill 0% 24/03/2022	(1,055,000)	(1,055,000)
Fannie Mae or Freddie Mac 2.5% N.A.	(935,000)	(937,009)
FNCL 2.5% 30 Years 21/03	(935,000)	(913,196)
United States Treasury Bill 0% 26/01/2023	(895,000)	(883,706)
FNCL 2.5 5/20	(935,000)	(847,088)
United States Treasury Bill 0% 09/01/2022	(820,000)	(817,053)
United States Treasury Bill 0% 10/03/2022	(760,000)	(759,996)
United States Treasury Bill 0% 26/05/2022	(430,000)	(429,884)
Ginnie Mae 2.5% 20 May 2050	(420,000)	(423,724)
Ginnie Mae 2.5% N.A.	(420,000)	(415,357)
G2SF 2.5% 20/05/2050	(420,000)	(386,564)
Japan Government 10 Years Bond 0.1% 20/09/2027	(35,700,000)	(274,970)
United States Treasury Bill 0% 23/03/2023	(225,000)	(221,121)
CDX-EMS36V 1-5 Years 100bps 20 December 2026 CS	(2,250,000)	(170,665)
United States Treasury Bill 0% 02/06/2022	(170,000)	(169,913)

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Man Funds VI plc
 Man GLG High Yield Opportunities DE
 Statement of Significant Purchases (unaudited)
 For the six months period ended 30 June 2022



Security	Nominal	Cost €
Comcast Corporation 2.937% 01/11/2056	16,274,000	11,253,646
Galaxy Bidco Limited 6.5% 31/07/2026	10,689,000	10,398,544
Credit Suisse Group AG 2.125% 13/10/2026	10,470,000	10,059,624
Sizzling Platter LLC / Sizzling Platter Finance Corporation 8.5% 28/11/2025	13,802,000	9,744,394
Sazka Group AS 3.875% 15/02/2027	9,227,000	7,584,945
Thames Water Utilities Finance plc 1.25% 31/01/2032	7,654,000	7,487,042
Voycar 5.875% 15/02/2027	6,196,000	7,424,987
Centurion Bidco SpA 5.875% 30/09/2026	7,837,000	7,212,263
Guala Closures SpA 3.25% 15/06/2028	7,973,000	7,076,256
FIS Fabbrica Italiana Sintetici SpA 5.625% 01/08/2027	6,993,000	6,993,000
Verizon Communications Inc 3.875% 01/03/2052	7,880,000	6,979,069
Atento Luxco 1 SA 8% 10/02/2026	7,785,000	6,675,335
Matalan Finance plc 6.75% 31/01/2023	7,215,000	6,643,436
Co-Operative Bank Finance plc 6% 06/04/2027	5,522,000	6,515,906
Adler Real Estate AG 1.875% 27/04/2023	6,300,000	5,920,775
SSELN 4% Perpetual	5,444,000	5,445,229
Bausch Health Company Inc 6.125% 01/02/2027	6,031,000	5,373,042
Buoni Poliennali Del Tes 2.15% 01/09/2052	5,293,000	5,295,919
BPER Banca 3.875% 25/07/2032	5,048,000	5,048,000
Ibercaja Banco SA 3.75% 15/06/2025	5,000,000	4,993,100

Statement of Significant Sales (unaudited)
 For the six months period ended 30 June 2022

Security	Nominal	Proceeds €
Galaxy Bidco Limited 6.5% 31/07/2026	(10,689,000)	(10,398,544)
EnQuest plc 7% 15/10/2023	(12,400,000)	(9,725,722)
Guala Closures SpA 3.25% 15/06/2028	(10,973,000)	(9,485,256)
Sizzling Platter LLC / Sizzling Platter Finance Corporation 8.5% 28/11/2025	(12,850,000)	(8,948,695)
BP Capital Markets plc 28/04/2023	(7,200,000)	(8,811,791)
Constellation Automotive Financing plc 4.875% 15/07/2027	(6,853,000)	(7,637,050)
Sazka Group AS 3.875% 15/02/2027	(9,227,000)	(7,584,945)
IAECN 9% 15/07/2026	(8,148,000)	(7,336,721)
Centurion Bidco SpA 5.875% 30/09/2026	(7,837,000)	(7,212,263)
Atento Luxco 1 SA 8% 10/02/2026	(7,785,000)	(6,675,335)
Matalan Finance plc 6.75% 31/01/2023	(7,215,000)	(6,643,436)
Verizon Communications Inc 3.875% 01/03/2052	(7,880,000)	(6,360,669)
Comcast Corporation 2.937% 01/11/2056	(8,137,000)	(5,614,619)
Elior Group SA 3.75% 15/07/2026	(5,266,000)	(5,364,393)
Buoni Poliennali Del Tes 2.15% 01/09/2052	(5,293,000)	(5,266,270)
Credit Suisse Group AG 2.125% 13/10/2026	(5,235,000)	(4,849,329)
COF 3.95% Perpetual	(5,507,000)	(4,511,695)
Banco Comercial Portugues SA 3.871% 27/03/2030	(4,600,000)	(4,238,448)
Graanu 4.625% 15/10/2026	(3,826,000)	(3,612,174)
Maxeda DIY Holding BV 5.875% 01/10/2026	(3,515,000)	(3,578,304)

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Man Funds VI plc
 Man AHL Target Risk Moderate
 Statement of Significant Purchases (unaudited)
 For the six months period ended 30 June 2022



Security	Nominal	Cost US\$
United States Treasury Bill 0% 04/08/2022	4,500,000	4,487,498
United States Treasury Bill 0% 28/07/2022	4,000,000	3,990,316
United States Treasury Bill 0% 16/06/2022	3,500,000	3,497,440
United States Treasury Bill 0% 29/09/2022	3,000,000	2,986,720
United States Treasury Bill 0% 07/07/2022	2,500,000	2,496,365
United States Treasury Bill 0% 27/10/2022	2,000,000	1,988,069
United States Treasury Bill 0% 08/12/2022	2,000,000	1,978,067
United Kingdom Treasury Instrument Gilt 0.13% 10/08/2031	1,083,780	1,856,540
Deutsche Bundesrepublik Inflation Linked Bond 0.5% 15/04/2030	1,108,890	1,518,533
Deutsche Bundesrepublik Inflation Linked Bond 0.1% 15/04/2033	1,057,090	1,462,890
France Government Treasury Instrument 0.10% 25/07/2031	539,770	644,188

Statement of Significant Sales (unaudited)
 For the six months period ended 30 June 2022

Security	Nominal	Proceeds US\$
United States Treasury Bill 0% 16/06/2022	(3,500,000)	(3,499,193)
Deutsche Bundesrepublik Inflation Linked Bond 0.5% 15/04/2030	(2,214,810)	(3,081,875)
United Kingdom Gilt Inflation Linked 0.125% 22/03/2029	(1,320,060)	(2,239,532)
United States Treasury Inflation Indexed Bonds 0.13% 15/01/2031	(2,159,020)	(2,236,381)
United States Treasury Bill 0% 04/08/2022	(2,000,000)	(1,995,927)
United Kingdom Treasury Instrument Gilt 0.13% 10/08/2031	(1,088,030)	(1,794,829)
United States Treasury Bill 0% 10/02/2022	(1,500,000)	(1,500,000)
United States Treasury Bill 0% 17/02/2022	(1,500,000)	(1,500,000)
United States Treasury Bill 0% 09/06/2022	(1,500,000)	(1,499,377)
United States Treasury Bill 0% 28/07/2022	(1,500,000)	(1,497,656)
France Government Bond OAT 0.7% 25/07/2030	(1,111,775)	(1,446,930)
Deutsche Bundesrepublik Inflation Linked Bond 0.1% 15/04/2033	(1,064,130)	(1,411,312)
United States Treasury Inflation IX Note/Bond 0.13% 15/04/2026	(1,085,580)	(1,104,069)
United States Treasury Bill 0% 28/04/2022	(1,000,000)	(1,000,000)
BBGCommexAg&LvCap	21,181,260	(953,792)
United States Treasury Bill 0% 06/01/2022	(750,000)	(750,000)
France Government Treasury Instrument 0.10% 25/07/2031	(545,275)	(585,824)
Topix Index Future June 2022	(6)	(41,456)
S&P/TSX 60 IX Future March 2022	(6)	(33,596)
NIKKEI 225 SGX June 2022	(7)	(21,615)

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Man Funds VI plc

Man GLG Asia Pacific (ex Japan) Equity Alternative Statement of Significant Purchases (unaudited) For the six months period ended 30 June 2022



Security	Nominal	Cost US\$
United States Treasury Bill 0% 15/09/2022	2,500,000	2,489,155
Tencent Holdings Limited	31,871	1,508,865
United States Treasury Bill 0% 21/07/2022	1,500,000	1,497,470
Taiwan Semiconductor Manufacturing Company Limited	63,000	1,428,864
Bank Mandiri Persero Tbk PT	2,368,300	1,229,953
Qantas Airways Limited	323,182	1,181,224
Chunghwa Telecom Company Limited	254,000	1,117,108
Bangkok Dusit Medical Services PCL	1,485,000	1,112,786
Great Wall Motor Company Limited	540,500	1,044,398
Flight Centre Travel Group Limited	67,968	964,940
Tsingtao Brewery Company Limited	116,000	963,283
Samsung Biologics Company Limited	1,419	953,706
Macquarie Group Limited	7,115	943,454
Aristocrat Leisure Limited	30,622	941,249
Singapore Telecommunications	468,300	890,649
Kweichow Moutai Company Limited	3,300	886,494
Sungrow Power Supply Company Limited	46,100	874,733
East Money Information Company Limited	231,500	870,615
SK Hynix Inc	7,907	836,403
CSL Limited	4,402	825,531

Statement of Significant Sales (unaudited) For the six months period ended 30 June 2022

Security	Nominal	Proceeds US\$
United States Treasury Bill 0% 15/09/2022	(2,500,000)	(2,489,730)
United States Treasury Bill 0% 27/01/2022	(2,000,000)	(2,000,000)
Woori Financial Group Inc	(90,798)	(1,085,569)
United States Treasury Bill 0% 07/04/2022	(1,000,000)	(1,000,000)
Wuxi Biologics Cayman Inc	(124,522)	(994,134)
China Mengniu Dairy Company Limited	(179,000)	(968,033)
Macquarie Group Limited	(7,115)	(944,225)
Singapore Telecommunications	(468,300)	(900,881)
Great Wall Motor Company Limited	(465,500)	(794,574)
Wiwynn Corporation	(23,000)	(746,752)
Medibank Private Limited	(304,826)	(696,383)
Bank Mandiri Persero Tbk PT	(1,246,687)	(685,426)
Bank Central Asia Tbk PT	(1,310,837)	(677,115)
Aristocrat Leisure Limited	(30,622)	(671,592)
Trip.Com Group Limited	(28,985)	(659,165)
Taiwan Semiconductor Manufacturing Company Limited	(35,000)	(622,001)
Tencent Holdings Limited	(13,067)	(571,768)
Flight Centre Travel Group Limited	(40,330)	(570,398)
SK Hynix Inc	(7,085)	(569,972)
Hong Kong Exchanges and Clearing Limited	(9,300)	(527,750)

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Man Funds VI plc
 Man AHL Target Growth Alternative
 Statement of Significant Purchases (unaudited)
 For the six months period ended 30 June 2022



Security	Nominal	Cost US\$
French Discount Treasury Bill 0% 05/10/2022	7,500,000	8,540,678
French Discount Treasury Bill 0% 07/09/2022	7,500,000	8,491,800
French Discount Treasury Bill 0% 24/08/2022	7,500,000	8,289,087
United States Treasury Bill 0% 21/07/2022	5,000,000	4,990,464
United States Treasury Bill 0% 29/09/2022	2,500,000	2,488,343
French Discount Treasury Instruments 0% 13/07/2022	1,000,000	1,104,564
United States Treasury Bill 0% 07/07/2022	1,100,000	1,097,655
Euro-SCHATZ Future March 2022	30	7,131
Euro-BUXL 30 Years Bond March 2022	2	6,924
Hang Seng Index Future February 2022	9	1,704
HSCEI Future February 2022	15	1,448
MSCI Future March 2022	4	1,280
HSCEI Future April 2022	11	1,275
Hang Seng Index Future January 2022	4	944
FTSE Taiwan Index June 2022	7	780
OMXS30 Index Future March 2022	54	652
KOSPI2 Index Future September 2022	7	639
KOSPI2 Index Future June 2022	21	502
HSCEI Future January 2022	9	154

Statement of Significant Sales (unaudited)
 For the six months period ended 30 June 2022

Security	Nominal	Proceeds US\$
French Discount Treasury Bill 0% 23/02/2022	(7,500,000)	(8,493,375)
French Discount Treasury Bill 0% 26/01/2022	(7,500,000)	(8,461,875)
French Discount Treasury Instruments 0% 23/03/2022	(7,500,000)	(8,251,125)
French Discount Treasury Instruments 0% 13/07/2022	(3,000,000)	(3,160,933)
United States Treasury Bill 0% 28/04/2022	(2,500,000)	(2,500,000)
United States Treasury Bill 0% 27/01/2022	(2,000,000)	(2,000,000)
United States Treasury Bill 0% 07/07/2022	(1,100,000)	(1,099,362)
United States Treasury Bill 0% 17/02/2022	(500,000)	(500,000)
Topix Index Future June 2022	(26)	(134,999)
NIKKEI 225 SGX June 2022	(25)	(102,422)
United States Treasury Bill 0% 20/01/2022	(100,000)	(100,000)
S&P/TSX 60 IX Future March 2022	(30)	(65,180)
FTSE 100 Index Future March 2022	(61)	(61,625)
CAC40 10 Euro Future January 2022	(26)	(46,448)
FYSE China A50 June 2022	(31)	(36,629)
Amsterdam Index Future April 2022	(6)	(31,232)
HSCEI Future June 2022	(8)	(21,755)
CAC40 10 Euro Future April 2022	(13)	(19,422)
Hang Seng Index Future June 2022	(3)	(13,839)
FTSE 100 Index Future June 2022	(45)	(12,569)

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Man Funds VI plc
 Man GLG Convertible Arbitrage Alternative
 Statement of Significant Purchases (unaudited)
 For the six months period ended 30 June 2022



Security	Nominal	Cost US\$
KBR Inc 2.5% 01/11/2023	4,974,000	9,396,135
United States Treasury Bill 0% 03/11/2022	8,480,000	8,425,443
United States Treasury Bill 0% 17/11/2022	8,075,000	8,016,673
NortonLifeLock Inc 2% 15/08/2022	6,461,000	7,817,810
United States Treasury Bill 0% 18/08/2022	6,770,000	6,747,354
United States Treasury Bill 0% 07/07/2022	4,735,000	4,729,486
Palo Alto Networks Inc 0.75% 07/01/2023	1,960,000	4,034,530
United States Treasury Bill 0% 08/12/2022	3,875,000	3,834,800
United States Treasury Bill 0% 22/09/2022	3,790,000	3,773,096
United States Treasury Bill 0% 08/09/2022	3,735,000	3,720,914
United States Treasury Bill 0% 21/07/2022	3,355,000	3,348,505
United States Treasury Bill 0% 01/09/2022	2,745,000	2,735,771
United States Treasury Bill 0% 10/11/2022	2,490,000	2,472,138
United States Treasury Bill 0% 09/06/2022	2,450,000	2,448,231
United States Treasury Bill 0% 28/07/2022	2,045,000	2,040,201
Omniceil Inc 0.25% 15/09/2025	1,573,000	2,011,274
United States Treasury Bill 0% 25/11/2022	1,875,000	1,860,868
United States Treasury Bill 0% 14/07/2022	1,605,000	1,602,545
United States Treasury Bill 0% 13/10/2022	1,245,000	1,237,371
United States Treasury Bill 0% 15/12/2022	1,225,000	1,211,573

Statement of Significant Sales (unaudited)
 For the six months period ended 30 June 2022

Security	Nominal	Proceeds US\$
Square Inc Sr NT 0.125% 2025	(7,904,000)	(9,738,904)
Workday Inc 0.25% 01/10/2022	(6,613,000)	(8,377,282)
United States Treasury Bill 0% 18/08/2022	(6,770,000)	(6,752,269)
Akamai Technologies Inc 0.125% 01/05/2025	(4,767,000)	(5,989,313)
United States Treasury Bill 0% 31/03/2022	(4,740,000)	(4,739,941)
United States Treasury Bill 0% 07/07/2022	(4,735,000)	(4,728,072)
Omniceil Inc 0.25% 15/09/2025	(2,733,000)	(4,631,909)
United States Treasury Bill 0% 08/09/2022	(3,735,000)	(3,721,551)
United States Treasury Bill 0% 21/07/2022	(3,355,000)	(3,349,949)
United States Treasury Bill 0% 03/03/2022	(3,110,000)	(3,109,981)
United States Treasury Bill 0% 17/11/2022	(2,835,000)	(2,812,922)
United States Treasury Bill 0% 01/09/2022	(2,745,000)	(2,734,858)
Palo Alto Networks Inc 0.75% 07/01/2023	(1,202,000)	(2,577,041)
United States Treasury Bill 0% 09/06/2022	(2,450,000)	(2,448,239)
United States Treasury Bill 0% 28/07/2022	(2,045,000)	(2,041,554)
United States Treasury Bill 0% 23/06/2022	(1,800,000)	(1,798,071)
United States Treasury Bill 0% 14/07/2022	(1,605,000)	(1,602,853)
United States Treasury Bill 0% 03/11/2022	(1,470,000)	(1,460,724)
United States Treasury Bill 0% 10/11/2022	(1,385,000)	(1,375,949)
United States Treasury Bill 0% 25/08/2022	(1,155,000)	(1,151,078)

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Security	Nominal	Cost US\$
United States Treasury Bill 0% 13/10/2022	4,000,000	3,976,575
United States Treasury Bill 0% 28/07/2022	3,200,000	3,192,248
United States Treasury Bill 0% 11/08/2022	3,000,000	2,990,122
Delivery Hero SE	12,608	611,342
United States Treasury Bill 0% 23/06/2022	500,000	499,361
United States Treasury Bill 0% 14/07/2022	500,000	499,058
United States Treasury Bill 0% 08/09/2022	500,000	498,171
United States Treasury Bill 0% 06/10/2022	500,000	497,909
Novo Nordisk A/S	4,235	470,123
Microsoft Corporation	1,497	417,630
ASML Holding NV	533	329,316
Visa Inc	1,551	328,551
Nestle SA	2,218	289,381
Thermo Fisher Scientific Inc	459	269,241
S&P Global Inc	652	251,070
NIKE Inc	1,855	244,418
Chr Hansen Holding A/S	2,933	226,859
Vitrolife AB	6,764	220,447
SAP SE	1,554	163,395
Illumina Inc	405	132,336

Statement of Significant Sales (unaudited)
For the six months period ended 30 June 2022

Security	Nominal	Proceeds US\$
United States Treasury Bill 0% 28/07/2022	(3,100,000)	(3,093,137)
Nike Inc	(4,734)	(677,687)
Edwards Lifesciences Corporation	(5,690)	(627,451)
Ansys Inc	(1,874)	(607,036)
Novo Nordisk A/S	(5,484)	(534,087)
United States Treasury Bill 0% 23/06/2022	(500,000)	(500,000)
United States Treasury Bill 0% 08/09/2022	(500,000)	(498,011)
Adyen Nv	(245)	(471,007)
Microsoft Corporation	(1,569)	(462,004)
Illumina Inc	(1,699)	(442,454)
Visa Inc	(1,629)	(366,574)
Adobe Inc	(732)	(362,452)
ASML Holding Nv	(548)	(343,881)
Moncler SpA	(5,328)	(340,657)
Sika AG	(943)	(311,039)
Nestle SA	(2,383)	(302,817)
IDEXX Laboratories Inc	(504)	(262,835)
S&P Global Inc	(684)	(260,413)
Chr Hansen Holding A/S	(3,359)	(242,358)
SAP SE	(1,946)	(230,666)

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Security	Nominal	Cost €
French Discount Treasury Bill 0% 05/10/2022	1,200,000	1,205,266
French Discount Treasury Bill 0% 09/03/2022	1,200,000	1,200,751
French Discount Treasury Bill 0% 25/01/2023	800,000	800,159
French Discount Treasury Bill 0% 07/09/2022	500,000	502,250
French Discount Treasury Bill 0% 02/11/2022	500,000	501,625
French Discount Treasury Bill 0% 21/09/2022	400,000	400,845
Orron Energy AB	6,161	228,552
Exxon Mobil Corporation	2,695	201,680
Fortum OYJ	9,400	165,698
Baker Hughes Company	5,661	157,257
Occidental Petroleum Corporation	2,695	148,289
Enel SpA	23,895	138,521
Sika AG	451	136,608
Sunnova Energy International Inc	8,343	132,064
EVN AG	5,122	131,590
Daqo New Energy Corporation	3,348	129,333
SolarEdge Technologies Inc	576	125,974
Rockwool A/S	502	123,254
Sunrun Inc	5,668	113,897
French Discount Treasury Bill 0% 30/11/2022	100,000	100,478

Statement of Significant Sales (unaudited)
For the six months period ended 30 June 2022

Security	Nominal	Proceeds €
French Discount T-Bill 0% 07/09/2022	(500,000)	(500,720)
French Discount T-Bill 0% 26/01/2022	(500,000)	(500,000)
French Discount T-Bill 0% 23/02/2022	(500,000)	(500,000)
French Discount T-Bill 0% 21/04/2022	(500,000)	(500,000)
French Discount T-Bill 0% 04/05/2022	(500,000)	(500,000)
French Discount T-Bill 0% 23/03/2022	(500,000)	(500,000)
Orron Energy AB	(9,900)	(416,598)
Sociedad Quimica Y Minera De Chile SA	(2,733)	(205,935)
Enel SpA	(27,551)	(185,348)
EVN AG	(7,626)	(182,124)
Subsea 7 SA	(22,236)	(178,224)
Shell plc	(6,808)	(165,883)
Daqo New Energy Corporation	(2,343)	(133,846)
Baker Hughes Company	(4,041)	(133,650)
Nextera Energy Inc	(1,944)	(133,420)
Vestas Wind Systems A/S	(4,294)	(117,843)
Shell plc	(4,684)	(113,020)
Enphase Energy Inc	(713)	(112,328)
Exxon Mobil Corporation	(1,039)	(85,772)
Siemens Energy AG	(4,359)	(84,948)

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Man Funds VI plc
 Man AHL Global Bond
 Statement of Significant Purchases (unaudited)
 For the six months period ended 30 June 2022



Security	Nominal	Cost US\$
Fannie Mae Pool 3.5%	13,000,000	12,973,750
Ginnie Mae 2.5% 20 May 2050	12,000,000	11,548,047
Ginnie Mae 3.5%	9,000,000	8,918,047
Fannie Mae Pool 4%	8,000,000	8,081,758
Ginnie Mae 3% NA	6,000,000	6,085,859
Ginnie Mae 4.5%	6,000,000	6,078,398
G2SF 3% 30 Years 17/05	6,000,000	5,788,086
United States Treasury Bill 0% 14/07/2022	5,000,000	4,989,054
United States Treasury Bill 0% 18/08/2022	5,000,000	4,985,163
United States Treasury Bill 0% 13/10/2022	5,000,000	4,969,327
G2SF 4% 30 Years 12/06	4,000,000	4,024,063
Ginnie Mae II Pool 4%	4,000,000	4,008,008
G2SF 2.5% 20/03	4,000,000	3,960,859
French Discount Treasury Bill 0% 07/09/2022	3,000,000	3,396,720
Ginnie Mae 5%	3,000,000	3,057,813
FNCL 3% 30 Years 20/03	3,000,000	3,029,023
FNCL 2.5% 30 Years 21/03	3,000,000	2,956,133
FNCL 2.5% 04/50	3,000,000	2,922,422
FNCL 3% 05/20	3,000,000	2,898,984
FNCL 2% 03/21	3,000,000	2,882,344

Statement of Significant Sales (unaudited)
 For the six months period ended 30 June 2022

Security	Nominal	Proceeds US\$
Ginnie Mae 2.5% 20 May 2050	(16,000,000)	(15,332,383)
Fannie Mae Pool 3.5%	(12,000,000)	(11,874,453)
Ginnie Mae 3.5%	(8,000,000)	(7,865,313)
Fannie Mae Pool 4%	(7,000,000)	(7,041,719)
Ginnie Mae 3% NA	(6,000,000)	(6,052,383)
G2SF 3% 30 Years 17/05	(6,000,000)	(5,756,367)
Ginnie Mae 4.5%	(5,000,000)	(5,047,617)
French Discount Treasury Bill 0% 26/01/2022	(4,000,000)	(4,520,632)
Fannie Mae Pool 3%	(4,000,000)	(4,096,875)
Fannie Mae or Freddie Mac 2.5% NA	(4,000,000)	(4,009,688)
G2SF 4% 30 Years 12/06	(4,000,000)	(3,986,055)
G2SF 2.5% 20/03	(4,000,000)	(3,972,031)
French Discount Treasury Bill 0% 07/09/2022	(3,000,000)	(3,415,185)
Ginnie Mae II Pool 3%	(3,000,000)	(3,079,805)
FNCL 3% 30 Years 20/03	(3,000,000)	(3,019,648)
Ginnie Mae II Pool 4%	(3,000,000)	(2,995,391)
FNCL 2.5% 30 Years 21/03	(3,000,000)	(2,964,102)
FNCL 2% 21/03	(3,000,000)	(2,869,258)
FNCL 2.5% 04/50	(3,000,000)	(2,850,469)
FNCL 3% 30 Years 19/06	(3,000,000)	(2,835,898)

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Security	Nominal	Cost €
French Discount Treasury Bill 0% 22/02/2023	1,000,000	998,900
Gruenthal GmbH 3.625% 15/11/2026	1,006,000	917,853
Virgin Media Secured Finance plc 5%15/04/2027	500,000	577,085
Quatrim SASU 5.875% 15/10/2024	478,000	470,581
Almaviva-The Italian Innovation Company SpA 4.875% 30/10/2026	500,000	470,196
Viridian Group Finco plc / Viridian Power & Energy 4.75% 15/09/2024	416,000	466,871
LHMC Finco Sarl 6.25% 20/12/2023	414,395	409,936
Drax Finco plc 2.625% 01/11/2025	390,000	377,380
Bellis Acquisition Company plc 3.25% 16/02/2026	372,000	372,272
Kepler SpA -0.426% 15/05/2029	344,000	330,268
REBECC 5.75% 15/07/2025	340,000	322,296
RACLN 5.25% 04/11/2027	279,000	286,618
Marcolin SpA 6.125% 15/11/2026	304,000	285,177
Tenet Healthcare Corporation 4.625% 15/07/2024	303,000	284,089
United Group BV 3.814% 15/05/2025	297,000	283,635
Playtech plc 3.75% 12/10/2023	285,000	282,378
Berry Global Inc 1% 15/01/2025	300,000	282,012
RCSRDS 2.5% 05/02/2025	300,000	281,747
Gatwick Airport Finance plc 4.375% 07/04/2026	257,000	281,246
Heathrow Finance plc 5.25% 01/03/2024	240,000	280,913

Statement of Significant Sales (unaudited)
For the six months period ended 30 June 2022

Security	Nominal	Proceeds €
Gruenthal GmbH 3.625% 15/11/2026	(503,000)	(447,563)

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Security	Nominal	Cost €
ADLER Real Estate AG 1.875% 27/04/2023	900,000	751,590
Teva Pharmaceutical Finance Netherlands II BV 3.75% 09/05/2027	726,000	645,051
Vivion Investments Sarl 3% 08/08/2024	700,000	644,560
Conglo 4.125% 01/08/2025	667,000	641,654
Almaviva-The Italian Innovation Company SpA 4.875% 30/10/2026	492,000	462,677
Iceland Bond Company plc 4.625% 15/03/2025	379,000	372,058
WMG Acquisition Corporation 2.25% 15/08/2031	449,000	369,168
Gruenenthal GmbH 3.625% 15/11/2026	341,000	324,905
Rebecc 5.75% 15/07/2025	335,000	318,250
Odyssey Europe Holdco Sarl 8% 15/05/2023	308,000	294,910
Novo Banco SA 8.5% 06/07/2028	300,000	293,454
Inspired Entertainment Financing plc 7.875% 01/06/2026	240,000	281,075
RACLN 5.25% 04/11/2027	276,000	280,955
Gatwick Airport Finance plc 4.375% 07/04/2026	256,000	280,702
Viridian Group Finance Company plc / Viridian Power & Energy 4.75% 15/09/2024	250,000	279,068
Kepler SpA 0.426% 15/05/2029	287,000	279,044
ProGroup AG 3% 31/03/2026	304,000	278,251
Marcolin SpA 6.125% 15/11/2026	297,000	278,081
VOYCAR 5.875% 15/02/2027	246,000	276,863
Sazka Group AS 3.875% 15/02/2027	300,000	275,442

Statement of Significant Sales (unaudited)
For the six months period ended 30 June 2022

Security	Nominal	Proceeds €
Banca Monte dei Paschi di Siena SpA 5.375% 18/01/2028	(100,000)	(59,000)

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Security	Nominal	Cost €
Casino Guichard Perrachon SA 4.498% 07/03/2024	500,000	429,892
Vmed O2 UK Financing I plc 4.5% 15/07/2031	364,000	343,972
BCPPL 1.125% 12/02/2027	400,000	336,754
Teva Pharmaceutical Finance Netherlands II BV 3.75% 09/05/2027	377,000	313,935
Gruenthal GmbH 3.625% 15/11/2026	340,000	313,371
EDF 2.625% Perpetual	400,000	310,200
Drax Finco plc 2.625% 01/11/2025	294,000	279,241
Cheplapharm Arzneimittel GmbH 3.5% 11/02/2027	313,000	275,199
B&M European Value Retail SA 4% 15/11/2028	282,000	274,773
BGRKNG 7.75% 01/11/2027	276,000	272,527
BIOGRP 3.375% 01/02/2028	322,000	271,846
Paper Industries Intermediate Financing Sarl 6% 01/03/2025	333,000	270,966
Telefonica Europe BV 2.88%	300,000	247,443
Iron Mountain Information Management Services Inc 5% 15/07/2032	300,000	240,261
TenneT Holding BV 2.995%	242,000	239,278
Iceland Bond Company plc 4.625% 15/03/2025	257,000	237,347
COTY 3.875% 15/04/2026	263,000	237,110
Derichebourg SA 2.25% 15/07/2028	274,000	236,873
Viridian Group Finance Company plc / Viridian Power & Energy 4.75% 15/09/2024	218,000	235,602
Bellis Acquisition Company plc 3.25% 16/02/2026	244,000	235,305

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Common Reporting Standard - Data Protection Information Notice

The Fund hereby provides the following data protection information notice to all Shareholders in the Fund either as of 31 December 2015 or at any point of time since this date.

For the avoidance of doubt, this notice applies equally to any Shareholders that have ceased to hold Shares in the Fund since 1 January 2016. Furthermore, it should be noted that this notice is applicable to Controlling Persons of certain Shareholders. The Fund hereby confirm that they intend to take such steps as may be required to satisfy any obligations imposed by (i) the OECD's Standards for Automatic Exchange of Financial Account Information in Tax Matters ("the Standard"), which therein contains Common Reporting Standards ("CRS"), as applied in Ireland by mean of the relevant international legal framework and Irish tax legislation and (ii) EU Council Directive 2014/107/EU, amending Directive 2011/16/EU as regards mandatory automatic exchange information in the field of taxation ("DAC2"), as applied in Ireland by the means of the relevant tax legislation, so as to ensure compliance or deemed compliance (as the case may be) with the Standard/CRS and the DAC2 from 1 January 2016. In this regard, the Investment Manager on behalf of the Fund is obliged under Section 891F and Section 891G of the Irish Taxes Consolidation Act, 1997 (as amended) and regulations made pursuant to those sections to collect certain information about each Shareholder's tax arrangements (and also collect information in relation to relevant Controlling Persons of Specific Shareholders).

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

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

Report of Directors' Remuneration (Unaudited)

The directors of the Fund who are also employees of Man Group plc and companies within its group structure ("Man Group") do not receive any remuneration in respect of their services as directors of the Fund. The other directors receive fixed remuneration in respect of their services which is set at a level determined by the Board as a whole and which is not performance related. This is detailed in note 9 of these financial statements. None of the directors are currently in receipt of variable remuneration in respect of their services as directors of the Fund and none of the directors are currently in receipt of a pension from the Fund. The Fund has appointed Man Asset Management (Ireland) Limited as its UCITS management company. As such, the provisions of Article 14b of Directive 2009/65/EC in relation to remuneration are not applicable to the Fund. However, they do apply to Man Asset Management (Ireland) Limited, which has adopted a remuneration policy to ensure compliance.

The Investment Manager may, on behalf of each sub-fund and subject to the conditions and within the limits laid down by the Financial Conduct Authority and the Prospectus, employ techniques and instruments relating to transferable securities, including investments in OTC Financial Derivative Instruments ("FDI") provided that such techniques and instruments are used for efficient portfolio management purposes or to provide protection against exchange risk or for direct investment purposes, where applicable.

The Fund engaged in securities lending activity during the period for the purposes of efficient portfolio management, and invested in equity swaps, total return swaps, repos or reverse repos.

Securities Lending

All securities lending transactions entered into by the sub-funds are subject to a written legal agreement between the sub-funds and the Lending Agent, which is the Bank of New York Mellon, London Branch, and separately between the Lending Agent and the approved borrowing counterparty. Collateral received in exchange for securities lent is delivered to an account in the name of the Depository on behalf of the sub-funds. Collateral received is segregated from the assets belonging to the sub-funds Depository or the Lending Agent.

The total income earned from securities lending transactions is split between the relevant sub-funds and the securities lending agent. The sub-funds receives at least 80% while the securities lending agent receives up to 20% of such income with all operational costs borne out of the securities lending agent's share. Income received during the period by each sub-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 2022 based on the respective transaction contractual maturity date, split between counterparty borrowers, with the country of incorporation of the counterparty shown in brackets:

Man GLG Alpha Select Alternative

Counterparty borrower and collateral type	Total value of securities on loan US\$'000	Maturity tenor of collateral					Total Collateral 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	
BNP Paribas (Incorporated in the United Kingdom)	205,267						
Government bonds		-	209,381	-	-	-	209,381
Citigroup Global Markets Limited (Incorporated in the United Kingdom)	190,905						
Government bonds		-	194,755	-	-	-	194,755
	396,172	-	404,136	-	-	-	404,136

Man GLG European Equity Alternative

Counterparty borrower and collateral type	Total value of securities on loan US\$'000	Maturity tenor of collateral					Total Collateral 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	
BNP Paribas Arbitrage (Incorporated in the United Kingdom)	128						
Equities		-	141	-	-	-	141
Credit Suisse Securities (USA) LLC (Incorporated in the United States)	24						
Collateral Received: USD Cash		25	-	-	-	-	25
Merrill Lynch International (Incorporated in the United Kingdom)	5						
Equities		-	5	-	-	-	5
Morgan Stanley & Co. International PLC (Incorporated in the United Kingdom)	53						
Equities		-	56	-	-	-	56

Securities Lending (continued)

Man GLG European Equity Alternative (continued)

Counterparty borrower and collateral type	Total value of securities on loan US\$'000	Maturity tenor of collateral					Total Collateral 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	
Morgan Stanley & Co. LLC (Incorporated in the United States)	5						
Collateral Received: USD Cash		5	-	-	-	-	5
Societe Generale (Incorporated in the United Kingdom)	148						
Equities		-	160	-	-	-	160
UBS AG (Incorporated in the United States)	122						
Collateral Received: USD Cash		9	-	-	-	-	9
Equities		-	125	-	-	-	125
	485	39	487	-	-	-	526

Man GLG European Mid-Cap Equity Alternative

Counterparty borrower and collateral type	Total value of securities on loan US\$'000	Maturity tenor of collateral					Total Collateral 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	
BNP Paribas Arbitrage (Incorporated in the United Kingdom)	69						
Equities		-	76	-	-	-	76
Citigroup Global Markets Limited (Incorporated in the United Kingdom)	84						
Equities		-	93	-	-	-	93
Merrill Lynch International (Incorporated in the United Kingdom)	692						
Equities		-	740	-	-	-	740
Societe Generale (Incorporated in the United Kingdom)	445						
Equities		-	489	-	-	-	489
	1,290	-	1,398	-	-	-	1,398

The total value of securities on loan as a proportion of the Fund's Net Asset Value as at the balance sheet date is outlined below:

	% of Net Assets 30 June 2022
Man GLG Alpha Select Alternative	20.06%
Man GLG European Equity Alternative	0.31%
Man GLG European Mid-Cap Equity Alternative	1.54%

The total value of securities on loan as a proportion of the Fund's total lendable assets, as at the balance sheet date, is outlined below.

	Market Value on Loan	% of Lendable Assets
Man GLG Alpha Select Alternative	£326,201,683	53.30%
Man GLG European Equity Alternative	€462,392	0.45%
Man GLG European Mid-Cap Equity Alternative	€1,233,267	2.16%

Securities Lending (continued)

Total lendable assets represent the aggregate value of assets types forming part of the Fund's securities lending programme.

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

	Income earned	Fees paid
Man GLG Alpha Select Alternative	£94,808	£4,012
Man GLG European Equity Alternative	€2,858	€81,903
Man GLG European Mid-Cap Equity Alternative	€3,228	€19,357

The following table lists all of the issuers by value of non-cash collateral received by the Fund by way of title transfer collateral arrangement across securities lending transactions as at the balance sheet date:

Non-cash collateral issuer

	Value	% of Net Assets
<i><u>Man GLG Alpha Select Alternative</u></i>	£	
BNP Paribas	169,013,629	10.39%
Citigroup Global Markets Limited	157,188,054	9.67%
<i><u>Man GLG European Equity Alternative</u></i>	€	
BNP Paribas Arbitrage	121,961	0.08%
Merrill Lynch International	4,489	0.00%
Morgan Stanley & Co. International PLC	50,378	0.03%
Societe Generale	141,123	0.09%
UBS AG	108,775	0.07%
<i><u>Man GLG European Mid-Cap Equity Alternative</u></i>	€	
BNP Paribas Arbitrage	65,768	0.08%
Citigroup Global Markets Limited	80,810	0.10%
Merrill Lynch International	661,439	0.82%
Societe Generale	425,251	0.53%

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	€36,768	0.02%

Non-cash collateral received by way of title transfer collateral arrangement in relation to securities lending transactions and OTC derivative transactions, cannot be sold, re-invested or pledged.

Income earned by the Fund from the reinvestment of cash collateral in repos, net of any interest payable to the relevant counterparty, outlined below for the period ended 30 June 2022 and is presented within other income in the unaudited statement of comprehensive income:

	Income Earned
Man GLG European Equity Alternative	€1,432
Man GLG European Mid-Cap Equity Alternative	€36

All of the non-cash collateral received by the Fund was held by BNY Mellon, London Branch on a tri party settlement basis as at 30 June 2022.

100% of cash collateral is maintained in a segregated account with the custodian. 100% of non-cash collateral is maintained in pooled accounts.

Portfolio Swaps

OTC derivative transactions are entered into by the Fund under an International Swaps and Derivatives Associations, Inc. Master Agreement ("ISDA Master Agreement") or similar agreement. An ISDA Master Agreement is a bilateral agreement between the Fund and a counterparty that governs OTC derivative transactions (including total return swaps and portfolio swaps) entered into by the parties. All OTC derivative transactions entered under an ISDA Master agreement are netted together for collateral purposes therefore any collateral disclosures provided below/elsewhere in the report are in respect of all OTC derivative transactions entered into by the Fund under the ISDA Master agreement, not just portfolio swaps.

The collateral figures provided on the next page relate to collateral held to support specific Securities Financing Transactions Regulation ("SFTRs"), other cash held at brokers to support SFTRs, and other derivative transactions held at brokers where SFTRs are transacted.

The following table details the value of portfolio swaps as a proportion of the Fund's net asset value, as at 30 June 2022:

	Portfolio swaps % of net assets
Man GLG Alpha Select Alternative	2.42%
Man GLG European Equity Alternative	2.66%
Man AHL Multi Strategy Alternative	4.95%
Man AHL TargetRisk	(1.24%)
Man GLG European Mid-Cap Equity Alternative	12.26%
Man GLG Innovation Equity Alternative	0.72%
Man Alternative Style Risk Premia	5.31%
Man GLG High Yield Opportunities	1.05%
Man GLG Credit Multi-Strategy Alternative	0.58%
Man GLG Event Driven Alternative	1.51%
Man GLG High Yield Opportunities DE	1.44%
Man AHL TargetRisk Moderate	(0.61%)
Man GLG Asia Pacific (ex-Japan) Equity Alternative	6.08%
Man GLG Convertible Arbitrage Alternative	19.46%
Man GLG RI Global Sustainable Growth Alternative	3.26%
Man GLG RI Sustainable Energy Transition Alternative	1.60%

All returns and costs from securities borrowing from OTC transactions were accrued to the Fund and were not subject to any returns sharing arrangements with the Fund's Investment Manager or any other third parties.

The following table details the value of portfolio swaps, analysed by counterparty as at 30 June 2022:

Counterparty	Counterparty's country	Portfolio Swap Market value
<u>Man GLG Alpha Select Alternative</u>		
		£
Goldman Sachs International	United Kingdom	(13,484,187)
JP Morgan Securities Plc	United Kingdom	(4,945,669)
Morgan Stanley & Co. International Plc	United Kingdom	57,762,440
<u>Man GLG European Equity Alternative</u>		
		€
Bank of America Merrill Lynch	United Kingdom	36,521
Bank of Nova Scotia	United Kingdom	64,184
Barclays Plc	United Kingdom	(112,859)
Credit Suisse AG Ireland	United Kingdom	23
Goldman Sachs International	United Kingdom	2,922,733
HSBC Bank Plc	United Kingdom	2,813
JP Morgan Securities Plc	United Kingdom	(2,726,947)
Morgan Stanley & Co. International Plc	United Kingdom	3,761,121
<u>Man AHL Multi Strategy Alternative</u>		
		US\$
Barclays Plc	United Kingdom	1,080,019
JP Morgan Securities Plc	United Kingdom	84,655
Morgan Stanley & Co. International Plc	United Kingdom	99,240
<u>Man AHL TargetRisk</u>		
		US\$
JP Morgan Securities Plc	United Kingdom	(54,972,459)

Man Funds VI plc

Unaudited reporting requirement in respect of the
Securities Financing Transactions Regulation (continued)
For the six month period ended 30 June 2022



Portfolio Swaps (continued)

Counterparty	Counterparty's country	Portfolio Swap Market value
€		
<u>Man GLG European Mid-Cap Equity Alternative</u>		
Goldman Sachs International	United Kingdom	5,019,164
JP Morgan Securities Plc	United Kingdom	4,834,739
Morgan Stanley & Co. International Plc	United Kingdom	(3,260)
US\$		
<u>Man GLG Innovation Equity Alternative</u>		
Goldman Sachs International	United Kingdom	3,103,969
US\$		
<u>Man Alternative Style Risk Premia</u>		
Morgan Stanley & Co. International Plc	United Kingdom	18,869,405
€		
<u>Man GLG High Yield Opportunities</u>		
JP Morgan Securities Plc	United Kingdom	9,078,675
US\$		
<u>Man GLG Credit Multi-Strategy Alternative</u>		
JP Morgan Securities Plc	United Kingdom	398,124
Morgan Stanley & Co. International Plc	United Kingdom	(208,800)
US\$		
<u>Man GLG Event Driven Alternative</u>		
Barclays Plc	United Kingdom	9,845,946
Goldman Sachs International	United Kingdom	(1,309,631)
JP Morgan Securities Plc	United Kingdom	(6,113,627)
Morgan Stanley & Co. International Plc	United Kingdom	16,234,798
€		
<u>Man GLG High Yield Opportunities DE</u>		
JP Morgan Securities Plc	United Kingdom	5,887,515
US\$		
<u>Man AHL TargetRisk Moderate</u>		
JP Morgan Securities Plc	United Kingdom	(159,114)
US\$		
<u>Man GLG Asia Pacific (ex-Japan) Equity Alternative</u>		
JP Morgan Securities Plc	United Kingdom	(2,745)
Morgan Stanley & Co. International Plc	United Kingdom	1,894,240
US\$		
<u>Man GLG Convertible Arbitrage Alternative</u>		
JP Morgan Securities Plc	United Kingdom	10,548
Morgan Stanley & Co. International Plc	United Kingdom	17,515,251
US\$		
<u>Man GLG RI Global Sustainable Growth Alternative</u>		
Goldman Sachs International	United Kingdom	693,725
Morgan Stanley & Co. International Plc	United Kingdom	217,722
€		
<u>Man GLG RI Sustainable Energy Transition Alternative</u>		
Barclays Plc	United Kingdom	(25,806)
Morgan Stanley & Co. International Plc	United Kingdom	188,602
€		
<u>Man GLG European High Yield Opportunities</u>		
JP Morgan Securities Plc	United Kingdom	(231)

All portfolio swaps have an open maturity tenor as they are callable or terminable on a daily basis.

Man Funds VI plc

Unaudited reporting requirement in respect of the
Securities Financing Transactions Regulation (continued)
For the six month period ended 30 June 2022



Collateral

The Fund engages in activity which may require collateral to be provided to a counterparty ("collateral posted").

Counterparty	Currency	Collateral posted
<u><i>Man GLG Alpha Select Alternative</i></u>		
		£
Bank of New York Mellon	GBP	4,665,208
Citibank N.A.	GBP	370,673
JP Morgan Securities Plc	GBP	97,411,299
Morgan Stanley & Co. International Plc	GBP	(38,494,445)
<u><i>Man GLG European Equity Alternative</i></u>		
		€
Bank of America Merrill Lynch	EUR	161,251
Bank of New York Mellon	EUR	(660,508)
Bank of Nova Scotia	EUR	219,124
Barclays Plc	EUR	2,790,171
BNP Paribas	EUR	66,958
Goldman Sachs International	EUR	(2,343,363)
HSBC Bank Plc	EUR	28,682
JP Morgan Securities Plc	EUR	2,585,164
Morgan Stanley & Co. International Plc	EUR	538,049
<u><i>Man AHL Multi Strategy Alternative</i></u>		
		US\$
Bank of America Merrill Lynch	USD	(15,724)
Bank of New York Mellon	USD	580,359
Barclays Plc	USD	(264,333)
Citibank N.A.	USD	37
Goldman Sachs International	USD	(551,964)
HSBC Bank Plc	USD	239,914
JP Morgan Securities Plc	USD	(28,464)
Morgan Stanley & Co. International Plc	USD	136,292
Royal Bank of Scotland	USD	84,680
<u><i>Man AHL TargetRisk</i></u>		
		US\$
Bank of America Merrill Lynch	USD	(648)
Bank of New York Mellon	USD	89,763,566
Barclays Plc	USD	10,559,662
Goldman Sachs International	USD	3,824,919
JP Morgan Securities Plc	USD	94,639,752
<u><i>Man GLG European Mid-Cap Equity Alternative</i></u>		
		€
Bank of New York Mellon	EUR	(30,000)
Goldman Sachs International	EUR	(2,467,265)
JP Morgan Securities Plc	EUR	(1,412,605)
Morgan Stanley & Co. International Plc	EUR	180,029
<u><i>Man GLG Global Emerging Markets Debt Total Return</i></u>		
		US\$
Bank of New York Mellon	USD	1,810,000
Barclays Plc	USD	(324,683)
Goldman Sachs International	USD	(10,434,819)
HSBC Bank Plc	USD	860,000
Morgan Stanley & Co. International Plc	USD	1,540,000
<u><i>Man GLG Innovation Equity Alternative</i></u>		
		US\$
Bank of New York Mellon	USD	3,600,000
Goldman Sachs International	USD	12,599,594
Morgan Stanley & Co. International Plc	USD	1,260,986

Man Funds VI plc

Unaudited reporting requirement in respect of the
Securities Financing Transactions Regulation (continued)
For the six month period ended 30 June 2022



Collateral (continued)

Counterparty	Currency	Collateral posted
<u><i>Man Alternative Style Risk Premia</i></u>		
		US\$
Bank of America Merrill Lynch	USD	(14,212)
Bank of New York Mellon	USD	9,640,000
Citibank N.A.	USD	140,588
Credit Suisse Securities Europe Limited	USD	(873)
Deutsche Bank AG, London	USD	(3)
Goldman Sachs International	USD	(81,949)
HSBC Bank Plc	USD	359,879
JP Morgan Securities Plc	USD	(611,483)
Morgan Stanley & Co. International Plc	USD	(17,886,671)
Royal Bank of Scotland	USD	1,016,357
<u><i>Man AHL Active Balanced</i></u>		
		US\$
Bank of New York Mellon	USD	10,470,000
Credit Suisse Securities Europe Limited	USD	(113)
Goldman Sachs International	USD	(3,786,397)
JP Morgan Securities Plc	USD	(56,852)
<u><i>Man GLG High Yield Opportunities</i></u>		
		€
Bank of New York Mellon	EUR	(11,628,559)
Barclays Plc	EUR	2,530,686
Credit Suisse Securities Europe Limited	EUR	118,393
Goldman Sachs International	EUR	276,174
JP Morgan Securities Plc	EUR	16,821,024
Morgan Stanley & Co. International Plc	EUR	265,897
Nomura Holdings	EUR	130,000
<u><i>Man GLG Credit Multi-Strategy Alternative</i></u>		
		US\$
Bank of Nova Scotia	USD	(10)
Barclays Plc	USD	275,454
Goldman Sachs International	USD	101,476
HSBC Bank Plc	USD	10,231
JP Morgan Securities Plc	USD	783,308
Morgan Stanley & Co. International Plc	USD	391,987
<u><i>Man GLG Event Driven Alternative</i></u>		
		US\$
Bank of New York Mellon	USD	16,880,000
Barclays Plc	USD	11,330,852
Credit Suisse AG Ireland	USD	47,345
Goldman Sachs International	USD	9,085,298
JP Morgan Securities Plc	USD	7,865,996
Morgan Stanley & Co. International Plc	USD	(15,123,903)
<u><i>Man GLG Global Debt Total Return</i></u>		
		US\$
Bank of New York Mellon	USD	432,841
Barclays Plc	USD	(1,917)
Goldman Sachs International	USD	(10,497)
HSBC Bank Plc	USD	170,395
<u><i>Man GLG High Yield Opportunities DE</i></u>		
		€
Bank of New York Mellon	EUR	(760,000)
Barclays Plc	EUR	1,527,125
Credit Suisse AG Ireland	EUR	(32,174)
Goldman Sachs International	EUR	102,690
JP Morgan Securities Plc	EUR	12,260,256
Morgan Stanley & Co. International Plc	EUR	255,564

Man Funds VI plc

Unaudited reporting requirement in respect of the
Securities Financing Transactions Regulation (continued)
For the six month period ended 30 June 2022



Collateral (continued)

Counterparty	Currency	Collateral posted
<u>Man AHL TargetRisk Moderate</u>		
		US\$
Bank of New York Mellon	USD	180,164
Barclays Plc	USD	157,495
Goldman Sachs International	USD	301,528
JP Morgan Securities Plc	USD	130,683
<u>Man GLG Asia Pacific (ex-Japan) Equity Alternative</u>		
		US\$
Credit Suisse AG Ireland	USD	488
Goldman Sachs International	USD	120,137
JP Morgan Securities Plc	USD	487,650
Morgan Stanley & Co. International Plc	USD	(1,451,441)
<u>Man AHL Target Growth Alternative</u>		
		US\$
Bank of New York Mellon	USD	870,226
Goldman Sachs International	USD	(401,345)
JP Morgan Securities Plc	USD	(21)
Royal Bank of Scotland	USD	12,499
<u>Man GLG Convertible Arbitrage Alternative</u>		
		US\$
Bank of New York Mellon	USD	640,000
Barclays Plc	USD	110,177
Goldman Sachs International	USD	(54,123)
JP Morgan Securities Plc	USD	1,513,848
Morgan Stanley & Co. International Plc	USD	(14,284,180)
<u>Man GLG RI Global Sustainable Growth Alternative</u>		
		US\$
Bank of New York Mellon	USD	170,000
Goldman Sachs International	USD	1,646,281
Morgan Stanley & Co. International Plc	USD	813,326
<u>Man GLG RI Sustainable Energy Transition Alternative</u>		
		€
Barclays Plc	EUR	333,934
Morgan Stanley & Co. International Plc	EUR	10,102
<u>Man AHL Global Bond</u>		
		US\$
Bank of America Merrill Lynch	USD	(12,109)
Bank of New York Mellon	USD	430,000
Goldman Sachs International	USD	(78,937)
JP Morgan Securities Plc	USD	226,917
<u>Man GLG Senior Secured Opportunities</u>		
		€
JP Morgan Securities Plc	EUR	(11,657)
<u>Man GLG European High Yield Opportunities</u>		
		€
Bank of New York Mellon	EUR	(230,000)
JP Morgan Securities Plc	EUR	11,015
<u>Man GLG RI Sustainable Credit Opportunities</u>		
		€
Bank of New York Mellon	EUR	(180,310)
JP Morgan Securities Plc	EUR	(26,097)

All cash posted as collateral has an open maturity tenor as it is not subject to a contractual maturity date.