

Man Umbrella SICAV

Investment Company with variable capital
("Société d'Investissement à Capital Variable")
Investment Fund under Luxembourg law

Luxembourg
R.C.S. Nr. B 53.150

Semi-Annual Report and Unaudited
Financial Statements

As at June 30, 2024

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⁽¹⁾ Launched on March 19, 2024.

Management and Administration

Board of Directors

Chairman:

Mr. Yves Wagner
The Directors' Office
19, rue de Bitbourg
L-1273 Luxembourg
Grand Duchy of Luxembourg

Board members:

Mr. Thomas Nummer
Independent Director
Grand Duchy of Luxembourg

Mr. John Morton
CEO, Man Asset Management (Ireland) Limited
2 Dublin Landings, North Wall Quay
Dublin 1
Ireland

Management Company:

Waystone Management Company (Lux) S.A.
19, rue de Bitbourg
L-1273 Luxembourg
Grand Duchy of Luxembourg

Chairman of the Management Company:

Mr. Timothy Madigan
Independent Director

Board members of the Management Company:

Mrs. Rachel Wheeler
Global Product Head - Regulated Fund Solutions,

Mr. Denis Harty
Country Head – Continental Europe (also CEO of WMC Lux),

Mr. Vasileios Karalekas
Product Lead Quantitative Solutions,
(since 30 April 2024)

Registered office of the Fund:

19, rue de Bitbourg
L-1273 Luxembourg
Grand Duchy of Luxembourg

Central Administrative Agent:

Citibank Europe plc, Luxembourg Branch
31, Zone d'activités Bourmicht
L-8070 Bertrange
Grand Duchy of Luxembourg

Investment Managers:

Investment Manager of Man AHL Trend Alternative and Man AHL Alpha Core Alternative:

AHL Partners LLP
Riverbank House
2 Swan Lane
London EC4R 3AD
United Kingdom

Investment Manager of Man Convertibles Global:

GLG Partners LP
Riverbank House
2 Swan Lane
London EC4R 3AD
United Kingdom

Investment Manager of Man Multi-Strategy Total Return Alternative and Man Multi-Manager Alternative:

Man Solutions Limited
Riverbank House
2 Swan Lane
London EC4R 3AD
United Kingdom

Registrar and Transfer Agent:

Citibank Europe plc, Luxembourg Branch
31, Zone d'activités Bourmicht
L-8070 Bertrange
Grand Duchy of Luxembourg

Depository Bank:

Citibank Europe plc, Luxembourg Branch
31, Zone d'activités Bourmicht
L-8070 Bertrange
Grand Duchy of Luxembourg

Independent Auditor:

Deloitte Audit S.à r.l.
20, Boulevard de Kockelscheuer
L-1821 Luxembourg
Grand Duchy of Luxembourg

Legal Advisers in Luxembourg:

Arendt & Medernach
Société Anonyme
41A, avenue John F. Kennedy
L-2082 Luxembourg
Grand Duchy of Luxembourg

Information to Shareholders

The Annual General Meeting shall be held on the second Friday in May, at 11:00 a.m. at the Man Umbrella SICAV's (the "Fund") registered office in the City of Luxembourg, or at any other location specified in the notice calling the meeting.

Any convocation to General Meetings, any amendments to the Articles of Incorporation, notices concerning the winding-up and liquidation of the Fund or a Sub-Fund as well as any other important information to shareholders shall, as far as required by law, be published in the Mémorial and in a Luxembourg daily newspaper. The Board of Directors shall also be entitled to publish at its discretion such information in any other newspapers in Luxembourg or other countries in which Shares are distributed.

Following any amendment to the Articles of Incorporation, the coordinated version of the Articles of Incorporation shall be lodged with the RCS, and a reference to such deposit and to the amendment of the Articles of Incorporation shall be published in the Mémorial.

The Fund shall publish an annual report on its activities and the management of its assets, which shall include the Statement of Net Assets, the Statement of Operations and Changes in Net Assets, the Statement of Investments and the independent auditor's report. The first annual report was published on December 31, 1996. The Fund shall also publish semi-annual reports, which shall in particular include information on portfolio investments and the number of Shares issued and redeemed since the date of the previous publication. The first semi-annual report was published on June 30, 1996.

The Fund's accounting year ends on December 31 of each year.

The sales prospectus, key investor information documents, articles of association and annual and semi-annual reports can be obtained free of charge in paper from the German Paying and Information Agent. Issue and redemption prices and any notices to shareholders are also obtainable from the Fund's registered office.

Statement of Net Assets
as at June 30, 2024

	Notes	Man Convertibles Global EUR	Man AHL Trend Alternative USD	Man AHL Alpha Core Alternative USD
ASSETS				
Investments in securities at market value	(10)	86,661,088.53	511,251,386.68	57,593,529.19
Option contracts at market value (long positions)	(15)	40,667.00	0.00	0.00
Margin paid	(17)	74,896.20	83,236,943.34	5,652,664.33
Cash at bank		3,791,776.70	20,090,805.82	3,682,291.00
Cash at broker	(17)	5,817,868.39	50,809,660.34	7,261,142.88
Term deposits		0.00	272,305,987.98	38,749,261.71
Amounts receivable on sale of investments		600,106.00	0.00	0.00
Amounts receivable on subscriptions		0.00	530,159.24	22,609.02
Interest and dividends receivable, net		292,430.55	0.00	0.00
Tax reclaim		178,638.89	0.00	0.00
Formation expenses		0.00	0.00	0.00
Unrealised profit on forward foreign exchange contracts	(12)	133,043.38	66,507,727.26	2,932,830.18
Unrealised profit on future contracts	(13)	0.00	7,922,738.22	569,681.09
Unrealised profit on swap contracts	(14)	269,145.33	0.00	0.00
Other assets		0.00	0.00	0.00
TOTAL ASSETS		97,859,660.97	1,012,655,408.88	116,464,009.40
LIABILITIES				
Overdraft		0.00	840,324.54	1,417,287.20
Margin received	(17)	0.00	289,114.12	305,602.11
Amounts payable on redemptions		245,234.98	2,478,733.54	0.00
Unrealised loss on forward foreign exchange contracts	(12)	763,419.34	63,718,501.64	3,558,089.97
Unrealised loss on future contracts	(13)	457.20	2,625,208.62	173,758.50
Unrealised loss on swap contracts	(14)	251,206.89	0.00	0.00
Management and performance fees payable	(6)	173,053.37	2,424,468.24	154,416.21
Taxes and expenses payable	(7)	126,865.45	397,241.91	121,176.55
Other liabilities		30,390.69	109,114.20	13,057.37
TOTAL LIABILITIES		1,590,627.92	72,882,706.81	5,743,387.91
TOTAL NET ASSETS		96,269,033.05	939,772,702.07	110,720,621.49

Statement of Net Assets (continued)
as at June 30, 2024

	Notes	Man Multi-Strategy Total Return Alternative EUR	Man Multi-Manager Alternative ⁽¹⁾ USD	Combined* EUR
ASSETS				
Investments in securities at market value	(10)	95,200,197.88	66,718,636.00	758,524,449.36
Option contracts at market value (long positions)	(15)	0.00	0.00	40,667.00
Margin paid	(17)	0.00	0.00	83,013,648.40
Cash at bank		516,332.38	3,343,576.81	29,609,414.08
Cash at broker	(17)	70,091.98	79,027,470.50	133,807,973.17
Term deposits		0.00	0.00	290,231,163.69
Amounts receivable on sale of investments		0.00	0.00	600,106.00
Amounts receivable on subscriptions		0.00	6,557.82	521,881.11
Interest and dividends receivable, net		0.00	259,524.44	534,580.72
Tax reclaim		0.00	0.00	178,638.89
Formation expenses		0.00	113,753.58	106,138.17
Unrealised profit on forward foreign exchange contracts	(12)	13,721.20	61,542.20	64,995,936.16
Unrealised profit on future contracts	(13)	0.00	0.00	7,923,880.86
Unrealised profit on swap contracts	(14)	0.00	1,266,939.44	1,451,267.50
Other assets		92,320.49	39,007.48	128,716.55
TOTAL ASSETS		95,892,663.93	150,837,008.27	1,371,668,461.66
LIABILITIES				
Overdraft		0.00	0.00	2,106,472.35
Margin received	(17)	0.00	0.00	554,902.02
Amounts payable on redemptions		0.00	66,180.24	2,619,775.48
Unrealised loss on forward foreign exchange contracts	(12)	0.00	19,463.76	63,554,233.77
Unrealised loss on future contracts	(13)	0.00	0.00	2,612,043.04
Unrealised loss on swap contracts	(14)	0.00	0.00	251,206.89
Management and performance fees payable	(6)	1,976.29	82,892.40	2,658,609.65
Taxes and expenses payable	(7)	127,057.68	38,167.69	773,247.74
Other liabilities		2,642.43	120,824.64	259,761.57
TOTAL LIABILITIES		131,676.40	327,528.73	75,390,252.51
TOTAL NET ASSETS		95,760,987.53	150,509,479.54	1,296,278,209.15

⁽¹⁾ Launched on March 19, 2024.

* Please refer to Note 10.

Changes in the Number of Shares
for the period ended June 30, 2024

	Number of shares outstanding at the beginning of the period	Number of shares issued	Number of shares redeemed	Number of shares outstanding at the end of the period
Man Convertibles Global				
Man Convertibles Global D EUR Acc	185,482.79	86.23	(19,203.04)	166,365.98
Man Convertibles Global D H CHF Acc	101,904.13	60.00	(13,246.79)	88,717.34
Man Convertibles Global D H USD Acc	60,856.88	300.00	(14,917.59)	46,239.29
Man Convertibles Global DR EUR Acc	21,800.30	800.00	(4,091.43)	18,508.87
Man Convertibles Global DR H CHF Acc	23,344.07	394.47	(1,024.99)	22,713.55
Man Convertibles Global DR H USD Acc	2,689.07	—	(110.00)	2,579.07
Man Convertibles Global I EUR Acc	207,075.64	2,000.00	(158,258.71)	50,816.93
Man Convertibles Global I EUR Inc G-Dist BA	1,360.00	—	(450.00)	910.00
Man Convertibles Global I H CHF Acc	264,719.44	1,925.00	(15,814.53)	250,829.91
Man Convertibles Global I H USD Acc	20,790.54	—	(482.00)	20,308.54
Man AHL Trend Alternative				
Man AHL Trend Alternative DN H CHF Acc	6,777.10	2,303.52	(2,481.36)	6,599.26
Man AHL Trend Alternative DN H EUR Acc	11,903.03	1,023.53	(394.57)	12,531.99
Man AHL Trend Alternative DNY USD Acc	409,995.58	26,407.48	(35,244.17)	401,158.89
Man AHL Trend Alternative DNY H CHF Acc	91,366.09	1,828.40	(4,789.87)	88,404.62
Man AHL Trend Alternative DNY H EUR Acc	601,917.31	19,517.15	(58,829.40)	562,605.06
Man AHL Trend Alternative DNY H GBP Acc	60,607.05	13,025.50	(10,203.81)	63,428.74
Man AHL Trend Alternative DNY H SEK Acc	5,210.17	—	—	5,210.17
Man AHL Trend Alternative DNY H SGD Acc	28,476.09	—	(1,891.74)	26,584.35
Man AHL Trend Alternative DNR H EUR Acc	46,918.36	21,674.58	(12,871.35)	55,721.59
Man AHL Trend Alternative DNR H GBP Acc	1,909,915.54	81,066.11	(99,135.48)	1,891,846.17
Man AHL Trend Alternative DNK H EUR Acc	15,893.87	—	(4,105.12)	11,788.75
Man AHL Trend Alternative IN USD Acc	852,769.48	44,980.67	(184,053.55)	713,696.60
Man AHL Trend Alternative IN H CHF Acc	354,799.02	11,800.27	(79,485.99)	287,113.30
Man AHL Trend Alternative IN H EUR Acc	1,755,367.31	272,451.15	(375,876.24)	1,651,942.22
Man AHL Trend Alternative IN H GBP Acc	72,221.43	3,948.74	(4,360.88)	71,809.29
Man AHL Trend Alternative IN H SEK Acc	50.00	—	—	50.00
Man AHL Trend Alternative IN H SGD Acc	10,000.00	1,000.00	(1,000.00)	10,000.00
Man AHL Alpha Core Alternative				
Man AHL Alpha Core Alternative DN H EUR Acc	2,180.17	—	—	2,180.17
Man AHL Alpha Core Alternative DN H GBP Acc	2,056.38	10.50	(0.81)	2,066.07
Man AHL Alpha Core Alternative DNR H GBP Acc	87,696.27	12,384.99	(13,660.89)	86,420.37
Man AHL Alpha Core Alternative IN USD Acc	6,250.38	32.06	(361.91)	5,920.53
Man AHL Alpha Core Alternative IN H EUR Acc	314,649.82	4,854.12	(87,752.09)	231,751.85
Man AHL Alpha Core Alternative IN H GBP Acc	1,328.85	4,683.41	(920.90)	5,091.36
Man AHL Alpha Core Alternative IN H JPY Acc	654,576.81	10,804.47	(97,999.55)	567,381.73
Man AHL Alpha Core Alternative IN H SEK Acc	371,912.37	38,721.56	(81,605.63)	329,028.30
Man AHL Alpha Core Alternative INW H EUR Acc	171,537.85	19,739.26	(35,984.91)	155,292.20
Man Multi-Strategy Total Return Alternative				
Man Multi-Strategy Total Return Alternative I EUR Acc	805,009.33	—	—	805,009.33
Man Multi-Manager Alternative⁽¹⁾				
Man Multi-Manager Alternative D H EUR Acc ⁽²⁾	—	10.00	—	10.00
Man Multi-Manager Alternative I USD Acc ⁽⁴⁾	—	1,154,784.04	(587,257.58)	567,526.46
Man Multi-Manager Alternative I H EUR Acc ⁽⁴⁾	—	50,070.07	—	50,070.07
Man Multi-Manager Alternative IW H EUR Acc ⁽⁴⁾	—	742,975.10	(3,605.91)	739,369.19
Man Multi-Manager Alternative IW H GBP Acc ⁽³⁾	—	47,880.00	—	47,880.00
Man Multi-Manager Alternative IW USD Acc ⁽⁴⁾	—	10.00	—	10.00

⁽¹⁾ Launched on March 19, 2024.

⁽²⁾ The share class was launched on March 25, 2024 (refer to Note 18).

⁽³⁾ The share class was launched on May 16, 2024 (refer to Note 18).

⁽⁴⁾ The share class was launched on March 19, 2024 (refer to Note 18).

Statistics
as at June 30, 2024

	Currency	Total Net Asset Value as at 30 June 2024	Total Net Asset Value as at 31 December 2023	Total Net Asset Value as at 31 December 2022
Man Convertibles Global	EUR	96,269,033.05	130,993,421.77	247,212,936.58
Man AHL Trend Alternative	USD	939,772,702.07	979,193,598.48	1,107,627,373.73
Man AHL Alpha Core Alternative	USD	110,720,621.49	135,866,239.39	142,443,578.90
Man Multi-Strategy Total Return Alternative	EUR	95,760,987.53	90,350,888.15	145,967,956.01
Man Multi-Manager Alternative ⁽¹⁾	USD	150,509,479.54	—	—

	Currency	NAV per Share as at 30 June 2024	NAV per Share as at 31 December 2023	NAV per Share as at 31 December 2022
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Man Convertibles Global

Man Convertibles Global D EUR Acc	EUR	153.92	155.70	148.38
Man Convertibles Global D H CHF Acc	CHF	121.17	124.12	120.71
Man Convertibles Global D H USD Acc	USD	131.26	131.68	122.90
Man Convertibles Global DR EUR Acc	EUR	107.32	108.16	102.30
Man Convertibles Global DR H CHF Acc	CHF	99.47	101.51	97.97
Man Convertibles Global DR H USD Acc	USD	126.24	126.06	116.87
Man Convertibles Global I EUR Acc	EUR	141.05	142.12	134.38
Man Convertibles Global I EUR Inc G-Dist BA	EUR	127.56	129.35	123.42
Man Convertibles Global I H CHF Acc	CHF	150.94	154.00	148.61
Man Convertibles Global I H USD Acc	USD	137.49	137.43	127.24

Man AHL Trend Alternative

Man AHL Trend Alternative DN H CHF Acc	CHF	109.53	106.70	112.75
Man AHL Trend Alternative DN H EUR Acc	EUR	135.46	130.16	135.78
Man AHL Trend Alternative DNY USD Acc	USD	164.41	157.85	161.97
Man AHL Trend Alternative DNY H CHF Acc	CHF	130.51	126.29	134.77
Man AHL Trend Alternative DNY H EUR Acc	EUR	147.36	142.00	148.36
Man AHL Trend Alternative DNY H GBP Acc	GBP	159.89	153.27	158.42
Man AHL Trend Alternative DNY H SEK Acc	SEK	127.22	122.68	127.61
Man AHL Trend Alternative DNY H SGD Acc	SGD	156.94	150.13	157.05
Man AHL Trend Alternative DNR H EUR Acc	EUR	125.57	120.64	124.52
Man AHL Trend Alternative DNR H GBP Acc	GBP	116.10	110.85	112.82
Man AHL Trend Alternative DNK H EUR Acc	EUR	131.90	126.93	131.18
Man AHL Trend Alternative IN USD Acc	USD	182.89	174.78	177.84
Man AHL Trend Alternative IN H CHF Acc	CHF	124.63	120.84	126.99
Man AHL Trend Alternative IN H EUR Acc	EUR	159.81	153.63	159.02
Man AHL Trend Alternative IN H GBP Acc	GBP	139.69	133.58	136.38
Man AHL Trend Alternative IN H SEK Acc	SEK	143.03	136.74	141.17
Man AHL Trend Alternative IN H SGD Acc	SGD	106.73	102.72	105.46

⁽¹⁾ Launched on March 19, 2024.

Statistics (continued)

as at June 30, 2024

	Currency	NAV per Share as at 30 June 2024	NAV per Share as at 31 December 2023	NAV per Share as at 31 December 2022
Man AHL Alpha Core Alternative				
Man AHL Alpha Core Alternative DN H EUR Acc ⁽²⁾	EUR	103.97	101.97	—
Man AHL Alpha Core Alternative DN H GBP Acc	GBP	152.49	148.61	151.40
Man AHL Alpha Core Alternative DNR H GBP Acc	GBP	168.18	163.34	165.11
Man AHL Alpha Core Alternative IN USD Acc	USD	109.26	105.96	106.85
Man AHL Alpha Core Alternative IN H EUR Acc	EUR	119.27	116.50	119.70
Man AHL Alpha Core Alternative IN H GBP Acc	GBP	118.35	114.88	114.05
Man AHL Alpha Core Alternative IN H JPY Acc	JPY	11,421.55	11,387.72	12,071.49
Man AHL Alpha Core Alternative IN H SEK Acc	SEK	102.24	99.79	101.77
Man AHL Alpha Core Alternative INW H EUR Acc	EUR	103.53	101.12	103.66
Man Multi-Strategy Total Return Alternative				
Man Multi-Strategy Total Return Alternative I EUR Acc	EUR	118.96	112.24	107.09
Man Multi-Manager Alternative⁽¹⁾				
Man Multi-Manager Alternative D H EUR Acc ⁽³⁾	EUR	101.28	—	—
Man Multi-Manager Alternative I USD Acc ⁽⁴⁾	USD	102.16	—	—
Man Multi-Manager Alternative I H EUR Acc ⁽⁴⁾	EUR	101.75	—	—
Man Multi-Manager Alternative IW H EUR Acc ⁽⁴⁾	EUR	102.08	—	—
Man Multi-Manager Alternative IW H GBP Acc ⁽⁵⁾	GBP	102.10	—	—
Man Multi-Manager Alternative IW USD Acc ⁽⁴⁾	USD	102.50	—	—

⁽¹⁾ Launched on March 19, 2024.

⁽²⁾ The share class was launched on March 27, 2023.

⁽³⁾ The share class was launched on March 25, 2024 (refer to Note 18).

⁽⁴⁾ The share class was launched on March 19, 2024 (refer to Note 18).

⁽⁵⁾ The share class was launched on May 16, 2024 (refer to Note 18).

Statements of Operations and Changes in Net Assets
for the period ended June 30, 2024

	Notes	Man Convertible Global EUR	Man AHL Trend Alternative USD	Man AHL Alpha Core Alternative USD
NET ASSETS AT THE BEGINNING OF THE PERIOD		130,993,421.77	979,193,598.48	135,866,239.39
INCOME				
Interest on bonds, net		394,862.06	7,173,765.90	2,082,465.05
Bank interest		116,603.47	9,867,289.46	1,447,030.53
Other income		3,144.28	521.84	0.00
Management fee rebate	(6)	0.00	0.00	0.00
TOTAL INCOME		514,609.81	17,041,577.20	3,529,495.58
EXPENSES				
Management fees	(6)	593,969.68	7,588,855.82	502,051.46
Management company fees		9,909.75	84,281.52	11,054.77
Performance fees	(6)	0.00	16,956,663.05	0.00
Depositary bank fees	(4)	36,365.00	117,261.70	38,763.06
Domiciliation, administration and transfer agent fees		61,597.14	465,580.01	68,671.75
Audit fees, printing and publishing expenses		35,711.12	172,863.61	45,648.96
Subscription tax	(5)	15,179.12	144,977.57	9,969.54
Bank interest		16,609.77	13,311.43	85.91
Interest paid on swap contracts		475,789.00	0.00	0.00
Transaction costs	(8)	192.49	286,363.92	29,016.49
Formation expenses		0.00	0.00	0.00
Other charges	(9)	97,527.74	221,304.63	38,573.99
TOTAL EXPENSES		1,342,850.81	26,051,463.26	743,835.93
NET INCOME/(LOSS) FROM INVESTMENTS		(828,241.00)	(9,009,886.06)	2,785,659.65
Net realised profit/(loss) on sale of investments		2,346,518.17	12,584,264.54	(389,372.74)
Net realised profit/(loss) on forward foreign exchange contracts		832,600.23	(5,061,507.30)	(5,563,049.77)
Net realised profit/(loss) on future contracts		20,238.44	45,571,178.18	5,599,011.70
Net realised profit/(loss) on swap contracts		1,437,979.73	0.00	(850,092.26)
Net realised profit/(loss) on foreign exchange contracts		(847,834.20)	(2,240,900.33)	(316,095.24)
NET REALISED PROFIT/(LOSS)		3,789,502.37	50,853,035.09	(1,519,598.31)
Change in net unrealised appreciation/(depreciation) on:				
- investments		(880,652.34)	(20,303,984.77)	(4,088,009.34)
- forward foreign exchange contracts		(4,840,296.37)	11,847,310.92	(1,859,306.45)
- option contracts		(29,812.72)	0.00	0.00
- future contracts		69,311.51	(10,060,803.21)	(1,145,679.28)
- swap contracts		(815,513.55)	0.00	53,048.90
NET INCREASE/(DECREASE) IN NET ASSETS AS A RESULT OF OPERATIONS		(3,535,702.10)	23,325,671.97	(5,773,884.83)
MOVEMENTS IN CAPITAL				
Issue of shares		763,575.16	82,450,809.18	7,234,472.39
Redemption of shares		(31,951,523.13)	(145,197,377.56)	(26,606,205.46)
Dividend paid	(16)	(738.65)	0.00	0.00
Currency translation	(2f)	0.00	0.00	0.00
Elimination of cross investments in sub-funds	(10)	0.00	0.00	0.00
NET ASSETS AT THE END OF THE PERIOD		96,269,033.05	939,772,702.07	110,720,621.49

Statements of Operations and Changes in Net Assets (continued)
for the period ended June 30, 2024

Notes	Man Multi-Strategy Total Return Alternative EUR	Man Multi-Manager Alternative ⁽¹⁾ USD	Combined* EUR
NET ASSETS AT THE BEGINNING OF THE PERIOD	90,350,888.15	0.00	1,219,651,968.03
INCOME			
Interest on bonds, net	0.00	65,260.76	9,092,311.75
Bank interest	607.94	764,335.81	11,387,242.48
Other income	0.00	0.00	3,631.18
Management fee rebate (6)	185,679.08	0.00	185,679.08
TOTAL INCOME	186,287.02	829,596.57	20,668,864.49
EXPENSES			
Management fees (6)	25,416.75	318,688.63	8,465,988.63
Management company fees	8,137.17	5,966.14	112,567.50
Performance fees (6)	0.00	0.00	15,821,472.40
Depositary bank fees (4)	34,730.65	13,400.31	229,178.29
Domiciliation, administration and transfer agent fees	43,439.96	29,352.73	630,910.20
Audit fees, printing and publishing expenses	21,683.88	23,983.04	283,656.36
Subscription tax (5)	4,145.96	5,742.63	169,257.19
Bank interest	109.62	215.41	29,420.81
Interest paid on swap contracts	0.00	1,907,609.46	2,255,690.53
Transaction costs (8)	0.00	0.00	294,459.26
Formation expenses	0.00	6,246.42	5,828.24
Other charges (9)	16,387.14	8,225.79	364,070.62
TOTAL EXPENSES	154,051.13	2,319,430.56	28,662,500.03
NET INCOME/(LOSS) FROM INVESTMENTS	32,235.89	(1,489,833.99)	(7,993,635.54)
Net realised profit/(loss) on sale of investments	418,134.80	(5,183.05)	14,138,302.38
Net realised profit/(loss) on forward foreign exchange contracts	(344,928.34)	(258,038.66)	(9,666,371.25)
Net realised profit/(loss) on future contracts	0.00	0.00	47,764,758.97
Net realised profit/(loss) on swap contracts	0.00	2,301,397.31	2,792,124.87
Net realised profit/(loss) on foreign exchange contracts	(0.30)	93.90	(3,233,560.34)
NET REALISED PROFIT/(LOSS)	73,206.16	2,038,269.50	51,795,254.63
Change in net unrealised appreciation/(depreciation) on:			
- investments	5,419,507.60	773,836.79	(17,498,147.14)
- forward foreign exchange contracts	(114,850.27)	42,078.44	4,403,456.50
- option contracts	0.00	0.00	(29,812.72)
- future contracts	0.00	0.00	(10,386,935.27)
- swap contracts	0.00	1,266,939.44	416,106.08
NET INCREASE/(DECREASE) IN NET ASSETS AS A RESULT OF OPERATIONS	5,410,099.38	2,631,290.18	20,706,286.54
MOVEMENTS IN CAPITAL			
Issue of shares	0.00	207,268,840.18	277,837,633.24
Redemption of shares	0.00	(59,390,650.82)	(247,668,093.08)
Dividend paid (16)	0.00	0.00	(738.65)
Currency translation (2f)	0.00	0.00	42,102,734.11
Elimination of cross investments in sub-funds (10)	0.00	0.00	(16,351,581.04)
NET ASSETS AT THE END OF THE PERIOD	95,760,987.53	150,509,479.54	1,296,278,209.15

⁽¹⁾ Launched on March 19, 2024.

* Please refer to Note 10.

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

Man Convertibles Global
Statement of Investments
as at June 30, 2024
(expressed in EUR)

Description	Face Value/ Quantity	Cost	Market Value	% of Net Assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market				
Bonds – convertibles				
Australia				
DEXUS Finance Pty Limited 3.50% 24/Nov/2027	300,000	192,429.67	189,869.54	0.20
Flight Centre Travel Group Limited 1.63% 1/Nov/2028	1,200,000	733,623.52	720,661.09	0.75
		926,053.19	910,530.63	0.95
Bermuda				
Jazz Investments I Limited 2.00% 15/Jun/2026	748,000	777,946.60	669,295.60	0.70
NCL Corp. Limited 1.13% 15/Feb/2027	1,185,000	984,265.63	1,028,567.18	1.07
NCL Corp. Limited 5.38% 1/Aug/2025	204,000	232,610.17	229,951.73	0.24
		1,994,822.40	1,927,814.51	2.01
Cayman Islands				
Alibaba Group Holding Limited 0.50% 1/Jun/2031	2,827,000	2,602,393.70	2,557,950.31	2.66
Cathay Pacific Finance Iii Limited 2.75% 5/Feb/2026	4,000,000	468,954.97	503,304.64	0.52
H World Group Limited 3.00% 1/May/2026	170,000	168,823.24	168,150.36	0.17
JD.com Inc. 0.25% 1/Jun/2029	1,282,000	1,160,020.92	1,119,965.13	1.16
Kingsoft Corp. Limited 0.63% 29/Apr/2025	3,000,000	360,273.93	365,672.60	0.38
Li Auto Inc. 0.25% 1/May/2028	254,000	277,463.60	227,235.86	0.24
NIO Inc. 3.88% 15/Oct/2029	760,000	672,748.07	446,845.25	0.46
PDD Holdings Inc. 0.00% 1/Dec/2025	326,000	308,759.98	301,097.86	0.31
Sea Limited 2.38% 1/Dec/2025	787,000	784,601.34	781,192.17	0.81
Seagate HDD Cayman 3.50% 1/Jun/2028	891,000	886,961.99	1,149,583.29	1.19
Trip.com Group Limited 1.50% 1/Jul/2027	160,000	158,374.74	159,682.73	0.17
Wynn Macau Limited 4.50% 7/Mar/2029	340,000	332,497.84	324,528.86	0.34
Zhen Ding Technology Holding Limited 0.00% 24/Jan/2029	400,000	371,004.53	444,506.65	0.46
Zhongsheng Group Holdings Limited 0.00% 21/May/2025	2,000,000	253,788.21	265,489.72	0.28
ZTO Express (Cayman) Inc. 1.50% 1/Sep/2027	616,000	599,214.63	564,293.93	0.59
		9,405,881.69	9,379,499.36	9.74
Denmark				
Ascendis Pharma AS 2.25% 1/Apr/2028	312,000	258,924.38	321,614.23	0.33
		258,924.38	321,614.23	0.33
France				
Accor SA 0.70% 7/Dec/2027	500	25,008.89	24,965.18	0.03
BNP Paribas SA 0.00% 13/May/2025	100,000	123,587.00	121,375.00	0.13
Schneider Electric SE 1.97% 28/Jun/2031	300,000	300,000.00	300,537.75	0.31
Soitec 0.00% 1/Oct/2025	1,470	297,884.04	245,086.12	0.25
Spie SA 2.00% 17/Jan/2028	100,000	97,100.00	115,892.86	0.12
		843,579.93	807,856.91	0.84
Germany				
Deutsche Post AG 0.05% 30/Jun/2025	100,000	97,000.00	96,305.00	0.10
RAG-Stiftung 0.00% 2/Oct/2024**	100,000	93,977.86	98,869.95	0.10
RAG-Stiftung 1.88% 16/Nov/2029	300,000	303,000.00	329,090.70	0.35
RAG-Stiftung 2.25% 28/Nov/2030	100,000	100,660.00	110,175.00	0.11
		594,637.86	634,440.65	0.66
Hong Kong				
Lenovo Group Limited 2.50% 26/Aug/2029	611,000	699,036.08	767,922.36	0.80
Xiaomi Best Time International Limited 0.00% 17/Dec/2027	300,000	275,586.76	261,189.81	0.27
		974,622.84	1,029,112.17	1.07
Israel				
NICE Limited 0.00% 15/Sep/2025	320,000	299,616.22	277,523.26	0.29
		299,616.22	277,523.26	0.29
Italy				
Snam SpA 3.25% 29/Sep/2028	300,000	296,060.00	298,728.00	0.31
		296,060.00	298,728.00	0.31
Japan				
ANA Holdings Inc. 0.00% 10/Dec/2031	100,000,000	765,451.69	642,563.85	0.67
CyberAgent Inc. 0.00% 19/Feb/2025	40,000,000	356,625.32	231,056.18	0.24
CyberAgent Inc. 0.00% 16/Nov/2029	30,000,000	220,074.10	171,307.16	0.18
Daifuku Co Limited 0.00% 14/Sep/2028	50,000,000	340,415.01	318,206.90	0.33
Ferrotec Holdings Corp. 0.00% 23/Jun/2028	10,000,000	74,355.16	61,577.16	0.06

Man Convertibles Global
Statement of Investments (continued)
as at June 30, 2024
(expressed in EUR)

Description	Face Value/ Quantity	Cost	Market Value	% of Net Assets
Bonds – convertibles (continued)				
Japan (continued)				
Ibiden Company Limited 0.00% 14/Mar/2031	60,000,000	406,160.86	374,996.54	0.39
Infroneer Holdings Inc. 0.00% 30/Mar/2029	40,000,000	239,631.38	228,748.86	0.24
JFE Holdings Inc. 0.00% 28/Sep/2028	80,000,000	527,149.49	485,359.00	0.50
Kansai Paint Company Limited 0.00% 8/Mar/2029	90,000,000	569,497.28	568,253.51	0.59
Kobe Steel Limited 0.00% 14/Dec/2028	40,000,000	266,053.31	252,607.88	0.26
Kobe Steel Limited 0.00% 13/Dec/2030	10,000,000	63,120.81	64,257.67	0.07
Mercari Inc. 0.00% 14/Jul/2028	40,000,000	329,538.49	190,085.63	0.20
Nagoya Railroad Company Limited 0.00% 11/Dec/2024	20,000,000	180,532.19	115,706.46	0.12
Nagoya Railroad Company Limited 0.00% 17/Jun/2033	10,000,000	60,377.71	59,412.52	0.06
Nipro Corp. 0.00% 25/Sep/2026	40,000,000	313,151.34	240,483.86	0.25
Nxera Pharma Company Limited 0.25% 14/Dec/2028	30,000,000	202,716.47	197,242.96	0.20
OSG Corp. 0.00% 20/Dec/2030	10,000,000	67,531.46	62,245.66	0.06
Relo Group Inc. 0.00% 17/Dec/2027	50,000,000	421,059.62	277,627.20	0.29
Resonac Holdings Corp. 0.00% 29/Dec/2028	70,000,000	431,464.44	421,457.83	0.44
Rohm Company Limited 0.00% 5/Dec/2024	110,000,000	950,583.73	636,519.08	0.66
Rohm Company Limited 0.00% 24/Apr/2031	70,000,000	426,051.21	407,071.74	0.42
Taiyo Yuden Company Limited 0.00% 18/Oct/2030	60,000,000	384,784.59	392,832.80	0.41
Tokyu Corp. 0.00% 29/Sep/2028	70,000,000	466,054.68	418,294.18	0.43
		8,062,380.34	6,817,914.63	7.07
Netherlands				
STMicroelectronics NV 0.00% 4/Aug/2025	200,000	197,488.28	195,474.69	0.20
		197,488.28	195,474.69	0.20
Republic of Korea (South)				
LG Chem Limited 1.25% 18/Jul/2028	900,000	840,188.52	799,145.42	0.83
Posco Holdings Inc. 0.00% 1/Sep/2026	800,000	1,024,000.00	797,733.36	0.83
		1,864,188.52	1,596,878.78	1.66
Singapore				
Singapore Airlines Limited 1.63% 3/Dec/2025	500,000	343,599.20	453,316.48	0.47
		343,599.20	453,316.48	0.47
Sweden				
Fastighets AB Balder 3.50% 23/Feb/2028	300,000	272,130.00	369,112.50	0.38
		272,130.00	369,112.50	0.38
Taiwan				
Hon Hai Precision Industry Company Limited 0.00% 5/Aug/2026	400,000	346,695.16	465,220.43	0.48
		346,695.16	465,220.43	0.48
United Kingdom				
Barclays Bank plc 0.00% 24/Jan/2025	200,000	214,200.00	202,430.00	0.21
Jet2 plc 1.63% 10/Jun/2026	100,000	113,601.17	114,130.80	0.12
WH Smith plc 1.63% 7/May/2026	200,000	237,936.91	217,905.20	0.23
		565,738.08	534,466.00	0.56
United States				
Advanced Energy Industries Inc. 2.50% 15/Sep/2028	375,000	354,655.32	364,639.65	0.38
Airbnb Inc. 0.00% 15/Mar/2026	1,228,000	1,046,571.02	1,050,935.40	1.09
Akamai Technologies Inc. 0.13% 1/May/2025	70,000	76,008.73	68,739.80	0.07
Akamai Technologies Inc. 0.38% 1/Sep/2027	1,872,000	1,792,222.17	1,693,422.99	1.77
Akamai Technologies Inc. 1.13% 15/Feb/2029	925,000	881,049.60	817,167.05	0.85
Alliant Energy Corp. 3.88% 15/Mar/2026	554,000	523,492.78	511,357.54	0.53
Alnylam Pharmaceuticals Inc. 1.00% 15/Sep/2027	930,000	910,152.52	946,378.59	0.98
American Airlines Group Inc. 6.50% 1/Jul/2025	680,000	760,424.12	658,338.98	0.68
Array Technologies Inc. 1.00% 1/Dec/2028	267,000	251,747.72	201,894.35	0.21
Asahi Refining USA Inc. 0.00% 16/Mar/2026	500,000	421,302.36	405,411.71	0.42
Bentley Systems Inc. 0.13% 15/Jan/2026	136,000	115,277.03	125,923.69	0.13
Bentley Systems Inc. 0.38% 1/Jul/2027	780,000	632,237.39	647,367.18	0.67
Biomarin Pharmaceutical Inc. 1.25% 15/May/2027	200,000	182,210.52	179,062.71	0.19
BioMarin Pharmaceutical Inc. 0.60% 1/Aug/2024	1,677,000	1,516,149.68	1,547,752.63	1.60
Block Inc. 0.13% 1/Mar/2025	1,167,000	1,116,066.66	1,052,865.06	1.09
Bloom Energy Corp. 3.00% 1/Jun/2028	391,000	418,263.58	358,348.26	0.37
Bridgebio Pharma Inc. 2.50% 15/Mar/2027	263,000	256,139.75	246,388.22	0.26
Centerpoint Energy Inc. 4.25% 15/Aug/2026	672,000	619,512.41	631,695.36	0.66
Cinemark Holdings Inc. 4.50% 15/Aug/2025	215,000	234,505.36	315,072.54	0.33
CMS Energy Corp. 3.38% 1/May/2028	683,000	632,623.70	624,479.63	0.65

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

Man Convertibles Global
Statement of Investments (continued)
as at June 30, 2024
(expresses in EUR)

Description	Face Value/ Quantity	Cost	Market Value	% of Net Assets
Bonds – convertibles (continued)				
United States (continued)				
Coinbase Global Inc. 0.25% 1/Apr/2030	1,105,000	1,023,857.08	988,351.08	1.03
CONMED Corp. 2.25% 15/Jun/2027	855,000	763,899.35	715,312.11	0.74
Dexcom Inc. 0.25% 15/Nov/2025	810,000	711,744.57	756,233.24	0.78
Dexcom Inc. 0.38% 15/May/2028	630,000	596,561.33	573,011.38	0.60
Dropbox Inc. 0.00% 1/Mar/2026	989,000	861,482.21	860,370.11	0.89
Dropbox Inc. 0.00% 1/Mar/2028	432,000	377,459.81	366,239.34	0.38
Duke Energy Corp. 4.13% 15/Apr/2026	1,256,000	1,160,349.60	1,168,985.30	1.21
Enovis Corp. 3.88% 15/Oct/2028	283,000	292,030.50	277,717.28	0.29
Envestnet Inc. 2.62% 1/Dec/2027	291,000	294,220.93	291,067.88	0.30
Etsy Inc. 0.13% 1/Oct/2026	381,000	396,365.56	351,051.43	0.36
Etsy Inc. 0.13% 1/Sep/2027	985,000	920,639.92	769,109.88	0.80
Everygy Inc. 4.50% 15/Dec/2027	150,000	140,510.78	141,662.28	0.15
Exact Sciences Corp. 0.38% 15/Mar/2027	223,000	189,048.96	180,796.18	0.19
Exact Sciences Corp. 2.00% 1/Mar/2030	630,000	631,569.88	517,937.83	0.54
FirstEnergy Corp. 4.00% 1/May/2026	1,003,000	917,155.62	926,801.95	0.96
Five9 Inc. 1.00% 15/Mar/2029	500,000	480,075.24	416,095.50	0.43
Ford Motor Company 0.00% 15/Mar/2026	1,502,000	1,446,171.07	1,418,895.36	1.48
Global Payments Inc. 1.50% 1/Mar/2031	1,607,000	1,555,149.31	1,378,072.03	1.44
Haemonetics Corp. 2.50% 1/Jun/2029	190,000	175,567.18	172,126.19	0.18
Halozyyme Therapeutics Inc. 0.25% 1/Mar/2027	342,000	267,222.88	303,346.04	0.32
Halozyyme Therapeutics Inc. 1.00% 15/Aug/2028	432,000	436,487.32	448,489.97	0.47
Insulet Corp. 0.38% 1/Sep/2026	501,000	473,251.03	514,724.62	0.53
Ionis Pharmaceuticals Inc. 0.00% 1/Apr/2026	614,000	480,204.85	589,779.16	0.61
Ionis Pharmaceuticals Inc. 1.75% 15/Jun/2028	180,000	165,497.71	185,152.69	0.19
iRhythm Technologies Inc. 1.50% 1/Sep/2029	450,000	433,173.39	419,967.25	0.44
JPMorgan Chase Financial Company LLC 0.00% 29/Apr/2025	100,000	102,222.61	121,571.01	0.13
Lantheus Holdings Inc. 2.63% 15/Dec/2027	341,000	324,342.68	397,564.48	0.41
LCI Industries 1.13% 15/May/2026	69,000	62,487.97	60,117.09	0.06
Liberty Media Corp. 2.38% 30/Sep/2053	494,000	475,439.37	495,978.67	0.52
Liberty Media Corp. 2.75% 1/Dec/2049	778,000	695,135.45	701,547.67	0.72
Liberty Media Corp. 3.75% 15/Mar/2028	398,000	385,388.72	387,943.70	0.40
Liberty Media Corp-Liberty Formula One 2.25% 15/Aug/2027	300,000	286,553.32	295,486.35	0.31
Live Nation Entertainment Inc. 3.13% 15/Jan/2029	1,062,000	1,025,717.05	1,103,931.34	1.14
Lumentum Holdings Inc. 0.50% 15/Dec/2026	1,271,000	1,219,828.08	1,067,744.72	1.11
Lumentum Holdings Inc. 0.50% 15/Jun/2028	143,000	123,999.14	104,902.54	0.11
Lumentum Holdings Inc. 1.50% 15/Dec/2029	203,000	183,899.17	180,391.97	0.19
Lyft Inc. 0.63% 1/Mar/2029	120,000	127,437.58	111,361.46	0.12
MACOM Technology Solutions Holdings Inc. 0.25% 15/Mar/2026	139,000	131,207.03	183,987.37	0.19
Marriott Vacations Worldwide Corp. 0.00% 15/Jan/2026	600,000	586,857.18	512,753.09	0.53
Marriott Vacations Worldwide Corp. 3.25% 15/Dec/2027	156,000	135,095.55	133,376.18	0.14
Merit Medical Systems Inc. 3.00% 1/Feb/2029	434,000	447,917.48	472,591.28	0.49
Microstrategy Inc. 0.00% 15/Feb/2027	611,000	730,027.84	688,031.10	0.71
Microstrategy Inc. 0.63% 15/Mar/2030	503,000	497,733.20	535,266.15	0.56
Microstrategy Inc. 0.88% 15/Mar/2031	238,000	205,169.29	194,974.57	0.20
MKS Instruments Inc. 1.25% 1/Jun/2030	446,000	448,427.52	443,006.69	0.46
MP Materials Corp. 3.00% 1/Mar/2030	238,000	231,282.84	198,276.93	0.21
Nextera Energy Capital Holdings Inc. 3.00% 1/Mar/2027	757,000	752,526.44	803,583.52	0.83
Northern Oil and Gas Inc. 3.63% 15/Apr/2029	285,000	324,955.38	309,132.26	0.32
Nutanix Inc. 0.25% 1/Oct/2027	492,000	427,723.57	537,929.18	0.56
ON Semiconductor Corp. 0.50% 1/Mar/2029	1,087,000	984,215.64	972,465.14	1.02
Ormat Technologies Inc. 2.50% 15/Jul/2027	182,000	207,711.87	167,857.19	0.17
Parsons Corp. 2.63% 1/Mar/2029	300,000	297,779.50	299,834.99	0.31
Pebblebrook Hotel Trust 1.75% 15/Dec/2026	670,000	650,420.47	555,805.80	0.58
Post Holdings Inc. 2.50% 15/Aug/2027	500,000	491,906.94	510,629.20	0.53
Repligen Corp. 1.00% 15/Dec/2028	288,000	294,079.05	254,424.32	0.26
Rexford Industrial Realty LP 4.13% 15/Mar/2029	196,000	178,596.21	178,646.66	0.19
Rexford Industrial Realty LP 4.38% 15/Mar/2027	361,000	330,960.04	331,366.54	0.34
Rivian Automotive Inc. 3.63% 15/Oct/2030	1,105,000	981,398.65	894,343.44	0.93
Rivian Automotive Inc. 4.63% 15/Mar/2029	815,000	835,729.81	745,641.70	0.77

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

Man Convertibles Global
Statement of Investments (continued)
as at June 30, 2024
(expressed in EUR)

Description	Face Value/ Quantity	Cost	Market Value	% of Net Assets
Bonds – convertibles (continued)				
United States (continued)				
Sarepta Therapeutics Inc. 1.25% 15/Sep/2027	649,000	673,148.69	780,523.83	0.81
Shift4 Payments Inc. 0.00% 15/Dec/2025	189,000	190,460.18	197,794.78	0.21
Shift4 Payments Inc. 0.50% 1/Aug/2027	724,000	620,449.30	639,091.40	0.66
Snap Inc. 0.50% 1/May/2030	320,000	300,611.92	307,832.98	0.32
SoFi Technologies Inc. 1.25% 15/Mar/2029	766,000	723,744.01	666,098.02	0.69
Southern Company 3.88% 15/Dec/2025	1,266,000	1,182,006.86	1,202,024.57	1.26
Southern Company 4.50% 15/Jun/2027	535,000	503,065.22	507,046.62	0.53
Southwest Airlines Company 1.25% 1/May/2025	1,150,000	1,420,058.57	1,074,489.51	1.12
Stillwater Mining Company 4.25% 28/Nov/2028	200,000	198,147.72	198,460.46	0.21
Super Micro Computer Inc. 0.00% 1/Mar/2029	1,029,000	1,002,975.31	975,113.72	1.01
Tetra Tech Inc. 2.25% 15/Aug/2028	294,000	285,047.30	322,461.83	0.33
The Middleby Corp. 1.00% 1/Sep/2025	519,000	582,940.98	516,175.05	0.54
Tyler Technologies Inc. 0.25% 15/Mar/2026	245,000	229,899.14	250,193.23	0.26
Uber Technologies Inc. 0.00% 15/Dec/2025	100,000	92,017.79	100,563.75	0.10
Uber Technologies Inc. 0.88% 1/Dec/2028	1,652,000	1,649,875.23	1,839,939.26	1.91
Vail Resorts Inc. 0.00% 1/Jan/2026	400,000	349,375.80	340,044.53	0.35
Ventas Realty LP 3.75% 1/Jun/2026	574,000	533,980.65	560,342.90	0.58
Vishay Intertechnology Inc. 2.25% 15/Sep/2030	416,000	381,765.68	367,260.87	0.38
Wayfair Inc. 0.63% 1/Oct/2025	150,000	126,246.45	130,067.91	0.14
Wayfair Inc. 1.13% 1/Nov/2024	123,000	97,538.25	112,482.65	0.12
Wayfair Inc. 3.25% 15/Sep/2027	332,000	294,293.08	355,576.88	0.37
WEC Energy Group Inc. 4.38% 1/Jun/2027	646,000	594,576.08	597,975.09	0.62
Welltower OP LLC 2.75% 15/May/2028	508,000	481,014.74	564,122.49	0.59
Wolfspeed Inc. 1.75% 1/May/2026	560,000	612,435.63	469,437.54	0.49
Wolfspeed Inc. 1.88% 1/Dec/2029	186,000	164,155.09	96,687.72	0.10
Workiva Inc. 1.25% 15/Aug/2028	535,000	504,961.93	443,541.58	0.46
Ziff Davis Inc. 1.75% 1/Nov/2026	520,000	485,062.00	451,594.06	0.47
Zillow Group Inc. 0.75% 1/Sep/2024	202,000	205,179.45	205,467.97	0.21
Zillow Group Inc. 1.38% 1/Sep/2026	303,000	325,407.00	339,126.08	0.35
Zillow Group Inc. 2.75% 15/May/2025	854,000	824,031.11	808,875.65	0.84
Zscaler Inc. 0.13% 1/Jul/2025	407,000	502,695.18	509,716.97	0.53
		59,251,647.48	58,061,131.62	60.32
Vietnam				
Vinpearl JSC 3.25% 21/Sep/2026	600,000	507,657.16	554,233.73	0.58
		507,657.16	554,233.73	0.58
Virgin Islands (British)				
ANLLIAN Capital Limited 0.00% 5/Feb/2025	800,000	854,240.00	794,593.44	0.82
Universe Trek Limited 2.50% 8/Jul/2025	380,000	350,839.70	358,568.11	0.37
		1,205,079.70	1,153,161.55	1.19
Total Bonds – convertibles		88,210,802.43	85,788,030.13	89.11
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market				
		88,210,802.43	85,788,030.13	89.11

Man Convertibles Global
Statement of Investments (continued)
as at June 30, 2024
(expresses in EUR)

Description	Face Value/ Quantity	Cost	Market Value	% of Net Assets
Other transferable securities and money market instruments				
Mortgage and Asset Backed Securities				
Bermuda				
REXLot Holdings Limited 4.50% 17/Apr/2025*	10,447,626	793,280.23	31,214.69	0.03
		793,280.23	31,214.69	0.03
Total Mortgage and Asset Backed Securities		793,280.23	31,214.69	0.03
Bonds – convertibles				
Cayman Islands				
China Milk Products Group Limited 0.00% 22/Apr/2025*	1,700,000	0.00	0.00	0.00
		0.00	0.00	0.00
Japan				
Sanrio Co Limited 0.00% 14/Dec/2028	10,000,000	66,482.66	76,318.90	0.08
		66,482.66	76,318.90	0.08
Taiwan				
ProMOS Technologies Inc. 0.00% 14/Feb/2025*	1,500,000	0.00	0.00	0.00
		0.00	0.00	0.00
United States				
American Water Capital Corp. 3.63% 15/Jun/2026	774,000	707,328.40	709,541.60	0.74
Sunedis 0.00% 1/Jun/2025**	8,000,000	7,183,483.43	55,983.21	0.06
		7,890,811.83	765,524.81	0.80
Total Bonds – convertibles		7,957,294.49	841,843.71	0.88
Equities				
Thailand				
Alphatec Electronics PCL*	34,000	0.00	0.00	0.00
		0.00	0.00	0.00
Total Equities		0.00	0.00	0.00
Total Other transferable securities and money market instruments		8,750,574.72	873,058.40	0.91
TOTAL INVESTMENT PORTFOLIO		96,961,377.15	86,661,088.53	90.02

* Fair valued security

** Illiquid security

Man Convertibles Global
Geographical & Economic Portfolio Breakdown
as at June 30, 2024
(expressed as a percentage of the net assets)

Geographical breakdown	%	Economic breakdown	%
United States	61.12	Internet software and services	12.04
Cayman Islands	9.74	Software	8.86
Japan	7.15	Electrical utilities	7.57
Bermuda	2.04	Biotechnology	5.62
Republic of Korea (South)	1.66	Computers and peripherals	5.10
Virgin Islands (British)	1.19	Auto manufacturers	3.88
Hong Kong	1.07	Semiconductors	3.79
Australia	0.95	Airlines	3.58
France	0.84	Healthcare products	3.33
Germany	0.66	Financial services	3.31
Vietnam	0.58	Commercial services	3.19
United Kingdom	0.56	Real estate investment trust	2.57
Taiwan	0.48	Electronic equipment	2.50
Singapore	0.47	Leisure and entertainment	2.33
Sweden	0.38	Pharmaceuticals	2.28
Denmark	0.33	Chemicals	1.86
Italy	0.31	Mining (non precious)	1.44
Israel	0.29	Lodging	1.43
Netherlands	0.20	Retail	1.33
	90.02	Leisure	1.31
		Telecommunication services	1.24
		Transportation	1.18
		Iron and steel	0.90
		Tourism	0.75
		Water utilities	0.74
		Media	0.71
		Industrials	0.71
		Engineering and construction	0.69
		Electrical equipment	0.68
		Machinery	0.60
		Telecommunication equipment	0.56
		Healthcare supplies and equipment	0.54
		Food	0.53
		Coal	0.46
		Steel and Chemical plants	0.34
		Banks	0.34
		Environment control and services	0.33
		Oil and gas producers	0.32
		Gas	0.31
		Energy - alternate sources	0.27
		Medical	0.26
		Advertising	0.18
		Home builders	0.06
			90.02

**Man AHL Trend Alternative
Statement of Investments**
as at June 30, 2024
(expressed in USD)

Description	Face Value/ Quantity	Cost	Market Value	% of Net Assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market				
Supranationals, Governments and Local Public Authorities, Debt Instruments				
United States				
United States Treasury Bill 0.00% 15/Aug/2024	20,000,000	19,621,319.44	19,869,512.00	2.11
United States Treasury Bill 0.00% 5/Sep/2024	25,000,000	24,473,250.00	24,761,505.00	2.63
United States Treasury Bill 0.00% 19/Sep/2024	30,000,000	29,336,901.67	29,652,966.00	3.16
United States Treasury Bill 0.00% 26/Sep/2024	25,000,000	24,446,455.56	24,684,670.00	2.63
United States Treasury Bill 0.00% 3/Oct/2024	35,000,000	34,227,059.03	34,527,045.00	3.67
United States Treasury Bill 0.00% 7/Nov/2024	40,000,000	38,998,611.11	39,259,924.00	4.19
United States Treasury Bill 0.00% 29/Nov/2024	25,000,000	24,399,991.32	24,464,112.50	2.60
United States Treasury Bill 0.00% 12/Dec/2024	20,000,000	19,520,733.33	19,533,764.00	2.08
		215,024,321.46	216,753,498.50	23.07
Total Supranationals, Governments and Local Public Authorities, Debt Instruments		215,024,321.46	216,753,498.50	23.07
Warrants Equity				
Cayman Islands				
Willow No 2 Cayman Limited*	75,120,299	74,079,776.08	66,973,652.81	7.13
		74,079,776.08	66,973,652.81	7.13
Ireland				
Willow No 2 Ireland plc*	77,533,489	75,706,418.32	66,974,203.13	7.12
		75,706,418.32	66,974,203.13	7.12
Total Warrants Equity		149,786,194.40	133,947,855.94	14.25
Structured notes				
Jersey - Channel Islands				
Alphabeta Access Products Limited 0.00% 17/Mar/2033*	393,636	74,637,725.15	80,275,016.12	8.54
Weser Capital Limited 0.00% 17/Mar/2033*	393,636	74,637,725.15	80,275,016.12	8.54
		149,275,450.30	160,550,032.24	17.08
Total Structured notes		149,275,450.30	160,550,032.24	17.08
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market		514,085,966.16	511,251,386.68	54.40
TOTAL INVESTMENT PORTFOLIO		514,085,966.16	511,251,386.68	54.40

* Illiquid securities

Man AHL Trend Alternative
Geographical & Economic Portfolio Breakdown
as at June 30, 2024
(expressed as a percentage of the net assets)

Geographical breakdown	%	Economic breakdown	%
United States	23.07	Financial services	31.33
Jersey - Channel Islands	17.08	Governments	23.07
Cayman Islands	7.13		54.40
Ireland	7.12		
	54.40		

Man AHL Alpha Core Alternative
Statement of Investments
as at June 30, 2024
(expressed in USD)

Description	Face Value/ Quantity	Cost	Market Value	% of Net Assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market				
Supranationals, Governments and Local Public Authorities, Debt Instruments				
United States				
United States Treasury Bill 0.00% 5/Jul/2024	5,000,000	4,896,297.22	4,997,093.50	4.51
United States Treasury Bill 0.00% 25/Jul/2024	10,000,000	9,801,219.44	9,965,190.00	9.00
United States Treasury Bill 0.00% 8/Aug/2024	10,000,000	9,819,925.00	9,944,829.00	8.98
United States Treasury Bill 0.00% 17/Oct/2024	5,000,000	4,884,493.68	4,922,002.50	4.45
United States Treasury Bill 0.00% 14/Nov/2024	5,000,000	4,874,425.35	4,902,722.00	4.43
United States Treasury Bill 0.00% 29/Nov/2024	5,000,000	4,879,998.26	4,892,822.50	4.42
United States Treasury Bill 0.00% 12/Dec/2024	5,000,000	4,880,183.33	4,883,441.00	4.41
		44,036,542.28	44,508,100.50	40.20
Total Supranationals, Governments and Local Public Authorities, Debt Instruments		44,036,542.28	44,508,100.50	40.20
Warrants Equity				
Cayman Islands				
Willow No 2 Cayman Limited*	7,338,535	8,327,170.45	6,542,685.56	5.91
		8,327,170.45	6,542,685.56	5.91
Ireland				
Willow No 2 Ireland plc*	7,574,285	8,326,981.58	6,542,743.13	5.91
		8,326,981.58	6,542,743.13	5.91
Total Warrants Equity		16,654,152.03	13,085,428.69	11.82
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market		60,690,694.31	57,593,529.19	52.02
TOTAL INVESTMENT PORTFOLIO		60,690,694.31	57,593,529.19	52.02

* Illiquid securities

Man AHL Alpha Core Alternative
Geographical & Economic Portfolio Breakdown

as at June 30, 2024

(expressed as a percentage of the net assets)

Geographical breakdown	%	Economic breakdown	%
United States	40.20	Governments	40.20
Cayman Islands	5.91	Financial services	11.82
Ireland	5.91		52.02
	52.02		

Man Multi-Strategy Total Return Alternative
Statement of Investments
as at June 30, 2024
(expressed in EUR)

Description	Face Value/ Quantity	Cost	Market Value	% of Net Assets
Undertakings for collective investments in transferable securities				
Funds				
Ireland				
Man Funds plc - Man GLG Dynamic Income - Class I H EUR*	107,810	13,925,184.53	16,715,952.59	17.46
Man Funds VI plc - Man AHL TargetRisk - Class I H EUR Shares*	54,406	7,314,240.28	8,720,750.72	9.11
Man Funds VI plc - Man GLG Alpha Select Alternative - Class IL H EUR Shares*	89,174	11,457,588.52	15,988,985.34	16.70
Man Funds VI plc - Man GLG Emerging Markets Corporate Credit Alternative - Class IN H EUR*	49,604	5,040,000.05	5,891,508.17	6.15
Man Funds VI plc - Man GLG European Leaders Alternative - Class IN EUR*	33,214	3,350,000.05	3,378,896.54	3.53
Man Funds VI plc - Man GLG Event Driven Alternative - Class IN H EUR Shares*	52,256	5,283,870.17	6,515,285.81	6.80
Man Funds VI plc - Man GLG Financial Credit Opportunities - Class I EUR*	33,529	3,425,000.02	3,982,924.64	4.16
		49,795,883.62	61,194,303.81	63.91
Luxembourg				
Man Umbrella SICAV - Man Multi-Manager Alternative - I H EUR Acc**	50,060	5,000,000.00	5,087,604.91	5.31
Man Umbrella SICAV - Man AHL Trend Alternative - Class IN H EUR Acc Shares**	70,484	9,621,399.51	11,263,976.13	11.76
		14,621,399.51	16,351,581.04	17.07
Total Funds		64,417,283.13	77,545,884.85	80.98
Total Undertakings for collective investments in transferable securities		64,417,283.13	77,545,884.85	80.98
Other undertakings for collective investments				
Funds				
United Kingdom				
Man UK ICVC - Man GLG Absolute Value Fund - Professional Accumulation Shares (Class CX)*	9,154,721	12,765,338.79	17,654,313.03	18.43
		12,765,338.79	17,654,313.03	18.43
Total Funds		12,765,338.79	17,654,313.03	18.43
Total Other undertakings for collective investments		12,765,338.79	17,654,313.03	18.43
TOTAL INVESTMENT PORTFOLIO		77,182,621.92	95,200,197.88	99.41

* Related party fund

** Cross-investment (refer to Note 10).

**Man Multi-Strategy Total Return Alternative
Geographical & Economic Portfolio Breakdown**

as at June 30, 2024

(expressed as a percentage of the net assets)

Geographical breakdown	%	Economic breakdown	%
Ireland	63.91	Open-ended Funds	99.41
United Kingdom	18.43		99.41
Luxembourg	17.07		
	99.41		

Man Multi-Manager Alternative⁽¹⁾

Statement of Investments

as at June 30, 2024

(expressed in USD)

Description	Face Value/ Quantity	Currency	Cost	Market Value	% of Net Assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Supranationals, Governments and Local Public Authorities, Debt Instruments					
United States					
United States Treasury Bill 0.00% 15/Aug/2024	1,500,000	USD	1,471,117.00	1,490,213.40	0.99
United States Treasury Bill 0.00% 22/Aug/2024	4,000,000	USD	3,918,577.39	3,969,838.00	2.64
United States Treasury Bill 0.00% 29/Aug/2024	8,000,000	USD	7,829,850.00	7,931,225.60	5.28
United States Treasury Bill 0.00% 5/Sep/2024	8,000,000	USD	7,821,525.89	7,923,681.60	5.26
United States Treasury Bill 0.00% 12/Sep/2024	8,000,000	USD	7,814,242.67	7,915,295.20	5.26
United States Treasury Bill 0.00% 19/Sep/2024	8,000,000	USD	7,822,089.00	7,907,457.60	5.25
United States Treasury Bill 0.00% 26/Sep/2024	8,000,000	USD	7,814,112.89	7,899,094.40	5.25
United States Treasury Bill 0.00% 3/Oct/2024	8,000,000	USD	7,808,279.12	7,891,896.00	5.24
United States Treasury Bill 0.00% 10/Oct/2024	8,000,000	USD	7,800,499.33	7,883,531.20	5.24
United States Treasury Bill 0.00% 17/Oct/2024	6,000,000	USD	5,844,505.92	5,906,403.00	3.92
			65,944,799.21	66,718,636.00	44.33
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			65,944,799.21	66,718,636.00	44.33
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			65,944,799.21	66,718,636.00	44.33
TOTAL INVESTMENT PORTFOLIO			65,944,799.21	66,718,636.00	44.33

⁽¹⁾ Launched on March 19, 2024.

Man Multi-Manager Alternative⁽¹⁾
Geographical & Economic Portfolio Breakdown
as at June 30, 2024
(expressed as a percentage of the net assets)

Geographical breakdown	%	Economic breakdown	%
United States	44.33	Governments	44.33
	44.33		44.33

⁽¹⁾ Launched on March 19, 2024.

Notes to the Financial Statements for the period ended June 30, 2024

Note 1 – General

Man Umbrella SICAV (the “Fund”) is a public limited company, which was incorporated in Luxembourg on December 13, 1995 for an unlimited duration as an investment company with variable capital (société d’investissement à capital variable or “SICAV”).

The Fund is set up in accordance with Part I of the Luxembourg Law of December 17, 2010, as amended, on undertakings for collective investment (the “Law of December 17, 2010”). The Fund is an undertaking for collective investment in transferable securities (“UCITS”) pursuant to EU Directive 2009/65/EC of July 13, 2009, as amended. As a formerly self-managed SICAV, the Fund satisfied the requirements of Article 27 of the Luxembourg Law of December 20, 2002 on undertakings for collective investment, as amended (the “Law of December 20, 2002”). The Law of December 20, 2002 was replaced by the Law of December 17, 2010, as amended, as of July 1, 2011. With effect of March 31, 2009, the Fund has delegated its investment management, administration and marketing functions to a management company. As of December 10, 2009, the name of the Fund was changed from RMF Umbrella SICAV into Man Umbrella SICAV. The Fund’s Board of Directors intends to offer Fund shares for sale in a number of European Union member states and in Switzerland, in addition to Luxembourg.

The Articles of Incorporation set out the legal basis on which the Fund operates. The Luxembourg Law of August 10, 1915 on Commercial Companies (the “Law of August 10, 1915”) and the Law of December 17, 2010, as amended, together with any amending enactments thereto, shall also apply. The Articles of Incorporation were first published in Mémorial C, Recueil des Sociétés et Associations (the Luxembourg Official Gazette) on January 17, 1996. The Articles of Incorporation were last changed on October 12, 2011. A notice of the depositation of the effective Articles of Incorporation was published in the Mémorial C, Recueil des Sociétés et Associations on December 14, 2011. The changes were made to the Articles of Incorporation of the Fund on October 12, 2011 in order to comply with the provisions of Part I of the Law of December 17, 2010, as amended, and the requirements of EU Directive 2009/65/EC of July 13, 2009.

The following Sub-Funds have been established to date:

- Man Convertibles Global
- Man AHL Trend Alternative
- Man AHL Alpha Core Alternative
- Man Multi-Strategy Total Return Alternative
- Man Multi-Manager Alternative⁽¹⁾

The Shares are registered shares. All Shares are evidenced in a global certificate. No provision is made in principle for delivery of actual securities.

The investment objective of Man Convertibles Global Sub-Fund is to increase the value of investments in equity-related securities, while seeking to provide capital security to investors. In order to achieve this objective, at least two-thirds of the assets of the Sub-Fund shall be invested globally in convertible bonds, exchangeable bonds, convertible notes, warrant bonds, notes with warrants on transferable securities, mandatory convertible bonds and convertible preference shares.

⁽¹⁾ Launched on March 19, 2024.

Notes to the Financial Statements (continued)
for the period ended June 30, 2024**Note 1 – General (continued)**

The Man AHL Trend Alternative Sub-Fund seeks to achieve medium-term capital growth while restricting the associated risks, by trading a diversified portfolio of Investments using the AHL Diversified Programme (the “AHL Diversified Programme”, as further described). The Sub-Fund aims to perform independently of traditional stock and bond investments thereby providing valuable diversification benefits and enhancing the risk/reward profile of a traditional investment portfolio. AHL manages the AHL Diversified Programme which employs sophisticated computerised processes primarily to identify trends and other opportunities in markets around the world. A stable and finely tuned trading and implementation infrastructure is then employed to capitalise on these trading opportunities. This process is quantitative and primarily directional in nature, and is underpinned by rigorous risk control, ongoing research, diversification and the constant quest for efficiency.

The Man AHL Alpha Core Alternative Sub-Fund seeks to achieve medium-term capital growth while restricting the associated risks, by trading a diversified portfolio of investments. The Sub-Fund aims to perform independently of traditional stock and bond investments thereby providing valuable diversification benefits and enhancing the risk/reward profile of a traditional investment portfolio. In order to achieve its investment objective, the Sub-Fund employs a systematic, statistically based investment approach that is predominantly designed to identify and capitalise on upward and downward price trends across global markets. The Sub-Fund currently invests in over 100 international markets across a broad range of sectors.

The investment objective of the Man Multi-Strategy Total Return Alternative Sub-Fund is to provide shareholders of each Share Class with consistent risk-adjusted returns with moderate volatility and low beta to equity, credit and bond markets-across market cycles. In order to achieve its investment objective, the Sub-Fund will invest in a select portfolio of alternative and long only investment strategies. It intends to access these strategies by investing in UCITS and eligible non-UCITS funds that trade these strategies (each a “Target Fund” and “Target Funds” shall be construed accordingly) and engaging in direct and indirect trading and investment in securities, including but not limited to equities, bonds of investment and non-investment grade, currencies, Derivatives (including but not limited to future, option and swap contracts), OTC Derivatives and other asset classes (“Direct Investments” and together with the Target Funds, the “Investment Strategies”). In accordance with UCITS requirements, the Sub-Fund may invest up to 20% of its net assets in any Target Fund and up to 100% of its net assets in aggregate in Target Funds, provided that aggregate investments in eligible non-UCITS do not exceed 30% of the Sub-Fund’s net assets. Notwithstanding the foregoing, the Target Funds will primarily be UCITS. The Sub-Fund may invest in other sub-funds of the Fund.

The investment objective of the Man Multi-Manager Alternative Sub-Fund is to provide shareholders of each Share Class with consistent risk-adjusted returns with moderate volatility and low beta to equity, credit and bond markets-across market cycles. In order to achieve its investment objective, the Sub-Fund will utilise Total Return Swaps (the “Portfolio Swap(s)”) which give exposure to the performance of a reference basket of alternative and long only investment strategies (the “Reference Basket”) which includes the following investments (the “Investment Strategies”): (i) Engaging in direct and indirect trading and investment in securities, including but not limited to equities, including ETF up to 10% of the Sub-Fund’s net assets and other equity related securities, bonds of investment, Derivatives (including but not limited to futures, forward contracts, options and swaps), OTC Derivatives, other transferable securities, including certificates on investment funds pursuing strategies in accordance with this Sub-Fund’s investment strategy, and other asset classes; (ii) Investing up to 10% of the Sub-Fund’s net assets in UCITS and in eligible non-UCITS funds / collective investment schemes that trade these strategies (“UCIs”) (the UCIs and the investments under item i. above are together referred to as the “Underlying Investments”).

Notes to the Financial Statements (continued)
for the period ended June 30, 2024**Note 2 – Significant accounting policies**

The financial statements are prepared and presented in accordance with accounting principles generally accepted in Luxembourg for investment funds. The principal accounting policies adopted in the preparation of these financial statements are set out below:

a) Calculation of the net asset value of shares

The net asset value of each sub-fund's shares are calculated by dividing the respective sub-fund's net assets by the total number of shares relating to the sub-fund concerned.

Net asset values are determined on any applicable valuation day. The actual calculation and publication of the net asset values take place on the next bank business day after such valuation day.

b) Valuation of investments

Securities listed on an official stock exchange are valued at the last available price offered on the stock exchange which is normally the main market for the relevant security. If a transferable security or other asset is listed on more than one stock exchange, the last available price on the stock exchange and/or regulated market which is the main market for the asset concerned shall be used.

Securities not listed on an official stock exchange, but which are traded on another regulated market, are valued at the last available price on that market.

Units in undertakings for collective investment are valued at their last quoted redemption price. If the securities are not listed or traded on a stock exchange or other regulated market or if the prices are not fair market prices, these securities and other legally permissible assets are valued on the basis of a prudent assessment of their reasonably foreseeable sales price.

Cash and cash equivalents are valued at their nominal value plus accrued interest. Fixed-term deposits with an original maturity of less than 12 months and more than 90 days may be valued at the applicable par value plus accrued interest thereon. Money market instruments with a residual term to maturity not exceeding 90 days shall be valued using the amortised cost method, which approximates current market value.

c) Valuation of future, forward foreign exchange, option and swap contracts*Future contracts*

Outstanding future contracts, if any, are valued at the closing date at last available market price of the instruments. The future contracts not traded on an official exchange or other regulated market are determined by the Board of Directors.

The unrealised profit/(loss) on future contracts is included in the Statement of Net Assets under the lines "Unrealised profit on future contracts" and "Unrealised loss on future contracts" and margin accounts are included in "Margin paid".

The realised profit/(loss) on future contracts is disclosed in the Statement of Operations and Changes in Net Assets under the line "Net realised profit/(loss) on future contracts".

Forward foreign exchange contracts

Unrealised profit/(loss) on outstanding forward foreign exchange contracts are valued by reference to the forward rate of exchange applicable to the outstanding life of the contract and are included in the Statement of Net Assets under the lines "Unrealised profit on forward foreign exchange contracts" and "Unrealised loss on forward foreign exchange contracts".

The realised profit/(loss) on forward foreign exchange contracts is disclosed in the Statement of Operations and Changes in Net Assets under the line "Net realised profit/(loss) on forward foreign exchange contracts".

Notes to the Financial Statements (continued)
for the period ended June 30, 2024

Note 2 – Significant accounting policies (continued)

c) Valuation of future, forward foreign exchange, option and swap contracts (continued)

Option contracts

Outstanding option contracts, if any, are valued at the close of business market price or the last available market price of the instruments. Over-the-counter (“OTC”) option contracts are valued based on prices received from third party pricing agents/models.

The market value of option contracts is included in the Statement of Net Assets under the line “Option contracts at market value (long positions)”.

The realised profit/(loss) on option contracts is disclosed in the Statement of Operations and Changes in Net Assets under the line “Net realised profit/(loss) on sale of option contracts”.

Swap contracts

Outstanding swap contracts, if any, are valued by using the counterparty valuation based on Close of Business data and are reconciled to an independent valuation provider. The valuations represent estimated values based on a calculation model using Close of Business market data. Unrealised profit/(loss) on outstanding swap contracts is included in the Statement of Net Assets under the lines “Unrealised profit on swap contracts” and “Unrealised loss on swap contracts”. The realised profit/(loss) on swap contracts is included in the Statement of Operations and Changes in Net Assets under the line “Net realised profit/(loss) on swap contracts”.

d) Net profit/loss realised from sales of securities

Profits or losses realised from sales of securities are calculated on the basis of the average acquisition price of the securities sold.

e) Income recognition

Interest income is recognised on an accrual basis, net of any unrecoverable withholding tax. Discounts/Premium on zero coupon bonds are accreted as adjustments to interest income. Dividends are accounted for on an ex-dividend basis, net of any unrecoverable withholding tax. In case the fund is entitled to a withholding tax reclaim, the reclaim is accounted as a receivable at the ex-date.

f) Fund currency

The combined figures of the Fund are expressed in EUR (“Reference Currency”).

Exchange rates as at June 30, 2024:

1 EUR =	1.604777	AUD	1 EUR =	5.055973	MYR
1 EUR =	5.952976	BRL	1 EUR =	11.411429	NOK
1 EUR =	1.466529	CAD	1 EUR =	1.758841	NZD
1 EUR =	0.963075	CHF	1 EUR =	4.105614	PEN
1 EUR =	1,012.039660	CLP	1 EUR =	62.815028	PHP
1 EUR =	7.824706	CNH	1 EUR =	4.308491	PLN
1 EUR =	4,447.095436	COP	1 EUR =	4.977198	RON
1 EUR =	0.847836	GBP	1 EUR =	92.440055	RUB
1 EUR =	8.367556	HKD	1 EUR =	11.350038	SEK
1 EUR =	394.924479	HUF	1 EUR =	1.452490	SGD
1 EUR =	17,549.533322	IDR	1 EUR =	39.330275	THB
1 EUR =	4.037499	ILS	1 EUR =	35.135888	TRY
1 EUR =	89.372081	INR	1 EUR =	34.768856	TWD
1 EUR =	172.401590	JPY	1 EUR =	1.071750	USD
1 EUR =	1,475.264288	KRW	1 EUR =	19.569981	ZAR
1 EUR =	19.597535	MXN			

The difference between the opening net assets stated at exchange rates ruling at the beginning of the period and their value at the end of the period is disclosed as a currency translation adjustment in the Statement of Operations and Changes in Net Assets under the line “Currency translation”.

Notes to the Financial Statements (continued)
for the period ended June 30, 2024**Note 3 – Issue and redemption of Shares**

Shares are issued and redeemed through the paying and sales agents for the Fund stated in the Prospectus, based on a written subscription/redemption application which must be sent to the Registrar and Transfer Agent of the Fund. Subscription and redemption applications, which must be received by the Registrar and Transfer Agent no later than 12:00 PM (Luxembourg time) on a valuation date are settled, at the issue/redemption price on that valuation date. Subscription/redemption applications received by the Registrar and Transfer Agent after 12:00 PM (Luxembourg time) are settled at the issue/redemption price of the next valuation date.

The issue price for the Sub-Funds is the Share value calculated plus a sales fee of up to 5% of the Net Asset value, levied on behalf of the Distribution Agents.

Redemption applications shall be settled at the net asset value per Share (the “redemption price”) on the valuation day as of which the redemption is to be effected, which, unless otherwise provided for in the relevant Appendix of a particular sub-fund, shall be calculated and published on the next bank business day, provided that they are received by the Registrar and Transfer Agent no later than 12:00 PM (Luxembourg time) (the “Cut-off Time”) on such valuation day.

Any redemption applications received after the Cut-off Time shall be settled at the redemption price applying on the next following applicable valuation day, which, unless otherwise provided for in the relevant Appendix of a particular sub-fund, shall be calculated and published on the next bank business day. Details about the redemption price are set out in the relevant Appendix of each sub-fund. Payments shall be made by cheque sent to the address specified by the shareholder, or by bank transfer to an account designated by the shareholder.

Any charges payable in respect of such transaction shall be chargeable to the shareholder and no liability shall accrue to the Fund in respect of any payments so made.

If, on any given valuation day, applications for redemption or conversion of Shares out of a sub-fund or Share Class represent in aggregate more than ten percent of the net asset value of the sub-fund or Share Class, the Board of Directors may decide that part (on a pro rata basis) or all of such requests for redemption or conversion will be deferred to the next or subsequent Valuation Days, provided that that the Fund shall not be obliged to redeem more than ten percent (10%) of the net asset value of the sub-fund or Share Class on any Valuation Day, until all the Shares to which the original request related have been redeemed. In the event that applications for redemption or conversion are deferred for ten consecutive Valuation Days, the Board of Directors shall convene a meeting to determine whether it is appropriate to suspend dealings (i.e. the issue and redemption of Shares) in the relevant sub-fund in accordance with the provisions of the “Temporary suspension of calculation” section of the Prospectus.

Note 4 – Depositary bank

Citibank Europe plc, Luxembourg Branch (hereinafter referred to as the “Depositary”) was appointed as Depositary of the assets of the Fund under the terms of an agreement the latest version of which was effective as at 20 February 2017 with an indefinite duration.

The Depositary, in its capacity as Depositary of the assets of the Fund, is entitled to receive from the Fund a fee, expressed in percentage, and calculated on the average of net assets of the month and payable monthly in arrears, of up to 0.03% p.a.

Notes to the Financial Statements (continued)
for the period ended June 30, 2024

Note 5 – Subscription tax

Under Luxembourg law and in line with standard administration practice, the Fund is not liable to income and net worth tax. Moreover, subject to the information regarding the Savings Directive on the taxation of savings income, no withholding tax shall be payable on any distributions of income by the Fund in Luxembourg. However, the Fund is liable in Luxembourg to pay tax on the net assets attributable to the Sub-Fund concerned at an annual rate of 0.05% (“taxe d’abonnement”). The taxe d’abonnement is payable quarterly on the value of assets attributable to the Sub-Funds at the end of the relevant calendar quarter. For share classes being reserved for institutional investors, a reduced annual tax rate of 0.01% of the Net Assets of the relevant share class applies. Such tax is payable quarterly and calculated on the net assets of the relevant share class.

No such tax is payable in respect of the portion of the assets of each Sub-Fund invested in other Luxembourg collective investment undertakings which are subject to this tax.

Note 6 – Management and performance fees

The Investment Managers shall be paid the following management fees p.a. from the Sub-Fund’s net:

	Management fees rate
Man Convertibles Global	
Man Convertibles Global D EUR Acc	up to 1.50%
Man Convertibles Global D H CHF Acc	up to 1.50%
Man Convertibles Global D H USD Acc	up to 1.50%
Man Convertibles Global DR EUR Acc	up to 0.75%
Man Convertibles Global DR H CHF Acc	up to 0.75%
Man Convertibles Global DR H USD Acc	up to 0.75%
Man Convertibles Global I EUR Acc	up to 0.75%
Man Convertibles Global I EUR Inc G-Dist BA	up to 0.75%
Man Convertibles Global I H CHF Acc	up to 0.75%
Man Convertibles Global I H USD Acc	up to 0.75%
Man AHL Trend Alternative	
Man AHL Trend Alternative DN H CHF Acc	up to 2.00%
Man AHL Trend Alternative DN H EUR Acc	up to 2.00%
Man AHL Trend Alternative DNY USD Acc	up to 2.50%
Man AHL Trend Alternative DNY H CHF Acc	up to 2.50%
Man AHL Trend Alternative DNY H EUR Acc	up to 2.50%
Man AHL Trend Alternative DNY H GBP Acc	up to 2.50%
Man AHL Trend Alternative DNY H SEK Acc	up to 2.50%
Man AHL Trend Alternative DNY H SGD Acc	up to 2.50%
Man AHL Trend Alternative DNR H EUR Acc	up to 1.50%
Man AHL Trend Alternative DNR H GBP Acc	up to 1.50%
Man AHL Trend Alternative DNK H EUR Acc	up to 1.50%
Man AHL Trend Alternative IN USD Acc	up to 1.50%
Man AHL Trend Alternative IN H CHF Acc	up to 1.50%
Man AHL Trend Alternative IN H EUR Acc	up to 1.50%
Man AHL Trend Alternative IN H GBP Acc	up to 1.50%
Man AHL Trend Alternative IN H SEK Acc	up to 1.50%
Man AHL Trend Alternative IN H SGD Acc	up to 1.50%
Man AHL Alpha Core Alternative	
Man AHL Alpha Core Alternative DN H EUR Acc	up to 1.55%
Man AHL Alpha Core Alternative DN H GBP Acc	up to 1.55%
Man AHL Alpha Core Alternative DNR H GBP Acc	up to 0.80%
Man AHL Alpha Core Alternative IN USD Acc	up to 0.80%
Man AHL Alpha Core Alternative IN H EUR Acc	up to 0.80%
Man AHL Alpha Core Alternative IN H GBP Acc	up to 0.80%
Man AHL Alpha Core Alternative IN H JPY Acc	up to 0.80%
Man AHL Alpha Core Alternative IN H SEK Acc	up to 0.80%
Man AHL Alpha Core Alternative INW H EUR Acc	up to 0.80%

Notes to the Financial Statements (continued)
for the period ended June 30, 2024

Note 6 – Management and performance fees (continued)

Management fees rate

Man Multi-Strategy Total Return Alternative*	
Man Multi-Strategy Total Return Alternative I EUR Acc	up to 2.00%
Man Multi-Manager Alternative⁽¹⁾	
Man Multi-Manager Alternative D H EUR Acc ⁽²⁾	up to 2.25%
Man Multi-Manager Alternative I H EUR Acc ⁽³⁾	up to 1.50%
Man Multi-Manager Alternative I USD Acc ⁽³⁾	up to 1.50%
Man Multi-Manager Alternative IW H EUR Acc ⁽³⁾	up to 1.50%
Man Multi-Manager Alternative IW H GBP Acc ⁽⁴⁾	up to 1.50%
Man Multi-Manager Alternative IW USD Acc ⁽³⁾	up to 1.50%

* The management fee is charged on Direct Investments only. No management fee is charged on investments in Target Funds. The maximum management fee charged by any Target Fund is 2.00%.

The Man Multi-Strategy Total Return Alternative receives from the Investment Manager a rebate to ensure that the effective Total Expense Ratio (which, for the avoidance of doubt, excludes the performance fee and any liquidation costs) relating to the Sub-Fund will not be greater than 1.15% of the Sub-Fund's Net Asset Value. For the period ended June 30, 2024, the Sub-Fund has received an amount of EUR 185,679.08.

In addition, the Investment Managers of each Sub-Fund named below may receive a performance fee based on the appreciation in the value of the Sub-Funds' net assets and accordingly the performance fee will increase with regard to unrealised appreciation, as well as realised gains.

Accordingly, the performance fee may be paid on unrealised gains which may subsequently never be realised. The performance fee may create an incentive for the Investment Manager to make investments for the Sub-Fund which are riskier than would be the case in the absence of the performance fee.

Within the table below, the "Performance fees" column summarises the balance for performance fees accrued specifically during the current financial period. Furthermore, the "Performance fees payable" section displays the total performance fees accrued to date but not yet paid for each, respective share class. This balance includes any amounts accrued prior to the current financial period which have been carried forward, accordingly.

For the period ended June 30, 2024, the Investment Managers have received the following performance fees:

	Currency	Performance fees		Performance fees payable	
		Amount	% of share class average NAV	Amount	
Man AHL Trend Alternative					
Man AHL Trend Alternative DN H CHF Acc	USD	10,010.26	1.30%		0.00
Man AHL Trend Alternative DN H EUR Acc	USD	26,436.05	1.44%		0.00
Man AHL Trend Alternative DNY USD Acc	USD	1,160,019.63	1.78%		0.00
Man AHL Trend Alternative DNY H CHF Acc	USD	90,515.26	0.69%		0.00
Man AHL Trend Alternative DNY H EUR Acc	USD	1,375,208.28	1.49%		0.00
Man AHL Trend Alternative DNY H GBP Acc	USD	170,995.87	1.43%		0.00
Man AHL Trend Alternative DNY H SEK Acc	USD	961.45	1.53%		0.00
Man AHL Trend Alternative DNY H SGD Acc	USD	19,691.29	0.62%		0.00
Man AHL Trend Alternative DNR H EUR Acc	USD	100,491.63	1.49%		0.00
Man AHL Trend Alternative DNR H GBP Acc	USD	5,174,603.40	1.86%		55.35
Man AHL Trend Alternative DNK H EUR Acc	USD	33,531.32	1.76%		0.00
Man AHL Trend Alternative IN USD Acc	USD	2,750,039.57	1.90%		0.00
Man AHL Trend Alternative IN H CHF Acc	USD	575,409.40	1.36%		0.00
Man AHL Trend Alternative IN H EUR Acc	USD	5,224,818.33	1.79%		0.00
Man AHL Trend Alternative IN H GBP Acc	USD	229,133.23	1.83%		1.68

⁽¹⁾ Launched on March 19, 2024.

⁽²⁾ The share class was launched on March 25, 2024 (refer to Note 18).

⁽³⁾ The share class was launched on March 19, 2024 (refer to Note 18).

⁽⁴⁾ The share class was launched on May 16, 2024 (refer to Note 18).

Notes to the Financial Statements (continued)
for the period ended June 30, 2024

Note 6 – Management and performance fees (continued)

	Currency	Performance fees		Performance fees payable
		Amount	% of share class average NAV	Amount
Man AHL Trend Alternative (continued)				
Man AHL Trend Alternative IN H SEK Acc	USD	8.53	1.27%	0.00
Man AHL Trend Alternative IN H SGD Acc	USD	14,789.55	1.82%	0.00
Man Multi-Strategy Total Return Alternative				
Man Multi-Strategy Total Return Alternative I EUR Acc	EUR	0.00	0.00%	0.00

Man AHL Trend Alternative

An annual performance fee (the “Performance Fee”) will be calculated and accrued as at each Valuation Day at a rate of up to 20% of the Net New Appreciation attributable to each Share Class. The Performance Fee Period has the meaning given below. The Performance Fee will be calculated and accrued daily but payable annually on the last Valuation Day falling in March.

“Net New Appreciation” means the amount, if any, by which the net asset value of each Share Class (prior to the reduction of any accrued Performance Fee but after the reduction of any Performance Fees payable due to shareholder redemptions) at the end of the relevant Performance Fee Period exceeds the High Water Mark (as defined below).

“High Water Mark”, calculated as at each Valuation Day, means the net asset value of each Share Class as of the most recent Performance Fee Day where a Performance Fee was paid by such relevant Share Class. The High Water Mark for each share class will be reduced pro rata by the amount of redemptions, dividends and distributions and then increased by the amount of any subscriptions on each Valuation Day within the relevant Performance Fee Period. For the purpose of calculating the Performance Fee, the net asset value of each Share Class will be calculated prior to reduction for any accrued Performance Fee. The Central Administrative Agent (in consultation with the Investment Manager) may also make related adjustments to the High Water Mark for the purpose of determining the High Water Mark to account for any other changes caused by subscriptions, redemptions, dividends, distributions, and other similar events. The performance reference period is equal to the whole life of the Sub-Fund.

“Performance Fee Period” means, in respect of each Share, the period from the last time a Performance Fee was payable (or inception for the first performance fee period in respect of new Shares issued) and ending at the close of business on the last Valuation Day in March (the “Performance Fee Day”) and thereafter each 12 month period commencing on the Business Day following the immediately preceding Performance Fee Day (as defined above) and ending as of the close of business on the last Valuation Day in March.

Calculated and accrued on each Valuation Day but payable annually, performance fees are liabilities in the relevant Share Class’ accounts and incorporated into the official net asset value of the relevant Share Class. If a shareholder redeems Shares part way through the relevant Performance Fee Period, a pro rata portion of the accrued performance fee liability at the immediately preceding Valuation Day shall become immediately due and payable. In case of a merger of the Sub-Fund with another existing sub-fund within the Fund or another UCITS, a pro rata portion of the accrued performance fee liability at the Valuation Day immediately preceding the effective date of such merger shall become immediately due and payable. However, no performance fee shall be due and payable where this Sub-Fund is merged with a newly established receiving UCITS or a sub-fund with no performance history and with an investment policy not substantially different from that of this Sub-Fund. In that case, the performance reference period of this Sub-Fund shall continue applying in the receiving UCITS or sub-fund.

Notes to the Financial Statements (continued)
for the period ended June 30, 2024**Note 6 – Management and performance fees (continued)****Man AHL Trend Alternative (continued)**

If the appointment of the Investment Manager is terminated during a Performance Fee Period, any accrued Performance Fees on the final Valuation Day will be calculated and paid as if the final Valuation Day was the end of the relevant Performance Fee Period.

Please note that the Performance Fees payable by each of the Sub-Fund's Share Classes shareholder may not correspond to the performance of the relevant Share Class. This is because the Sub-Fund is not calculating the Performance Fees using an equalisation or series accounting methodology. As a result, daily dealing in the Sub-Fund's Share Classes may have a positive or negative impact on the Performance Fee borne by shareholders.

Any Performance Fees payable in respect of Performance Fee Periods are paid annually in arrears to the Man Investments AG who will forward a significant part of it to the Investment Manager for its services.

Man Multi-Strategy Total Return Alternative

The Investment Manager shall be entitled to a performance fee payable in respect of each Share Class up to twenty percent (20%) of the aggregate appreciation in net Sub-Fund Asset value of Direct Investments ("Direct Investments NAV"), calculated in the manner described below.

The Investment Manager will ensure that a performance fee will only be payable in respect of the combined net realised and unrealised appreciation in the Direct Investments NAV, as more fully described below.

Performance fees are accrued at each Valuation Day and payable annually in arrears and calculated by the administrator as at the last Valuation Day in the twelve (12) month period ending on 31 December in each year ("Calculation Date"); provided, however, that if a Share is redeemed at any time other than at a Calculation

Date, any performance fee that has been accrued in respect of the redeemed Share will be paid to the Investment Manager at the time the redemption proceeds are paid.

For the purposes of calculating the performance fees, a performance period shall generally commence on the Business Day following the immediately preceding Calculation Date and end on the Calculation Date as at which the performance fee is to be calculated. If, however, a Share was issued subsequent to the preceding Calculation Date, the performance period for that Share shall commence on the date of issue of that Share and end on the Calculation Date as at which the performance fee is to be calculated. Finally, if a Share was redeemed between the immediately preceding Calculation Date and the Calculation Date as at which the performance fee is to be calculated, the performance period for that Share shall commence on the Business Day following: (i) the immediately preceding Calculation Date; (ii) the date of the issuance of that Share, as applicable, and end on the Dealing Day on which that Share was redeemed.

The appreciation in the Direct Investments NAV, in respect of each Share in a Class, shall be calculated as at each Calculation Date by deducting the "Direct Investments Reference NAV" for those Shares in that Class from the "Direct Investments Closing NAV" of such Shares for that performance period (the "Current Appreciation"). For the purposes of such calculation, the "Direct Investments Reference NAV" for each Share Class shall be the higher of the last Direct Investments NAV per Share of that Share Class as at which a performance fee was payable in respect of positive appreciation related to such Share Class or, in the case of a Share Class in respect of which no performance fee has previously been payable, the Direct Investments NAV per Share Class at which that Share Class was issued. The "Direct Investments Closing NAV" shall be the Direct Investments NAV per Share of a Share Class at the Calculation Date as at which the calculation is being made before accrual of the performance fee, except that in respect of an investor who redeems Shares in that performance period other than as at the Calculation Date, the Direct Investments NAV Closing NAV shall be the Direct Investments NAV per Share of a Share Class at the date of redemption, before accrual of the performance fee. In case of a merger of the Sub-Fund with another existing sub-fund within the Fund or another UCITS, a pro rata portion of the accrued performance fee liability at the Valuation Day immediately preceding the effective date of such merger shall become immediately due and payable. However, no performance fee shall be due and payable where this Sub-Fund is merged with a newly established receiving UCITS or a sub-fund with no performance history and with an investment policy not substantially different from that of this Sub-Fund. In that case, the performance reference period of this Sub-Fund shall continue applying in the receiving UCITS or sub-fund.

Notes to the Financial Statements (continued)
for the period ended June 30, 2024

Note 6 – Management and performance fees (continued)

Man Multi-Strategy Total Return Alternative (continued)

As further described below, the performance fee is calculated on a Share Class basis in order to maintain a single Direct Investments NAV within each Share Class. As of each Calculation Date, the aggregate amount of Current Appreciation in the Direct Investments NAV with respect to all Shares within a Share Class for the relevant performance period is determined. A performance fee of up to twenty percent (20%) of such aggregate amount of Current Appreciation will be charged to such Share Class as a whole. This means that, where a performance fee is payable in respect of a Share Class, the Direct Investments NAV per Share of all Shares in that Share Class will be reduced equally to reflect the payment of the per Share average of the aggregate performance fee for such Share Class as a whole and not the individual performance of those Shares in that Share Class during the relevant performance period. Accordingly, it is possible that the Direct Investments NAV of Shares of a Share Class held by a Shareholder may reflect the payment of a performance fee even though the Direct Investments NAV of such Shares experienced no appreciation or even depreciated during the relevant period. Since the Direct Investments NAV per Share of all Shares within each Share Class will be reduced to reflect the payment of the performance fee attributable to such Share Class, it is also possible that the Direct Investments NAV of Shares held by a Shareholder may bear a disproportionate amount of the performance fee in relation to the actual appreciation that such Shares experienced during the relevant period. However, the performance fee attributable to a Share that is redeemed at any time other than at a Calculation Date shall be based on the difference between the Direct Investments Closing NAV of such Share (before accrual of the performance fee) as of the end of the Dealing Day on which such Share is redeemed and the Direct Investments Reference NAV of such Share. Accordingly, when a Share is redeemed at any time other than at a Calculation Date: (i) the performance fee attributable to such Share could be different from the performance fee that would be payable if such Share was not redeemed until the Calculation Date; and (ii) the holder redeeming such Share would not get the benefit of, or suffer the disadvantage of, the allocation of the performance fee across the Share Class as a whole.

For the avoidance of doubt, no performance fee in respect of the performance of any Share within a Share Class shall be included in the calculation of the aggregate amount to be paid by the Share Class as a whole unless the Direct Investments Closing NAV exceeds the Direct Investments Reference NAV for that Share Class. In addition, the amount of the performance fee included in the calculation in respect of any Share shall only be based on the difference between the Direct Investments Closing NAV and the Direct Investments Reference NAV for that Share Class.

Note 7 – Taxes and expenses payable

	Man Convertibles Global EUR	Man AHL Trend Alternative USD	Man AHL Alpha Core Alternative USD	Man Multi- Strategy Total Return Alternative EUR	Man Multi- Manager Alternative ⁽¹⁾ USD
Subscription tax (Note 5)	6,935.33	68,663.70	4,533.77	2,325.61	3,655.04
Administration fees, domiciliary fees, depositary fees, paying and transfer agent expenses	37,271.43	146,787.16	55,430.95	39,005.91	28,429.77
Professional fees	52,312.18	87,488.75	28,293.62	45,638.45	3,392.07
Publication, printing and regulatory fees	30,346.51	94,302.30	32,918.21	40,087.71	2,690.81
Total	126,865.45	397,241.91	121,176.55	127,057.68	38,167.69

⁽¹⁾ Launched on March 19, 2024.

Notes to the Financial Statements (continued)
for the period ended June 30, 2024

Note 8 – Transaction costs

The transaction costs related to purchases and sales of financial instruments are included in the Transactions Costs in the Statement of Operations and Changes in Net Assets.

The transaction costs mainly relate to brokerage fees.

Note 9 – Other charges

The other charges include regulatory fees, data fees, paying agent fees, director fees, Lux VAT paid, Tax fees, CSSF fee, insurance fees and data dissemination fees.

Note 10 – Cross investment in sub-funds

As at June 30, 2024, the Man Multi-Strategy Total Return Alternative Sub-Fund invested in shares of the Man AHL Trend Alternative Sub-Fund and in shares of the Man Multi-Manager Alternative Sub-Fund. The value of the shares invested in Man AHL Trend Alternative Sub-Fund amounts to EUR 11,263,976.13 (USD 12,072,166.42) and represents 1.28% of the net assets of the Man AHL Trend Alternative Sub-Fund. The value of the shares invested in Man Multi-Manager Alternative Sub-Fund amounts to EUR 5,087,604.91 (USD 5,452,640.56) and represents 3.62% of the net assets of the Man Multi-Manager Alternative Sub-Fund.

The impact of the cross investment transactions has been eliminated from the combined Statement of Net Assets and Statement of Operations and Changes in Net Assets.

Note 11 – Related Parties

Parties are considered to be related if one party has the ability to control the other party or exercise significant influence over the other party in making financial or operational decisions. There were no transactions with related parties other than those in the normal course of business. The Investment Manager, Management Company and Directors are deemed to be related to the Company. Fees incurred with the Investment Manager, Management Company and Directors during the period are disclosed in the Statements of Operations and Changes in Net Assets.

Notes to the Financial Statements (continued)
for the period ended June 30, 2024

Note 12 – Outstanding forward foreign exchange contracts

Man Convertibles Global

Forwards foreign exchange contracts dealt for trading purposes

Purchased Currency	Sold Currency	Counterparty	Maturity	Purchases	Sales	Commitment (in EUR)	Unrealised profit/(loss) (in EUR)
Unrealised profit on forward foreign exchange contracts							132,688.78
EUR	JPY	Citigroup	18-Jul-24	6,942,881.35	(1,171,834,697.00)	6,942,881.35	130,735.59
EUR	USD	Citigroup	18-Jul-24	913,599.72	(978,000.00)	913,599.72	1,953.19
Unrealised loss on forward foreign exchange contracts							(405,149.56)
CHF	EUR	Citigroup	1-Jul-24	16,859.36	(17,608.00)	17,505.76	(99.22)
CHF	EUR	Citigroup	2-Jul-24	29,341.37	(30,651.32)	30,466.34	(177.08)
CHF	EUR	Citigroup	3-Jul-24	41,522.25	(43,220.33)	43,114.24	(91.21)
EUR	AUD	Citigroup	18-Jul-24	903,707.32	(1,474,375.00)	903,707.32	(14,652.80)
EUR	HKD	Citigroup	18-Jul-24	1,068,731.65	(8,991,014.95)	1,068,731.65	(5,426.71)
EUR	USD	Citigroup	18-Jul-24	73,076,870.35	(78,807,856.09)	73,076,870.35	(384,702.54)

Forwards foreign exchange contracts dealt for capital hedging purposes

Purchased Currency	Sold Currency	Counterparty	Maturity	Purchases	Sales	Commitment (in EUR)	Unrealised profit/(loss) (in EUR)
Unrealised profit on forward foreign exchange contracts							354.60
EUR	CHF	Citigroup	31-Jul-24	91,669.93	(87,722.98)	91,669.93	354.60
Unrealised loss on forward foreign exchange contracts							(358,269.78)
CHF	EUR	Citigroup	31-Jul-24	50,784,104.21	(53,215,521.38)	52,731,203.92	(352,265.17)
USD	EUR	Citigroup	31-Jul-24	9,194,919.44	(8,571,553.23)	8,579,351.00	(6,004.61)

Man AHL Trend Alternative

Forwards foreign exchange contracts dealt for trading purposes

Purchased Currency	Sold Currency	Counterparty	Maturity	Purchases	Sales	Commitment (in USD)	Unrealised profit/(loss) (in USD)
Unrealised profit on forward foreign exchange contracts							66,360,556.79
AUD	EUR	HSBC London	22-Aug-24	141,918,054.42	(87,200,000.00)	94,779,986.45	1,119,008.21
AUD	EUR	HSBC London	1-Jul-24	2,574,063.00	(1,600,000.00)	1,719,088.22	2,574.38
AUD	EUR	HSBC London	2-Jul-24	1,127,762.00	(700,000.00)	753,175.96	2,181.00
AUD	GBP	HSBC London	17-Jul-24	51,808,987.82	(27,250,000.00)	34,600,637.56	113,031.15
AUD	GBP	HSBC London	2-Jul-24	855,984.50	(450,000.00)	571,669.32	1,953.74
AUD	GBP	HSBC London	1-Jul-24	3,700,429.95	(1,950,000.00)	2,471,332.50	2,518.66
AUD	JPY	HSBC London	2-Jul-24	600,000.00	(64,087,200.00)	400,710.06	1,692.29
AUD	JPY	HSBC London	7-Aug-24	56,800,000.00	(5,883,764,547.00)	37,933,885.58	1,118,777.58
AUD	JPY	HSBC London	1-Jul-24	900,000.00	(96,168,400.00)	601,065.09	2,393.79
AUD	NZD	HSBC London	1-Jul-24	400,000.00	(436,290.00)	267,140.04	1,048.96
AUD	NZD	HSBC London	2-Jul-24	300,000.00	(328,007.00)	200,355.03	311.45
AUD	NZD	HSBC London	24-Jul-24	3,300,000.00	(3,595,470.83)	2,203,905.33	12,500.17
AUD	USD	HSBC London	24-Jul-24	23,600,000.00	(15,705,941.69)	15,761,262.29	46,680.71
AUD	USD	HSBC London	18-Jul-24	11,092,435.91	(7,344,831.88)	7,408,084.40	57,893.80
AUD	USD	HSBC London	2-Jul-24	700,000.00	(465,155.40)	467,495.07	1,784.50
AUD	USD	HSBC London	26-Aug-24	31,300,000.00	(20,852,438.28)	20,903,708.10	58,841.32
AUD	USD	HSBC London	1-Jul-24	1,400,000.00	(932,462.40)	934,990.14	1,390.80
CAD	EUR	Citigroup	3-Jul-24	1,173,357.94	(800,000.00)	857,498.38	570.42
CAD	EUR	Citigroup	2-Jul-24	1,319,956.00	(900,000.00)	964,633.31	614.96
CAD	EUR	Citigroup	2-Aug-24	213,941,055.21	(144,482,060.00)	156,349,658.55	1,466,222.14
CAD	USD	HSBC London	22-Aug-24	75,000,000.00	(54,696,562.74)	54,810,538.88	205,012.29
CAD	USD	HSBC London	18-Jul-24	327,315.07	(239,334.85)	239,204.20	61.76
CAD	USD	HSBC London	25-Jul-24	3,800,000.00	(2,769,126.85)	2,777,067.28	10,637.75
CHF	EUR	HSBC London	12-Aug-24	187,294,163.99	(190,700,000.00)	208,428,849.32	4,814,317.47
CHF	USD	Royal Bank of Scotland	1-Jul-24	9,800,000.00	(10,899,265.03)	10,905,853.55	9,016.97
CHF	USD	Royal Bank of Scotland	18-Jul-24	1,146.16	(1,276.69)	1,275.50	1.89
CHF	USD	Royal Bank of Scotland	6-Aug-24	169,800,000.00	(188,005,246.65)	188,960,605.39	1,867,999.97
CNH	USD	HSBC London	14-Aug-24	9,000,000.00	(1,236,914.58)	1,232,730.00	729.42

Notes to the Financial Statements (continued)
for the period ended June 30, 2024

Note 12 – Outstanding forward foreign exchange contracts (continued)

Man AHL Trend Alternative (continued)

Forwards foreign exchange contracts dealt for trading purposes (continued)

Purchased Currency	Sold Currency	Counterparty	Maturity	Purchases	Sales	Commitment (in USD)	Unrealised profit/(loss) (in USD)
EUR	CAD	Citigroup	2-Aug-24	51,217,940.00	(75,033,260.19)	54,892,852.04	70,053.65
EUR	CHF	HSBC London	1-Jul-24	600,000.00	(575,909.00)	643,050.30	1,869.44
EUR	CHF	HSBC London	12-Aug-24	34,800,000.00	(33,107,723.99)	37,296,917.15	315,972.64
EUR	CHF	HSBC London	2-Jul-24	500,000.00	(480,961.00)	535,875.25	358.21
EUR	GBP	Royal Bank of Scotland	1-Jul-24	100,000.00	(84,618.00)	107,175.05	150.56
EUR	GBP	Royal Bank of Scotland	24-Jul-24	15,300,000.00	(12,946,730.49)	16,397,782.42	39,361.81
EUR	HUF	Royal Bank of Scotland	28-Aug-24	67,600,000.00	(26,474,453,125.52)	72,450,332.40	998,563.90
EUR	JPY	Royal Bank of Scotland	10-Jul-24	33,600,000.00	(5,669,806,184.00)	36,010,816.15	712,414.04
EUR	JPY	Royal Bank of Scotland	2-Jul-24	400,000.00	(68,809,800.00)	428,700.20	718.85
EUR	JPY	Royal Bank of Scotland	1-Jul-24	700,000.00	(120,133,219.00)	750,225.35	3,115.26
EUR	NOK	Royal Bank of Scotland	17-Jul-24	100,000.00	(1,142,025.59)	107,175.05	256.58
EUR	NOK	Royal Bank of Scotland	1-Jul-24	100,000.00	(1,139,440.00)	107,175.05	459.97
EUR	PLN	HSBC London	12-Aug-24	47,700,000.00	(204,783,220.63)	51,122,497.88	360,259.10
EUR	PLN	HSBC London	1-Jul-24	1,600,000.00	(6,897,855.79)	1,714,800.77	448.92
EUR	SEK	Royal Bank of Scotland	17-Jul-24	38,235,093.00	(430,560,755.15)	40,978,479.26	341,148.71
EUR	SEK	Royal Bank of Scotland	1-Jul-24	100,000.00	(1,132,470.00)	107,175.05	294.21
EUR	USD	Citigroup	3-Jul-24	2,002,706.97	(2,143,695.94)	2,146,402.16	2,462.93
EUR	USD	Citigroup	2-Jul-24	1,307.49	(1,396.59)	1,401.30	4.48
EUR	USD	HSBC London	1-Jul-24	3,700,000.00	(3,957,877.54)	3,965,476.78	6,727.96
EUR	USD	HSBC London	18-Jul-24	12,069,000.00	(12,935,705.06)	12,934,956.54	7,476.75
EUR	USD	HSBC London	24-Jul-24	100,000.00	(107,205.44)	107,175.05	69.56
GBP	EUR	Royal Bank of Scotland	24-Jul-24	94,737,841.55	(110,800,000.00)	119,758,053.29	952,879.90
GBP	JPY	Citigroup	2-Jul-24	450,000.00	(91,364,500.00)	568,844.73	865.09
GBP	JPY	Citigroup	1-Jul-24	500,000.00	(101,457,500.00)	632,049.70	1,432.97
GBP	JPY	Citigroup	8-Aug-24	41,100,000.00	(7,949,675,819.00)	51,954,487.29	2,239,047.14
GBP	USD	Citigroup	2-Jul-24	1,234,238.74	(1,559,752.17)	1,560,200.48	974.81
GBP	USD	Citigroup	5-Jul-24	151,519.56	(191,514.97)	191,535.79	89.39
GBP	USD	Citigroup	3-Jul-24	3,235.41	(4,088.93)	4,089.88	2.36
GBP	USD	HSBC London	1-Jul-24	450,000.00	(568,751.85)	568,844.75	280.80
GBP	USD	HSBC London	18-Jul-24	502.95	(636.04)	635.78	0.02
GBP	USD	HSBC London	19-Aug-24	14,350,000.00	(18,086,538.77)	18,139,826.81	65,967.28
HUF	EUR	Royal Bank of Scotland	2-Jul-24	118,590,600.00	(300,000.00)	321,832.35	168.80
HUF	EUR	Royal Bank of Scotland	28-Aug-24	9,652,744,091.25	(24,200,000.00)	26,195,713.39	117,080.06
HUF	USD	Royal Bank of Scotland	2-Jul-24	10,000,000.00	(27,112.10)	27,138.10	9.80
HUF	USD	Royal Bank of Scotland	1-Jul-24	90,000,000.00	(243,211.00)	244,242.90	897.80
HUF	USD	Royal Bank of Scotland	18-Jul-24	87,009,796.19	(234,923.82)	236,128.06	911.02
INR	USD	Citigroup	23-Jul-24	27,500,000.00	(329,398.28)	329,780.00	216.72
INR	USD	Citigroup	13-Aug-24	67,500,000.00	(807,643.52)	809,460.00	871.48
INR	USD	Citigroup	2-Jul-24	5,000,000.00	(59,859.88)	59,960.00	105.12
INR	USD	Citigroup	29-Jul-24	437,500,000.00	(5,234,967.21)	5,246,500.00	8,032.79
INR	USD	Citigroup	10-Jul-24	215,000,000.00	(2,575,221.88)	2,578,280.00	2,843.12
JPY	EUR	Royal Bank of Scotland	2-Jul-24	17,233,700.00	(100,000.00)	107,134.85	14.51
JPY	GBP	Citigroup	1-Jul-24	81,366,708.00	(400,000.00)	505,823.46	101.29
JPY	USD	HSBC London	18-Jul-24	273,989.00	(1,706.89)	1,703.27	1.40

Notes to the Financial Statements (continued)
for the period ended June 30, 2024

Note 12 – Outstanding forward foreign exchange contracts (continued)

Man AHL Trend Alternative (continued)

Forwards foreign exchange contracts dealt for trading purposes (continued)

Purchased Currency	Sold Currency	Counterparty	Maturity	Purchases	Sales	Commitment (in USD)	Unrealised profit/(loss) (in USD)
JPY	USD	HSBC London	1-Jul-24	110,000,000.00	(683,469.88)	683,824.90	469.42
JPY	USD	HSBC London	2-Jul-24	20,000,000.00	(124,251.39)	124,331.80	123.21
JPY	USD	HSBC London	22-Aug-24	70,000,000.00	(438,129.00)	435,161.30	765.40
KRW	USD	HSBC London	20-Aug-24	800,000,000.00	(578,360.00)	581,184.00	2,560.00
KRW	USD	HSBC London	17-Jul-24	200,000,000.00	(144,864.55)	145,296.00	61.45
KRW	USD	HSBC London	12-Aug-24	2,000,000,000.00	(1,443,401.42)	1,452,960.00	8,138.58
KRW	USD	HSBC London	2-Jul-24	16,600,000,000.00	(12,024,846.84)	12,059,568.00	15,631.15
KRW	USD	HSBC London	2-Aug-24	1,900,000,000.00	(1,370,766.10)	1,380,312.00	7,303.90
MXN	USD	Citigroup	2-Aug-24	32,500,000.00	(1,734,182.83)	1,777,360.01	32,029.67
MXN	USD	Citigroup	1-Jul-24	5,000,000.00	(271,944.79)	273,440.00	1,200.21
MXN	USD	Citigroup	12-Sep-24	6,000,000.00	(321,689.85)	328,128.00	2,250.15
MXN	USD	Citigroup	2-Jul-24	2,000,000.00	(109,083.62)	109,376.00	156.38
NOK	EUR	Royal Bank of Scotland	17-Jul-24	28,761,875.99	(2,509,677.00)	2,701,286.58	2,989.94
NOK	SEK	Citigroup	17-Jul-24	19,500,000.00	(19,187,635.05)	1,831,420.50	14,652.10
NOK	USD	Citigroup	18-Jul-24	17,751.00	(1,659.23)	1,667.16	3.67
NOK	USD	Citigroup	2-Jul-24	500,000.00	(46,796.28)	46,959.50	22.72
NOK	USD	Citigroup	6-Aug-24	21,500,000.00	(2,012,562.12)	2,019,258.47	2,546.88
NOK	USD	Citigroup	18-Sep-24	3,500,000.00	(327,356.24)	328,716.50	1,020.76
NZD	USD	HSBC London	20-Aug-24	6,368,325.00	(3,874,878.38)	3,880,538.78	4,425.00
NZD	USD	HSBC London	2-Jul-24	100,000.00	(60,830.00)	60,935.00	85.10
NZD	USD	HSBC London	18-Jul-24	1,362.68	(826.78)	830.35	3.30
PHP	USD	HSBC London	2-Jul-24	552,500,000.00	(9,420,852.05)	9,426,755.02	20,267.95
PHP	USD	HSBC London	16-Aug-24	70,000,000.00	(1,191,222.04)	1,194,340.00	6,267.96
PHP	USD	HSBC London	31-Jul-24	315,000,000.00	(5,368,541.30)	5,374,530.01	21,108.70
PHP	USD	HSBC London	11-Jul-24	70,000,000.00	(1,192,590.70)	1,194,340.00	5,319.30
PLN	EUR	HSBC London	12-Aug-24	165,688,120.33	(38,136,124.00)	41,215,417.17	199,461.58
PLN	EUR	HSBC London	1-Jul-24	1,726,229.40	(400,000.00)	429,404.73	326.41
PLN	EUR	HSBC London	2-Jul-24	863,226.00	(200,000.00)	214,730.06	177.38
PLN	USD	HSBC London	18-Jul-24	16,965.86	(4,167.74)	4,220.31	47.14
PLN	USD	HSBC London	2-Jul-24	200,000.00	(49,610.62)	49,750.60	84.78
PLN	USD	HSBC London	1-Jul-24	300,000.00	(74,434.78)	74,625.90	108.92
PLN	USD	HSBC London	13-Aug-24	67,480,869.00	(16,714,069.08)	16,786,068.69	45,074.66
RON	EUR	BNP Paribas	20-Aug-24	37,518,277.97	(7,500,000.00)	8,078,885.15	23,451.52
RON	EUR	BNP Paribas	26-Sep-24	34,077,995.86	(6,800,000.00)	7,338,082.37	18,816.58
SEK	EUR	Royal Bank of Scotland	1-Jul-24	1,137,072.21	(100,000.00)	107,370.32	140.00
SEK	EUR	Royal Bank of Scotland	17-Jul-24	416,468,525.91	(36,164,907.00)	39,325,874.85	547,211.54
SEK	NOK	Citigroup	17-Jul-24	22,111,460.79	(22,000,000.00)	2,087,918.98	27,246.59
SEK	USD	Citigroup	1-Jul-24	33,000,000.00	(3,104,088.38)	3,116,091.10	9,725.62
SEK	USD	Citigroup	18-Jul-24	4,840.71	(454.84)	457.09	2.32
SEK	USD	Citigroup	7-Aug-24	22,000,000.00	(2,053,347.54)	2,077,394.08	26,598.46
SGD	USD	Citigroup	21-Aug-24	300,000.00	(221,369.05)	221,361.37	450.95
SGD	USD	Citigroup	1-Jul-24	36,900,000.00	(27,143,541.60)	27,227,448.80	70,909.50
SGD	USD	Citigroup	31-Jul-24	300,000.00	(221,080.28)	221,361.37	510.22
THB	USD	Citigroup	12-Jul-24	17,500,000.00	(475,815.68)	476,875.00	1,601.82
THB	USD	Citigroup	8-Aug-24	2,500,000.00	(67,871.89)	68,125.00	485.61
THB	USD	Citigroup	15-Aug-24	27,500,000.00	(750,900.40)	749,374.99	1,499.60
TWD	USD	Citigroup	22-Jul-24	2,500,000.00	(76,847.11)	77,062.50	87.89
USD	AUD	HSBC London	26-Aug-24	2,342,839.29	(3,500,000.00)	2,342,839.29	4,509.90
USD	BRL	HSBC London	2-Jul-24	49,857,860.88	(259,300,000.00)	49,857,860.88	3,522,629.07
USD	BRL	HSBC London	2-Aug-24	67,486,599.58	(363,500,000.00)	67,486,599.58	2,787,661.40
USD	CAD	HSBC London	22-Aug-24	234,635,993.31	(320,300,000.00)	234,635,993.31	169,441.48
USD	CAD	HSBC London	18-Jul-24	935.77	(1,279.15)	935.77	0.20
USD	CAD	HSBC London	25-Jul-24	36,395,815.34	(49,500,000.00)	36,395,815.34	185,604.75
USD	CHF	Citigroup	2-Jul-24	1,123.44	(1,008.00)	1,123.44	1.29
USD	CHF	Citigroup	1-Jul-24	10,931,736.72	(9,808,255.82)	10,931,736.72	14,261.34
USD	CHF	Royal Bank of Scotland	18-Jul-24	406.30	(362.89)	406.30	1.49
USD	CHF	Royal Bank of Scotland	6-Aug-24	92,615,646.53	(82,200,000.00)	92,615,646.53	694,814.29

Notes to the Financial Statements (continued)
for the period ended June 30, 2024

Note 12 – Outstanding forward foreign exchange contracts (continued)

Man AHL Trend Alternative (continued)

Forwards foreign exchange contracts dealt for trading purposes (continued)

Purchased Currency	Sold Currency	Counterparty	Maturity	Purchases	Sales	Commitment (in USD)	Unrealised profit/(loss) (in USD)
USD	CLP	HSBC London	23-Sep-24	4,149,489.43	(3,850,000,000.00)	4,149,489.43	60,846.65
USD	CLP	HSBC London	5-Aug-24	23,020,439.69	(21,406,574,923.00)	23,020,439.69	265,250.54
USD	CNH	HSBC London	19-Aug-24	22,597,512.40	(164,000,000.00)	22,597,512.40	37,195.64
USD	CNH	HSBC London	3-Jul-24	35,504,508.29	(255,500,000.00)	35,504,508.29	481,631.36
USD	CNH	HSBC London	22-Jul-24	28,770,915.36	(208,000,000.00)	28,770,915.36	213,954.85
USD	CNH	HSBC London	2-Aug-24	35,538,547.92	(257,000,000.00)	35,538,547.92	225,079.25
USD	CNH	HSBC London	9-Jul-24	72,253,512.04	(522,000,000.00)	72,253,512.04	661,082.62
USD	CNH	HSBC London	15-Jul-24	31,968,224.51	(230,500,000.00)	31,968,224.51	339,668.72
USD	CNH	HSBC London	14-Aug-24	9,657,251.24	(70,000,000.00)	9,657,251.24	31,017.58
USD	COP	HSBC London	12-Sep-24	7,852,426.24	(32,470,362,473.00)	7,852,426.24	126,049.03
USD	COP	HSBC London	8-Aug-24	9,966,996.41	(40,800,000,000.00)	9,966,996.41	175,725.56
USD	EUR	Citigroup	18-Jul-24	34,128,604.10	(31,697,443.30)	34,128,604.10	135,121.43
USD	EUR	Citigroup	1-Jul-24	14,744.52	(13,757.18)	14,744.52	3.49
USD	EUR	HSBC London	2-Jul-24	535,867.00	(500,000.00)	535,867.00	80.99
USD	EUR	HSBC London	20-Aug-24	15,932,631.54	(14,806,777.00)	15,932,631.54	26,780.56
USD	EUR	HSBC London	24-Jul-24	154,244,639.14	(142,600,000.00)	154,244,639.14	1,268,890.47
USD	GBP	Citigroup	1-Jul-24	189,078.71	(149,291.35)	189,078.71	297.26
USD	GBP	HSBC London	19-Aug-24	261,525,771.05	(205,300,000.00)	261,525,771.05	1,824,064.65
USD	GBP	HSBC London	18-Jul-24	7,794,450.02	(6,109,847.81)	7,794,450.02	67,610.63
USD	HUF	Royal Bank of Scotland	18-Jul-24	43,088.51	(15,655,932.99)	43,088.51	654.57
USD	HUF	Royal Bank of Scotland	13-Aug-24	9,548,943.86	(3,490,000,000.00)	9,548,943.86	98,754.83
USD	HUF	Royal Bank of Scotland	9-Oct-24	1,762,658.02	(630,000,000.00)	1,762,658.02	59,783.56
USD	IDR	HSBC London	26-Jul-24	61,450.73	(1,000,000,000.00)	61,450.73	330.46
USD	ILS	Royal Bank of Scotland	16-Sep-24	25,097,217.84	(93,000,000.00)	25,097,217.84	359,012.99
USD	ILS	Royal Bank of Scotland	15-Aug-24	18,369,219.72	(68,000,000.00)	18,369,219.72	308,290.16
USD	ILS	Royal Bank of Scotland	1-Jul-24	3,861,305.72	(14,500,000.00)	3,861,305.72	18,296.70
USD	ILS	Royal Bank of Scotland	2-Jul-24	4,653,165.25	(17,500,000.00)	4,653,165.25	14,858.39
USD	INR	Citigroup	10-Jul-24	660,705.63	(55,000,000.00)	660,705.63	1,200.73
USD	INR	Citigroup	23-Jul-24	1,110,852.58	(92,500,000.00)	1,110,852.58	2,148.67
USD	INR	Citigroup	2-Jul-24	60,063.68	(5,000,000.00)	60,063.68	98.67
USD	INR	Citigroup	29-Jul-24	871,246.84	(72,500,000.00)	871,246.84	2,408.44
USD	JPY	HSBC London	18-Jul-24	7,454,624.74	(1,166,350,750.00)	7,454,624.74	181,986.35
USD	JPY	HSBC London	2-Jul-24	1,806,571.67	(290,000,000.00)	1,806,571.67	3,138.30
USD	JPY	HSBC London	22-Aug-24	208,206,013.47	(32,210,000,000.00)	208,206,013.47	6,197,557.08
USD	JPY	HSBC London	1-Jul-24	747,628.67	(120,000,000.00)	747,628.67	1,512.52
USD	JPY	HSBC London	30-Jul-24	88,408,929.02	(13,410,000,000.00)	88,408,929.02	4,616,043.31
USD	KRW	HSBC London	30-Jul-24	34,836,436.09	(47,200,000,000.00)	34,836,436.09	610,473.71
USD	KRW	HSBC London	17-Jul-24	90,529,969.52	(124,300,000,000.00)	90,529,969.52	459,630.93
USD	KRW	HSBC London	2-Jul-24	33,017,061.43	(45,000,000,000.00)	33,017,061.43	377,809.49
USD	KRW	HSBC London	6-Aug-24	23,495,169.83	(32,200,000,000.00)	23,495,169.83	134,575.22
USD	KRW	HSBC London	23-Jul-24	19,179,315.62	(26,200,000,000.00)	19,179,315.62	188,138.57
USD	KRW	HSBC London	18-Jul-24	7,677,449.42	(10,493,154,000.00)	7,677,449.42	73,558.78
USD	KRW	HSBC London	12-Jul-24	31,920,090.67	(43,200,000,000.00)	31,920,090.67	626,040.63
USD	KRW	HSBC London	26-Jul-24	17,291,192.44	(23,700,000,000.00)	17,291,192.44	109,392.31
USD	KRW	HSBC London	12-Aug-24	20,664,415.09	(28,300,000,000.00)	20,664,415.09	125,246.48
USD	KRW	HSBC London	2-Aug-24	5,775,867.11	(7,900,000,000.00)	5,775,867.11	46,071.94
USD	MXN	Citigroup	12-Sep-24	170,533,617.08	(3,012,500,000.00)	170,533,617.08	7,984,885.69
USD	MXN	Citigroup	2-Aug-24	77,037,889.41	(1,348,500,000.00)	77,037,889.41	3,774,585.43
USD	NOK	Citigroup	18-Jul-24	206,167.19	(2,197,542.81)	206,167.19	303.41
USD	NOK	Citigroup	18-Sep-24	68,771,631.53	(727,500,000.00)	68,771,631.53	515,064.82
USD	NOK	Citigroup	1-Jul-24	46,851.22	(500,000.00)	46,851.22	33.72
USD	NOK	Citigroup	6-Aug-24	5,991,269.24	(63,500,000.00)	5,991,269.24	39,627.18
USD	NZD	HSBC London	20-Aug-24	129,588,683.94	(210,731,675.00)	129,588,683.94	1,220,207.77
USD	NZD	HSBC London	1-Jul-24	305,907.60	(500,000.00)	305,907.60	1,332.60
USD	NZD	HSBC London	2-Jul-24	1,585,406.20	(2,600,000.00)	1,585,406.20	1,613.60
USD	NZD	HSBC London	18-Jul-24	13,585.82	(22,196.62)	13,585.82	64.68

Notes to the Financial Statements (continued)
for the period ended June 30, 2024

Note 12 – Outstanding forward foreign exchange contracts (continued)

Man AHL Trend Alternative (continued)

Forwards foreign exchange contracts dealt for trading purposes (continued)

Purchased Currency	Sold Currency	Counterparty	Maturity	Purchases	Sales	Commitment (in USD)	Unrealised profit/(loss) (in USD)
USD	PEN	Royal Bank of Scotland	14-Aug-24	13,618,156.66	(51,250,000.00)	13,618,156.66	283,931.66
USD	PHP	HSBC London	11-Jul-24	8,238,455.51	(472,500,000.00)	8,238,455.51	152,108.34
USD	PHP	HSBC London	2-Jul-24	9,641,274.78	(552,500,000.00)	9,641,274.78	199,850.24
USD	PHP	HSBC London	23-Jul-24	1,897,009.63	(110,000,000.00)	1,897,009.63	14,757.25
USD	PLN	HSBC London	18-Jul-24	27,312.84	(108,158.99)	27,312.84	442.68
USD	PLN	HSBC London	8-Oct-24	2,348,501.43	(9,300,000.00)	2,348,501.43	40,950.78
USD	PLN	HSBC London	13-Aug-24	76,407,803.41	(301,319,131.00)	76,407,803.41	1,574,815.88
USD	PLN	HSBC London	2-Jul-24	24,880.17	(100,000.00)	24,880.17	32.47
USD	SEK	Citigroup	2-Jul-24	896,842.42	(9,500,000.00)	896,842.42	393.87
USD	SEK	Citigroup	9-Sep-24	429,777.13	(4,500,000.00)	429,777.13	3,577.44
USD	SEK	Citigroup	1-Jul-24	2,644,631.90	(28,000,000.00)	2,644,631.90	2,607.62
USD	SEK	Citigroup	18-Jul-24	85,196.01	(892,317.93)	85,196.01	922.80
USD	SEK	Citigroup	7-Aug-24	5,927,320.55	(62,000,000.00)	5,927,320.55	65,518.45
USD	SGD	Citigroup	21-Aug-24	3,775,028.36	(5,100,000.00)	3,775,028.36	4,077.51
USD	SGD	Citigroup	23-Jul-24	38,149,786.01	(51,400,000.00)	38,149,786.01	198,711.41
USD	SGD	Citigroup	5-Aug-24	74,136.84	(100,000.00)	74,136.84	254.67
USD	SGD	Citigroup	2-Jul-24	3,540,978.89	(4,800,000.00)	3,540,978.89	685.97
USD	SGD	Citigroup	11-Jul-24	19,788,408.53	(26,600,000.00)	19,788,408.53	160,060.55
USD	SGD	Citigroup	31-Jul-24	17,139,192.22	(23,100,000.00)	17,139,192.22	76,599.17
USD	SGD	Citigroup	18-Jul-24	16,322,194.18	(22,000,000.00)	16,322,194.18	82,593.09
USD	SGD	Citigroup	13-Aug-24	12,897,840.93	(17,400,000.00)	12,897,840.93	37,277.22
USD	SGD	Citigroup	26-Jul-24	78,568,536.33	(105,800,000.00)	78,568,536.33	439,602.67
USD	THB	Citigroup	12-Jul-24	12,623,819.92	(457,500,000.00)	12,623,819.92	142,600.18
USD	THB	Citigroup	2-Jul-24	5,121,651.44	(187,500,000.00)	5,121,651.44	10,773.28
USD	TWD	Citigroup	12-Jul-24	23,250,695.20	(750,000,000.00)	23,250,695.20	178,047.54
USD	TWD	Citigroup	22-Aug-24	14,625,132.32	(472,500,000.00)	14,625,132.32	67,915.07
USD	TWD	Citigroup	5-Jul-24	19,252,484.57	(622,500,000.00)	19,252,484.57	107,114.34
USD	TWD	Citigroup	6-Aug-24	5,128,045.75	(165,000,000.00)	5,128,045.75	47,583.23
USD	TWD	Citigroup	22-Jul-24	15,815,243.44	(512,500,000.00)	15,815,243.44	43,640.65
USD	ZAR	Royal Bank of Scotland	2-Jul-24	137,432.23	(2,500,000.00)	137,432.23	104.75
USD	ZAR	Royal Bank of Scotland	12-Aug-24	2,056,214.31	(37,500,000.00)	2,056,214.31	2,987.24
USD	ZAR	Royal Bank of Scotland	27-Sep-24	852,366.33	(15,500,000.00)	852,366.33	6,702.04
ZAR	USD	Royal Bank of Scotland	12-Aug-24	2,769,500,000.00	(149,086,483.49)	151,671,670.90	2,551,950.02
ZAR	USD	Royal Bank of Scotland	27-Sep-24	151,522,126.00	(8,208,192.50)	8,298,109.42	59,157.73
ZAR	USD	Royal Bank of Scotland	18-Sep-24	24,000,000.00	(1,291,579.27)	1,314,360.04	18,772.73
ZAR	USD	Royal Bank of Scotland	1-Jul-24	19,500,000.00	(1,061,472.97)	1,067,917.51	9,779.03
Unrealised loss on forward foreign exchange contracts							(62,512,852.37)
AUD	EUR	HSBC London	22-Aug-24	7,215,450.66	(4,500,000.00)	4,818,839.43	(14,403.34)
AUD	EUR	HSBC London	1-Jul-24	1,443,684.00	(900,000.00)	964,164.50	(1,370.82)
AUD	EUR	HSBC London	2-Jul-24	321,064.00	(200,000.00)	214,422.62	(146.34)
AUD	GBP	HSBC London	17-Jul-24	94,688.12	(50,000.00)	63,237.47	(42.32)
AUD	GBP	HSBC London	2-Jul-24	1,894,035.30	(1,000,000.00)	1,264,931.65	(1,096.41)
AUD	GBP	HSBC London	1-Jul-24	379,106.00	(200,000.00)	253,185.98	(25.35)
AUD	USD	HSBC London	24-Jul-24	39,000,000.00	(26,141,146.32)	26,046,153.78	(109,270.32)
AUD	USD	HSBC London	18-Jul-24	62,221.96	(41,575.66)	41,554.94	(50.78)
AUD	USD	HSBC London	2-Jul-24	200,000.00	(133,482.00)	133,570.02	(70.60)
AUD	USD	HSBC London	26-Aug-24	10,500,000.00	(7,027,596.32)	7,012,426.04	(12,630.32)
BRL	USD	HSBC London	2-Aug-24	17,700,000.00	(3,250,882.92)	3,186,637.09	(99,911.22)
BRL	USD	HSBC London	2-Jul-24	259,300,000.00	(48,710,770.75)	46,683,332.51	(2,374,119.98)
CAD	EUR	Citigroup	3-Jul-24	293,098.30	(200,000.00)	214,198.34	(33.69)
CAD	EUR	Citigroup	2-Jul-24	4,390,968.00	(3,000,000.00)	3,208,950.91	(4,445.17)
CAD	EUR	Citigroup	2-Aug-24	131,407,750.45	(90,517,940.00)	96,033,727.12	(999,622.30)
CAD	USD	HSBC London	22-Aug-24	171,600,000.00	(125,775,296.78)	125,406,512.16	(160,493.16)
CAD	USD	HSBC London	18-Jul-24	43,087.54	(31,565.33)	31,488.68	(51.32)

Notes to the Financial Statements (continued)
for the period ended June 30, 2024

Note 12 – Outstanding forward foreign exchange contracts (continued)

Man AHL Trend Alternative (continued)

Forwards foreign exchange contracts dealt for trading purposes (continued)

Purchased Currency	Sold Currency	Counterparty	Maturity	Purchases	Sales	Commitment (in USD)	Unrealised profit/(loss) (in USD)
CHF	EUR	HSBC London	12-Aug-24	31,672,450.38	(33,300,000.00)	35,246,439.35	(312,562.03)
CHF	EUR	HSBC London	1-Jul-24	577,055.16	(600,000.00)	642,171.33	(594.11)
CHF	USD	Royal Bank of Scotland	18-Jul-24	948,510.26	(1,067,967.37)	1,055,542.23	(9,873.83)
CHF	USD	Royal Bank of Scotland	6-Aug-24	88,200,000.00	(99,420,749.33)	98,152,681.93	(794,009.93)
CLP	USD	HSBC London	5-Aug-24	21,700,000,000.00	(23,873,635.19)	22,980,300.00	(806,535.19)
CLP	USD	HSBC London	23-Sep-24	4,050,000,000.00	(4,442,338.92)	4,288,950.00	(141,238.92)
CNH	USD	HSBC London	14-Aug-24	44,000,000.00	(6,060,409.97)	6,026,679.98	(9,705.97)
CNH	USD	HSBC London	3-Jul-24	255,500,000.00	(35,125,558.54)	34,995,834.01	(102,896.04)
CNH	USD	HSBC London	9-Jul-24	180,000,000.00	(24,841,732.60)	24,654,599.46	(154,912.60)
COP	USD	HSBC London	8-Aug-24	64,600,000,000.00	(16,544,924.53)	15,568,599.99	(1,040,924.54)
COP	USD	HSBC London	12-Sep-24	69,000,000,000.00	(17,367,662.09)	16,628,999.99	(945,662.09)
EUR	AUD	HSBC London	22-Aug-24	18,200,000.00	(29,725,492.41)	19,505,858.95	(303,859.05)
EUR	AUD	HSBC London	1-Jul-24	2,500,000.00	(4,033,069.24)	2,679,376.20	(11,423.53)
EUR	CAD	Citigroup	2-Jul-24	3,900,000.00	(5,721,678.70)	4,179,826.87	(4,031.73)
EUR	CAD	Citigroup	2-Aug-24	140,282,060.00	(207,774,637.13)	150,347,365.94	(1,463,380.53)
EUR	CHF	HSBC London	12-Aug-24	200,300,000.00	(198,647,834.77)	214,671,621.78	(7,181,670.45)
EUR	CHF	HSBC London	2-Jul-24	300,000.00	(288,801.00)	321,525.15	(34.79)
EUR	GBP	Royal Bank of Scotland	24-Jul-24	7,100,000.00	(6,055,888.31)	7,609,428.52	(42,339.43)
EUR	HUF	Royal Bank of Scotland	1-Jul-24	400,000.00	(158,332,840.00)	428,700.20	(843.53)
EUR	HUF	Royal Bank of Scotland	28-Aug-24	23,200,000.00	(9,254,621,951.25)	24,864,611.11	(114,950.44)
EUR	NOK	Royal Bank of Scotland	17-Jul-24	700,000.00	(8,048,260.68)	750,225.34	(3,267.52)
EUR	PLN	HSBC London	12-Aug-24	41,900,000.00	(182,232,081.05)	44,906,345.07	(267,266.29)
EUR	RON	BNP Paribas	20-Aug-24	1,000,000.00	(4,993,954.60)	1,071,750.48	(1,309.09)
EUR	SEK	Royal Bank of Scotland	17-Jul-24	36,264,907.00	(417,605,544.09)	38,866,931.48	(547,329.78)
EUR	USD	Citigroup	1-Jul-24	10,320.05	(11,060.71)	11,060.51	(2.62)
EUR	USD	HSBC London	24-Jul-24	97,900,000.00	(106,197,940.58)	104,924,372.50	(1,175,715.59)
GBP	AUD	HSBC London	1-Jul-24	2,150,000.00	(4,098,035.43)	2,717,813.81	(14,832.37)
GBP	AUD	HSBC London	17-Jul-24	18,200,000.00	(34,959,831.43)	23,006,609.95	(313,668.23)
GBP	EUR	Royal Bank of Scotland	1-Jul-24	84,620.63	(100,000.00)	106,968.89	(147.23)
GBP	EUR	Royal Bank of Scotland	2-Jul-24	253,896.00	(300,000.00)	320,949.79	(413.51)
GBP	EUR	Royal Bank of Scotland	24-Jul-24	9,642,623.58	(11,400,000.00)	12,189,235.14	(34,297.77)
GBP	JPY	Citigroup	2-Jul-24	300,000.00	(61,020,520.00)	379,229.82	(112.28)
GBP	JPY	Citigroup	8-Aug-24	400,000.00	(80,917,768.00)	505,639.78	(265.24)
GBP	USD	HSBC London	2-Jul-24	200,000.00	(252,983.00)	252,819.88	(77.80)
GBP	USD	HSBC London	18-Jul-24	4,888.57	(6,205.92)	6,179.64	(23.58)
GBP	USD	HSBC London	19-Aug-24	316,900,000.00	(404,146,877.45)	400,593,114.33	(3,273,764.72)
HUF	EUR	Royal Bank of Scotland	2-Jul-24	39,471,900.00	(100,000.00)	107,119.24	(101.83)
HUF	EUR	Royal Bank of Scotland	28-Aug-24	26,706,278,799.23	(69,000,000.00)	72,475,766.39	(1,867,923.34)
HUF	USD	Royal Bank of Scotland	13-Aug-24	4,460,000,000.00	(12,412,645.79)	12,103,592.60	(335,679.40)
HUF	USD	Royal Bank of Scotland	18-Jul-24	4,879,816.79	(13,347.12)	13,242.90	(120.66)
ILS	USD	Royal Bank of Scotland	16-Sep-24	1,500,000.00	(408,978.25)	398,173.50	(9,996.25)
ILS	USD	Royal Bank of Scotland	1-Jul-24	14,500,000.00	(3,860,420.70)	3,849,010.49	(17,413.20)
ILS	USD	Royal Bank of Scotland	15-Aug-24	36,000,000.00	(9,823,122.58)	9,556,164.00	(261,810.58)
INR	USD	Citigroup	23-Jul-24	167,500,000.00	(2,012,947.37)	2,008,660.00	(5,292.38)
INR	USD	Citigroup	29-Jul-24	630,000,000.00	(7,562,206.23)	7,554,960.00	(12,286.23)
INR	USD	Citigroup	10-Jul-24	142,500,000.00	(1,712,525.90)	1,708,860.00	(3,808.40)

Notes to the Financial Statements (continued)
for the period ended June 30, 2024

Note 12 – Outstanding forward foreign exchange contracts (continued)

Man AHL Trend Alternative (continued)

Forwards foreign exchange contracts dealt for trading purposes (continued)

Purchased Currency	Sold Currency	Counterparty	Maturity	Purchases	Sales	Commitment (in USD)	Unrealised profit/(loss) (in USD)
JPY	AUD	HSBC London	1-Jul-24	96,078,420.00	(900,000.00)	597,280.14	(2,954.16)
JPY	AUD	HSBC London	7-Aug-24	1,154,751,020.00	(11,200,000.00)	7,178,613.64	(255,674.59)
JPY	EUR	Royal Bank of Scotland	10-Jul-24	1,354,073,550.00	(8,000,000.00)	8,417,720.04	(144,202.93)
JPY	EUR	Royal Bank of Scotland	1-Jul-24	120,189,300.00	(700,000.00)	747,167.58	(2,766.74)
JPY	EUR	Royal Bank of Scotland	2-Jul-24	68,836,130.00	(400,000.00)	427,926.00	(555.49)
JPY	GBP	Citigroup	1-Jul-24	20,308,700.00	(100,000.00)	126,250.86	(179.71)
JPY	GBP	Citigroup	8-Aug-24	3,344,972,737.00	(17,000,000.00)	20,794,324.05	(576,737.73)
JPY	USD	HSBC London	18-Jul-24	78,965,772.00	(510,506.30)	490,897.81	(18,163.40)
JPY	USD	HSBC London	1-Jul-24	10,000,000.00	(62,267.67)	62,165.90	(91.37)
JPY	USD	HSBC London	30-Jul-24	2,330,000,000.00	(15,008,073.00)	14,484,654.70	(453,029.00)
JPY	USD	HSBC London	22-Aug-24	740,000,000.00	(4,760,035.41)	4,600,276.60	(120,294.61)
KRW	USD	HSBC London	20-Aug-24	100,000,000.00	(72,642.22)	72,648.00	(27.22)
KRW	USD	HSBC London	17-Jul-24	5,600,000,000.00	(4,079,802.63)	4,068,288.00	(21,874.63)
KRW	USD	HSBC London	2-Jul-24	28,400,000,000.00	(20,685,064.04)	20,632,032.01	(85,692.04)
KRW	USD	HSBC London	2-Aug-24	1,700,000,000.00	(1,234,583.70)	1,235,016.00	(1,573.70)
MXN	USD	Citigroup	2-Aug-24	1,365,000,000.00	(79,546,844.88)	74,649,120.40	(5,365,919.86)
MXN	USD	Citigroup	1-Jul-24	1,000,000.00	(54,649.89)	54,688.00	(20.89)
MXN	USD	Citigroup	12-Sep-24	3,093,000,000.00	(178,341,753.71)	169,149,984.95	(11,350,683.74)
MXN	USD	Citigroup	2-Jul-24	4,000,000.00	(218,953.43)	218,752.00	(473.43)
NOK	EUR	Royal Bank of Scotland	1-Jul-24	1,138,160.00	(100,000.00)	106,894.85	(579.80)
NOK	EUR	Royal Bank of Scotland	2-Jul-24	3,420,675.00	(300,000.00)	321,266.37	(1,166.25)
NOK	EUR	Royal Bank of Scotland	17-Jul-24	52,069,961.83	(4,590,323.00)	4,890,358.66	(44,782.93)
NOK	SEK	Citigroup	17-Jul-24	12,500,000.00	(12,530,290.65)	1,173,987.50	(12,356.95)
NOK	USD	Citigroup	1-Jul-24	500,000.00	(46,987.18)	46,959.50	(169.68)
NOK	USD	Citigroup	18-Jul-24	64,488.01	(6,081.10)	6,056.65	(39.92)
NOK	USD	Citigroup	2-Jul-24	3,500,000.00	(328,539.89)	328,716.50	(806.89)
NOK	USD	Citigroup	6-Aug-24	317,500,000.00	(30,154,010.73)	29,819,282.03	(396,005.72)
NOK	USD	Citigroup	18-Sep-24	727,500,000.00	(68,771,631.53)	68,326,071.39	(516,126.53)
NZD	AUD	HSBC London	1-Jul-24	437,652.68	(400,000.00)	266,683.66	(218.87)
NZD	AUD	HSBC London	2-Jul-24	109,320.00	(100,000.00)	66,614.14	(113.35)
NZD	AUD	HSBC London	24-Jul-24	437,326.67	(400,000.00)	266,485.00	(593.70)
NZD	USD	HSBC London	1-Jul-24	600,000.00	(365,577.05)	365,610.00	(87.05)
NZD	USD	HSBC London	20-Aug-24	321,931,675.00	(198,082,450.29)	196,169,062.32	(1,975,838.85)
NZD	USD	HSBC London	18-Jul-24	4,743.20	(2,906.52)	2,890.27	(17.19)
PEN	USD	Royal Bank of Scotland	14-Aug-24	22,000,000.00	(5,928,332.71)	5,742,990.23	(204,372.71)
PHP	USD	HSBC London	11-Jul-24	22,500,000.00	(388,597.98)	383,895.00	(3,555.48)
PLN	EUR	HSBC London	12-Aug-24	285,322,591.87	(66,663,876.00)	70,974,851.04	(719,036.12)
PLN	EUR	HSBC London	1-Jul-24	5,171,919.80	(1,200,000.00)	1,286,530.57	(702.35)
PLN	EUR	HSBC London	2-Jul-24	5,601,665.10	(1,300,000.00)	1,393,430.98	(1,158.43)
PLN	USD	HSBC London	18-Jul-24	11,150.44	(2,785.28)	2,773.70	(15.15)
PLN	USD	HSBC London	2-Jul-24	100,000.00	(24,848.42)	24,875.30	(0.72)
PLN	USD	HSBC London	13-Aug-24	392,719,131.00	(100,531,310.74)	97,690,062.46	(2,997,943.66)
SEK	EUR	Royal Bank of Scotland	17-Jul-24	705,965,450.20	(63,135,093.00)	66,662,201.88	(1,034,272.03)
SEK	NOK	Citigroup	17-Jul-24	11,832,588.85	(12,000,000.00)	1,117,315.90	(6,678.61)
SEK	USD	Citigroup	18-Jul-24	432,823.14	(41,410.20)	40,870.21	(533.51)
SEK	USD	Citigroup	7-Aug-24	208,500,000.00	(19,936,352.26)	19,688,030.16	(224,136.75)
SEK	USD	Citigroup	9-Sep-24	116,500,000.00	(11,192,948.19)	11,000,745.87	(159,466.19)
SGD	USD	Citigroup	2-Jul-24	100,000.00	(73,775.69)	73,787.12	(19.59)
SGD	USD	Citigroup	11-Jul-24	26,600,000.00	(19,774,071.46)	19,627,375.01	(145,825.06)
SGD	USD	Citigroup	18-Jul-24	22,000,000.00	(16,378,237.12)	16,233,167.32	(138,717.12)
SGD	USD	Citigroup	23-Jul-24	28,400,000.00	(21,032,494.13)	20,955,543.25	(63,552.93)
SGD	USD	Citigroup	5-Aug-24	200,000.00	(148,330.10)	147,574.25	(566.70)
THB	USD	Citigroup	12-Jul-24	5,000,000.00	(136,747.86)	136,250.00	(342.86)
THB	USD	Citigroup	2-Jul-24	295,000,000.00	(8,043,096.35)	8,038,749.94	(1,986.35)
THB	USD	Citigroup	8-Aug-24	2,500,000.00	(68,450.21)	68,125.00	(92.71)

Notes to the Financial Statements (continued)
for the period ended June 30, 2024

Note 12 – Outstanding forward foreign exchange contracts (continued)

Man AHL Trend Alternative (continued)

Forwards foreign exchange contracts dealt for trading purposes (continued)

Purchased Currency	Sold Currency	Counterparty	Maturity	Purchases	Sales	Commitment (in USD)	Unrealised profit/(loss) (in USD)
TWD	USD	Citigroup	22-Jul-24	137,500,000.00	(4,256,135.66)	4,238,437.52	(24,710.66)
TWD	USD	Citigroup	5-Jul-24	622,500,000.00	(19,233,752.63)	19,188,562.68	(88,142.63)
USD	AUD	HSBC London	26-Aug-24	23,398,698.13	(35,200,000.00)	23,398,698.13	(117,947.17)
USD	AUD	HSBC London	18-Jul-24	10,998,673.54	(16,610,367.80)	10,998,673.54	(86,490.18)
USD	AUD	HSBC London	2-Jul-24	398,007.00	(600,000.00)	398,007.00	(2,227.02)
USD	AUD	HSBC London	24-Jul-24	7,542,874.62	(11,400,000.00)	7,542,874.62	(66,394.80)
USD	AUD	HSBC London	1-Jul-24	929,178.15	(1,400,000.00)	929,178.15	(4,674.78)
USD	CAD	HSBC London	22-Aug-24	49,211,489.90	(67,500,000.00)	49,211,489.90	(199,661.87)
USD	CAD	HSBC London	18-Jul-24	23,264.07	(31,885.11)	23,264.07	(56.51)
USD	CAD	HSBC London	2-Jul-24	73,064.70	(100,000.00)	73,064.70	(46.09)
USD	CHF	Royal Bank of Scotland	2-Jul-24	10,452,579.61	(9,400,000.00)	10,452,579.61	(11,927.80)
USD	CHF	Citigroup	5-Jul-24	1,170.91	(1,052.00)	1,170.91	(0.71)
USD	CHF	Royal Bank of Scotland	6-Aug-24	322,542,478.44	(292,300,000.00)	322,542,478.44	(4,291,383.11)
USD	CLP	HSBC London	23-Sep-24	13,669,455.70	(12,950,000,000.00)	13,669,455.70	(83,522.94)
USD	CLP	HSBC London	5-Aug-24	7,243,289.73	(6,843,425,077.00)	7,243,289.73	(31,271.13)
USD	CNH	HSBC London	14-Aug-24	824,603.90	(6,000,000.00)	824,603.90	(490.31)
USD	COP	HSBC London	12-Sep-24	13,260,087.05	(55,929,637,527.00)	13,260,087.05	(51,811.64)
USD	COP	HSBC London	8-Aug-24	5,870,874.29	(24,600,000,000.00)	5,870,874.29	(33,263.75)
USD	EUR	Citigroup	18-Jul-24	46,840.58	(43,698.19)	46,840.58	(22.74)
USD	EUR	Citigroup	3-Jul-24	5,684.57	(5,310.70)	5,684.57	(6.52)
USD	EUR	Citigroup	1-Jul-24	3,958,592.67	(3,702,653.34)	3,958,592.67	(8,854.96)
USD	EUR	Citigroup	2-Jul-24	3,323,947.17	(3,107,312.44)	3,323,947.17	(5,760.88)
USD	EUR	Citigroup	5-Jul-24	192,658.42	(180,080.49)	192,658.42	(341.66)
USD	EUR	HSBC London	20-Aug-24	25,850,189.68	(24,093,223.00)	25,850,189.68	(31,222.33)
USD	EUR	HSBC London	24-Jul-24	3,962,074.99	(3,700,000.00)	3,962,074.99	(7,091.07)
USD	GBP	Citigroup	2-Jul-24	4,988.55	(3,951.14)	4,988.55	(7.76)
USD	GBP	Citigroup	5-Jul-24	147,838.86	(116,964.64)	147,838.86	(69.00)
USD	GBP	HSBC London	1-Jul-24	442,374.00	(350,000.00)	442,374.00	(206.95)
USD	GBP	Citigroup	3-Jul-24	5,183.54	(4,101.53)	5,183.54	(2.98)
USD	GBP	HSBC London	19-Aug-24	25,733,411.65	(20,400,000.00)	25,733,411.65	(72,213.89)
USD	GBP	HSBC London	18-Jul-24	341.23	(270.16)	341.23	(0.43)
USD	HUF	Royal Bank of Scotland	18-Jul-24	7,454.92	(2,762,562.97)	7,454.92	(32.87)
USD	HUF	Royal Bank of Scotland	13-Aug-24	8,754,669.14	(3,250,000,000.00)	8,754,669.14	(45,891.06)
USD	HUF	Royal Bank of Scotland	1-Jul-24	242,504.93	(90,000,000.00)	242,504.93	(1,604.01)
USD	HUF	Royal Bank of Scotland	9-Oct-24	26,932.99	(10,000,000.00)	26,932.99	(100.35)
USD	HUF	Royal Bank of Scotland	2-Jul-24	81,140.54	(30,000,000.00)	81,140.54	(225.19)
USD	INR	Citigroup	10-Jul-24	3,348,017.20	(280,000,000.00)	3,348,017.20	(9,463.57)
USD	INR	Citigroup	13-Aug-24	7,975,359.41	(667,500,000.00)	7,975,359.41	(19,978.94)
USD	INR	Citigroup	23-Jul-24	1,256,919.20	(105,000,000.00)	1,256,919.20	(1,611.61)
USD	INR	Citigroup	29-Jul-24	18,146,899.91	(1,517,500,000.00)	18,146,899.91	(38,845.98)
USD	JPY	HSBC London	18-Jul-24	560.53	(89,979.00)	560.53	(0.48)
USD	JPY	HSBC London	2-Jul-24	1,242,775.90	(200,000,000.00)	1,242,775.90	(969.57)
USD	JPY	HSBC London	22-Aug-24	688,868.05	(110,000,000.00)	688,868.05	(816.00)
USD	KRW	HSBC London	17-Jul-24	5,429,594.96	(7,500,000,000.00)	5,429,594.96	(5,143.15)
USD	KRW	HSBC London	20-Aug-24	34,346,089.85	(47,500,000,000.00)	34,346,089.85	(146,101.56)
USD	MXN	Citigroup	1-Jul-24	325,337.26	(6,000,000.00)	325,337.26	(2,437.59)
USD	MXN	Citigroup	12-Sep-24	10,802,665.56	(202,000,000.00)	10,802,665.56	(104,573.59)
USD	MXN	Citigroup	2-Aug-24	2,761,291.07	(51,000,000.00)	2,761,291.07	(10,361.38)
USD	NOK	Citigroup	18-Jul-24	1,719.87	(18,397.00)	1,719.87	(3.54)
USD	NOK	Citigroup	18-Sep-24	4,809,833.45	(54,500,000.00)	4,809,833.45	(302,841.29)
USD	NOK	Citigroup	6-Aug-24	10,654,368.85	(115,500,000.00)	10,654,368.85	(170,807.20)
USD	NZD	HSBC London	20-Aug-24	3,874,878.38	(6,368,325.00)	3,874,878.38	(4,424.98)
USD	NZD	HSBC London	1-Jul-24	60,773.00	(100,000.00)	60,773.00	(142.00)
USD	NZD	HSBC London	2-Jul-24	12,810,731.10	(21,100,000.00)	12,810,731.10	(42,355.00)
USD	PHP	HSBC London	11-Jul-24	469,036.32	(27,500,000.00)	469,036.32	(1,566.50)
USD	PHP	HSBC London	13-Aug-24	9,394,740.65	(552,500,000.00)	9,394,740.65	(56,727.24)

Notes to the Financial Statements (continued)
for the period ended June 30, 2024

Note 12 – Outstanding forward foreign exchange contracts (continued)

Man AHL Trend Alternative (continued)

Forwards foreign exchange contracts dealt for trading purposes (continued)

Purchased Currency	Sold Currency	Counterparty	Maturity	Purchases	Sales	Commitment (in USD)	Unrealised profit/(loss) (in USD)
USD	PHP	HSBC London	16-Aug-24	9,413,869.48	(552,500,000.00)	9,413,869.48	(37,648.72)
USD	PLN	HSBC London	18-Jul-24	13,531.45	(54,726.45)	13,531.45	(64.42)
USD	PLN	HSBC London	1-Jul-24	74,467.61	(300,000.00)	74,467.61	(76.09)
USD	PLN	HSBC London	8-Oct-24	2,230,317.18	(9,100,000.00)	2,230,317.18	(27,705.28)
USD	PLN	HSBC London	13-Aug-24	47,281,404.68	(191,580,869.00)	47,281,404.68	(298,626.68)
USD	PLN	HSBC London	2-Jul-24	24,799.74	(100,000.00)	24,799.74	(47.96)
USD	SEK	Citigroup	2-Jul-24	6,543,160.85	(69,500,000.00)	6,543,160.85	(15,065.10)
USD	SEK	Citigroup	9-Sep-24	19,922,189.76	(211,500,000.00)	19,922,189.76	(108,138.46)
USD	SEK	Citigroup	1-Jul-24	471,260.10	(5,000,000.00)	471,260.10	(529.84)
USD	SEK	Citigroup	18-Jul-24	1,692.37	(17,929.99)	1,692.37	(0.97)
USD	SEK	Citigroup	7-Aug-24	25,029,540.14	(270,500,000.00)	25,029,540.14	(543,212.87)
USD	SGD	Citigroup	21-Aug-24	1,105,910.06	(1,500,000.00)	1,105,910.06	(3,181.47)
USD	SGD	Citigroup	5-Aug-24	73,672.75	(100,000.00)	73,672.75	(208.56)
USD	SGD	Citigroup	2-Jul-24	23,709,936.29	(32,200,000.00)	23,709,936.29	(39,521.28)
USD	SGD	Citigroup	1-Jul-24	27,186,334.16	(36,900,000.00)	27,186,334.16	(28,113.59)
USD	SGD	Citigroup	26-Jul-24	48,177,084.53	(65,400,000.00)	48,177,084.53	(117,579.52)
USD	THB	Citigroup	8-Aug-24	1,020,580.72	(37,500,000.00)	1,020,580.72	(4,765.51)
USD	THB	Citigroup	15-Aug-24	7,995,298.49	(292,500,000.00)	7,995,298.49	(7,471.35)
USD	THB	Citigroup	2-Jul-24	2,928,685.96	(107,500,000.00)	2,928,685.96	(1,548.58)
USD	TWD	Citigroup	22-Jul-24	3,609,814.33	(117,500,000.00)	3,609,814.33	(6,140.84)
USD	ZAR	Royal Bank of Scotland	1-Jul-24	1,058,735.82	(19,500,000.00)	1,058,735.82	(12,518.24)
USD	ZAR	Royal Bank of Scotland	2-Jul-24	191,792.00	(3,500,000.00)	191,792.00	(466.60)
USD	ZAR	Royal Bank of Scotland	12-Aug-24	100,021,017.61	(1,870,500,000.00)	100,021,017.61	(2,402,865.61)
USD	ZAR	Royal Bank of Scotland	27-Sep-24	5,842,598.61	(109,000,000.00)	5,842,598.61	(105,394.04)
ZAR	USD	Royal Bank of Scotland	12-Aug-24	294,000,000.00	(16,241,611.00)	16,100,910.43	(144,229.00)
ZAR	USD	Royal Bank of Scotland	27-Sep-24	21,477,874.00	(1,173,806.63)	1,176,235.80	(1,930.86)

Forwards foreign exchange contracts dealt for capital hedging purposes

Purchased Currency	Sold Currency	Counterparty	Maturity	Purchases	Sales	Commitment (in USD)	Unrealised profit/(loss) (in USD)
Unrealised profit on forward foreign exchange contracts							147,170.47
CHF	USD	Citigroup	31-Jul-24	1,052.00	(1,174.56)	1,170.71	0.90
EUR	USD	Citigroup	31-Jul-24	360,415,044.10	(386,625,910.47)	386,274,996.27	145,204.55
GBP	USD	Citigroup	31-Jul-24	125,050.07	(158,075.98)	158,075.72	82.85
USD	EUR	Citigroup	31-Jul-24	862,627.45	(802,223.11)	862,627.45	1,737.40
USD	GBP	Citigroup	31-Jul-24	45,183.25	(35,610.17)	45,183.25	144.77
Unrealised loss on forward foreign exchange contracts							(1,205,649.27)
CHF	USD	Citigroup	31-Jul-24	48,009,972.16	(53,964,385.38)	53,427,522.98	(319,914.88)
EUR	USD	Citigroup	31-Jul-24	14,002.54	(15,028.92)	15,007.22	(2.42)
GBP	USD	Citigroup	31-Jul-24	239,609,187.08	(303,923,924.75)	302,889,841.42	(874,850.87)
SEK	USD	Citigroup	31-Jul-24	669,193.84	(63,960.50)	63,189.97	(717.00)
SGD	USD	Citigroup	31-Jul-24	5,233,999.65	(3,873,134.95)	3,862,017.82	(7,119.61)
USD	EUR	Citigroup	31-Jul-24	2,148,104.12	(2,004,223.56)	2,148,104.12	(2,677.95)
USD	GBP	Citigroup	31-Jul-24	366,803.45	(290,307.19)	366,803.45	(366.54)

Notes to the Financial Statements (continued)
for the period ended June 30, 2024

Note 12 – Outstanding forward foreign exchange contracts (continued)

Man AHL Alpha Core Alternative

Forwards foreign exchange contracts dealt for trading purposes

Purchased Currency	Sold Currency	Counterparty	Maturity	Purchases	Sales	Commitment (in USD)	Unrealised profit/(loss) (in USD)
Unrealised profit on forward foreign exchange contracts							2,911,054.12
AUD	EUR	HSBC London	22-Aug-24	10,429,293.59	(6,400,000.00)	6,965,204.74	90,982.52
AUD	EUR	HSBC London	2-Jul-24	161,039.00	(100,000.00)	107,549.91	264.98
AUD	GBP	HSBC London	1-Jul-24	189,894.45	(100,000.00)	126,821.02	215.08
AUD	GBP	HSBC London	17-Jul-24	4,849,132.14	(2,550,000.00)	3,238,493.39	11,212.18
AUD	GBP	HSBC London	2-Jul-24	94,968.50	(50,000.00)	63,424.72	123.10
AUD	JPY	HSBC London	7-Aug-24	4,300,000.00	(444,939,982.00)	2,871,755.42	87,715.99
AUD	USD	HSBC London	24-Jul-24	3,700,000.00	(2,459,977.58)	2,471,045.37	9,713.22
AUD	USD	HSBC London	18-Jul-24	12,104.71	(8,061.07)	8,084.12	17.22
AUD	USD	HSBC London	1-Jul-24	200,000.00	(133,177.70)	133,570.02	229.90
CAD	EUR	Citigroup	2-Jul-24	146,641.00	(100,000.00)	107,166.30	53.14
CAD	EUR	Citigroup	2-Aug-24	6,768,824.47	(4,597,715.00)	4,946,705.47	18,013.03
CAD	USD	HSBC London	18-Jul-24	61,923.35	(45,279.51)	45,254.03	10.92
CAD	USD	HSBC London	25-Jul-24	900,000.00	(655,538.12)	657,726.46	2,827.18
CHF	EUR	HSBC London	12-Aug-24	4,243,169.24	(4,400,000.00)	4,721,977.75	23,709.16
CHF	USD	Royal Bank of Scotland	6-Aug-24	1,300,000.00	(1,450,120.19)	1,446,694.86	3,561.91
CHF	USD	Royal Bank of Scotland	1-Jul-24	700,000.00	(778,544.47)	778,989.54	618.53
EUR	GBP	Royal Bank of Scotland	24-Jul-24	400,000.00	(338,631.88)	428,700.19	832.74
EUR	HUF	Royal Bank of Scotland	28-Aug-24	200,000.00	(79,290,638.00)	214,350.10	339.80
EUR	JPY	Royal Bank of Scotland	10-Jul-24	2,600,000.00	(439,234,490.00)	2,786,551.26	52,022.76
EUR	JPY	Scotland	1-Jul-24	100,000.00	(17,144,380.00)	107,175.05	553.86
EUR	PLN	HSBC London	12-Aug-24	500,000.00	(2,153,943.40)	535,875.24	1,945.28
EUR	USD	Citigroup	5-Jul-24	3,503.52	(3,748.23)	3,754.90	6.64
EUR	USD	HSBC London	1-Jul-24	400,000.00	(427,876.68)	428,700.19	729.32
EUR	USD	HSBC London	18-Jul-24	1,240,000.00	(1,329,047.50)	1,328,970.59	768.18
GBP	EUR	Royal Bank of Scotland	24-Jul-24	8,283,114.11	(9,700,000.00)	10,470,679.99	69,876.71
GBP	JPY	Citigroup	8-Aug-24	2,250,000.00	(435,804,787.00)	2,844,223.73	118,824.22
GBP	USD	Citigroup	5-Jul-24	31,084.94	(39,290.18)	39,294.46	18.35
HUF	USD	Royal Bank of Scotland	18-Jul-24	447,512.35	(1,205.45)	1,214.46	7.50
HUF	USD	Scotland	1-Jul-24	20,000,000.00	(54,061.17)	54,276.20	185.23
JPY	USD	HSBC London	18-Jul-24	72,258.00	(450.15)	449.20	0.37
JPY	USD	HSBC London	1-Jul-24	10,000,000.00	(62,133.63)	62,165.90	42.67
KRW	USD	HSBC London	17-Jul-24	100,000,000.00	(71,924.03)	72,648.00	538.97
NOK	USD	Citigroup	6-Aug-24	500,000.00	(46,630.03)	46,959.50	232.97
PLN	EUR	HSBC London	12-Aug-24	110,023.29	(25,439.00)	27,368.62	9.09
PLN	USD	HSBC London	18-Jul-24	711.26	(175.17)	176.93	1.53
SEK	EUR	Royal Bank of Scotland	17-Jul-24	9,156,785.83	(800,000.00)	864,647.84	6,833.46
SEK	USD	Citigroup	1-Jul-24	5,000,000.00	(470,321.74)	472,135.01	1,468.26
SEK	USD	Citigroup	7-Aug-24	3,000,000.00	(281,669.42)	283,281.01	1,959.58
SGD	USD	Citigroup	1-Jul-24	3,100,000.00	(2,279,876.12)	2,287,400.85	6,432.78
THB	USD	Citigroup	2-Jul-24	87,500,000.00	(2,383,676.58)	2,384,374.98	1,398.42
USD	CAD	HSBC London	25-Jul-24	8,451,187.34	(11,500,000.00)	8,451,187.34	38,717.00
USD	CHF	Royal Bank of Scotland	1-Jul-24	780,156.81	(700,000.00)	780,156.81	993.56
USD	CHF	Scotland	6-Aug-24	1,344,173.97	(1,200,000.00)	1,344,173.97	2,302.32
USD	CNH	HSBC London	14-Aug-24	69,098.62	(500,000.00)	69,098.62	339.38
USD	CNH	HSBC London	22-Jul-24	5,949,022.69	(43,000,000.00)	5,949,022.69	45,417.87
USD	CNH	HSBC London	19-Aug-24	1,722,371.37	(12,500,000.00)	1,722,371.37	2,835.03
USD	CNH	HSBC London	3-Jul-24	2,717,720.79	(19,500,000.00)	2,717,720.79	44,738.37
USD	CNH	HSBC London	29-Jul-24	1,798,307.92	(13,000,000.00)	1,798,307.92	12,517.76
USD	CNH	HSBC London	9-Jul-24	4,283,870.07	(31,000,000.00)	4,283,870.07	32,219.32
USD	EUR	HSBC London	24-Jul-24	12,042,854.79	(11,100,000.00)	12,042,854.79	135,159.47
USD	EUR	HSBC London	2-Jul-24	107,159.00	(100,000.00)	107,159.00	1.80
USD	EUR	HSBC London	18-Jul-24	3,124,580.50	(2,902,000.00)	3,124,580.50	12,370.92

Notes to the Financial Statements (continued)
for the period ended June 30, 2024

Note 12 – Outstanding forward foreign exchange contracts (continued)

Man AHL Alpha Core Alternative (continued)

Forwards foreign exchange contracts dealt for trading purposes (continued)

Purchased Currency	Sold Currency	Counterparty	Maturity	Purchases	Sales	Commitment (in USD)	Unrealised profit/(loss) (in USD)
USD	GBP	Citigroup	1-Jul-24	3.52	(2.78)	3.52	0.00
USD	GBP	HSBC London	19-Aug-24	2,407,030.49	(1,900,000.00)	2,407,030.49	3,561.39
USD	HUF	Royal Bank of Scotland	18-Jul-24	3,512.53	(1,274,938.00)	3,512.53	56.93
USD	HUF	Royal Bank of Scotland	13-Aug-24	1,178,959.36	(430,000,000.00)	1,178,959.36	14,613.70
USD	ILS	Royal Bank of Scotland	2-Jul-24	531,740.78	(2,000,000.00)	531,740.78	1,648.57
USD	ILS	Royal Bank of Scotland	16-Sep-24	4,345,438.33	(16,000,000.00)	4,345,438.33	89,301.77
USD	ILS	Royal Bank of Scotland	1-Jul-24	266,149.47	(1,000,000.00)	266,149.47	1,114.38
USD	JPY	HSBC London	1-Jul-24	62,246.35	(10,000,000.00)	62,246.35	70.02
USD	JPY	HSBC London	22-Aug-24	19,628,872.44	(3,040,000,000.00)	19,628,872.44	563,376.59
USD	JPY	HSBC London	30-Jul-24	4,614,720.55	(690,000,000.00)	4,614,720.55	302,899.79
USD	JPY	HSBC London	2-Jul-24	311,396.35	(50,000,000.00)	311,396.35	459.60
USD	JPY	HSBC London	18-Jul-24	537.65	(84,828.00)	537.65	8.74
USD	KRW	HSBC London	12-Aug-24	218,395.73	(300,000,000.00)	218,395.73	665.38
USD	KRW	HSBC London	17-Jul-24	6,403,893.59	(8,800,000,000.00)	6,403,893.59	27,218.91
USD	KRW	HSBC London	23-Jul-24	4,168,510.71	(5,700,000,000.00)	4,168,510.71	36,833.34
USD	KRW	HSBC London	2-Aug-24	8,605,349.90	(11,800,000,000.00)	8,605,349.90	46,886.06
USD	MXN	Citigroup	12-Sep-24	20,001,483.47	(362,000,000.00)	20,001,483.47	462,674.39
USD	MXN	Citigroup	2-Aug-24	6,910,823.30	(124,500,000.00)	6,910,823.30	145,678.52
USD	NOK	Citigroup	18-Sep-24	1,556,699.76	(16,500,000.00)	1,556,699.76	8,618.99
USD	NOK	Citigroup	18-Jul-24	5,894.38	(62,843.50)	5,894.38	7.26
USD	NZD	HSBC London	20-Aug-24	978,755.33	(1,600,000.00)	978,755.33	4,105.70
USD	NZD	HSBC London	1-Jul-24	60,950.00	(100,000.00)	60,950.00	35.00
USD	NZD	HSBC London	2-Jul-24	121,960.40	(200,000.00)	121,960.40	130.20
USD	PLN	HSBC London	18-Jul-24	1,646.41	(6,509.00)	1,646.41	29.37
USD	PLN	HSBC London	13-Aug-24	3,025,835.56	(12,103,636.00)	3,025,835.56	19,859.54
USD	SEK	Citigroup	1-Jul-24	424,962.25	(4,500,000.00)	424,962.25	351.21
USD	SEK	Citigroup	18-Jul-24	5,538.20	(57,914.19)	5,538.20	68.60
USD	SEK	Citigroup	2-Jul-24	47,188.11	(500,000.00)	47,188.11	6.61
USD	SEK	Citigroup	9-Sep-24	337,795.15	(3,500,000.00)	337,795.15	6,293.07
USD	SGD	Citigroup	2-Jul-24	368,858.43	(500,000.00)	368,858.43	77.91
USD	SGD	Citigroup	8-Jul-24	15,260,649.63	(20,500,000.00)	15,260,649.63	135,786.02
USD	ZAR	Royal Bank of Scotland	12-Aug-24	82,267.21	(1,500,000.00)	82,267.21	138.19
ZAR	USD	Royal Bank of Scotland	12-Aug-24	205,000,000.00	(11,028,296.49)	11,226,825.33	196,068.51
ZAR	USD	Royal Bank of Scotland	1-Jul-24	1,500,000.00	(81,903.69)	82,147.50	500.31
Unrealised loss on forward foreign exchange contracts							(3,105,070.44)
AUD	EUR	HSBC London	22-Aug-24	481,373.86	(300,000.00)	321,485.57	(731.19)
AUD	EUR	HSBC London	1-Jul-24	160,309.00	(100,000.00)	107,062.38	(219.23)
AUD	GBP	HSBC London	1-Jul-24	94,776.50	(50,000.00)	63,296.49	(6.34)
AUD	GBP	HSBC London	2-Jul-24	94,694.20	(50,000.00)	63,241.53	(59.86)
AUD	USD	HSBC London	24-Jul-24	2,400,000.00	(1,608,964.44)	1,602,840.24	(7,002.84)
AUD	USD	HSBC London	18-Jul-24	2,938.57	(1,963.50)	1,962.52	(2.40)
CAD	EUR	Citigroup	2-Jul-24	146,244.00	(100,000.00)	106,876.16	(237.06)
CAD	EUR	Citigroup	2-Aug-24	8,207,824.27	(5,602,285.00)	5,998,336.88	(7,226.04)
CAD	USD	HSBC London	18-Jul-24	4,078.58	(2,987.66)	2,980.66	(4.61)
CAD	USD	HSBC London	25-Jul-24	500,000.00	(366,075.64)	365,403.60	(317.14)
CHF	EUR	HSBC London	12-Aug-24	2,092,027.04	(2,200,000.00)	2,328,095.96	(21,149.05)
CHF	USD	Royal Bank of Scotland	6-Aug-24	6,900,000.00	(7,788,063.85)	7,678,611.16	(72,366.55)
CHF	USD	Royal Bank of Scotland	18-Jul-24	74,051.00	(83,378.56)	82,407.08	(772.30)
CNH	USD	HSBC London	3-Jul-24	19,500,000.00	(2,681,808.20)	2,670,914.94	(8,845.70)
CNH	USD	HSBC London	9-Jul-24	1,000,000.00	(137,321.04)	136,970.00	(172.04)
EUR	AUD	HSBC London	1-Jul-24	100,000.00	(161,273.70)	107,175.05	(424.21)
EUR	AUD	HSBC London	22-Aug-24	600,000.00	(981,900.80)	643,050.30	(11,310.99)
EUR	CAD	Citigroup	2-Jul-24	200,000.00	(293,418.00)	214,350.10	(205.72)
EUR	CAD	Citigroup	2-Aug-24	6,200,000.00	(9,245,047.52)	6,644,852.97	(110,074.86)
EUR	CHF	HSBC London	12-Aug-24	7,900,000.00	(7,749,395.88)	8,466,828.79	(188,173.72)

Notes to the Financial Statements (continued)
for the period ended June 30, 2024

Note 12 – Outstanding forward foreign exchange contracts (continued)

Man AHL Alpha Core Alternative (continued)

Forwards foreign exchange contracts dealt for trading purposes (continued)

Purchased Currency	Sold Currency	Counterparty	Maturity	Purchases	Sales	Commitment (in USD)	Unrealised profit/(loss) (in USD)
EUR	GBP	Royal Bank of Scotland	24-Jul-24	300,000.00	(255,700.37)	321,525.15	(1,558.54)
EUR	HUF	Royal Bank of Scotland	28-Aug-24	1,400,000.00	(558,639,230.53)	1,500,450.67	(7,399.61)
EUR	PLN	HSBC London	12-Aug-24	1,600,000.00	(6,965,602.71)	1,714,800.78	(11,910.42)
EUR	SEK	Royal Bank of Scotland	17-Jul-24	2,400,000.00	(27,678,493.86)	2,572,201.15	(40,136.75)
EUR	USD	HSBC London	24-Jul-24	4,000,000.00	(4,355,608.74)	4,287,002.00	(64,608.74)
GBP	AUD	HSBC London	1-Jul-24	150,000.00	(285,828.18)	189,614.92	(980.61)
GBP	AUD	HSBC London	17-Jul-24	1,850,000.00	(3,554,166.73)	2,338,583.98	(32,255.70)
GBP	EUR	Royal Bank of Scotland	24-Jul-24	84,455.50	(100,000.00)	106,760.15	(463.69)
GBP	JPY	Citigroup	2-Jul-24	50,000.00	(10,169,000.00)	63,204.97	(11.96)
GBP	USD	HSBC London	19-Aug-24	10,650,000.00	(13,584,144.48)	13,462,659.12	(112,075.53)
HUF	EUR	Royal Bank of Scotland	28-Aug-24	663,101,917.20	(1,700,000.00)	1,799,532.60	(32,203.49)
HUF	USD	Royal Bank of Scotland	18-Jul-24	88,260.00	(241.18)	239.52	(1.96)
HUF	USD	Royal Bank of Scotland	13-Aug-24	570,000,000.00	(1,584,635.60)	1,546,871.70	(41,166.80)
ILS	USD	Royal Bank of Scotland	16-Sep-24	2,500,000.00	(681,291.13)	663,622.50	(16,321.13)
ILS	USD	Royal Bank of Scotland	1-Jul-24	1,000,000.00	(266,136.98)	265,449.00	(1,101.98)
JPY	AUD	HSBC London	7-Aug-24	61,790,466.00	(600,000.00)	384,125.99	(14,141.68)
JPY	EUR	Royal Bank of Scotland	1-Jul-24	17,216,638.00	(100,000.00)	107,028.78	(104.68)
JPY	EUR	Royal Bank of Scotland	10-Jul-24	16,837,710.00	(100,000.00)	104,673.14	(2,351.50)
JPY	GBP	Citigroup	8-Aug-24	49,507,419.00	(250,000.00)	307,767.33	(6,501.11)
JPY	USD	HSBC London	18-Jul-24	6,139,033.00	(39,666.00)	38,163.85	(1,389.80)
KRW	USD	HSBC London	17-Jul-24	800,000,000.00	(581,011.10)	581,184.00	(1,307.10)
MXN	USD	Citigroup	2-Aug-24	124,500,000.00	(7,230,197.10)	6,808,656.05	(464,244.62)
MXN	USD	Citigroup	12-Sep-24	362,000,000.00	(20,360,343.49)	19,797,056.10	(815,963.48)
NOK	EUR	Royal Bank of Scotland	17-Jul-24	2,271,436.50	(200,000.00)	213,331.04	(1,693.58)
NOK	USD	Citigroup	6-Aug-24	25,000,000.00	(2,371,876.81)	2,347,974.97	(28,726.80)
NOK	USD	Citigroup	18-Sep-24	7,500,000.00	(710,988.21)	704,392.49	(7,323.21)
NOK	USD	Citigroup	18-Jul-24	1,326.50	(125.40)	124.58	(1.13)
NZD	USD	HSBC London	1-Jul-24	300,000.00	(182,778.33)	182,805.00	(33.33)
NZD	USD	HSBC London	20-Aug-24	10,300,000.00	(6,320,345.00)	6,276,304.88	(46,038.21)
PLN	EUR	HSBC London	2-Jul-24	431,000.00	(100,000.00)	107,212.54	(63.60)
PLN	EUR	HSBC London	12-Aug-24	12,730,460.75	(2,974,561.00)	3,166,740.32	(32,260.52)
PLN	USD	HSBC London	13-Aug-24	25,200,000.00	(6,415,090.36)	6,268,575.62	(156,569.55)
PLN	USD	HSBC London	18-Jul-24	725.50	(181.05)	180.47	(0.81)
SEK	EUR	Royal Bank of Scotland	17-Jul-24	38,281,040.51	(3,400,000.00)	3,614,763.95	(30,899.01)
SEK	USD	Citigroup	18-Jul-24	38,590.40	(3,691.25)	3,643.98	(46.70)
SEK	USD	Citigroup	7-Aug-24	20,000,000.00	(1,915,141.66)	1,888,540.06	(24,281.66)
SEK	USD	Citigroup	9-Sep-24	27,000,000.00	(2,591,279.59)	2,549,529.07	(34,163.58)
SGD	USD	Citigroup	8-Jul-24	7,600,000.00	(5,643,450.69)	5,607,821.41	(36,208.69)
THB	USD	Citigroup	2-Jul-24	37,500,000.00	(1,040,992.22)	1,021,875.00	(18,817.22)
USD	AUD	HSBC London	18-Jul-24	4,048.35	(6,112.69)	4,048.35	(31.04)
USD	AUD	HSBC London	24-Jul-24	595,483.46	(900,000.00)	595,483.46	(5,248.34)
USD	AUD	HSBC London	1-Jul-24	132,665.00	(200,000.00)	132,665.00	(742.56)
USD	CAD	HSBC London	25-Jul-24	6,626,511.65	(9,100,000.00)	6,626,511.65	(30,273.61)
USD	CAD	HSBC London	18-Jul-24	2,147.18	(2,943.22)	2,147.18	(5.48)
USD	CHF	Royal Bank of Scotland	6-Aug-24	16,850,193.58	(15,200,000.00)	16,850,193.58	(145,991.53)
USD	CHF	Royal Bank of Scotland	2-Jul-24	667,044.78	(600,000.00)	667,044.78	(902.44)
USD	EUR	Citigroup	3-Jul-24	9,954.71	(9,300.00)	9,954.71	(11.44)
USD	EUR	HSBC London	1-Jul-24	427,713.00	(400,000.00)	427,713.00	(892.90)
USD	EUR	HSBC London	24-Jul-24	2,036,009.17	(1,900,000.00)	2,036,009.17	(2,213.03)

Notes to the Financial Statements (continued)
for the period ended June 30, 2024

Note 12 – Outstanding forward foreign exchange contracts (continued)

Man AHL Alpha Core Alternative (continued)

Forwards foreign exchange contracts dealt for trading purposes (continued)

Purchased Currency	Sold Currency	Counterparty	Maturity	Purchases	Sales	Commitment (in USD)	Unrealised profit/(loss) (in USD)
USD	EUR	HSBC London	2-Jul-24	320,970.40	(300,000.00)	320,970.40	(501.13)
USD	GBP	Citigroup	3-Jul-24	12,638.06	(10,000.00)	12,638.06	(7.28)
USD	GBP	HSBC London	19-Aug-24	1,453,751.14	(1,150,000.00)	1,453,751.14	(978.89)
USD	HUF	Royal Bank of Scotland	18-Jul-24	10,882.53	(4,030,426.27)	10,882.53	(41.74)
USD	HUF	Royal Bank of Scotland	13-Aug-24	996,441.17	(370,000,000.00)	996,441.17	(5,469.17)
USD	HUF	Royal Bank of Scotland	2-Jul-24	27,027.03	(10,000,000.00)	27,027.03	(94.88)
USD	HUF	Royal Bank of Scotland	1-Jul-24	53,834.09	(20,000,000.00)	53,834.09	(412.35)
USD	JPY	HSBC London	22-Aug-24	62,624.37	(10,000,000.00)	62,624.37	(74.18)
USD	JPY	HSBC London	2-Jul-24	62,070.16	(10,000,000.00)	62,070.16	(117.08)
USD	KRW	HSBC London	20-Aug-24	2,457,247.28	(3,400,000,000.00)	2,457,247.28	(11,668.02)
USD	KRW	HSBC London	17-Jul-24	434,411.55	(600,000,000.00)	434,411.55	(367.39)
USD	MXN	Citigroup	12-Sep-24	1,150,024.93	(21,500,000.00)	1,150,024.93	(10,891.20)
USD	NOK	Citigroup	6-Aug-24	2,341,972.49	(25,500,000.00)	2,341,972.49	(47,990.79)
USD	NZD	HSBC London	1-Jul-24	121,762.80	(200,000.00)	121,762.80	(67.20)
USD	NZD	HSBC London	2-Jul-24	1,396,561.40	(2,300,000.00)	1,396,561.40	(4,485.90)
USD	PLN	HSBC London	18-Jul-24	515.77	(2,091.20)	515.77	(3.76)
USD	PLN	HSBC London	13-Aug-24	3,790,467.67	(15,396,364.00)	3,790,467.67	(33,298.33)
USD	SEK	Citigroup	1-Jul-24	47,170.43	(500,000.00)	47,170.43	(8.57)
USD	SEK	Citigroup	7-Aug-24	2,127,624.49	(23,000,000.00)	2,127,624.49	(46,767.36)
USD	SEK	Citigroup	2-Jul-24	1,082,309.28	(11,500,000.00)	1,082,309.28	(2,864.72)
USD	SEK	Citigroup	9-Sep-24	4,003,571.02	(42,500,000.00)	4,003,571.02	(21,436.96)
USD	SGD	Citigroup	2-Jul-24	2,061,842.12	(2,800,000.00)	2,061,842.12	(3,328.12)
USD	SGD	Citigroup	8-Jul-24	4,268,893.39	(5,800,000.00)	4,268,893.39	(10,312.58)
USD	SGD	Citigroup	1-Jul-24	2,283,886.36	(3,100,000.00)	2,283,886.36	(2,422.28)
USD	THB	Citigroup	2-Jul-24	3,392,029.00	(125,000,000.00)	3,392,029.00	(15,216.53)
USD	THB	Citigroup	15-Aug-24	2,389,992.08	(87,500,000.00)	2,389,992.08	(3,991.81)
USD	ZAR	Royal Bank of Scotland	1-Jul-24	81,393.58	(1,500,000.00)	81,393.58	(1,010.59)
USD	ZAR	Royal Bank of Scotland	12-Aug-24	4,197,249.55	(79,500,000.00)	4,197,249.55	(156,159.73)
ZAR	USD	Royal Bank of Scotland	12-Aug-24	46,000,000.00	(2,542,777.20)	2,519,190.07	(24,139.20)

Forwards foreign exchange contracts dealt for capital hedging purposes

Purchased Currency	Sold Currency	Counterparty	Maturity	Purchases	Sales	Commitment (in USD)	Unrealised profit/(loss) (in USD)
Unrealised profit on forward foreign exchange contracts							21,776.06
EUR	USD	Citigroup	31-Jul-24	46,176,872.50	(49,535,076.86)	49,490,085.24	18,571.79
GBP	USD	Citigroup	31-Jul-24	10,002.78	(12,643.56)	12,644.50	7.60
USD	EUR	Citigroup	31-Jul-24	1,343,074.45	(1,248,988.87)	1,343,074.45	2,746.34
USD	GBP	Citigroup	31-Jul-24	140,613.36	(110,821.41)	140,613.36	450.33
Unrealised loss on forward foreign exchange contracts							(453,019.53)
GBP	USD	Citigroup	31-Jul-24	15,564,453.35	(19,742,186.09)	19,675,016.91	(56,825.81)
JPY	USD	Citigroup	31-Jul-24	6,447,412,545.00	(40,642,552.15)	40,080,920.26	(360,343.58)
SEK	USD	Citigroup	31-Jul-24	33,435,327.91	(3,195,696.67)	3,157,197.82	(35,824.14)
USD	EUR	Citigroup	31-Jul-24	3,752.77	(3,503.52)	3,752.77	(6.94)
USD	GBP	Citigroup	31-Jul-24	39,296.05	(31,084.94)	39,296.05	(19.06)

Notes to the Financial Statements (continued)
for the period ended June 30, 2024

Note 12 – Outstanding forward foreign exchange contracts (continued)

Man Multi-Strategy Total Return Alternative

Forwards foreign exchange contracts dealt for trading purposes

Purchased Currency	Sold Currency	Counterparty	Maturity	Purchases	Sales	Commitment (in USD)	Unrealised profit/(loss) (in USD)
Unrealised profit on forward foreign exchange contracts							13,721.20
EUR	GBP	Citigroup	18-Jul-24	17,416,338.59	(14,767,000.00)	17,416,338.59	13,721.20

Man Multi-Manager Alternative⁽¹⁾

Forwards foreign exchange contracts dealt for trading purposes

Purchased Currency	Sold Currency	Counterparty	Maturity	Purchases	Sales	Commitment (in USD)	Unrealised profit/(loss) (in USD)
Unrealised profit on forward foreign exchange contracts							31.18
EUR	USD	Citigroup	3-Jul-24	1,627.32	(1,744.16)	1,744.08	0.29
EUR	USD	Citigroup	2-Jul-24	7,226.41	(7,741.28)	7,744.91	4.87
EUR	USD	Citigroup	1-Jul-24	7,308.48	(7,807.68)	7,832.87	26.02
Unrealised profit on forward foreign exchange contracts							61,511.02
EUR	USD	Citigroup	31-Jul-24	79,918,354.24	(85,729,004.13)	85,652,534.46	61,511.02
Unrealised loss on forward foreign exchange contracts							(19,463.76)
GBP	USD	Citigroup	31-Jul-24	4,847,311.40	(6,148,188.97)	6,127,483.67	(19,418.09)
USD	EUR	Citigroup	31-Jul-24	25,388.28	(23,693.14)	25,388.28	(45.67)

⁽¹⁾ Launched on March 19, 2024.

Note 13 – Outstanding future contracts

Man Convertibles Global

Description Contracts	Counterparty	Number of Contracts	Currency	Maturity Date	Commitment (in EUR)	Unrealised loss (in EUR)
Sale E-Mini Nasdaq 100 Index Future	Merrill Lynch	(4)	USD	20-Sep-24	1,487,455.10	(457.20)
Unrealised loss on future contracts						(457.20)

Man AHL Trend Alternative

Description Contracts	Counterparty	Number of Contracts	Currency	Maturity Date	Commitment (in USD)	Unrealised profit (in USD)
Sale 90 days Australian Bank Bill future (ASX)	JP Morgan Chase Bank NA	(5)	AUD	12-Mar-26	3,306,233.45	32.30
Sale 90 days Australian Bank Bill future (ASX)	JP Morgan Chase Bank NA	(2)	AUD	11-Jun-26	1,322,622.54	32.28
Sale 3 Month Euribor Index Future	JP Morgan Chase Bank NA	(2)	EUR	15-Jun-26	521,808.51	120.53
Sale 3 Month Euribor Index Future	JP Morgan Chase Bank NA	(4)	EUR	14-Jun-27	521,808.51	120.53
Sale 3 Month CORRA Future	JP Morgan Chase Bank NA	(4)	CAD	17-Jun-25	701,501.81	219.31
Sale 90 days Australian Bank Bill future (ASX)	JP Morgan Chase Bank NA	(9)	AUD	11-Dec-25	5,950,058.10	2,467.53
Purchase FTSE KLCI Future	JP Morgan Chase Bank NA	113	MYR	31-Jul-24	1,912,080.21	2,750.40
Sale 90 days Australian Bank Bill future (ASX)	JP Morgan Chase Bank NA	(17)	AUD	12-Dec-24	11,228,583.66	2,848.62
Sale 90 days Australian Bank Bill future (ASX)	JP Morgan Chase Bank NA	(14)	AUD	11-Sep-25	9,253,613.08	4,094.65
Sale 90 days Australian Bank Bill future (ASX)	JP Morgan Chase Bank NA	(20)	AUD	12-Sep-24	13,210,420.60	4,282.03
Purchase E-Mini Nasdaq 100 Index Future	JP Morgan Chase Bank NA	110	USD	20-Sep-24	43,839,950.00	5,317.00
Sale 90 days Australian Bank Bill future (ASX)	JP Morgan Chase Bank NA	(19)	AUD	12-Jun-25	12,555,104.66	7,976.74

Notes to the Financial Statements (continued)
for the period ended June 30, 2024

Note 13 – Outstanding future contracts (continued)

Man AHL Trend Alternative (continued)

Description Contracts	Counterparty	Number of Contracts	Currency	Maturity Date	Commitment (in USD)	Unrealised profit (in USD)
Sale 90 days Australian Bank Bill future (ASX)	JP Morgan Chase Bank NA	(22)	AUD	13-Mar-25	14,533,943.67	10,453.80
Purchase ICE 3 Month SONIA Future	JP Morgan Chase Bank NA	57	GBP	17-Mar-26	17,290,178.45	22,492.29
Purchase MSCI EAFE Future	Merrill Lynch JP Morgan Chase	215	USD	20-Sep-24	25,189,400.00	24,005.57
Purchase Amsterdam Index Future	JP Morgan Chase Bank NA	203	EUR	19-Jul-24	40,302,675.20	24,016.50
Sale 3 Month Euribor Index Future	JP Morgan Chase Bank NA	(241)	EUR	16-Dec-24	62,442,058.49	29,008.13
Sale 3 Month Euribor Index Future	JP Morgan Chase Bank NA	(120)	EUR	16-Sep-24	31,017,530.62	30,441.15
Sale FTSE China A50 Index Future	JP Morgan Chase Bank NA	(1,277)	USD	30-Jul-24	15,198,854.00	36,360.57
Sale US SOFR Index Future	JP Morgan Chase Bank NA	(278)	USD	18-Mar-25	66,125,775.00	39,425.00
Purchase FTSE/JSE Top40 Index Future	JP Morgan Chase Bank NA	219	ZAR	19-Sep-24	8,844,272.82	45,611.82
Sale 3 Month Euribor Index Future	JP Morgan Chase Bank NA	(228)	EUR	17-Mar-25	59,202,103.20	47,034.46
Sale ICE 3 Month SONIA Future	JP Morgan Chase Bank NA	(92)	GBP	18-Mar-25	27,700,527.26	60,316.65
Purchase SPI 200 Future	JP Morgan Chase Bank NA	258	AUD	19-Sep-24	33,478,924.65	83,278.23
Purchase FTSE MIB Future	JP Morgan Chase Bank NA	84	EUR	20-Sep-24	15,019,211.13	107,429.28
Sale CBOE Volatility Index Future (VIX)	JP Morgan Chase Bank NA	(358)	USD	17-Jul-24	5,020,162.40	110,537.60
Purchase Stockholm 30 Index Future (OMX)	JP Morgan Chase Bank NA	1,223	SEK	19-Jul-24	29,771,833.20	115,083.26
Sale SET50 Index Future	JP Morgan Chase Bank NA	(3,054)	THB	27-Sep-24	13,367,037.22	118,742.86
Purchase Dax Index Future	JP Morgan Chase Bank NA	40	EUR	20-Sep-24	19,723,424.07	126,448.04
Purchase MSCI Singapore Index Future	JP Morgan Chase Bank NA	575	SGD	30-Jul-24	13,421,970.12	126,461.64
Purchase E-mini S&P 500 Future (CME)	JP Morgan Chase Bank NA	233	USD	20-Sep-24	64,325,475.00	157,637.50
Purchase S&P 60 Future (TSX)	JP Morgan Chase Bank NA	107	CAD	19-Sep-24	20,495,268.02	200,978.25
Purchase 10 Year Korean Treasury Bond future (KRX)	JP Morgan Chase Bank NA	1,403	KRW	13-Sep-24	116,826,600.09	235,931.64
Purchase Dollar Index Future	JP Morgan Chase Bank NA	311	USD	16-Sep-24	32,824,495.00	293,164.00
Purchase MSCI Emerging Markets Index Future	Merrill Lynch JP Morgan Chase	898	USD	20-Sep-24	48,860,180.00	358,855.00
Purchase Topix Index Future (TSE)	JP Morgan Chase Bank NA	252	JPY	12-Sep-24	44,028,749.91	494,923.06
Purchase IFSC NIFTY 50 Future	JP Morgan Chase Bank NA	729	USD	25-Jul-24	35,195,391.00	501,260.58
Purchase Nikkei 225 Index Future	JP Morgan Chase Bank NA	275	JPY	12-Sep-24	33,857,880.29	505,864.05
Purchase MSCI Taiwan Index Future	JP Morgan Chase Bank NA	192	TWD	17-Jul-24	27,200,966.67	630,124.65
Sale Euro-OAT Future	JP Morgan Chase Bank NA	(663)	EUR	6-Sep-24	87,485,448.31	883,122.88
Purchase KOSPI 200 Index Future	JP Morgan Chase Bank NA	646	KRW	12-Sep-24	45,329,101.02	1,236,027.62
Sale Euro-BTP Future	JP Morgan Chase Bank NA	(1,023)	EUR	6-Sep-24	113,877,662.90	1,237,440.22
Unrealised profit on future contracts						7,922,738.22

Notes to the Financial Statements (continued)
for the period ended June 30, 2024

Note 13 – Outstanding future contracts (continued)

Man AHL Trend Alternative (continued)

Description Contracts	Counterparty	Number of Contracts	Currency	Maturity Date	Commitment (in USD)	Unrealised loss (in USD)
Purchase 10 Year Government of Canada Bond Future (MSE)	JP Morgan Chase Bank NA	601	CAD	18-Sep-24	52,736,558.63	(773,083.25)
Purchase Swiss Market Index Future	JP Morgan Chase Bank NA	414	CHF	20-Sep-24	55,391,965.28	(297,846.69)
Sale Australia 10 Year Bond Future	JP Morgan Chase Bank NA	(882)	AUD	16-Sep-24	66,897,096.01	(274,358.08)
Purchase Hang Seng China Enterprises Index Future	JP Morgan Chase Bank NA	195	HKD	30-Jul-24	7,823,851.45	(135,737.75)
Purchase Euro Stoxx 50 Future	JP Morgan Chase Bank NA	262	EUR	20-Sep-24	13,832,140.30	(134,969.62)
Purchase Hang Seng Index Future (HKG)	JP Morgan Chase Bank NA	67	HKD	30-Jul-24	7,564,705.48	(127,412.86)
Sale Ultra US Treasury Bond Future (CBT)	Merrill Lynch JP Morgan Chase Bank NA	(67)	USD	19-Sep-24	6,852,843.75	(105,406.25)
Sale Euro-Bund Future	JP Morgan Chase Bank NA	(161)	EUR	6-Sep-24	17,311,607.16	(102,222.20)
Sale US SOFR Index Future	JP Morgan Chase Bank NA	(151)	USD	16-Dec-25	36,194,700.00	(94,750.00)
Purchase CAC40 10 Euro Future	JP Morgan Chase Bank NA	141	EUR	19-Jul-24	11,322,427.56	(87,792.19)
Sale US SOFR Index Future	JP Morgan Chase Bank NA	(217)	USD	17-Jun-25	51,773,487.50	(80,900.00)
Purchase 10 Year Japanese Bond Future (TSE)	JP Morgan Chase Bank NA	34	JPY	12-Sep-24	20,087,406.13	(72,181.03)
Sale US SOFR Index Future	JP Morgan Chase Bank NA	(114)	USD	16-Sep-25	27,270,225.00	(54,987.50)
Purchase FTSE Taiwan Index Future	JP Morgan Chase Bank NA	510	USD	30-Jul-24	39,346,500.00	(43,998.74)
Sale 3 Month US SOFR Index Future	JP Morgan Chase Bank NA	(46)	USD	16-Jun-26	11,055,525.00	(33,750.00)
Sale E-mini Russell 2000 Index Future	JP Morgan Chase Bank NA	(35)	USD	20-Sep-24	3,613,750.00	(29,395.00)
Sale US SOFR Index Future	JP Morgan Chase Bank NA	(47)	USD	17-Mar-26	11,283,525.00	(27,675.00)
Sale 3 Month US SOFR Index Future	JP Morgan Chase Bank NA	(31)	USD	15-Sep-26	7,455,887.50	(24,387.50)
Purchase Long Gilt Future	JP Morgan Chase Bank NA	11	GBP	26-Sep-24	1,379,955.43	(16,097.09)
Sale Euro-BUXL 30 Year Bond Future	JP Morgan Chase Bank NA	(54)	EUR	6-Sep-24	7,537,578.25	(14,121.07)
Sale 3 Month US SOFR Index Future	JP Morgan Chase Bank NA	(26)	USD	15-Dec-26	6,256,575.00	(13,950.00)
Purchase FTSE 100 Index Future	JP Morgan Chase Bank NA	467	GBP	20-Sep-24	48,478,264.44	(11,083.34)
Sale 3 Month Euribor Index Future	JP Morgan Chase Bank NA	(38)	EUR	15-Dec-25	9,905,198.31	(10,620.25)
Sale 3 Month Euribor Index Future	JP Morgan Chase Bank NA	(52)	EUR	16-Jun-25	13,525,223.11	(9,522.07)
Purchase US Long Bond Future (CBT)	Merrill Lynch JP Morgan Chase Bank NA	6	USD	19-Sep-24	604,687.50	(8,656.25)
Sale ICE 3 Month SONIA Future	JP Morgan Chase Bank NA	(61)	GBP	16-Dec-25	18,477,499.66	(7,555.39)
Sale 3 Month US SOFR Index Future	JP Morgan Chase Bank NA	(8)	USD	16-Mar-27	1,925,800.00	(5,000.00)
Sale 3 Month Euribor Index Future	JP Morgan Chase Bank NA	(27)	EUR	16-Mar-26	7,041,882.94	(4,767.73)
Sale 3 Month Euribor Index Future	JP Morgan Chase Bank NA	(41)	EUR	14-Sep-26	10,699,820.91	(4,191.85)
Sale 3 Month US SOFR Index Future	JP Morgan Chase Bank NA	(5)	USD	14-Sep-27	1,204,062.50	(3,462.50)
Sale VSTOXX Future	Goldman Sachs	(9)	EUR	17-Jul-24	15,626.12	(1,601.68)
Sale Mexican Bolsa Index Future	Goldman Sachs	(10)	MXN	20-Sep-24	291,765.95	(1,480.96)
Purchase 3 Month US SOFR Index Future	JP Morgan Chase Bank NA	21	USD	15-Jun-27	5,056,275.00	(1,400.00)
Purchase 3 Month US SOFR Index Future	JP Morgan Chase Bank NA	4	USD	20-Jun-28	963,250.00	(1,150.00)

Notes to the Financial Statements (continued)
for the period ended June 30, 2024

Note 13 – Outstanding future contracts (continued)

Man AHL Trend Alternative (continued)

Description Contracts	Counterparty	Number of Contracts	Currency	Maturity Date	Commitment (in USD)	Unrealised loss (in USD)
Purchase 10 Year US Treasury Note Future (CBT)	Merrill Lynch	3	USD	19-Sep-24	303,937.50	(1,031.26)
Purchase 3 Month US SOFR Index Future	JP Morgan Chase Bank NA	4	USD	19-Sep-28	963,100.00	(1,012.50)
Purchase 3 Month US SOFR Index Future	JP Morgan Chase Bank NA	4	USD	19-Dec-28	962,900.00	(962.50)
Sale US SOFR Index Future	JP Morgan Chase Bank NA	(369)	USD	17-Dec-24	87,499,125.00	(925.00)
Sale 3 Month Euribor Index Future	JP Morgan Chase Bank NA	(144)	EUR	15-Sep-25	37,500,763.62	(924.08)
Sale 3 Month Euribor Index Future	JP Morgan Chase Bank NA	(3)	EUR	14-Dec-26	783,034.30	(883.91)
Purchase 3 Month CORRA Future	JP Morgan Chase Bank NA	4	CAD	18-Mar-25	699,784.41	(877.26)
Purchase 3 Month US SOFR Index Future	JP Morgan Chase Bank NA	4	USD	14-Mar-28	963,350.00	(812.50)
Sale ICE 3 Month SONIA Future	JP Morgan Chase Bank NA	(11)	GBP	17-Jun-25	3,319,493.55	(616.44)
Purchase ICE 3 Month SONIA Future	JP Morgan Chase Bank NA	3	GBP	17-Dec-24	901,097.49	(410.96)
Sale 3 Month Euribor Index Future	JP Morgan Chase Bank NA	(1)	EUR	15-Mar-27	261,038.23	(321.42)
Sale 3 Month Euribor Index Future	JP Morgan Chase Bank NA	(2)	EUR	13-Sep-27	522,076.45	(308.03)
Purchase 3 Month US SOFR Index Future	JP Morgan Chase Bank NA	3	USD	14-Dec-27	722,512.50	(287.50)
Sale 3 Month Euribor Index Future	JP Morgan Chase Bank NA	(1)	EUR	13-Dec-27	261,024.83	(160.71)
Sale 3 Month Euribor Index Future	JP Morgan Chase Bank NA	(1)	EUR	13-Mar-28	261,024.83	(160.71)
Unrealised loss on future contracts						(2,625,208.62)

Man AHL Alpha Core Alternative

Description Contracts	Counterparty	Number of Contracts	Currency	Maturity Date	Commitment (in USD)	Unrealised profit (in USD)
Purchase FTSE 100 Index Future	JP Morgan Chase Bank NA	47	GBP	20-Sep-24	4,878,968.80	183.35
Sale Long Gilt Future	JP Morgan Chase Bank NA	(1)	GBP	26-Sep-24	125,450.49	290.84
Purchase Amsterdam Index Future	Goldman Sachs JP Morgan Chase	24	EUR	19-Jul-24	4,764,848.30	2,755.64
Sale FTSE China A50 Index Future	JP Morgan Chase Bank NA	(137)	USD	30-Jul-24	1,630,574.00	3,913.07
Purchase FTSE/JSE Top40 Index Future	JP Morgan Chase Bank NA	25	ZAR	19-Sep-24	1,009,620.18	4,679.23
Purchase MSCI EAFE Future	Merrill Lynch JP Morgan Chase	24	USD	20-Sep-24	2,811,840.00	7,650.00
Purchase SPI 200 Future	JP Morgan Chase Bank NA	21	AUD	19-Sep-24	2,725,028.75	9,279.64
Purchase Stockholm 30 Index Future (OMX)	Goldman Sachs JP Morgan Chase	143	SEK	19-Jul-24	3,481,089.25	9,731.42
Purchase E-mini S&P 500 Future (CME)	JP Morgan Chase Bank NA	20	USD	20-Sep-24	5,521,500.00	11,547.50
Purchase MSCI Emerging Markets Index Future	Merrill Lynch JP Morgan Chase	64	USD	20-Sep-24	3,482,240.00	11,945.00
Purchase FTSE MIB Future	Goldman Sachs JP Morgan Chase	9	EUR	20-Sep-24	1,609,201.19	12,181.82
Purchase 10 Year Korean Treasury Bond future (KRX)	JP Morgan Chase Bank NA	81	KRW	13-Sep-24	6,744,800.15	12,756.99
Purchase Dax Index Future	Goldman Sachs JP Morgan Chase	5	EUR	20-Sep-24	2,465,428.01	16,718.31
Purchase S&P 60 Future (TSX)	Merrill Lynch JP Morgan Chase	10	CAD	19-Sep-24	1,915,445.61	20,372.85
Sale Euro-BTP Future	Goldman Sachs JP Morgan Chase	(40)	EUR	6-Sep-24	4,452,694.54	29,701.96
Purchase MSCI Singapore Index Future	JP Morgan Chase Bank NA	177	SGD	30-Jul-24	4,131,632.54	38,841.77

Notes to the Financial Statements (continued)
for the period ended June 30, 2024

Note 13 – Outstanding future contracts (continued)

Man AHL Alpha Core Alternative (continued)

Description Contracts	Counterparty	Number of Contracts	Currency	Maturity Date	Commitment (in USD)	Unrealised loss (in USD)
Purchase Topix Index Future (TSE)	Goldman Sachs JP Morgan Chase	21	JPY	12-Sep-24	3,669,062.49	45,716.09
Purchase Nikkei 225 Index Future	Bank NA	25	JPY	12-Sep-24	3,077,989.12	48,182.21
Sale Euro-OAT Future	Goldman Sachs JP Morgan Chase	(37)	EUR	6-Sep-24	4,882,295.00	49,252.26
Purchase MSCI Taiwan Index Future	Bank NA JP Morgan Chase	20	TWD	17-Jul-24	2,833,434.03	64,023.53
Purchase KOSPI 200 Index Future	Bank NA JP Morgan Chase	43	KRW	12-Sep-24	3,017,262.14	81,254.97
Purchase IFSC NIFTY 50 Future	Bank NA	128	USD	25-Jul-24	6,179,712.00	88,702.64
Unrealised profit on future contracts						569,681.09

Description Contracts	Counterparty	Number of Contracts	Currency	Maturity Date	Commitment (in USD)	Unrealised loss (in USD)
Purchase 10 Year Government of Canada Bond Future (MSE)	Merrill Lynch	33	CAD	18-Sep-24	2,895,684.58	(47,137.98)
Purchase Swiss Market Index Future	Goldman Sachs	34	CHF	20-Sep-24	4,549,098.60	(25,827.62)
Purchase Euro Stoxx 50 Future	Goldman Sachs	39	EUR	20-Sep-24	2,058,982.72	(21,802.99)
Purchase CAC40 10 Euro Future	Goldman Sachs JP Morgan Chase	18	EUR	19-Jul-24	1,445,416.28	(13,191.99)
Sale Australia 10 Year Bond Future	Bank NA	(44)	AUD	16-Sep-24	3,337,270.10	(12,113.67)
Sale Ultra US Treasury Bond Future (CBT)	Merrill Lynch	(8)	USD	19-Sep-24	818,250.00	(10,687.50)
Sale US Long Bond Future (CBT)	Merrill Lynch	(5)	USD	19-Sep-24	503,906.25	(7,875.00)
Purchase Hang Seng China Enterprises Index Future	Goldman Sachs	12	HKD	30-Jul-24	481,467.78	(7,428.12)
Sale Euro-Bund Future	Goldman Sachs JP Morgan Chase	(9)	EUR	6-Sep-24	967,729.59	(6,846.25)
Purchase FTSE Taiwan Index Future	Bank NA	37	USD	30-Jul-24	2,854,550.00	(5,356.00)
Purchase E-Mini Nasdaq 100 Index Future	JP Morgan Chase Bank NA	10	USD	20-Sep-24	3,985,450.00	(4,897.00)
Purchase Hang Seng Index Future (HKG)	Goldman Sachs	2	HKD	30-Jul-24	225,812.10	(4,335.20)
Sale Euro-BUXL 30 Year Bond Future	Goldman Sachs JP Morgan Chase	(6)	EUR	6-Sep-24	837,508.69	(4,114.18)
Sale E-mini Russell 2000 Index Future	Bank NA	(2)	USD	20-Sep-24	206,500.00	(2,145.00)
Unrealised loss on future contracts						(173,758.50)

Note 14 – Outstanding swap contracts

Man Convertibles Global

Description	Maturity Date	Underlying	Counterparty	Currency	Notional in Currency	Unrealised loss (in EUR)
TRS	30-Jun-25	Deutsche Post AG	Citigroup	EUR	96,075.00	230.00
TRS	30-Jun-25	Deutsche Post AG	BNP Paribas	EUR	472,050.00	9,475.00
TRS	17-Jun-26	RAG-Stiftung	Citigroup	EUR	869,197.49	6,776.56
TRS	1-Apr-26	Sagerpar	Citigroup	EUR	465,700.00	1,201.25
TRS	29-Nov-25	GRP Bruxelles L	Citigroup	EUR	486,500.02	1,099.78
TRS	18-Mar-27	MTU Aero Engines	Citigroup	EUR	736,000.00	3,752.24
TRS	7-Dec-27	Iberdrola Finanza	BNP Paribas	EUR	189,920.00	13,564.72
TRS	27-Mar-26	Wendel SE	BNP Paribas	EUR	483,750.00	11,600.00
TRS	15-Nov-28	Pirelli & C SPA	BNP Paribas	EUR	189,960.00	22,115.00
TRS	9-Nov-29	Saipem SPA	BNP Paribas	EUR	524,550.00	175,887.50
TRS	27-Nov-30	Schneider Electr	BNP Paribas	EUR	351,540.00	11,835.00
TRS	14-Nov-26	Simon Global Dev	BNP Paribas	EUR	515,150.00	4,925.00
TRS	18-May-28	Intl Consolidat	BNP Paribas	EUR	367,320.00	3,319.04
TRS	5-Dec-31	Ubisoft Enterta	BNP Paribas	EUR	361,920.00	605.00
TRS	13-Nov-24	Qiagen NV	BNP Paribas	USD	592,380.00	2,759.24
Unrealised profit on swap contracts						269,145.33

Notes to the Financial Statements (continued)
for the period ended June 30, 2024

Note 14 – Outstanding swap contracts (continued)

Man Convertibles Global (continued)

Description	Maturity Date	Underlying	Counterparty	Currency	Notional in Currency	Unrealised loss (in EUR)
TRS	9-Apr-25	Amadeus IT Group	Citigroup	EUR	746,550.02	(30,488.12)
TRS	1-Jan-25	Veolia Environnemen	Citigroup	EUR	496,789.43	(22,875.93)
TRS	1-Sep-25	LEG Immobilien	Citigroup	EUR	294,375.00	(2,604.00)
TRS	13-May-25	BNP Paribas	Citigroup	EUR	273,000.00	(30,250.00)
TRS	7-Dec-27	Accor SA	Citigroup	EUR	302,700.00	(1,991.46)
TRS	24-Feb-26	Fomento Economi	Citigroup	EUR	496,250.00	(294.40)
TRS	30-Jan-26	Merrill Lynch BV	Citigroup	EUR	317,250.00	(7,387.50)
TRS	5-Jul-28	Cellnex Telecom S	Citigroup	EUR	1,369,419.95	(44,936.79)
TRS	14-Jun-28	Edenred	Citigroup	EUR	353,399.88	(15,030.84)
TRS	17-Nov-25	Deutsche Lufthansa	BNP Paribas	EUR	407,000.00	(15,006.04)
TRS	22-Dec-25	Ubisoft Enterta	BNP Paribas	EUR	315,570.00	(26,632.50)
TRS	14-Sep-30	ENI SPA	BNP Paribas	EUR	721,910.00	(5,241.25)
TRS	8-Jun-28	Lagfin SCA	BNP Paribas	EUR	384,760.00	(14,722.32)
TRS	17-Jan-29	Davide Campari	BNP Paribas	EUR	304,920.00	(2,807.49)
TRS	10-Jun-26	Jet2 PLC	BNP Paribas	GBP	198,400.00	(5,745.81)
TRS	4-Aug-27	Stmicroelectronics	BNP Paribas	USD	1,084,500.00	(25,192.44)
Unrealised loss on swap contracts						(251,206.89)

Man Multi-Manager Alternative⁽¹⁾

Description	Maturity Date	Underlying	Counterparty	Currency	Notional in Currency	Unrealised profit (in USD)
TRS	25-Mar-25	MAN Multi Numeric	Morgan Stanley	USD	342,165.20	172,247.43
TRS	25-Mar-25	MAN Multi GLG	Morgan Stanley	USD	1,128,342.83	1,094,692.01
Unrealised profit on swap contracts						1,266,939.44

⁽¹⁾ Launched on March 19, 2024.

Note 15 – Outstanding option contracts

Man Convertibles Global

Description	Counterparty	Currency	Number of Contracts	Maturity Date	Market value (in EUR)	Unrealised profit/(loss) (in EUR)
Call on Seino Holdings Conv 0% 31/Mar/2026 Strike Price JPY 55	Nomura	JPY	20,000,000	31-Mar-26	16,637.53	5,841.11
Call on NTN Corp Conv 0% 19/Dec/2025 Strike Price JPY 105	Nomura	JPY	10,000,000	19-Dec-25	4,345.20	661.85
Call on Daiwa House Ind Co Conv 0% 29/Mar/2030 Strike Price JPY 59	Morgan Stanley	JPY	50,000,000	29-Mar-30	13,482.76	(14,082.69)
Call on Daiwa House Ind Co Conv 0% 30/Mar/2029 Strike Price JPY 82	Daiwa Capital Markets	JPY	50,000,000	30-Mar-29	6,201.51	(15,869.25)
Market value and unrealised loss on option contracts					40,667.00	(23,448.98)

Note 16 – Dividend paid

Share Class	Record Date	Ex-date	Payment Date	Amount paid (in EUR)	Amount per share	Currency
Man Convertibles Global I EUR Inc G-Dist BA	13-May-24	14-May-24	17-May-24	738.65	0.8117	EUR
				738.65		

Notes to the Financial Statements (continued)
for the period ended June 30, 2024

Note 17 – Cash collateral information

The table below provides the cash collateral balances as at June 30, 2024 for each of the sub-funds. These collaterals pertain to forward foreign exchange, future and swap contracts.

Sub-Fund	Type of collateral	Counterparty	Currency	Cash Collateral	
				Paid	Received
Man Convertibles Global	Cash	Nomura	EUR	-	86,022.33
Man Convertibles Global	Cash	Merrill Lynch	EUR	-	74,896.20
Man Convertibles Global	Cash	BNP Paribas	EUR	-	2,950,000.00
Man Convertibles Global	Cash	Citigroup	EUR	-	2,781,846.06
Man AHL Trend Alternative	Cash	Goldman Sachs	USD	289,114.12	340,084.78
Man AHL Trend Alternative	Cash	Merrill Lynch	USD	-	2,366,270.99
Man AHL Trend Alternative	Cash	BNP Paribas	USD	-	1,130,000.00
Man AHL Trend Alternative	Cash	Citigroup	USD	-	31,444,285.83
Man AHL Trend Alternative	Cash	Royal Bank of Scotland	USD	-	18,235,373.41
Man AHL Trend Alternative	Cash	HSBC	USD	-	30,153,128.27
Man AHL Trend Alternative	Cash	JP Morgan	USD	-	50,377,460.40
Man AHL Alpha Core Alternative	Cash	Citigroup	USD	-	5,619,359.33
Man AHL Alpha Core Alternative	Cash	Merrill Lynch	USD	-	442,433.56
Man AHL Alpha Core Alternative	Cash	Royal Bank of Scotland	USD	-	1,641,783.55
Man AHL Alpha Core Alternative	Cash	HSBC	USD	-	1,070,093.22
Man AHL Alpha Core Alternative	Cash	JP Morgan	USD	822.05	1,946,672.42
Man AHL Alpha Core Alternative	Cash	Goldman Sachs	USD	304,780.06	2,193,465.13
Man Multi-Strategy Total Return Alternative	Cash	Citigroup	EUR	-	70,091.98
Man Multi-Manager Alternative ⁽¹⁾	Cash	Citigroup	EUR	-	1,785,865.18
Man Multi-Manager Alternative ⁽¹⁾	Cash	Morgan Stanley	EUR	-	77,241,605.32

⁽¹⁾ Launched on March 19, 2024.

Note 18 – Significant events during the period

A new Sub-Fund, Man Multi-Manager Alternative, has been launched in March 2024.

The following share classes have been launched:

Man Multi-Manager Alternative D H EUR Acc	launched on March 25, 2024
Man Multi-Manager Alternative I H EUR Acc	launched on March 19, 2024
Man Multi-Manager Alternative I USD Acc	launched on March 19, 2024
Man Multi-Manager Alternative IW H EUR Acc	launched on March 19, 2024
Man Multi-Manager Alternative IW H GBP Acc	launched on May 16, 2024
Man Multi-Manager Alternative IW USD Acc	launched on March 19, 2024

Furthermore, the Directors and Investment Managers acknowledge the current crisis in Ukraine and all applicable Russian related sanctions. The Investment Manager has reviewed positions held across the Fund for any Russian and Ukrainian exposure, and there was no exposure identified. Nevertheless, the situation remains under constant review.

There were no other subsequent events which would significantly impact these financial statements since the period-end date.

Note 19 – Purchases and Sales

A detailed list of investments purchased and sold during the period covered by this report is available upon request, free of charge, from the registered office of the Company, the Facilities Agent and the Paying and Information Agents and for Swiss investors, the Swiss Representative.

**Information for Investors in Switzerland (TER and performance data)
for the period ended June 30, 2024**

Representative

The representative in Switzerland is Man Investments AG, Huobstrasse 3, 8808 Pfäffikon SZ, Switzerland.

Paying agent

The paying agent in Switzerland is RBC Investor Services Bank S.A., Esch-sur-Alzette, Zweigniederlassung Zürich, Bleicherweg 7, CH-8027 Zürich.

Place where the relevant documents may be obtained

The Prospectus, the Key Investor Information Documents, the Articles of Association, the annual and semi-annual reports, a list of all purchases/sales during the period covered by this report and further information may be obtained free of charge from the representative in Switzerland.

Total Expense Ratios (TER)

The commissions and costs incurred in managing the Fund must be disclosed in the figure known internationally as the “Total Expense Ratio (TER)”. This figure expresses the total commissions and costs currently charged to the corresponding sub-fund (expenses), which are calculated and shown as a percentage of the relevant Sub-Fund’s assets. TERs are annualised for share classes launched during the period.

The incidental costs incurred by the collective investment scheme on the purchase and sale of investments are not included in the operating expenses (except in the case of an “all-in fee”). These are integral to the investments themselves and accrue to the realized capital gains / losses on the sale of the investments.

The below figures incorporate an expense cap and waived directors fees.

Share classes not subject to a performance fee

	TER
Man Convertibles Global	
Man Convertibles Global D EUR Acc	1.98%
Man Convertibles Global D H CHF Acc	1.97%
Man Convertibles Global D H USD Acc	1.97%
Man Convertibles Global DR EUR Acc	1.23%
Man Convertibles Global DR H CHF Acc	1.23%
Man Convertibles Global DR H USD Acc	1.23%
Man Convertibles Global I EUR Acc	1.15%
Man Convertibles Global I EUR Inc G-Dist BA	1.18%
Man Convertibles Global I H CHF Acc	1.19%
Man Convertibles Global I H USD Acc	1.19%
Man AHL Alpha Core Alternative	
Man AHL Alpha Core Alternative DN H EUR Acc	1.92%
Man AHL Alpha Core Alternative DN H GBP Acc	1.92%
Man AHL Alpha Core Alternative DNR H GBP Acc	1.18%
Man AHL Alpha Core Alternative IN USD Acc	1.13%
Man AHL Alpha Core Alternative IN H EUR Acc	1.12%
Man AHL Alpha Core Alternative IN H GBP Acc	1.14%
Man AHL Alpha Core Alternative IN H JPY Acc	1.13%
Man AHL Alpha Core Alternative IN H SEK Acc	1.13%
Man AHL Alpha Core Alternative INW H EUR Acc	1.08%
Man Multi-Manager Alternative⁽¹⁾	
Man Multi-Manager Alternative D H EUR Acc ⁽²⁾	2.51%
Man Multi-Manager Alternative I H EUR Acc ⁽³⁾	1.83%
Man Multi-Manager Alternative I USD Acc ⁽³⁾	1.71%
Man Multi-Manager Alternative IW H EUR Acc ⁽³⁾	0.58%
Man Multi-Manager Alternative IW H GBP Acc ⁽⁴⁾	0.63%
Man Multi-Manager Alternative IW USD Acc ⁽³⁾	0.39%

⁽¹⁾ Launched on March 19, 2024.

⁽²⁾ The share class was launched on March 25, 2024 (refer to Note 18).

⁽³⁾ The share class was launched on March 19, 2024 (refer to Note 18).

⁽⁴⁾ The share class was launched on May 16, 2024 (refer to Note 18).

Information for Investors in Switzerland (TER and performance data)
(continued)

for the period ended June 30, 2024

Total Expense Ratios (TER) (continued)

Share classes not subject to a performance fee

	TER with performance fee*	TER without performance fee
Man AHL Trend Alternative		
Man AHL Trend Alternative DN H CHF Acc	4.86%	2.26%
Man AHL Trend Alternative DN H EUR Acc	5.16%	2.26%
Man AHL Trend Alternative DNY USD Acc	6.34%	2.76%
Man AHL Trend Alternative DNY H CHF Acc	4.14%	2.76%
Man AHL Trend Alternative DNY H EUR Acc	5.76%	2.77%
Man AHL Trend Alternative DNY H GBP Acc	5.63%	2.77%
Man AHL Trend Alternative DNY H SEK Acc	5.84%	2.77%
Man AHL Trend Alternative DNY H SGD Acc	4.02%	2.77%
Man AHL Trend Alternative DNR H EUR Acc	4.77%	1.78%
Man AHL Trend Alternative DNR H GBP Acc	5.11%	1.38%
Man AHL Trend Alternative DNK H EUR Acc	5.31%	1.77%
Man AHL Trend Alternative IN USD Acc	5.54%	1.73%
Man AHL Trend Alternative IN H CHF Acc	4.45%	1.73%
Man AHL Trend Alternative IN H EUR Acc	5.33%	1.73%
Man AHL Trend Alternative IN H GBP Acc	5.39%	1.73%
Man AHL Trend Alternative IN H SEK Acc	4.14%	1.60%
Man AHL Trend Alternative IN H SGD Acc	5.37%	1.72%
Man Multi-Strategy Total Return Alternative		
Man Multi-Strategy Total Return Alternative I EUR Acc	-0.07%**	-0.07%**

* % of performance fees are shown in Note 6.

** The investment manager has agreed on and from November 10, 2017, to retrospectively reimburse the Sub-Fund on an ongoing basis with the effect that (upon reimbursement) the effective TER in any financial year should not exceed 1.15% of the NAV of the Sub-Fund.

Performance

June 2024	2024	2023	2022
Man Convertibles Global			
Man Convertibles Global D EUR Acc	-1.14%	4.93%	-18.37%
Man Convertibles Global D H CHF Acc	-2.38%	2.82%	-18.75%
Man Convertibles Global D H USD Acc	-0.32%	7.14%	-16.33%
Man Convertibles Global DR EUR Acc	-0.78%	5.73%	-17.76%
Man Convertibles Global DR H CHF Acc	-2.01%	3.61%	-18.11%
Man Convertibles Global DR H USD Acc	0.14%	7.86%	-15.70%
Man Convertibles Global I EUR Acc	-0.75%	5.76%	-17.72%
Man Convertibles Global I EUR Inc G-Dist BA	-0.76%	5.76%	-17.73%
Man Convertibles Global I H CHF Acc	-1.99%	3.63%	-18.04%
Man Convertibles Global I H USD Acc	0.04%	8.01%	-15.70%
Refinitiv Global Focus Convertible Bond Index (BM MCG) (Hedged to EUR)	-0.20%	7.64%	-17.84%
Refinitiv Global Focus Convertible Bond Index (BM MCG CHF-D) (Hedged to CHF)	-1.37%	5.65%	-18.10%
Refinitiv Global Focus Hedged Convertible Bond Index (USD)	0.58%	9.84%	-16.00%
Man AHL Trend Alternative			
Man AHL Trend Alternative DN H CHF Acc	2.65%	-5.37%	11.64%
Man AHL Trend Alternative DN H EUR Acc	4.07%	-4.14%	12.35%
Man AHL Trend Alternative DNY USD Acc	4.16%	-2.54%	12.61%
Man AHL Trend Alternative DNY H CHF Acc	3.34%	-6.29%	12.07%
Man AHL Trend Alternative DNY H EUR Acc	3.77%	-4.29%	11.57%
Man AHL Trend Alternative DNY H GBP Acc	4.32%	-3.25%	12.56%
Man AHL Trend Alternative DNY H SEK Acc	3.70%	-3.86%	12.88%
Man AHL Trend Alternative DNY H SGD Acc	4.54%	-4.41%	13.25%
Man AHL Trend Alternative DNR H EUR Acc	4.09%	-3.12%	12.55%
Man AHL Trend Alternative DNR H GBP Acc	4.74%	-1.75%	13.11%
Man AHL Trend Alternative DNK H EUR Acc	3.92%	-3.24%	12.66%
Man AHL Trend Alternative IN USD Acc	4.64%	-1.72%	13.43%

Information for Investors in Switzerland (TER and performance data)
(continued)

for the period ended June 30, 2024

Performance (continued)

	2024	2023	2022
Man AHL Trend Alternative (continued)			
Man AHL Trend Alternative IN H CHF Acc	3.14%	-4.84%	12.38%
Man AHL Trend Alternative IN H EUR Acc	4.02%	-3.39%	12.40%
Man AHL Trend Alternative IN H GBP Acc	4.57%	-2.05%	14.15%
Man AHL Trend Alternative IN H SEK Acc	4.60%	-3.14%	12.93%
Man AHL Trend Alternative IN H SGD Acc	3.90%	-2.60%	13.59%
HFRX Investable Global Hedge Fund Index	2.89%	3.10%	-4.41%
Man AHL Alpha Core Alternative			
Man AHL Alpha Core Alternative DN H EUR Acc ⁽¹⁾	1.97%	1.97%	na
Man AHL Alpha Core Alternative DN H GBP Acc	2.61%	-1.84%	12.72%
Man AHL Alpha Core Alternative DNR H GBP Acc	2.96%	-1.07%	12.60%
Man AHL Alpha Core Alternative IN USD Acc	3.11%	-0.83%	4.66%
Man AHL Alpha Core Alternative IN H EUR Acc	2.38%	-2.67%	11.29%
Man AHL Alpha Core Alternative IN H GBP Acc	3.02%	0.73%	14.05%
Man AHL Alpha Core Alternative IN H JPY Acc	0.30%	-5.66%	11.17%
Man AHL Alpha Core Alternative IN H SEK Acc	2.46%	-1.95%	1.77%
Man AHL Alpha Core Alternative INW H EUR Acc	2.38%	-2.45%	9.80%
HFRX Investable Global Hedge Fund Index	2.89%	3.10%	-4.41%
Man Multi-Strategy Total Return Alternative			
Man Multi-Strategy Total Return Alternative I EUR Acc	5.99%	4.81%	-0.60%
Man Multi-Manager Alternative⁽²⁾			
Man Multi-Manager Alternative D H EUR Acc ⁽³⁾	1.28%	na	na
Man Multi-Manager Alternative I H EUR Acc ⁽⁴⁾	1.75%	na	na
Man Multi-Manager Alternative I USD Acc ⁽⁴⁾	2.16%	na	na
Man Multi-Manager Alternative IW H EUR Acc ⁽⁴⁾	2.08%	na	na
Man Multi-Manager Alternative IW H GBP Acc ⁽⁵⁾	2.10%	na	na
Man Multi-Manager Alternative IW USD Acc ⁽⁴⁾	2.50%	na	na

⁽¹⁾ The share class was launched on March 27, 2023.

⁽²⁾ Launched on March 19, 2024.

⁽³⁾ The share class was launched on March 25, 2024 (refer to Note 18).

⁽⁴⁾ The share class was launched on March 19, 2024 (refer to Note 18).

⁽⁵⁾ The share class was launched on May 16, 2024 (refer to Note 18).

Historical performance is not an indicator of current or future performance.

Performance data does not take into account the commissions and costs levied charged on the issue and repurchase of shares.

Supplementary Information

Information on Remuneration

Waystone Management Company (Lux) S.A. (Henceforth, “Waystone”, “WMC Lux”, or the “Company”) has adopted a remuneration policy in accordance with the applicable regulatory framework, particularly:

- The ESMA Guidelines on sound remuneration policies under the UCITS Directive of 14 October 2016 (ESMA/2016/575) and the ESMA Guidelines on sound remuneration policies under the AIFMD (ESMA/2013/232, as amended by ESMA/2016/579),
- The Law of 17 December 2010 relating to undertakings for collective investment,
- The Law of 12 July 2013 on alternative investment fund managers, and
- The CSSF Circular 18/698 of 23 August 2018 on the Authorization and organization of investment fund managers incorporated under Luxembourg law.

Through its remuneration policy, and as prescribed by the Sustainable Finance Disclosure Regulation [Regulation (EU) 2019/2088 of 27 November 2019 or the “SFDR”], the Company ensures that the structure of its remuneration does not encourage excessive risk taking with respect to sustainability risks when performing its activities as AIFM/Management Company, while it promotes sound and effective risk management with respect to sustainability risks.

Details of the remuneration policy of the management company, including the persons in charge of determining the fixed and variable remunerations of staff, a description of the key remuneration elements and an overview of how remuneration is determined, is available at <https://www.waystone.com/waystone-policies>.

With respect to the financial year ended 31 December 2023 (when, as of that date, WMC Lux had a headcount of 83 employees), the total fixed and variable remuneration paid by the Company to its employees amounted to EUR 8,084,973 and EUR 714,783 respectively.

The total remuneration paid by the Company to senior management and members of its identified staff whose actions have a material impact on the risk profile of the collective investment schemes managed amounted to EUR 3,872,522.

The Company’s remuneration committee has reviewed the implementation of the remuneration policy and has not identified any deficiency in that respect. Moreover, the current version of the remuneration policy was updated and approved by the Board of directors in the financial year ended 31 December 2023, being the current version dated of November 2023.

The remuneration policy was reviewed and approved by the Board of Directors on 29 November 2023.

Securities Financing Transactions

The Securities Financing Transaction Regulation (“SFTR”) introduces reporting requirements for securities financing transactions (“SFTs”) and total return swaps. A SFT is defined as per Article 3(11) of the SFTR as:

- a repurchase/reverse repurchase agreement;
- securities or commodities lending and securities or commodities borrowing;
- a buy-sell back transaction or sell-buy back transaction; or
- a margin lending transaction.

As at June 30, 2024, the Man Convertibles Global and Man AHL Alpha Core Alternative Sub-Funds held total return swaps as type of instrument in scope of the SFTR.

During the period ended June 30, 2024, the Man AHL Trend Alternative Sub-Fund held total return swaps as type of instrument in scope of the SFTR.

Supplementary Information (continued)
Securities Financing Transactions (continued)

Global Data

The amount of assets/liabilities across all SFTs and total return swaps as at June 30, 2024 is as follows:

Sub-Fund	Sub-Fund Currency	Type of Asset/Liability	Amount in Sub-Fund currency	% of NAV
Man Convertibles Global	EUR	Total Return swaps	17,938.44	0.02%
Man Multi-Manager Alternative ⁽¹⁾	USD	Total Return swaps	1,266,939.44	0.84%

Data on reuse of collateral

There was no collateral reuse during the period ended June 30, 2024.

There was no cash collateral reinvestment during the period ended June 30, 2024.

Concentration data

All collateral received in respect of TRS as at June 30, 2024 is cash collateral. The ten largest issuers disclosure is therefore not applicable.

The details of the top ten counterparties (based on gross volume of outstanding transactions) in respect of total return swaps as at June 30, 2024 is as follows:

Sub-Fund	Sub-Fund Currency	Type of Asset/Liability	Counterparty	Amount in Sub-Fund currency
Man Convertibles Global	EUR	Total Return swaps	BNP Paribas	160,737.65
			Citigroup	(142,799.21)
Man Multi-Manager Alternative ⁽¹⁾	USD	Total Return swaps	Morgan Stanley	1,266,939.44

⁽¹⁾ Launched on March 19, 2024.

Safekeeping of collateral received

There was no security collateral received for total return swaps as at June 30, 2024.

Cash collateral is received on each Sub-Fund’s cash account at Citibank Europe plc, Luxembourg Branch.

The amount of collateral received for total return swaps as at June 30, 2024 is as follows:

Sub-Fund	Sub-Fund Currency	Type of collateral	Counterparty	Currency of collateral	Collateral value in Sub-Fund currency*	% of NAV
Man Convertibles Global	EUR	Cash	Citigroup	EUR	2,781,846.06	2.89%
			BNP Paribas	EUR	2,950,000.00	3.06%
Man Multi-Manager Alternative ⁽¹⁾	USD	Cash	Morgan Stanley	USD	77,241,605.32	51.32%

* This collateral amount may be related to transactions other than TRS which are not covered by SFTR disclosure.

Safekeeping of collateral granted

There is no collateral granted for total return swaps as at June 30, 2024.

Return/Costs

For the period ended June 30, 2024, data on return and cost in respect of total return swaps are as follows:

Sub-Fund	Sub-Fund Currency	Returns	Amount in Sub-Fund currency*	% of overall returns
Man Convertibles Global	EUR	To Fund	3,137,616.26	100%
Man Multi-Manager Alternative**	USD	To Fund	6,039,645.99	100%

* Expressed in absolute terms.

Supplementary Information (continued)

Securities Financing Transactions (continued)

Return/Costs (continued)

Returns on total return swaps disclosed above are included as part of “Net realised profit/ (loss) on swaps” and “Change in net unrealised appreciation/(depreciation) on swaps” disclosed in the Statement of Changes in Net Assets.

Sub-Fund	Sub-Fund Currency	Costs	Amount in Sub-Fund currency*	% of overall costs
Man Convertibles Global	EUR	To Fund	475,789.00	100%
Man Multi-Manager Alternative ⁽¹⁾	USD	To Fund	1,907,609.46	100%

* Expressed in absolute terms.
⁽¹⁾ Launched on March 19, 2024.

Costs on total return swaps disclosed above are included as part of “Interest income on swap contracts” and “Interest paid on swap contracts”.

Aggregate transaction data

The maturity, settlement and clearing mechanisms for total return swaps as at June 30, 2024 are as follows:

Sub-Fund	Sub-Fund Currency	Settlement and clearing mechanism	Country	Maturity	Amount in Sub-Fund currency
Man Convertibles Global	EUR	Bilateral	United States	Three months to one year	(80,854.81)
				Above one year	98,793.25
Man Multi-Manager Alternative ⁽¹⁾	USD	Bilateral	United States	Three months to one year	1,266,939.44

The aggregate transaction data for collateral positions granted across total return swaps as at June 30, 2024 is as follows:

Sub-Fund	Sub-Fund Currency	Type of collateral	Counterparty	Maturity	Currency of collateral	Collateral value in Sub-Fund currency*	Quality of collateral
Man Convertibles Global	EUR	Cash	Citigroup	Open maturity	EUR	2,781,846.06	N/A - Cash
			BNP Paribas	Open maturity	EUR	2,950,000.00	N/A - Cash
Man Multi-Manager Alternative ⁽¹⁾	USD	Cash	Morgan Stanley	Open maturity	USD	77,241,605.32	N/A - Cash

* This collateral amount may be related to transactions other than TRS which are not covered by SFTR disclosure.
⁽¹⁾ Launched on March 19, 2024.

Global risk exposure

The methodology used in order to calculate Global Risk Exposure is the commitment approach for the following Sub-Funds of Man Umbrella SICAV:

Man Convertibles Global

For the other Sub-Funds listed below, the absolute Value-at-Risk (VaR) approach is used:

- Man AHL Trend Alternative
- Man AHL Alpha Core Alternative
- Man Multi-Strategy Total Return Alternative
- Man Multi-Manager Alternative