

Man Funds VI plc

(An Investment Company with
Variable Capital)

Semi-Annual Report and Unaudited Financial Statements for the six
month period ended 30 June 2023

ADDITIONAL INFORMATION FOR INVESTORS IN GERMANY

This document forms part of and must be read in conjunction with the prospectus of Man Funds VI plc (the “Company”) dated 1 December 2022 as amended and supplemented from time to time.

The Bundesanstalt für Finanzdienstleistungsaufsicht (Federal Agency for Financial Services Supervision) has been notified of the intention to distribute Shares of the Company’s Portfolios in the Federal Republic of Germany.

Facilities to perform the tasks referred to in Article 92(1)(a) of the Directive 2009/65/EC (as amended by the Directive 2019/1160/EU); process subscription, repurchase and redemption orders and make other payments to unit-holders relating to the units of the UCITS **are made available by:**

**BNY Mellon Fund Services (Ireland) DAC One Dockland Central
Guild Street IFSC
Dublin 1 Ireland**

Facilities to perform the tasks referred to in Article 92(1)(b) to (e) of the Directive 2009/65/EC (as amended by the Directive 2019/1160/EU):

- (f) provide investors with information on how orders referred to in point (a) can be made and how repurchase and redemption proceeds are paid;
- (g) facilitate the handling of information and access to procedures and arrangements referred to in Article 15 relating to the investors' exercise of their rights arising from their investment in the UCITS in the Member State where the UCITS is marketed;
- (h) make the information and documents required pursuant to Chapter IX available to investors under the conditions laid down in Article 94, for the purposes of inspection and obtaining copies thereof;
- (i) provide investors with information relevant to the tasks that the facilities perform in a durable medium;

are made available by:

**Man Asset Management (Ireland) Limited
70 Sir John Rogerson’s Quay
Dublin 2 Ireland**

www.eifs.lu/man

The documents listed under the “General” section of the prospectus can be inspected and obtained by Shareholders at the registered office of the Manager at 70 Sir John Rogerson’s Quay, Dublin 2 during normal business hours on any Business Day. .

Issue, Redemption and Switching Prices will be published on the Fund’s website <https://www.man.com/DE/all-prices>.

Any other documents and information that must be published in Ireland, with the exception of the agreements mentioned above, the UCITS Regulations, and the list of past and current directorships and partnerships held by each Director over the last five years, will be published for investors in Germany by way of investor letter.

In addition, shareholders in the Federal Republic of Germany will be informed by an additional publication on the Company’s website <https://www.man.com/> in any of the following cases:

- Suspension of the redemption of a Portfolio’s Shares,
- Termination of the management or winding-up of a Portfolio,
- Any amendments to the articles of association of the company which are inconsistent with the previous investment principles, amendments to material investor rights to the detriment of investors or amendments to detriment of investors, which relate to remuneration and reimbursement of expenses that may be paid or made out of the asset pool,
- Merger of Portfolios,
- Conversion of a Portfolio in a feeder fund or the amendments to a master fund.

Note: It should be noted that for the following Portfolios: Man GLG Alpha Progressive Alternative, Man GLG Credit Multi-Strategy Alternative, Man GLG European Alpha Alternative, Man GLG Global Consumer Equity Alternative, Man GLG Global Equity Alternative, Man GLG RI European Equity Alternative, Man GLG Unconstrained Emerging Equity and Man NewSmith UK Equity Alternative **no notification has been filed and that the shares of these Portfolios may not be distributed to investors within the scope of applicability of the Investment Code.**

17 July 2023

Fund and Class of Shares

ISIN

Man GLG Alpha Select Alternative Class DL GBP	IE00B60K3800
Man GLG Alpha Select Alternative Class DL H EUR	IE00B5ZNR51
Man GLG Alpha Select Alternative Class DL H USD	IE00B6116G19
Man GLG Alpha Select Alternative Class DLY H EUR	IE00BZ4CY261
Man GLG Alpha Select Alternative Class DN H USD	IE000XMD60D9
Man GLG Alpha Select Alternative Class DNY H EUR	IE00BK6M1400
Man GLG Alpha Select Alternative Class IL GBP	IE00B60S2G54
Man GLG Alpha Select Alternative Class IL GBP Dist	IE00BF2WQN35
Man GLG Alpha Select Alternative Class IL H EUR	IE00B3LJVG97
Man GLG Alpha Select Alternative Class IL H EUR Dist	IE00BF2WQM28
Man GLG Alpha Select Alternative Class IL H SEK	IE00B57XDM94
Man GLG Alpha Select Alternative Class IL H USD	IE00B5ZN3H63
Man GLG Alpha Select Alternative Class IL H USD Dist	IE00BF2WQP58
Man GLG Alpha Select Alternative Class IL U GBP	IE00BYQG5598
Man GLG Alpha Select Alternative Class IN GBP	IE00BK1X8B47
Man GLG Alpha Select Alternative Class IN H CHF	IE00BMZ59K67
Man GLG Alpha Select Alternative Class IN H EUR	IE00BJQ2XG97
Man GLG Alpha Select Alternative Class IN H SEK	IE00BJBK4F46
Man GLG Alpha Select Alternative Class IN H USD	IE00BJQ2XH05
Man GLG European Equity Alternative Class DN EUR	IE00B5591813
Man GLG European Equity Alternative Class DN H CHF	IE00B3N8Z959
Man GLG European Equity Alternative Class DN H GBP	IE00B50LJD33
Man GLG European Equity Alternative Class DN H NOK	IE00B5BGS293
Man GLG European Equity Alternative Class DN H SEK	IE00B664J889
Man GLG European Equity Alternative Class DN H USD	IE00B55G5T10
Man GLG European Equity Alternative Class DN U EUR	IE00BGBWYN70
Man GLG European Equity Alternative Class IMU H GBP	IE000YZTP476
Man GLG European Equity Alternative Class IN EUR	IE00B5429P46
Man GLG European Equity Alternative Class IN H GBP	IE00B501WY55
Man GLG European Equity Alternative Class IN H SEK	IE00B5MLB684
Man GLG European Equity Alternative Class IN H USD	IE00B54VK141
Man GLG European Equity Alternative Class INU EUR	IE00BYZCNV02
Man GLG European Equity Alternative Class INU H USD	IE00BYZCNW19
Man GLG European Equity Alternative Class INZ H CHF Dist	IE00BZ607S50
Man GLG European Equity Alternative Class INZ H GBP Dist	IE00BZ607V89
Man GLG European Equity Alternative Class INZ H USD	IE00BDRVT430
Man GLG European Equity Alternative Class IXXN EUR	IE00BK77QN81
Man GLG European Equity Alternative Class IXXN H USD	IE00BK6GVG41
Man AHL Multi Strategy Alternative Class DN USD	IE00BRJT7S37
Man AHL Multi Strategy Alternative Class DN H EUR	IE00BRJT7T44
Man AHL Multi Strategy Alternative Class IN USD	IE00BRJT8355
Man AHL Multi Strategy Alternative Class IN H EUR	IE00BRJT8462
Man AHL Multi Strategy Alternative Class IN H GBP	IE00BRJT8793
Man AHL Multi Strategy Alternative Class IN H SEK	IE00BRJT8B35
Man AHL TargetRisk Class D USD	IE00BRJT7498
Man AHL TargetRisk Class D H CHF	IE00BRJT7720
Man AHL TargetRisk Class D H EUR	IE00BRJT7613
Man AHL TargetRisk Class D H GBP	IE00BRJT7944
Man AHL TargetRisk Class D H SEK	IE00BRJT7D83
Man AHL TargetRisk Class D H SGD	IE00BRJT7F08
Man AHL TargetRisk Class DJ USD	IE00BMBX8J60
Man AHL TargetRisk Class DRV USD	IE000N2EQY24
Man AHL TargetRisk Class DU USD Dist	IE00BNNH3G56
Man AHL TargetRisk Class DU H HKD Dist	IE00BNNH3D26
Man AHL TargetRisk Class DU H SGD Dist	IE00BNNH3F40
Man AHL TargetRisk Class DV USD	IE00BKY59P81
Man AHL TargetRisk Class DW USD	IE0006WQXI50
Man AHL TargetRisk Class I USD	IE00BRJT7H22
Man AHL TargetRisk Class I H AUD	IE00BRJT7506
Man AHL TargetRisk Class I H (BRL) USD	IE00BKY59R06

Fund and Class of Shares (continued)

ISIN

Man AHL TargetRisk Class I H CHF	IE00BRJT7L67
Man AHL TargetRisk Class I H EUR	IE00BRJT7K50
Man AHL TargetRisk Class I H GBP	IE00BRJT7N81
Man AHL TargetRisk Class I H JPY	IE00BRJT7P06
Man AHL TargetRisk Class I H SEK	IE00BRJT7R20
Man AHL TargetRisk Class I H SGD	IE00BRJT7J46
Man AHL TargetRisk Class INU USD	IE00BDCY1W99
Man AHL TargetRisk Class INU H CHF	IE00BDCY1Y14
Man AHL TargetRisk Class INU H EUR	IE00BDCY1X07
Man AHL TargetRisk Class INU H GBP	IE00BL9X2H72
Man AHL TargetRisk Class IV USD	IE00BKY59Q98
Man GLG European Mid-Cap Equity Alternative Class DN EUR	IE00BWBSF561
Man GLG European Mid-Cap Equity Alternative Class DN H USD	IE00BWBSFF61
Man GLG European Mid-Cap Equity Alternative Class DNY EUR	IE00BWBSFG78
Man GLG European Mid-Cap Equity Alternative Class IN EUR	IE00BWBSFJ00
Man GLG European Mid-Cap Equity Alternative Class IN H GBP	IE00BWBSFM39
Man GLG European Mid-Cap Equity Alternative Class IN H SEK	IE00BWBSFQ76
Man GLG European Mid-Cap Equity Alternative Class IN H USD	IE00BWBSFV20
Man GLG European Mid-Cap Equity Alternative Class INF EUR	IE00BYXWT366
Man GLG European Mid-Cap Equity Alternative Class INF H GBP	IE00BYXWT580
Man GLG European Mid-Cap Equity Alternative Class INF H USD	IE00BYXWT473
Man GLG Global Emerging Markets Debt Total Return Class D USD	IE00BD3B6K23
Man GLG Global Emerging Markets Debt Total Return Class D H CHF	IE00BYXPSM70
Man GLG Global Emerging Markets Debt Total Return Class D H EUR	IE00BD3B9479
Man GLG Global Emerging Markets Debt Total Return Class D H GBP	IE00BD3B6H93
Man GLG Global Emerging Markets Debt Total Return Class D H NOK	IE00BZCGN561
Man GLG Global Emerging Markets Debt Total Return Class DL H EUR	IE00BD3B9586
Man GLG Global Emerging Markets Debt Total Return Class DMF USD	IE00BD8GLB82
Man GLG Global Emerging Markets Debt Total Return Class DMF H EUR	IE00BD8GL969
Man GLG Global Emerging Markets Debt Total Return Class DR USD Dist	IE00BYXQ8195
Man GLG Global Emerging Markets Debt Total Return Class DY H EUR	IE00BF20KP72
Man GLG Global Emerging Markets Debt Total Return Class I USD	IE00BD3B6F79
Man GLG Global Emerging Markets Debt Total Return Class I USD Dist	IE00BYWC7X35
Man GLG Global Emerging Markets Debt Total Return Class I H AUD	IE00BYVW6714
Man GLG Global Emerging Markets Debt Total Return Class I H CHF	IE00BD37M355
Man GLG Global Emerging Markets Debt Total Return Class I H EUR	IE00BD3B6B32
Man GLG Global Emerging Markets Debt Total Return Class I H EUR Dist	IE00BDB77545
Man GLG Global Emerging Markets Debt Total Return Class I H GBP	IE00BD3B6C49
Man GLG Global Emerging Markets Debt Total Return Class I H SEK	IE00BD3B6D55
Man GLG Global Emerging Markets Debt Total Return Class IL USD	IE00BD3B9362
Man GLG Global Emerging Markets Debt Total Return Class IL H EUR	IE00BD3B6G86
Man GLG Global Emerging Markets Debt Total Return Class IMF USD	IE00BYZJRM02
Man GLG Global Emerging Markets Debt Total Return Class IMF USD Dist	IE00BYXZ2Y79
Man GLG Global Emerging Markets Debt Total Return Class IMF H EUR	IE00BD6GFC99
Man GLG Global Emerging Markets Debt Total Return Class IMF H EUR Dist	IE00BDB77768
Man GLG Global Emerging Markets Debt Total Return Class IMF H GBP Dist	IE00BD8GLC99
Man GLG Innovation Equity Alternative Class DN USD	IE00BDRKSX26
Man GLG Innovation Equity Alternative Class DN H CHF	IE00BDRKSS72
Man GLG Innovation Equity Alternative Class DN H EUR	IE00BDRKST89
Man GLG Innovation Equity Alternative Class DNF H EUR	IE00BDRKSY33
Man GLG Innovation Equity Alternative Class IN USD	IE00BDRKT516
Man GLG Innovation Equity Alternative Class IN H CHF	IE00BDRKT060
Man GLG Innovation Equity Alternative Class IN H EUR	IE00BDRKT177
Man GLG Innovation Equity Alternative Class IN H GBP	IE00BDRKT284
Man GLG Innovation Equity Alternative Class IN H SEK	IE00BDRKT409
Man GLG Innovation Equity Alternative Class INF USD	IE00BDRKT730
Man GLG Innovation Equity Alternative Class INF H EUR	IE00BDRKT623
Man GLG Innovation Equity Alternative Class INF H GBP	IE00BYX7RF96
Man GLG Innovation Equity Alternative Class INU H EUR	IE00BFZ18L99
Man GLG Innovation Equity Alternative Class INU H GBP	IE00BYP55G81
Man GLG Innovation Equity Alternative Class IXN H EUR	IE00BLKGX613

Fund and Class of Shares (continued)

ISIN

Man Alternative Style Risk Premia Class D USD	IE00BF52FP54
Man Alternative Style Risk Premia Class D H DKK	IE00BJ9N8S60
Man Alternative Style Risk Premia Class D H EUR	IE00BF52FN31
Man Alternative Style Risk Premia Class D H NOK	IE00BJ9N8V99
Man Alternative Style Risk Premia Class D H SEK	IE00BJ9N8T77
Man Alternative Style Risk Premia Class I USD	IE00BF52FK00
Man Alternative Style Risk Premia Class I H AUD	IE00BG0HKK25
Man Alternative Style Risk Premia Class I H DKK	IE00BJP5L097
Man Alternative Style Risk Premia Class I H EUR	IE00BF52FG63
Man Alternative Style Risk Premia Class I H GBP	IE00BF52FH70
Man Alternative Style Risk Premia Class I H JPY	IE00BD3HVN80
Man Alternative Style Risk Premia Class I H NZD	IE00BM966B52
Man Alternative Style Risk Premia Class I H SEK	IE00BF52FJ94
Man Alternative Style Risk Premia Class INU USD	IE00BZ7PF851
Man AHL Active Balanced Class DV USD	IE00BMX0JP88
Man AHL Active Balanced Class I H EUR	IE00BGGLHH44
Man AHL Active Balanced Class I H GBP	IE00BGGLHJ67
Man AHL Active Balanced Class I H JPY	IE00BGGLHK72
Man AHL Active Balanced Class I H USD	IE00BGGLHL89
Man GLG High Yield Opportunities Class D EUR	IE00BDTYYP61
Man GLG High Yield Opportunities Class D EUR G-Dist	IE000UMU01W3
Man GLG High Yield Opportunities Class D H CHF	IE0008FJL2B6
Man GLG High Yield Opportunities Class D H SGD	IE000IXJ6000
Man GLG High Yield Opportunities Class D H USD	IE000AQP1N64
Man GLG High Yield Opportunities Class D H SGD Dist	IE0009V8AY1
Man GLG High Yield Opportunities Class D H USD Dist	IE00BK63DV41
Man GLG High Yield Opportunities Class DV H USD	IE00BL6VJ735
Man GLG High Yield Opportunities Class DW H USD	IE000HH4X3M7
Man GLG High Yield Opportunities Class DY H USD Dist	IE000YW0N502
Man GLG High Yield Opportunities Class I EUR	IE00BDTYYL24
Man GLG High Yield Opportunities Class I EUR Dist	IE000Q08BPC1
Man GLG High Yield Opportunities Class I H (BRL) EUR	IE00BNXH7F29
Man GLG High Yield Opportunities Class I H CHF	IE000YB1G2W0
Man GLG High Yield Opportunities Class I H GBP	IE00BDTYYN48
Man GLG High Yield Opportunities Class I H USD	IE00BDTYYM31
Man GLG High Yield Opportunities Class I H USD Dist	IE00BK63DT29
Man GLG High Yield Opportunities Class IF EUR	IE00BJXMXVL37
Man GLG High Yield Opportunities Class IF H GBP	IE00BJ5K4V63
Man GLG High Yield Opportunities Class IF H GBP Dist	IE00BHZHG737
Man GLG High Yield Opportunities Class IF H GBP G-Dist	IE00BHZHG844
Man GLG High Yield Opportunities Class ILU H GBP G-Dist	IE00BGLSPX24
Man GLG High Yield Opportunities Class IU H USD	IE000ONM3YU2
Man GLG High Yield Opportunities Class IV H USD	IE00BL6VJ842
Man GLG Event Driven Alternative Class DN USD	IE00BJBLGM81
Man GLG Event Driven Alternative Class DN H CHF	IE00BNXH7D05
Man GLG Event Driven Alternative Class DN H EUR	IE00BJBLGL74
Man GLG Event Driven Alternative Class DNFY USD	IE00BKDV7752
Man GLG Event Driven Alternative Class DNFY H EUR	IE00BKDV7869
Man GLG Event Driven Alternative Class IN USD	IE00BJJNGV56
Man GLG Event Driven Alternative Class IN H CHF	IE00BNXH7C97
Man GLG Event Driven Alternative Class IN H EUR	IE00BJJNH014
Man GLG Event Driven Alternative Class IN H GBP	IE00BJJNGX70
Man GLG Event Driven Alternative Class IN H SEK	IE00BJJNGY87
Man GLG Event Driven Alternative Class INF USD	IE00BJBLGK67
Man GLG Event Driven Alternative Class INF H EUR	IE00BJBLGJ52
Man GLG Event Driven Alternative Class INU H EUR	IE00BK80LR53
Man GLG Event Driven Alternative Class IU USD	IE00BL0BP158
Man GLG Event Driven Alternative Class INXX H EUR	IE00BMW96F54

Fund and Class of Shares (continued)

ISIN

Man GLG High Yield Opportunities DE Class I EUR	IE00BKRQZ499
Man GLG High Yield Opportunities DE Class I EUR Dist	IE00BKRQZ382
Man GLG High Yield Opportunities DE Class ILU EUR G Dist	IE00BKX9B006
Man AHL TargetRisk Moderate Class D USD	IE00BN4NVY61
Man AHL TargetRisk Moderate Class D H CHF	IE00BN4NVX54
Man AHL TargetRisk Moderate Class D H EUR	IE00BNC0Y173
Man AHL TargetRisk Moderate Class I USD	IE00BNC0Y405
Man AHL TargetRisk Moderate Class I H CHF	IE00BN4NVZ78
Man AHL TargetRisk Moderate Class I H EUR	IE00BNC0Y280
Man GLG Asia Pacific (ex-Japan) Equity Alternative Class DN H EUR	IE0002WTZ0A9
Man GLG Asia Pacific (ex-Japan) Equity Alternative Class IN USD	IE00BN15T637
Man GLG Asia Pacific (ex-Japan) Equity Alternative Class IN H EUR	IE00BN15T744
Man GLG Asia Pacific (ex-Japan) Equity Alternative Class IN H GBP	IE00BN15T850
Man GLG Asia Pacific (ex-Japan) Equity Alternative Class IN H SEK	IE0007VUN8B7
Man GLG Asia Pacific (ex-Japan) Equity Alternative Class INF USD	IE00BN15T967
Man GLG Asia Pacific (ex-Japan) Equity Alternative Class INF H EUR	IE00065Y3YW1
Man GLG Asia Pacific (ex-Japan) Equity Alternative Class INF H GBP	IE000600AIA0
Man GLG Asia Pacific (ex-Japan) Equity Alternative Class IU H GBP	IE00BM9GRB29
Man AHL Target Growth Alternative Class D H CHF	IE0008506778
Man AHL Target Growth Alternative Class D H EUR	IE00BNDVWW63
Man AHL Target Growth Alternative Class I USD	IE00BNDVWZ94
Man AHL Target Growth Alternative Class I H EUR	IE00BNDVWX70
Man AHL Target Growth Alternative Class I H GBP	IE00BNDVWY87
Man AHL Target Growth Alternative Class IF H GBP	IE000ERH4SS1
Man AHL Target Growth Alternative Class IF H JPY	IE0004GJGB26
Man GLG Convertible Arbitrage Alternative Class IN USD	IE00BNG2SV72
Man GLG Convertible Arbitrage Alternative Class IN H EUR	IE00BNG2SW89
Man GLG Convertible Arbitrage Alternative Class IN H GBP	IE00BNG2SX96
Man GLG Convertible Arbitrage Alternative Class INF USD	IE000B6H4FR4
Man GLG Convertible Arbitrage Alternative Class INF H EUR	IE00BNG2SY04
Man GLG Convertible Arbitrage Alternative Class IU USD	IE000Q4D0LD9
Man GLG Convertible Arbitrage Alternative Class IU H GBP	IE00BNG2SZ11
Man GLG RI Global Sustainable Growth Alternative Class IN USD	IE00BNG2T035
Man GLG RI Global Sustainable Growth Alternative Class IN H EUR	IE00BNG2T142
Man GLG RI Global Sustainable Growth Alternative Class IN H GBP	IE00BNG2T258
Man GLG RI Global Sustainable Growth Alternative Class INF H EUR	IE00BNG2T365
Man GLG RI Global Sustainable Growth Alternative Class IU H GBP	IE00BNG2T472
Man GLG RI Sustainable Energy Transition Alternative Class DNF EUR	IE000LRLFNV4
Man GLG RI Sustainable Energy Transition Alternative Class IN EUR	IE000SZG8CH4
Man GLG RI Sustainable Energy Transition Alternative Class IN H GBP	IE000XMXZ6R81
Man GLG RI Sustainable Energy Transition Alternative Class IN H USD	IE000AN41RW5
Man GLG RI Sustainable Energy Transition Alternative Class INF EUR	IE000FU0RAD5
Man GLG Senior Secured Opportunities Class I EUR	IE000146Q1W0
Man GLG Senior Secured Opportunities Class I H GBP	IE00079KMEU8
Man GLG Senior Secured Opportunities Class I H USD	IE000QRW6WO4
Man GLG Senior Secured Opportunities Class IF EUR	IE0002ZQU5P1
Man GLG Senior Secured Opportunities Class IF H USD	IE000AX5IZA8
Man GLG European High Yield Opportunities Class I EUR	IE000SEUKFF7
Man GLG European High Yield Opportunities Class I H GBP	IE0005IJ9R38
Man GLG European High Yield Opportunities Class I H USD	IE000Q3ZUQK3
Man GLG European High Yield Opportunities Class IF EUR	IE000C7POUS9
Man GLG European High Yield Opportunities Class IF H USD	IE000D8OWM56

Fund and Class of Shares (continued)

ISIN

Man GLG RI Sustainable Credit Opportunities Class I EUR	IE000044PF80
Man GLG RI Sustainable Credit Opportunities Class I H GBP	IE000UAOCAT3
Man GLG RI Sustainable Credit Opportunities Class I H USD	IE000FNSKY02
Man GLG RI Sustainable Credit Opportunities Class IF EUR	IE0001BJTEH2
Man GLG RI Sustainable Credit Opportunities Class IF H USD	IE0000GLVRF1
Man AHL TargetClimate Class I USD	IE000TK2NJX5
Man AHL TargetClimate Class I H EUR	IE0001S6V854
Man AHL TargetClimate Class I H GBP	IE000XOK7D01
Man AHL TargetClimate Class IF USD	IE000010FP66
Man AHL TargetClimate Class IF H EUR	IE000Z0N0TC7
Man GLG Core Economy Alternative Class IN USD	IE0001E5IU7
Man GLG Core Economy Alternative Class IN H EUR	IE000YTB1A89
Man GLG Core Economy Alternative Class INF USD	IE000S05H5V5
Man GLG Core Economy Alternative Class INF H EUR	IE000M06IO04
Man GLG Emerging Markets Corporate Credit Alternative Class IN USD	IE000WTHI093
Man GLG Emerging Markets Corporate Credit Alternative Class IN H EUR	IE000VBPDLI4
Man GLG Emerging Markets Corporate Credit Alternative Class IN H SEK	IE000BA1GC80
Man GLG Emerging Markets Corporate Credit Alternative Class INF USD	IE0000C0M8M9
Man GLG Emerging Markets Corporate Credit Alternative Class INF H EUR	IE000026LVE1
Man GLG Emerging Markets Corporate Credit Alternative Class INF H GBP	IE0003K0U0B6
Man GLG European Leaders Alternative Class IN EUR	IE00043GUAY5
Man GLG European Leaders Alternative Class IN H USD	IE00022A43W0
Man GLG European Leaders Alternative Class INF EUR	IE000SOGQP71
Man GLG European Leaders Alternative Class INF H GBP	IE000QL8NRA5
Man GLG European Leaders Alternative Class INF H USD	IE0000ABZHG5
Man GLG Financial Credit Opportunities Class I EUR	IE000FHZAP70
Man GLG Financial Credit Opportunities Class I H USD	IE000BF54SD0
Man GLG Financial Credit Opportunities Class IF EUR	IE000UF6ZGJ9
Man GLG Financial Credit Opportunities Class IF H GBP	IE000B8TXDJ6
Man GLG Financial Credit Opportunities Class IF H USD	IE000OU4PAF5

Information for Hong Kong Investors

The following funds are not authorised in Hong Kong and not available to the public in Hong Kong:

- Man GLG Alpha Select Alternative;
- Man GLG European Equity Alternative;
- Man AHL Multi Strategy Alternative;
- Man AHL TargetRisk;
- Man GLG European Mid-Cap Equity Alternative;
- Man GLG Global Emerging Markets Debt Total Return;
- Man GLG Innovation Equity Alternative;
- Man Alternative Style Risk Premia;
- Man AHL Active Balanced;
- Man GLG Credit Multi-Strategy Alternative;
- Man GLG Event Driven Alternative;
- Man GLG Global Debt Total Return;
- Man GLG High Yield Opportunities DE;
- Man AHL TargetRisk Moderate;
- Man GLG Asia Pacific (ex-Japan) Equity Alternative;
- Man AHL Target Growth Alternative;
- Man GLG Convertible Arbitrage Alternative;
- Man GLG RI Global Sustainable Growth Alternative;
- Man GLG RI Sustainable Energy Transition Alternative;
- Man AHL Global Bond;
- Man GLG Senior Secured Opportunities;
- Man GLG European High Yield Opportunities;
- Man GLG RI Sustainable Credit Opportunities;
- Man AHL TargetClimate;
- Man GLG Core Economy Alternative;
- Man GLG Emerging Markets Corporate Credit Alternative;
- Man GLG European Leaders Alternative; and
- Man GLG Financial Credit Opportunities.

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This semi-annual report and the unaudited financial statements (the “Report and Financial Statements”) may be translated into other languages. As such translation shall only contain the same information and have the same meaning as the English language Report and Financial Statements. To the extent that there is any inconsistency between the English language Report and Financial Statements and the Report and Financial Statements in another language, the English language Report and Financial Statements will prevail, except to the extent (and only to the extent) that is required by law of any jurisdiction where shares are sold, that in an action based upon disclosure in a Report and Financial Statements in a language other than English, the language of the Report and Financial Statements on which such action is based shall prevail. Any disputes as to the terms of the Report and Financial Statements, regardless of the language of the Reports and Financial Statements, shall be governed by and construed in accordance with the laws of Ireland.

Board of Directors:

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

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*Independent, non-executive.

**Independent, non-executive & Chair

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

Performance table

For each of the sub-funds that form a part of Man Funds VI plc, details of their performance returns during the financial period ended 30 June 2023 are tabulated below.

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

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

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

For any sub-funds which launched part way throughout the financial year, the information tabulated below represents performance from the date of launch to 30 June 2023

Sub-fund	Share class	Share Class Return	Benchmark	Benchmark(s) Return
Man GLG Global Emerging Markets Debt Total Return	Man GLG Global Emerging Markets Debt Total Return I USD	(3.70%)	N/A	N/A
Man GLG Convertible Arbitrage Alternative	Man GLG Convertible Arbitrage Alternative IN USD	(1.59%)	N/A	N/A
Man GLG Alpha Select Alternative DL GBP	Man GLG Alpha Select Alternative DL GBP	4.99%	N/A	N/A
Man GLG European Equity Alternative	Man GLG European Equity Alternative DN EUR	(0.69%)	N/A	N/A
Man GLG European Mid-Cap Equity Alternative	Man GLG European Mid-Cap Equity Alternative DN H USD	2.11%	N/A	N/A
Man GLG Innovation Equity Alternative	Man GLG Innovation Equity Alternative IN USD	2.76%	N/A	N/A
Man GLG High Yield Opportunities EUR	Man GLG High Yield Opportunities I EUR	3.68%	ICE BofA European Currency High Yield Constrained (EUR Hedged)	3.58%
Man GLG Event Driven Alternative	Man GLG Event Driven IN USD	1.28%	HFRX ED Merger Arbitrage Index which declined	(2.68%)
Man GLG High Yield Opportunities DE	Man GLG High Yield Opportunities DE I EUR share class	4.14%	ICE BofA Global High Yield Index (EUR, TR) Hedged ICE BofA European Currency High Yield Constrained (EUR Hedged).	3.60%
Man GLG Asia Pacific (ex-Japan) Equity Alternative	Man GLG Asia Pacific ex Japan Equity Alternative Class IN USD	0.45%	N/A	N/A
Man GLG RI Global Sustainable Growth Alternative	Man GLG RI Global Sustainable Growth Alternative IN USD	8.22%	N/A	N/A
Man GLG RI Sustainable Energy Transition Alternative	Man GLG RI Sustainable Energy Transition Alternative IN H USD	(1.31%)	N/A	N/A
Man GLG Senior Secured Opportunities	Man GLG Senior Secured Opportunities Class I EUR	2.98%	ICE BofA BB-B Global High Yield Secured Bond Index (EUR TR) Hedged	2.03%
Man GLG European High Yield Opportunities	GLG European High Yield Man Opportunities I EUR share	(0.33%)	ICE BofA European Currency High Yield Constrained (EUR) Hedged	4.3%
Man GLG RI Sustainable Credit Opportunities	Man GLG RI Sustainable Credit Opportunities I EUR	0.42%	ICE BofA Global High Yield Index (EUR, TR) Hedged	3.58%
Man AHL Multi Strategy Alternative	Man AHL Multi Strategy Alternative IN USD	0.99%	N/A	N/A

Performance table (continued)

Man AHL TargetRisk	Man AHL TargetRisk D USD	6.89%	60/40 MSCI World (NDTR)/Barclays Global Aggregate USD Hedged	10.47%
Man AHL Active Balanced	Man AHL Active Balanced I H EUR	9.46%	60%/40% Composite Index (60% MSCI World Net Total Return Hedged Index, 40% Barclays Capital Global Aggregate Bond Index Hedged)	9.00%
Man AHL TargetRisk Moderate	Man AHL TargetRisk Moderate I USD	4.35%	50%/30%/20% Composite Index (50% ICE BofAML US 3-Month Treasury Bill Index, 30% MSCI World Net Total Return Hedged Index, 20% Barclays Capital Global Aggregated Bond Index Hedged)	6.33%
Man AHL Target Growth Alternative	Man AHL Target Growth Alternative I USD	6.86%	25%/45%/30% Composite Index (25% ICE BofAML US 3-Month Treasury Bill Index, 45% MSCI World Net Total Return Hedged Index, 30% Barclays Capital Global Aggregated Bond Index Hedged)	8.39%
Man Alternative Style Risk Premia	Man Alternative Style Risk Premia D H EUR	1.35%	N/A	N/A
Man AHL TargetClimate	Man AHL TargetClimate I USD	0.09%	N/A	N/A
Man GLG Core Economy Alternative	Man GLG Core Equity Alternative IN USD	1.59%	N/A	N/A
Man GLG Emerging Markets Corporate Credit Alternative	Man GLG Emerging Markets Corporate Credit Alternative IN USD	1.27%	N/A	N/A
Man GLG European Leaders Alternative	Man GLG European Leaders Alternative IN EUR	1.82%	N/A	N/A
Man GLG Financial Credit Opportunities	N/A - The portfolio launched in June 2023, hence performance data is not yet available			

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

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

Man GLG Alpha Select Alternative – Semi-Annual Report Commentary

Market summary

While inflation and central bank policy continue to make the headlines, equity markets have been unexpectedly resilient despite prevailing nervousness about a policy-led downturn. The S&P was up 8.3% and the NASDAQ was up a further 15%, completing its best first-half return this century. The FTSE 100 lagged due to its lower weighting to technology and the headwind from Sterling, which appreciated a further 3%. There has also been a general apathy towards UK stocks given ongoing economic issues, as inflation has shown no signs of slowing unlike elsewhere in the world.

Performance review

Against this backdrop, the Fund delivered positive performance¹ for the period under review. 3i, Whitbread and CRH were the main drivers of performance, while an Aerospace & Defence company, a Business Services company and Segro were the main detractors.

Trading at Whitbread remained strong in the UK, as recovering demand and the accelerated exodus of industry capacity drove strong RevPAR growth. Whitbread's ability to invest in its estate throughout the downturn is resulting in significant market outperformance, driving even greater positive earnings revisions. CRH also performed strongly, due to the combination of positive earnings revisions, significant buybacks, and remaining at a meaningful discount to US peers, which have also performed well. We expect the valuation discount to peers to continue to close as the company moves its primary listing to the US. However, in the short-term infrastructure investment and fiscal stimulus are now starting to be seen in construction data.

Although the demand environment for Segro remains robust, which is driving attractive rental growth, elevated discount rates have continued to pressure the shares, despite evidence that asset values have started to stabilise. Given the recent move in gilt yields, we would not be surprised to see some further pressure on capitalisation rates in logistics assets. However, the shares already reflect this, and the strength of balance sheet means the shares offer compelling value in our view.

The Fund's gross exposure finished the period at 188%. This reflects the rich opportunity set that remains present in the current environment and that can be managed for tail events through deploying options at the single stock level, given there are likely to be periods of elevated market volatility. The volatility allowed the Fund to add to positions in UK banks where we expect distribution yields over the next 12 months to be over 15% now and options meant that the losses, as sentiment towards the UK deteriorated, were limited. However, we remain cautious regarding the outlook for the UK economy given the inflationary, structural, and political headwinds that it faces, and so took some profits in Whitbread after strong performance and added to shorts in housebuilders.

Future outlook

It is frustrating that the UK has once again found itself in a complex political and economic situation, much of its own making. However, we have seen the opportunities these periods present before and remain excited by the opportunity set. The further development of our risk management tools, as a result of the volatility at the end of last year, is already benefitting the investment process. We believe it is enhancing both risk and return. This should allow the Fund to continue to navigate periods of volatility and ensure that it is well placed to take advantage of the opportunities post any dislocation.

The structural tailwinds from sell side research shrinkage and the move to passive investment strategies remain. Cyclically, the global aversion to UK equities, the operational divergence between companies driven by technological and industrial developments, a more normalised cost of capital, and the reverberations running through the global economy because of the pandemic continue. This, therefore, presents a highly compelling opportunity set for us to contemplate and for the Fund to capture.

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¹ Performance data is shown net of fees with income reinvested and does not take into account sales and redemption charges where such costs are applicable. Returns are calculated net of (up to) 1.50% management fees and 20% of performance fees for the Man GLG Alpha Select Alternative DL GBP share class.

Man GLG European Equity Alternative – Semi-Annual Report Commentary

Market summary

The first half of 2023 was an extraordinary period for equity markets. The Nasdaq had the best first 6 months of the year on record, rallying 39%, while the Euro STOXX 50 had its best first half since 1998 with a 16% return. The year started on a strong note as European and US economies avoided a recession and China's re-opening helped soothe fears about the global economy. Markets performed well in Q1 despite the collapse of Silicon Valley Bank and Credit Suisse in March, sticky inflation in developed economies and a red-hot labour market in the US. Amid this worrying macro data, however, Q1 corporate earnings in the US and Europe delivered robust beats vs expectations, particularly in cyclical sectors, and particularly on margins. Equity markets continued to gain in Q2, driven higher by the prospect of a generative AI-led productivity revolution or perhaps the extraordinary resilience of the US economy in the face of continued sticky inflation and pledges from the US Federal Reserve to keep tightening.

Performance review

Man GLG European Equity Alternative (the 'Fund') ended the first half of the year (net of fees)².

In risk attribution terms, idiosyncratic risk returns were positive, gross of fees in the first half, while style risk detracted. Among the other risk factors, market risk and industry risk also contributed positively, while country risk detracted from returns. The losses in style risk primarily occurred in January and early February following the weak performance in the momentum factor.

In terms of the underlying strategies, we look at performance in strategy buckets: fundamental long-short; liquidity & arbitrage, and; systematic (spanning fully and semi-systematic strategies). Fundamental long-short strategies were the biggest contributors year to date with gains primarily concentrated in Alpha Novus, Long Term Growth, and European Opportunities strategies. Liquidity and arbitrage strategies were modestly positive in the first half of the year. Our Risk Arbitrage strategy saw losses principally driven by the FTC's challenge to Amgen's acquisition of Horizon Therapeutics in May, and Dechra Pharma declining on the risk that poor operating results sees a reduced bid from potential acquirer EQT. These losses in the liquidity and arbitrage strategies offset by gains in our ECM strategies which benefitted from deal volumes continuing to thaw. Systematic strategies ended the first half in negative territory mainly due to the Quant and Defensive Alpha strategies. Both strategies have been scaled in size.

Future outlook

The first half of the year ended with gross coming in at about 420% with an expected barra volatility of 4.5%. Hedging at the Fund level is minimal, with underlying risks well diversified, and portfolio construction tight, with idiosyncratic risk at c. 70%.

We thank our investors for their continued support to date and in the future.

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

Man AHL Multi Strategy Alternative – Semi-Annual Report Commentary

Market summary

After a year of unprecedented monetary tightening coupled with historic selloffs in both bonds and equities, 2023 started on a relatively positive note. The sharp fall in natural gas prices, resilient sentiment indicators and the awakening of China from its Covid induced slumber, all pointed to the possibility that inflation may have seen its peak and a global recession was to be averted. The hubris of January evaporated in February as several US data releases showed that inflation was still running hot and was in danger of becoming entrenched, concerns of a 'no landing' scenario increased investor bets that rates would continue to rise. Trends reversed sharply mid-March in the wake of the mini banking crisis that ensnared Silicon Valley Bank, First Republic, Signature and Credit Suisse among others. Haven assets, in particular government bonds rallied sharply, with the 2-year US treasury yields posting the largest one-day decline since 1987, as bond volatility, measured by the MOVE Index, spiked to a 14 year high. The second quarter then started on a cautious note as markets assessed the likelihood of broader financial contagion following March's mini banking crisis alongside the impending US debt-ceiling deadline. Further turmoil failed to materialise, however, and volatility subsided with the VIX index ending the quarter at its lowest level since the start of the pandemic. In this environment, bonds were mixed, but stocks generally rose, led by the rally in AI.

Performance review

Against this backdrop, Man AHL Multi Strategy Alternative delivered a positive return¹ with profits driven by yield capture, while momentum and core alpha detracted.

Yield capture was the top performing style over the 6-month period, with the subdued risk environment in equities in 2023 leading to good opportunities for short risk positions, with option positions in the S&P500 and Korean Kospi indices among the top performers. Bond trading was less fruitful, with delta hedged options positions in US treasuries losing out. Carry also added, with currencies the main contributor driven by directional models.

Momentum models generated losses, with fixed income trading the main detractor amid the Silicon Valley Bank run where yields plunged, impacting short positions that were generally held across the board. Among the worst impacted over the 6 month period were Italian and Australian bonds. Elsewhere, cash equity trading was a drag with price reversals hitting US technology and pharmaceutical stocks leading to mixed positioning and negative performance. On the positive side, trends were found in currency markets, with the Mexican peso, Japanese yen, and UK sterling all traded against the US dollar profiting over the period.

Core alpha detracted over the period, with fundamental factors losing out. Losses were predominately in fixed income and equity trading as macro models based on seasonal and fundamental patterns were wrongfooted. Worst impacted were positions in Australian bonds, UK gilts and the MSCI emerging markets index.

Future outlook

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

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¹ Performance data is shown net of fees with income reinvested and does not take into account sales and redemption charges where such costs are applicable. Returns are calculated net of (up to) 1% management fees and 20% performance fees for the Man AHL Multi Strategy Alternative IN USD share class.

Man AHL TargetRisk – Semi-Annual Report Commentary

Market summary

After a year of unprecedented monetary tightening coupled with historic selloffs in both bonds and equities, 2023 started on a relatively positive note. The sharp fall in natural gas prices, resilient sentiment indicators and the awakening of China from its Covid induced slumber, all pointed to the possibility that inflation may have seen its peak and a global recession was to be averted. The hubris of January evaporated in February as several US data releases showed that inflation was still running hot and was in danger of becoming entrenched, concerns of a 'no landing' scenario increased investor bets that rates would continue to rise. Trends reversed sharply mid-March in the wake of the mini banking crisis that ensnared Silicon Valley Bank, First Republic, Signature and Credit Suisse among others. Haven assets, in particular government bonds rallied sharply, with the 2-year US treasury yields posting the largest one-day decline since 1987, as bond volatility, measured by the MOVE Index, spiked to a 14 year high. The second quarter then started on a cautious note as markets assessed the likelihood of broader financial contagion following March's mini banking crisis alongside the impending US debt-ceiling deadline. Further turmoil failed to materialise, however, and volatility subsided with the VIX index ending the quarter at its lowest level since the start of the pandemic. In this environment, bonds were mixed, but stocks generally rose, led by the rally in AI.

Performance review

Against this backdrop AHL TargetRisk returned positive performance¹ with stock positions being the top performing asset class. Performance across asset classes was mixed, with equities, bonds and credit contributing positively, while commodities detracted.

Despite the market turmoil in March, stock positions were the top performing asset class over the 6-month period. Gains were made from longs in Japanese equity indices, which continued to outperform amid mounting pressure on constituent firms to focus more on shareholder interests. This resulted in the Nikkei having its second-best quarterly performance of the last decade in Q2 2023. After a challenging year in 2022, tech stocks staged a renaissance with the NASDAQ 100 finishing H1 2023 up over 30% having lost 33% in 2022. Excitement around the advent of AI in Q2 2023 propelled tech stocks higher which benefitted the Fund's long positions in both the S&P500 and NASDAQ 100 indices.

Inflation assets struggled, although positive overall. Commodities weighed on performance, with losses across energies and metals, notably oil and copper. Brent crude oil posted its longest run of quarterly losses in data going back more than three decades, ending the period on its fourth consecutive quarter of decline, amid robust supplies and continuing concerns over demand. Inflation linked bonds moderated losses to an extent.

Bond positions were slightly accretive over the 6-month period. In Q1 2023 this was predominantly led by longer dated US treasuries, which experienced the best quarter since the pandemic turmoil of Q1 2020. Performance was flat nearer the front end of the curve, as 2-year US treasuries yields gave up February's gains during the March tumult to finish the quarter broadly in line with the level at the start of the year. Credit followed a similar story, with European CDS indices starting the year positively in line with equities. In Q2 bond positions weighed on performance as US positions detracted across maturities. Gilts added to losses as prices fell to their lowest level since the UK LDI crisis, after several inflation releases surprised on the upside, leaving the UK with the highest CPI rate in the G7. Australian positions fared little better as central banks continued the campaign to tame inflation. Japanese bonds provided some relief as the Bank of Japan gave no indication of a tightening in policy.

Exposure continued to increase over the 6-month period. The bond momentum de-gear signal deactivated during March, having initialised earlier in the year. In the second quarter the correlation and the volatility overlays remained inactive across all asset classes. The momentum overlay was active in commodities increasing and decreasing its de-gear signal as the second quarter progressed. Coming into June the momentum overlay activated in both bonds and equities; however, the de-gear signal of the latter was reduced to an immaterial level by the period end.

Future outlook

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

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¹ Performance data is shown net of fees with income reinvested and does not take into account sales and redemption charges where such costs are applicable. Returns are calculated net of (up to) 0.75% management fees for the Man AHL TargetRisk D USD share class.

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

Market summary

European equities had a strong first half of 2023 as the energy crisis abated courtesy of a mild winter and sufficient gas inventories. This was followed by turmoil in the banking sector with the failures of Signature and Silicon Valley Bank in the US and the rescue of Credit Suisse by UBS in Europe in March. Markets initially responded negatively to the volatility, but ultimately gained in the first quarter with the banking sector problems seen as largely contained. Markets continued to advance in the second quarter, driven higher by Q1 earnings strength and the enthusiasm over artificial intelligence and its potential impact on productivity.

Performance review

The Man GLG European Mid-Cap Equity Alternative (the 'Fund') was up in performance¹ (net of fees) in the first half of the year.

The top three contributors to returns during this period were long positions in and German-listed eyeglasses retailer Fielmann, French-listed laundry company Elis and French-listed R&D outsourcing company Alten. Fielmann enjoyed strong performance following the release of Q1 results in April and the announcement of a new cost saving plan. The Fund had been short Fielmann for the past eight years as growth in the core German market slowed, prompting investments in e-commerce and international expansion. These investments alongside a weak market in 2022 caused margins to halve versus 2015 levels, causing the shares to significantly underperform. Despite a poor headline 4Q22 earnings release in February due to asset write downs, the team noticed a significantly improved revenue dynamic as the market quickly recovered, leading them to flip the position from short to long as, in their view, earnings expectations were far too cautious. The 1Q23 results in April confirmed the team's investment thesis and saw strong revenue and gain-related growth, leading to the first broker earnings estimate upgrades in years and strong share price outperformance. Elis had a strong first half of the year, boosted initially by strong 4Q results followed by strong 1Q results and positive commentary at June conferences. Alten also saw a strong run following 4Q results coming in ahead of expectations in January followed by continued strong growth momentum at 1Q results in April.

The primary detractor to performance in the first half of 2023 was a short position in UK-listed animal healthcare company, which was bid for by private equity firm EQT at a nearly 50% premium. A long position in UK-listed residential real estate company Grainger detracted as it underperformed the market alongside the real estate sector in Q1 due to financing concerns for the sector following the collapse of Silicon Valley Bank in the US and again in June as UK interest rate expectations rose following a higher-than-expected inflation print and a surprise 50 basis point rate increase from the Bank of England. A short position in German-listed healthcare packaging company also detracted after the shares outperformed early in the year following strong 4Q results (aided by aggressive accounting, in the team's view) and on optimism for accelerated market growth due the early success of GLP-1 weight loss drugs produced by Eli Lilly and Novo Nordisk. The team closed the position in March due to the upside risk from the GLP-1 opportunity.

Future outlook

The team remain cautious on the macro backdrop as they continue to see slowing industrial end markets and an increased pace of destocking and worsening margin mix. However, the team sees varied trends across both consumer and industrial end markets with many idiosyncratic sub-industry cycles leading to opportunities. The Fund's gross exposure at the end of the first half was around 120% after lower levels in earlier in the year, reflecting the team's confidence into the 2Q earnings season, which kicks off at the end of July. The net exposure remained market neutral throughout the first half of the year.

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

Market summary

After a challenging period, both Emerging Markets sovereign and quasi-sovereign hard currency (HC) debt and sovereign local currency Debt (LC) rebounded in 2023H1.¹ The narrative around the global monetary cycle and, in particular, the Fed's hiking cycle, set the underlying tone for markets in 2023H1. January, March, and June were the strongest months, while February (due to expected Fed hikes) and May (following growth concerns originated in China and spreading to Europe, and US debt ceiling uncertainty) had negative returns. Most EM central banks continued to hike throughout the semester, although some have paused as disinflation started to take hold. EM Bond funds experienced outflows in 2023H1, with outflows from HC bond funds surpassing the inflows into LC bond funds.²

In HC, positive performance was driven by a combination of EM sovereign spread compression and HC yield reduction.

In LC, price return led performance, as risk and inflation premium were priced out of local duration markets, while interest carry and FX gains followed, with EM currencies benefiting from a stronger Euro. The average EM local yield decreased by more than core DM yields, thus the spread between GBI-EM yields and UST 5-year yields decreased.

Performance review

In 2023H1, the Fund's net return was positive. The main reason for the performance of the Fund was its defensive positioning with the short credit spread exposure and, to lesser extent, the EM FX exposures, detracting from performance. These were partially offset by the positive return contribution from some long and short exposure in South Africa. The largest individual drags to performance were the short credit spread exposures to Brazil, CDX-EM and Colombia, as well as the shorts to MXN and BRL.

Future outlook

In our view, the EM faces several headwinds that are not reflected in expensive valuations and which impact may worsen due to stretched market positioning.

Firstly, global liquidity is expected to decrease sharply over the next six months due to additional debt issuance required to rebuild the US Treasury's General Account and ongoing quantitative tightening in the US and Eurozone. In our view, the rally in EM currencies and credit from late October 2022 until now has been due to the depletion of the US Treasury General account (TGA) and a USD500 billion liquidity injection from the Bank of Japan in late 2022 and early 2023. The debt ceiling limit and TGA rollover dynamics also impacted the market in 2017/2018, and 2021/2022. However, we expect the TGA rebuild to have a more significant negative impact this time around, as the Fed and ECB are performing quantitative tightening instead of quantitative easing.

Secondly, the DM hiking cycle is still ongoing due to a complex inflation outlook, particularly in the US where the near-term data is unclear and the likelihood of a recession or renewed Fed hiking cycle remains high. Additionally, there are region-specific headwinds, including EM Asia's exposure to China's economic double dip and the global manufacturing contraction, Latin America's and South Africa's struggle with lower commodity prices, and Eastern Europe's substantial drawback from its proximity to the Russia-Ukraine war.

In HC, the IG sector spread is at historical tight and appears expensive to US IG and current monetary conditions and economic activity. The gap between IG and HY segments is close to historical highs. However, while EM HY spreads have improved, credit differentiation in this segment given the distressed credit profile of several of its issuers.

Regarding EM FX, while carry has been a significant driver of returns in 2023H1, weaker EU and Chinese activity data has left commodity-dependent EM currencies more vulnerable. In relation to local rates, the rate at which core inflation eases could be slower than anticipated, and a more hawkish outlook for the Fed's policy trajectory may lead EM central banks to adopt a more cautious approach in the next few quarters.

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¹ EM HC and LC returns and statistics measured by JPM EMBIG and JPM GBI-EM GD family of indexes, respectively. The organisations and/or financial instruments mentioned are for reference purposes only. The content of this material should not be construed as a recommendation for their purchase or sale.

² Source: EPFR Global, J.P. Morgan, Bloomberg as of July 7, 2023.

Man GLG Innovation Equity Alternative – Semi-Annual Report Commentary

Market summary

Equity markets have been strong in the first half of 2023, regaining some of the lost ground in 2022. The market has been helped by signs that the economy has generally held up well despite the interest rate hikes by the Fed. At the same time, whilst inflation is well above the Fed's long term target, it is significantly below the 2022 peak with further declines likely. The resiliency of the economy has been all the more impressive given the regional banking crisis late in the first quarter. Whilst this led to fears of a recession at the time, this has since subsided with high yield credit spreads making new post Covid lows and equity volatility coming in significantly. Although the Fed remains data dependent, it does seem likely that they are close to the end of their tightening cycle. Thus far, there has not been a significant impact on unemployment although we are mindful that monetary policy does work with long and variable lags so it is too early to say decisively that the US has avoided a recession in the next 12 to 18 months.

Performance review

The Man GLG Innovation Equity Alternative Fund (the 'Fund') ended the first half of the year positively, net of fees¹.

At the stock level, the Fund's top contributor in the first half of the year was a long position in GFL Environmental, the waste services provider. GFL Environmental had a very strong start to the year as the company looked to sell assets in order to de-lever the balance sheet. They did this very successfully and got prices for the assets that were above expectations. The Fund was also positively impacted by its bullish stance on artificial intelligence, mainly represented in long positions in Nvidia and Amazon. In May, Nvidia reported earnings and gave Q2 revenue guidance of well above consensus expectations mainly driven by companies growing their artificial intelligence related capex, leading to strong outperformance. Amazon also enjoyed strong performance in May partly attributable to the market seeing public cloud vendors as major beneficiary of artificial intelligence.

The Fund's losses in the first half were primarily concentrated in the short book, with consumer cyclical shorts driving the majority of the negative alpha. Despite having deteriorating fundamentals, these names enjoyed a strong bounce with the soft landing market view in January. Other detractors included short positions in low quality retail and unprofitable technology names that benefitted from the market rotation in February.

Future outlook

The investment team continues to believe there is uncertainty on the path of the US economy, but are more convinced that inflation is slowing. It is their view that over the medium term fundamentals will drive stock prices and the portfolio continues to have diversified exposure on the long and short side. Additions to the portfolio include homebuilder DR Horton to the long book due to strong trends in the US homebuilding industry. Consumer shorts have been also reduced due to the fact that a soft landing could drive further upside in the sector.

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¹ Performance data is shown net of fees with income reinvested and does not take into account sales and redemption charges where such costs are applicable. Performance based on the performance of Man GLG Innovation Equity Alternative DN USD share class with 1% management fees and 20% performance fees. Other share classes may charge higher fees.

Man Alternative Style Risk Premia – Semi-Annual Report Commentary

Market summary

The first quarter of 2023 began with stock markets having a strong start to the year. Investors took signs of easing inflation as a signal that central banks could slow and eventually stop their pace of rate hikes. Equity markets, posted near or record returns for January as the MSCI World returned 7.0% and the S&P 500 over 6.0% as technology and small caps led the way. February was a risk-off month following January's rally. Strong US job numbers at the start of the month and the significant upside surprise on the US inflation data at the end of the month spooked markets into believing that inflation was not tamed after all, and odds that central banks will achieve the perfect landing faded. Mixed markets in March reflected elevated concerns within the financial sector and broader contagion risks, following the collapse of US regional banks Silicon Valley Bank and Signature Bank as a loss in depositor confidence exposed overwhelming asset losses, and in Europe, Credit Suisse when its largest shareholder refused to provide additional equity capital.

The second quarter started with relative calmness, heavily contrasting with March's sentiment that elevated concerns within the financial sector and broader contagion risks might lead to the next Global Financial Crisis. Under the surface most equities were positive, and commodity prices saw large moves while implied volatility drifted lower. In May, markets responded to an assortment of news, primarily surrounding US Debt Ceiling jitters and the strength of the technology sector due to growing enthusiasm in artificial intelligence. The US debt ceiling extension was approved by both chambers of Congress for the next two years following a last-minute deal, and the expectation of cuts to the US Federal Reserve policy rate that came after the regional banking stress in March evaporated. Futures markets are now pricing another hike this summer amidst persistent core inflation. June was an exceptional month for global equities, with Developed Market Equities up, capping an extraordinary first half of 2023 for risk markets. Central banks took a more hawkish tone; the European Central Bank hiked rates by 25bp after a similar hike in May, and although the US Federal Reserve paused in June, expectations of future rate hikes increased.

Performance review

The Fund has performed positively¹ during H1 2023.

The portfolio started the year with a negative return, against a backdrop where there was outperformance of low quality, high beta names within equities in January and a banking crisis later in the quarter. Performance was positive in the Equity strategies; however the macro strategies had a poor quarter. In Equities, the strongest driver was the Equity Liquid strategy, while the Equity Size and Low Beta strategy were small detractors. Within Macro, Momentum was by far the biggest detractor, followed by the Liquid Macro strategy. Both strategies had short bond positions in March and were hit by the extraordinary rally amid the banking concerns. Volatility was the main positive driver within Macro, providing some offset.

The portfolio had a positive second quarter, led by the Macro strategies while the Equity strategies modestly offset. Trend/Momentum was the largest contributor to performance, benefitting from short, fixed income positions as Central banks continued hikes throughout the quarter. Followed by Volatility and Fixed Income which were both additive as well. Within Equities, Equity Market Neutral was modestly up on the quarter however Equities Size and Low Beta offset this with negative performance.

Future outlook

Based on the factors which we have considered above, we do not have cause for concern which would otherwise prevent the fund from operating as a viable economic entity during the ordinary course of business over the next 12 months, following the year-end reporting date.

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¹ Performance data is shown net of fees with income reinvested and does not take into account sales and redemption charges where such costs are applicable. Returns are calculated net of (up to) 1.75% management fees for the Man Alternative Style Risk Premia D H EUR share class.

Man AHL Active Balanced and Man AHL Target Growth Alternative– Semi-Annual Report Commentary

Market summary

After a year of unprecedented monetary tightening coupled with historic selloffs in both bonds and equities, 2023 started on a relatively positive note. The sharp fall in natural gas prices, resilient sentiment indicators and the awakening of China from its Covid induced slumber, all pointed to the possibility that inflation may have seen its peak and a global recession was to be averted. The hubris of January evaporated in February as several US data releases showed that inflation was still running hot and was in danger of becoming entrenched, concerns of a 'no landing' scenario increased investor bets that rates would continue to rise. Trends reversed sharply mid-March in the wake of the mini banking crisis that ensnared Silicon Valley Bank, First Republic, Signature and Credit Suisse among others.

Haven assets, in particular government bonds rallied sharply, with the 2-year US treasury yields posting the largest one-day decline since 1987, as bond volatility, measured by the MOVE Index¹, spiked to a 14 year high. The second quarter then started on a cautious note as markets assessed the likelihood of broader financial contagion following March's mini banking crisis alongside the impending US debt-ceiling deadline. Further turmoil failed to materialise, however, and volatility subsided with the VIX index² ending the quarter at its lowest level since the start of the pandemic. In this environment, bonds were mixed, but stocks generally rose, led by the rally in AI.

Performance review - Man AHL Active Balanced

The Fund returned positive performance³ over the period with gains in both bonds and equities.

Stock positions were the top performing asset class. Gains were made from longs in Japanese equity indices, which outperformed amid mounting pressure on constituent firms to focus more on shareholder interests. This resulted in the Nikkei having its second-best quarterly performance of the last decade in the second quarter. Excitement around the advent of AI propelled tech stocks higher which benefitted the fund's long positions in both the S&P500 and NASDAQ 100 indices. Chinese stocks weighed on performance as markets re-evaluated future growth prospects after the post-Covid recovery fell short of expectations.

Bonds were further accretive despite divergent performance across global bond markets. Italian and Japanese bond positions contributed positively as improving economic fundamentals and a continuation of dovish policy by the Bank of Japan benefitted both positions respectively. US positions detracted across maturities. Gilts added to losses as prices fell to their lowest level since the UK LDI crisis, after several inflation releases surprised on the upside, leaving the UK with the highest CPI rate in the G7.

Performance review - Man AHL Target Growth Alternative

The Fund returned positive performance⁴ over the period with gains in bonds and currencies more than offsetting losses in bonds.

Currencies were further accretive. High yields in Mexico have attracted inflows, resulting in demand for the peso and profits for the Fund's long positions against the US dollar. Shorts in the Japanese yen against the British pound and Euro also benefitted as new central bank governor Ueda revealed he was happy with current monetary policy, sending the currency into a tailspin. Losses were experienced in US dollar pairs against Canadian and Australian dollars as the respective banks resumed rate hikes after a fleeting pause.

Bonds detracted on the back of divergent performance across global bond markets. Gilts were the principal detractor as prices fell to their lowest level since the UK LDI crisis in September 2022, after several inflation releases surprised on the upside, leaving the UK with the highest CPI rate in the G7. US positions also detracted across maturities as investors priced in the probability of further rate hikes. Italian and French bond positions proved the exception and helped moderate losses.

Future outlook

Active Balanced's and Target Growth Alternative's portfolio designs are based on years of scientific research, innovation, and experience with active risk management. It can systematically react to changing risk environments as they unfold, reducing risk and exposure in periods of stress. At the same time, its underlying diversified portfolio allows it to participate in different market regimes.

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¹ Merrill Lynch Option Volatility Estimate/ ICE BofAML MOVE Index

² Chicago Board Options Exchange's CBOE Volatility Index

³ Performance data is shown net of fees with income reinvested and does not take into account sales and redemption charges where such costs are applicable. Returns are calculated net of (up to) 0.75% management fees for the Man AHL Active Balanced I USD share class.

⁴ Performance data is shown net of fees with income reinvested and does not take into account sales and redemption charges where such costs are applicable. Returns are calculated net of (up to) 0.60% management fees for the Man AHL Target Growth Alternative I USD share class.

Man GLG High Yield Opportunities, Man GLG High Yield Opportunities DE, Man GLG Senior Secured Opportunities, Man GLG European High Yield Opportunities and Man GLG Financial Credit Opportunities – Semi-Annual Report Commentary

Market summary

Fixed income markets have varied over the last 6 months with the market stress witnessed in 2022 continuing into 2023, as the US 10-year peaked at 4.09% following the US Regional Banking Crisis. However, after a volatile first quarter characterised by stubborn inflation and periods of acute market stress, Q2 2023 saw a return in risk appetite, particularly following the US debt ceiling resolution, allowing both credit spreads and equities to rally. Bond yields on the other hand moved towards the top of recent ranges.

Despite the Fed pausing their rate hiking cycle for the first time since March 2022, other central banks continued to raise rates, including a resumption after a pause from Australia and Canada. In the UK, further inflation surprises to the upside led to a significant adjustment higher in interest rate expectations, and by June end 10-year gilt yields were almost 100 basis points higher than they were at the end of Q1 2023.

Performance review - Man GLG High Yield Opportunities

Over the past 6 months, the Fund rose¹ and slightly outperformed its benchmark². The team continued to position the Fund with a more defensive credit beta posture which has been held since late last year. Ultimately, this has been a slight drag on overall returns led by tactical duration and credit maintain a carry advantage versus the benchmark. Additionally, we retain light exposure to both US and cyclical credit, which we think would be more vulnerable to a growth shock.

Top Contributors over last 6 months:

- Luxembourg – Real Estate
- United Kingdom - Consumer Staples
- Gibraltar - Consumer Discretionary

Top Detractors over last 6 months:

- France - Consumer Staples
- United Kingdom - Consumer Discretionary
- Brazil – Industrials

Performance review - Man GLG Senior Secured Opportunities

Over the past 6 months, the Fund delivered positive performance³ but somewhat underperformed against its benchmark⁴.

The team continued to position the Fund with a more defensive credit beta posture which has been held since late last year. Ultimately, this has been a slight drag on overall returns led by tactical duration and credit hedge overlays. We do continue to maintain a relatively cautious overall credit beta posture although maintain a carry advantage versus the benchmark. Additionally, we retain light exposure to both US and cyclical credit, which we think would be more vulnerable to a growth shock.

Top Contributors over last 6 months:

- United Kingdom – Consumer Staples
- Gibraltar – Consumer Discretionary
- Switzerland – Financials

Top Detractors over last 6 months:

- France – Consumer Staples
- France - Financials
- Brazil - Industrials

¹ Performance data as at 30 June 2023 and is based on the performance of Man GLG High Yield Opportunities I H USD share class. Performance data is shown net of fees with income reinvested and does not take into account sales and redemption charges where such costs are applicable. Returns are calculated net of 0.6% management fees. Other share classes may charge higher fees.

² ICE BofA European Currency High Yield Constrained (EUR Hedged) is an official benchmark for this fund. Please consult the Prospectus or KIID for more information.

³ Performance data as at 30 June 2023 and is based on the performance of Man GLG Senior Secured Opportunities I EUR. Performance data is shown net of fees with income reinvested, and does not take into account sales and redemption charges where such costs are applicable. Returns are calculated net of 0.60% management fees. Other share classes may charge higher fees.

⁴ ICE BofA BB-B Global High Yield Secured Bond Index (EUR TR) Hedged an official benchmark for this fund. Past performance is not indicative of future results. Returns may increase or decrease as a result of currency fluctuations.

Man GLG High Yield Opportunities, Man GLG High Yield Opportunities DE, Man GLG Senior Secured Opportunities, Man GLG European High Yield Opportunities and Man GLG Financial Credit Opportunities – Semi-Annual Report Commentary (continued)

Performance review - Man GLG High Yield Opportunities DE

Over the past 6 months, the Fund performed positively⁵ but only marginally outperformed its benchmark⁶. Performance was driven primarily by sector allocation and security selection decisions with our duration positioning adding to active returns.

The team continued to position the fund with a more defensive credit beta posture which has been held since late last year. Ultimately, this has been a slight drag on overall returns led by tactical duration and credit hedge overlays. We do continue to maintain a relatively cautious overall credit beta posture although maintain a carry advantage versus the benchmark. Additionally, we retain light exposure to both US and cyclical credit, which we think would be more vulnerable to a growth shock.

Top Contributors over last 6 months:

- United Kingdom – Consumer Staples
- United States – Consumer Discretionary
- Gibraltar – Consumer Discretionary

Top Detractors over last 6 months:

- Brazil – Industrials
- Mexico – Communication Services
- United States - Metabolism

Performance review - Man GLG European High Yield Opportunities

Over the past 6 months, the portfolio returned negative performance⁷ and consequently underperformed its benchmark⁸.

The team continued to position the fund with a more defensive credit beta posture which has been held since late last year. Ultimately, this has been a slight drag on overall returns led by tactical duration and credit hedge overlays. We do continue to maintain a relatively cautious overall credit beta posture although maintain a carry advantage versus the benchmark.

Top Contributors over last 6 months:

- United Kingdom – Consumer Staples
- Switzerland - Financials
- Gibraltar – Consumer Discretionary

Top Detractors over last 6 months:

- France – Consumer Staples
- United Kingdom – Consumer Discretionary
- United Kingdom – Consumer Discretionary

Performance review - Man GLG Financial Credit Opportunities

The Fund launched in June 2023 and its aim is to provide income and capital growth by investing directly or indirectly in fixed and floating rate securities worldwide. The Fund focuses on securities issued primarily by financial institutions, principally using a bottom-up approach.

The Fund will invest primarily in corporate bonds issued by financial institutions globally (which may be fixed or floating rate). The Portfolio may also invest in other transferable securities, money market instruments, bonds convertible into common stock, mortgage-backed securities and asset backed securities. It is anticipated that investment in CoCo bonds is typically expected to be between 10-30% of the Net Asset Value of the Portfolio and will be subject to a maximum of 50% of the Net Asset Value of the Portfolio.

The Fund is actively managed. The 70% ICE BofAML Global Financial Index (hedged) / 30% ICE BofAML Financials Contingent Capital Index (hedged) (the "Benchmark") will be used for risk management purposes to monitor the global exposure of the Portfolio. The Investment Manager will calculate the global exposure of the Portfolio using the relative Value-at-Risk (VaR) versus the Benchmark. The Portfolio may not hold all or any of the components of the Benchmark and will not select investments by reference to the Benchmark.

⁵ Performance data as at 30 June 2023 and is based on the performance of Man GLG High Yield Opportunities DE I EUR. Performance data is shown net of fees with income reinvested, and does not take into account sales and redemption charges where such costs are applicable. Returns are calculated net of 0.60% management fees. Other share classes may charge higher fees.

⁶ ICE BofA Global High Yield Index (EUR,TR) Hedged is an official benchmark for this fund. Past performance is not indicative of future results. Returns may increase or decrease as a result of currency fluctuations.

⁷ Performance data as at 30 June 2023 and is based on the performance of Man GLG European High Yield Opportunities I EUR. Performance data is shown net of fees with income reinvested, and does not take into account sales and redemption charges where such costs are applicable. Returns are calculated net of 0.60% management fees. Other share classes may charge higher fees. Launch date: 10 June 2022.

⁸ ICE BofA European Currency High Yield Constrained (EUR) Hedged is an official benchmark for this fund. Past performance is not indicative of future results. Returns may increase or decrease as a result of currency fluctuations.

Man GLG High Yield Opportunities, Man GLG High Yield Opportunities DE, Man GLG Senior Secured Opportunities, Man GLG European High Yield Opportunities and Man GLG Financial Credit Opportunities – Semi-Annual Report Commentary (continued)

Performance review - Man GLG Financial Credit Opportunities (continued)

The Benchmark maintains two components, with the ICE BofA Global Financial Index designed to track the investment grade corporate debt publicly issued financial issuers in the major domestic or eurobond markets. The second component, the ICE BofA Contingent Capital Index tracks the performance of investment grade and below investment grade contingent capital debt issued in the major domestic and eurobond markets.

Future outlook

In many ways our outlook has not changed from prior quarters. The consequence of tighter monetary policy will be slower growth and we still have yet to see a recessionary premium in cyclical parts of the market. Looking forward we expect dispersion to accelerate and create more opportunities for investors. We maintain a strong preference for senior and secured exposures and will be guided by bottom up fundamentals in terms of where value resides. This is pointing us towards senior financials, gaming, consumer staples and special situations in real estate and business services. Stress and distress are likely to accelerate creating new opportunities to provide capital to liquidity constrained companies with good business models at highly attractive terms.

We remain optimistic about the stock picking environment but believe that caution on pure credit beta is warranted. The strategy is currently invested in a number of deep value opportunities with a range of catalysts to drive performance in the future irrespective of market direction.

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Man GLG Event Driven Alternative – Semi-Annual Report Commentary

Market summary

The first six months of the year have seen a tech surge driven by AI, a commodity market decline and the worst banking crash since 2008. Linking it all has been the relentless rises in rates, which was exactly what impacted markets in 2022.

Global M&A activity has got off to a slow start during the first half of 2023 with over USD 1.3 trillion of deal volume announced. Despite this fall in activity the last few months have seen M&A levels in line with historical levels. US Annualised merger arbitrage spreads have slowly fallen over the period despite a series of large deal breaks and regulatory issues.

Performance review

The Man GLG Event Driven Alternative returned positive performance¹ over the first 6 months of 2023 in what has been a difficult period for event driven funds especially those with a focus on merger arbitrage with the benchmark index² declining over the same period. The key drivers of the period were Chiasma, Sky worth digital and Oak Street while the main detractors were Horizon Therapeutics, Randall and Quilter and Global Cord Blood.

Future outlook

After a difficult first half of the year we believe that deal activity will improve especially in the small and midcap space. Private equity is still holding high levels of dry powder with an estimated USD 2.5 trillion of uncommitted capital. We believe that private equity firms remain under pressure to put capital to work, and with a supportive financing environment this should help to support future deal flow.

Firms are still looking to deliver on their strategic objectives and reshape their businesses to respond to rising uncertainties. An acquisition has historically been one of the fastest ways for a firm to transform its business with the ability to push a firm into a new growing segment, add new capabilities, transition away from a troubled sector or increase its digital transformation/ technological advances.

Regulatory issues have continued to threaten M&A activity and we expect the story to be no different for the rest of 2023. Regulatory pressure does, however, creates spread volatility which also offers investors trading opportunities.

Looking to the second half of 2023, we are significantly more positive about the current merger arbitrage opportunity set. Many deal spreads have either been materially de-risked or have repriced to more attractive levels.

We thank investors for their continued support.

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¹ Data as at 30 June 2023 and is based on the performance of Man GLG Event Driven Alternative IN USD Share class. Performance data is shown net of fees with income reinvested and does not take into account sales and redemption charges where such costs are applicable. Returns are calculated net of 1% management fees and 20% performance fees. Other share classes may charge higher fees.

² HFRX ED Merger Arbitrage Index

Man AHL TargetRisk Moderate – Semi-Annual Report Commentary

Market summary

After a year of unprecedented monetary tightening coupled with historic selloffs in both bonds and equities, 2023 started on a relatively positive note. The sharp fall in natural gas prices, resilient sentiment indicators and the awakening of China from its Covid induced slumber, all pointed to the possibility that inflation may have seen its peak and a global recession was to be averted. The hubris of January evaporated in February as several US data releases showed that inflation was still running hot and was in danger of becoming entrenched, concerns of a 'no landing' scenario increased investor bets that rates would continue to rise. Trends reversed sharply mid-March in the wake of the mini banking crisis that ensnared Silicon Valley Bank, First Republic, Signature and Credit Suisse among others. Haven assets, in particular government bonds rallied sharply, with the 2-year US treasury yields posting the largest one-day decline since 1987, as bond volatility, measured by the MOVE Index, spiked to a 14 year high. The second quarter then started on a cautious note as markets assessed the likelihood of broader financial contagion following March's mini banking crisis alongside the impending US debt-ceiling deadline. Further turmoil failed to materialise, however, and volatility subsided with the VIX index ending the quarter at its lowest level since the start of the pandemic. In this environment, bonds were mixed, but stocks generally rose, led by the rally in AI.

Performance review

Against this backdrop AHL TargetRisk Moderate returned positive performance¹ with stock positions being the top performing asset class. Performance across asset classes was mixed, with equities, bonds and credit contributing positively, while commodities detracted.

Despite the market turmoil in March, stock positions were the top performing asset class over the 6-month period. Gains were made from longs in Japanese equity indices, which continued to outperform amid mounting pressure on constituent firms to focus more on shareholder interests. This resulted in the Nikkei having its second-best quarterly performance of the last decade in Q2 2023. After a challenging year in 2022, tech stocks staged a renaissance with the NASDAQ 100 finishing H1 2023 up over 30% having lost 33% in 2022. Excitement around the advent of AI in Q2 2023 propelled tech stocks higher which benefitted the Fund's long positions in both the S&P500 and NASDAQ 100 indices.

Inflation assets struggled, although positive overall. Commodities weighed on performance, with losses across energies and metals, notably oil and copper. Brent crude oil posted its longest run of quarterly losses in data going back more than three decades, ending the period on its fourth consecutive quarter of decline, amid robust supplies and continuing concerns over demand. Inflation linked bonds moderated losses to an extent.

Bond positions were slightly accretive over the 6-month period. In Q1 2023 this was predominantly led by longer dated US treasuries, which experienced the best quarter since the pandemic turmoil of Q1 2020. Performance was flat nearer the front end of the curve, as 2-year US treasuries yields gave up February's gains during the March tumult to finish the quarter broadly in line with the level at the start of the year. Credit followed a similar story, with European CDS indices starting the year positively in line with equities. In Q2 bond positions weighed on performance as US positions detracted across maturities. Gilts added to losses as prices fell to their lowest level since the UK LDI crisis, after several inflation releases surprised on the upside, leaving the UK with the highest CPI rate in the G7. Australian positions fared little better as central banks continued the campaign to tame inflation. Japanese bonds provided some relief as the Bank of Japan gave no indication of a tightening in policy.

Exposure continued to increase over the 6-month period. The bond momentum de-gear signal deactivated during March, having initialised earlier in the year. In the second quarter the correlation and the volatility overlays remained inactive across all asset classes. The momentum overlay was active in commodities increasing and decreasing its de-gear signal as the second quarter progressed. Coming into June the momentum overlay activated in both bonds and equities; however, the de-gear signal of the latter was reduced to an immaterial level by the period end.

Future outlook

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

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¹ Performance data is shown net of fees with income reinvested and does not take into account sales and redemption charges where such costs are applicable. Returns are calculated net of (up to) 0.60% management fees for the Man AHL TargetRisk Moderate I USD share class.

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

Market summary

MSCI Asia ex Japan ended the first half of 2023 in what was a rollercoaster period for the asset class. Against a backdrop of moderate headline returns, performance at a factor level saw considerable divergence, reflecting weakness in China's economic recovery and enthusiasm around the adoption of generative AI.

After adding nearly +10% at the start of the year on optimism surrounding the reopening, MSCI China fell -20% as the economic data disappointed relative to market expectations. In contrast, MSCI Taiwan and MSCI South Korea saw significant gains, led by semiconductors and tech hardware on hopes AI adoption will act as the catalyst for a new tech cycle in Asia.

Performance review

Man GLG Asia Pacific (ex Japan) Equity Alternative (the 'Fund') generated a positive net return¹. Performance over the period has been a mixed bag. After a good start to the year, performance has been more muted in the second quarter which has seen us give back all our outperformance. Initial alpha was driven primarily by strong positioning around China post-covid reopening exposure. That has since been reversed as economic growth has disappointed relative to market expectations. The stocks we are exposed to (e.g. brewers, travel and gaming) are seeing a very strong recovery and upwards earnings revisions, but the market has shown very little differentiation in terms of share price performance.

At a stock level, top performers included SK Hynix, our long-held position in Korean memory semis, which rallied in May on prospects of market share gains given geopolitical issues impacting Micron, and the scope for a positive volume impact from generative AI demand. A short position in a cosmetics stock was also a significant contributor in the first half on reports of a miss to its upcoming earnings report. The company also saw downgrades to its FY numbers on a weaker cosmetics sales outlook in China, an area it is seeing a meaningful deterioration in brand equity. Another top contributor was a short position in a b2c ecommerce platform. The stock has fallen significantly since initiation in late January on weaker-than-expected demand for larger ticket items and aggressive discounting in the platform space. Its earnings expectations were cut again following further weakness in appliance and electronics sales, where the company derives c. a substantial proportion of its revenue.

Conversely, the Fund was negatively impacted by short positioning in Taiwanese equities which have performed exceptionally well against a backdrop of negative earnings revisions at index level. Many of these stocks witnessed earnings downgrades throughout the period on recession concerns in DM but the market has appeared to look past negative EPS revisions to rapidly price in the next cycle. A short position in a tech hardware company that manufactures PCs, laptops and displays reported a small gross margin beat, but remains in a downgrade cycle. Like much of tech in Taiwan it performed very strongly, negatively impacting the fund. A long position in Zhong An Online P&C was another detractor, which fell after issuing a profit warning relating to USD strength in 22H2, despite a strong underwriting outlook and improvements in its combined ratio. The stock's sensitivity to USD/CNY has been material headwind in FY22 but the relative weakness in CNY has shown signs of reversing since bottoming in late October. We see no change in our investment case and superior premium growth should deliver increasing scale benefits and combined ratio gains.

Future outlook

In recent weeks, we have been focussing heavily on whether developments within generative AI kicks off a new investment cycle in DM, with associated productivity gains driving better than feared economic growth. The equity market has been quick to revalue the entire tech hardware supply chain in Asia on hopes of a new tech cycle as evidenced by strong price performance of the sector. We recognise that the use cases for AI are evolving rapidly and believe this may potentially act as a catalyst start another tech hardware cycle. We have since selectively added AI-related exposure in North Asia, moving to a net long position in both Taiwan and South Korea I.T.

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Man GLG Convertible Arbitrage Alternative – Semi-Annual Report Commentary

Market summary

During the first quarter, global markets generated - profits despite the banking turmoil. Convertibles were only able to partially benefit from this tailwind but were able to mitigate from the losses in February and when liquidity dried up in financials. During the second quarter, a bullish market provided a good environment for convertibles. During May convertibles were able to mitigate on the downside risk generating a small return.

Global CB new issuance totalled nearly \$39bn over the first 6 months of the year. The majority came from issuers in the US \$27.2bn while Europe contributed \$6.7bn and Japan contributed \$1bn. At the same stage last year global CB issuance was just under \$11bn.

Performance review

Man GLG Convertible Arbitrage Alternative declined¹ during the half year period. Performance was mostly driven in large part by cost of credit and vol hedges, a collapse in vol, and very low volume in convertible trading. The collapse in equity vol due to the AI/bitcoin/Tesla rally reduced gamma trading opportunities and overall convert valuations in the 'non-busted' cohort. Convertible trading volumes overall in 1H have been very low as outright/long only investors retrenched from the market and reduced our portfolio turnover. Of note, positive performance in the broader convertible market this year has largely been driven by high beta/distressed credit which our fund is typically underweight by design.

Future outlook

Looking to the second half of 2023, we believe the macro risk reward is weighted to the downside, although the potential landing has been pushed out at least 6 months. The Fund continues to run considerable credit and equity vol hedge while tactically monetizing a smaller rho hedge relative to 2022. As in prior historical cases, a disruption should favor our positioning and provide opportunities to reload risk as well as benefit our long vega position. We believe the vol collapse in general is overdone (commensurate with the AI and Tesla rally) and anticipate a return to normalized levels.

Secondly, the yield curve inversion is proving more costly for lower spread (<500bps) credit that comprises the vast majority of fund risk. In either landing scenario hard or soft, the yield curve should steepen and would materially help yield and carry in the portfolio. As for convertible trading in the 2H, we see long only funds cautiously stepping back in to chase the rally and improving overall flow. Looking at the primary convert market, large high yield maturity walls in the coming 12 months should provide impetus for increased primary issuance (and PnL) starting in 2024 and also increased secondary churn.

Finally, we have hired a new fundamental credit analyst with meaningful experience in corporate transactions and expect an increase in our event PnL² from bond exchanges as maturities continue to approach for our high quality busted names. We believe this is a PnL source in the market where we could improve and addressed the need with this new hire.

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² "PnL": Profit and loss

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

Market summary

Equity markets continue to reflect the tension between inflationary pressures and central bank tightening, on the one hand, and the resilience of economies and corporate performance, on the other. Inflation remains above target on both sides of the Atlantic, not least because labour markets remain tight. While the strong performance of equity markets in H1 acknowledged the extent to which companies are benefitting from the resilience of the macro-economy, nervousness about a policy-led downturn also prevails.

Performance review

The Fund enjoyed positive performance¹ in the first half of the year. This performance was driven by the long portfolio which outpaced the rise in global equities with good share price gains across the core positions. The long portfolio more than compensated for the negative contribution from the short book. Some of the Fund's largest positive contributors to performance were Abcam, L'Oréal, Adobe Inc., and Ryanair.

Biotechnology company Abcam benefitted from a review of strategic opportunities following an activist campaign by its founder. We have long been impressed by Abcam's market share gains in the structurally growing market for research antibodies, and how this has been accompanied by a high and improving gross margin. The higher share price points to how Abcam's true value is now coming to the fore. Consumer name L'Oréal performed well as the market rewarded high quality companies that offer top-line resilience, strong financials and robust balance sheets. L'Oréal's leading position within the beauty industry, and its strong performance during past periods of economic uncertainty, has underpinned our confidence in the position. Large cap technology name Adobe Inc reported strong Q2 results in June, with revenue growth and margin expansion driving its strong share price performance. Adobe's generative AI product, Firefly, which helps to generate digital imagery, is expected to be a multi-year growth driver. Ryanair's announcement of a new aircraft order from Boeing, consisting of 300 Max-10s to be delivered between FY27 and FY34, followed in the same month by strong FY23 (to end-March) results, contributed to its strong share price performance over the six months. With FY23 net profits of Eur 1.43bn and the achievement of a net cash position by the end of March, we believe Ryanair enjoys excellent foundations ahead of what we believe will be a strong period of expansion over the next ten years.

Delivery Hero and Puma were two of the long positions which detracted from performance. Delivery Hero's preliminary FY22 results were largely in line with expectations, but the share price reacted negatively to concerns about deceleration in the growth of GMV (gross merchandise value: the value of orders handled by its platforms). We added to the position because we believe Delivery Hero can deliver positive EBITDA in FY23 and positive free cash flow in FY24, without jeopardizing its ability to grow. Puma's strong revenue growth of 14% in the first quarter failed to arrest its share price underperformance, despite the company limiting the erosion of its gross margin to -70 basis points. Indeed, Puma reiterated its high single digit sales growth guidance for FY23 and maintained its operating profit guidance for the year. The negative share price was largely in reaction to the weak sales performance in North America where the market remains highly promotional, particularly in apparel. We believe that elevating the brand's perception and upgrading the distribution quality mix in the US are the right things to do by the new CEO, and are achievable given the current product momentum in basketball, running, motorsport and football.

The synthetic short portfolio made a negative contribution to the performance of the Fund. However, in a strong year for equities, we are pleased that the short book did not lose more money than its size would have implied. The bulk of the short portfolio continues to be represented by the hedging book which consists of both individual names and indices which have been selected to control both the Fund's behavioural and directional biases. The share element of the hedge book is highly diverse, and not based upon any fundamental judgments. Nevertheless, these are companies that would naturally not meet our long criteria. The remainder of the short book consists of single stock short positions selected for fundamental reasons, acting as an additional source of returns. Here we would highlight the positive contribution to performance which came from synthetically shorting several companies in the period, some of which have been now closed. We opportunistically will add to the short book as we develop new stock-specific short ideas.

Future outlook

We continue to highlight the importance of the earnings growth that can be achieved by the long portfolio. Valuation levels are more difficult to predict, although we would not be surprised if today's new-found multiple stability continues post the hiatus (up and then down) of the 2019-2022 period. Based upon our five-year models, we forecast an average weighted mid-teens EPS growth from the long portfolio companies through to FY27. Given today's macro-economic uncertainties, we look for this to come from company-specific market share gains in structurally growing end-markets, underpinned by pricing power, robust profitability and the financial firepower to reinvest. We will also look to maintain a synthetic short book that can provide supplementary long-term alpha for the Fund as well as a partial hedge for the long portfolio. With the approach of the H1 reporting period, we will continue to look to earnings traction as the key driver of portfolio returns both this year and in the years to come.

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

Market summary

Performance benefited from the strategy exposure to Oil & Gas while the one to Alternative Energy and Utilities was detrimental. The short position in selected North American Integrated and Exploration and Production O&G companies added. With high operational leverage to the price of conventional energy sources – which corrected over the period – these companies experienced a significant sequential slowdown in their free cash flows. Several of these names are also laggards in the context of energy transition therefore the team's structural negative view vis-à-vis their European peers.

In the opposite direction, exposure in the Alternative Energy space detracted from performance. The market in renewable technologies is particularly volatile, with most names reacting abruptly to news about government tax credits intended at stimulating internal manufacturing. Established players are being penalised when perceived to miss on these incentives while others, with frequently unproven business models and incapable of self-financing themselves, rally. We continue to avoid exposure to Western manufacturing in the most commoditised parts of the PV solar and EV batteries value chains upon conviction that the competitive advantage some Asian players have acquired is hardly replicable. Instead of replicating existing Chinese and Asian value chains for PV solar and EV batteries, Western governments should be stimulating innovation in the next generation of alternative energy technologies such as pyramidal lenses solar panels, sodium-ion and solid-state EV batteries and nuclear fusion - examples of emerging technologies not yet dominated by China.

In Utilities, the preference for the green energy majors, with meaningful renewables' capacity in operation and development pipelines also rested from performance, with the market questioning the future returns which these companies will be able to derive from their investments.

Performance review

The Fund delivered negative performance throughout H11. The team maintained the tight discipline in portfolio construction, with an exposure at fund and each strategy level which can be described as neutral in general terms. When compared with positioning in the end of last year, three main moves are evident. Firstly, we have moved to a long position in Utilities, with strong preference for the renewable exposed ones, which we believe to benefit ahead from the deflationary trend in several supply chains, like solar.

Secondly, we increased the short in Building Materials upon conviction on a cyclical slowdown. Both US and European residential markets are observing and alarming deterioration of housing permits, which should see construction spend deteriorate in the not-too-distant future, with prospective tightening bank lending conditions potentially an incremental negative ahead. For now, non-residential seems to be more resilient but historically it has shown some late cycle features, therefore also prone to correction at some point.

Thirdly, we moved into a long position in Basic Resources – particularly European names – where we identify several names exposed to the “decarbonisation leads to increased commodity intensity” thesis. We also believe that China - which accounts for 50% of demand for most metals and mined products - will at some point show signs of a pick in economic activity, with financial conditions and credit impulse showing tentative signs of a rebound from historically depressed levels.

Future outlook

After a lacklustre performance in the first half of the year, our team believes that several of our strategies are well-positioned to generate value during the second half. We expect to benefit from the incoming upcycle in the O&G and mining equipment capital expenditure cycles, benefiting from increased investment levels after years of stagnation. We are positioned for a slowdown in capital goods' orders, implying lower levels of activity ahead, under-absorption of fixed costs and therefore downward pressure on earnings. Additionally, we identify selective end markets within renewables – like wind – which show symptoms of bottoming out.

We are active in the EV batteries value chain, where we see opportunities in the arbitrage between cheap, IP-rich cell manufacturers vs expensive, commoditized cathode producers in Korea - among many other examples.

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

Market summary

Fixed income markets have varied over the last 6 months with the market stress witnessed in 2022 continuing into 2023, as the US 10-year peaked at 4.09% following the US Regional Banking Crisis. However, after a volatile first quarter characterised by stubborn inflation and periods of acute market stress, Q2 2023 saw a return in risk appetite, particularly following the US debt ceiling resolution, allowing both credit spreads and equities to rally. Bond yields on the other hand moved towards the top of recent ranges. Despite the Fed pausing their rate hiking cycle for the first time since March 2022, other central banks continued to raise rates, including a resumption after a pause from Australia and Canada. In the UK, further inflation surprises to the upside led to a significant adjustment higher in interest rate expectations, and by June end 10-year gilt yields were almost 100 basis points higher than they were at the end of Q1 2023.

While 2022 proved to be a challenging year for high yield investors, the market has rallied through the most part of 2023 with the ICE BofA Global High Yield Index returning 3.6% YTD at the end of Q2. Overall global high yield spreads finished the quarter at 450 bps, or 51 bps tighter. The US outperformed Pan Europe, with spreads tightening by 53 bps compared to 32 bps respectively. In a sign that growth concerns receded from investors' minds, lower quality portions of the market dramatically outperformed higher quality portions of the market. In terms of sectors, Retail, Leisure, and Transportation outperformed, while Real Estate, Energy and Services underperformed. The ICE BofA Contingent Capital Index which includes IG and HY rated issuers tightened by 60 bps on the quarter recovering many of the losses experienced in Q1.

Performance review

The Fund finished H1 positively¹ and ahead of where it was at the start of the year, although less than its benchmark².

Over the last 6 months, against a difficult macro backdrop, Man GLG RI SCO has still produced periods of outperformance vs the ICE BofA Global High Yield Index. For example, the global high yield market experienced a volatile first quarter, with a strong initial rally followed by a downturn in early March due to increasing financial stability risks. The Fund was able to capitalise on the initial rally and key to this outperformance were credits in the Swiss financials and Italian healthcare spaces. It is important to note that the benchmark does not follow the same constraints as the Fund with regards to issuer E&S credentials, therefore such periods of outperformance are testament to the team's bottom-up approach and ability to generate returns across the cycle.

Key detractors in Q2 were mainly a more defensive credit beta posture YTD as well as security selection decisions in the consumer staples space. The name in question has come under stress more recently and is a shared holding across the Global High Yield and Credit Opportunities platform.

Future outlook

In many ways our outlook has not changed from prior quarters. The consequence of tighter monetary policy will be slower growth and we still have yet to see a recessionary premium in cyclical parts of the market. Looking forward we expect dispersion to accelerate and create more opportunities for investors. We maintain a strong preference for senior and secured exposures and will be guided by bottom up fundamentals in terms of where value resides. This is pointing us towards senior financials, gaming, consumer staples and special situations in real estate and business services. Stress and distress are likely to accelerate creating new opportunities to provide capital to liquidity constrained companies with good business models at highly attractive terms.

We remain optimistic about the stock picking environment but believe that caution on pure credit beta is warranted. The Strategy is currently invested in a number of deep value opportunities with a range of catalysts to drive performance in the future irrespective of market direction. Additionally, the team will continue to work alongside issuers to encourage best practices in line with the Fund's ESG objectives.

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¹ Data as at 30 June 2023 and is based on the performance of Man GLG RI Sustainable Credit Opportunities I EUR share class. Performance data is shown net of fees with income reinvested and does not take into account sales and redemption charges where such costs are applicable. Returns are calculated net of 0.6% management fees. Other share classes may charge higher fees. Launch date: 15 June 2023.

² ICE BofA Global High Yield Index (EUR, TR) Hedged, is the official benchmark for this fund. Please consult the Prospectus or KIID for more information.

Man AHL TargetClimate – Semi-Annual Report Commentary

Market summary

After a year of unprecedented monetary tightening coupled with historic selloffs in both bonds and equities, 2023 started on a relatively positive note. The sharp fall in natural gas prices, resilient sentiment indicators and the awakening of China from its Covid induced slumber, all pointed to the possibility that inflation may have seen its peak and a global recession was to be averted. The hubris of January evaporated in February as several US data releases showed that inflation was still running hot and was in danger of becoming entrenched, concerns of a 'no landing' scenario increased investor bets that rates would continue to rise. Trends reversed sharply mid-March in the wake of the mini banking crisis that ensnared Silicon Valley Bank, First Republic, Signature and Credit Suisse among others. Haven assets, in particular government bonds rallied sharply, with the 2-year US treasury yields posting the largest one-day decline since 1987, as bond volatility, measured by the MOVE Index, spiked to a 14 year high. The second quarter then started on a cautious note as markets assessed the likelihood of broader financial contagion following March's mini banking crisis alongside the impending US debt-ceiling deadline. Further turmoil failed to materialise, however, and volatility subsided with the VIX index ending the quarter at its lowest level since the start of the pandemic. In this environment, bonds were mixed, but stocks generally rose, led by the rally in AI.

Performance review

Against this backdrop, Man AHL TargetClimate (the 'Fund') performed positively¹ with profits in stocks, credit, and bonds while commodities detracted.

Equities drove performance over the period, with holdings in the capitals goods, software and services and semiconductors sectors buoyed by excitement around AI. On the negative side, positions in consumer staples and pharmaceuticals detracted.

Credit ended the period up with gains from tightening credit spreads. Positions in real estate and food added, while a name in media and entertainment lost out.

Government bonds added over the period, with Danish and Dutch bonds the top contributors.

Commodity prices generally fell over the period, with metals in particular feeling the effects of a slower than anticipated demand rebound in China, coupled with increased supply. This led to losses in metals essential for the green transition, such as copper and silver.

The Fund applies the Man Group sustainable investments framework to select securities for the sustainable long portfolio, while risk is managed by the hedging futures overlay. At the end of the reporting period, the momentum overlay had a modest de-gear in commodities while the volatility and correlation overlays were broadly inactive.

Scope 1 & 2 weighted average carbon emissions intensity across the corporate issuers, scaled to 100% exposure was 35.6, versus 35.6 tCO₂e/m\$ for the MSCI World Climate Paris Aligned index, which is used for comparison of environmental metrics.

Future outlook

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

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Man GLG Core Economy Alternative – Semi-Annual Report Commentary

Market summary

2023 started off on a surprising note with markets rallying in context of an impending global slowdown and a rising interest rate environment. The environment changed in February on signs of persistent inflation and a continued hawkish stance from the US Federal Reserve. March saw volatility spike following the failure of Silicon Valley Bank (the second largest bank failure in US history) and Signature Bank (another sizable bank). This was followed by First Republic, which got propped up by a group of lenders, and perhaps most notably, UBS' acquisition of Credit Suisse. Despite this volatility in the financial sector, the S&P 500 delivered positive returns, largely attributable to FANG stocks and the tech sector, while the industrials, materials and energy sectors were all flat to down. Market breadth continued to be poor in April and May as the strength in mega cap tech is obfuscating broader performance. Enthusiasm over artificial intelligence and its potential impact drove markets even higher towards the end of the period.

Performance review

Man GLG Core Economy Equity Alternative (the "Fund") ended the period in positive territory¹ (net of fees).

The top contributor to the Fund's returns during this period was a machinery/capital goods long, Parker-Hannifin Corporation. Parker-Hannifin gained on the back of strong earnings reports in February and rallied again in June on the cyclical strength in the industrial markets along with positive datapoints in aerospace from which they have leverage due to recently acquired Meggit.

Toll Brothers was another top performer benefiting from a strong market for homebuilders in the first half of 2023 due to, ironically, high mortgage rates suppressing housing inventory from existing homes. Owens Corning (OC), a large holding, also performed well as a result of several commodity inputs which saw major declines in 2023, most notably natural gas and oil, coupled with strong pricing and steady demand, as roofing is mostly repair and replacement market. These led to a positive revision to its earnings this year and a strong relative performance.

The Fund's largest detractors in the first half were primarily in the short book. Among them was a short position in a multinational transport/e-commerce name which had been surprising to the upside the last few quarters based on cost savings. However, it is the team's view their historical difficulty holding onto cost savings efforts will continue. Another short position in the transportation sector also negatively impacted the fund, though it is the team's view that the name was ahead of itself in the context of a slowing economy. Another detractor was a short position in an LTL trucking company which rallied on excitement of a competitor (YELL) going bankrupt.

Future outlook

The Fund is positioned for choppy markets and very likely weakening of fundamentals in 2023. With that, there are several longs which the investment team believe already price in a recession and worst-case fundamentals for the global economy. The investment team's view is macroeconomic sentiment is that inflation will continue to subside but will be still lofty for the Fed's liking. As a result, we are short some companies that benefitted from reflation and are currently over-earning, as we think the Fed will continue with rate hikes until inflation returns to normalized 2% level.

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Man GLG Emerging Markets Corporate Credit Alternative – Semi-Annual Report Commentary

Market summary

Launched in February 2023 (internal book since January 2019), the GLG Emerging Markets Corporate Credit Fund aims to provide long and short exposure to the EM Corporate universe with the goal of providing positive absolute returns.

In what has been a difficult environment for EM Corporates and specifically Asia credit. The Fund has been able to navigate the environment well and has delivered positive returns in each calendar year. With performance driven from both long and short positions with the latter factor being crucial when investing in certain geographies. The returns compare favourably with broader EM Corporate indices which have delivered sub-par returns over the past decade.

Performance review

Performance continues to remain robust with the net returns since launch being positive¹. Many peers continue to be caught up in the ups and downs of the Chinese real estate market and we have largely steered clear of that volatility on a YTD basis with a preference for opportunities in Indonesian real estate and Indian renewables.

Main drivers of returns have been positions in metals and mining firm, Province of Buenos Aires and CEMEX in Mexico. The fund is positioned with a focus on short duration carry which is generating a YTW of around ~9% with an effective duration of 2 years. We continue to maintain a relatively defensive posture in terms of investments with a net exposure of 73% (excluding government bonds). Additionally, we take a relatively sceptical view on the support potential from China fiscal policy and view China real estate exposure as very speculative at the current moment.

Future outlook

We believe that valuations remain fair, but not appealing at an index level once you strip out China HY. We remain sceptical that China's fiscal policy will come to the rescue of growth and believe there is still some downside risk to real estate in this market and retain light exposure.

We do see opportunities in India mainly in high quality telcos with good carry on a YTC basis as well as in a few special situations that have been under pressure due to recent headlines. There are also arbitrage opportunities within capital structures where we can get long senior debt and short subordinated debt in an Indian minerals firm.

In Turkey, we see opportunities in companies that are net cash and retain strong fundamentals with limited downside risks related to currency devaluation.

Finally, we are becoming emboldened by opportunities in Latin America and prefer opportunities in Mexican banks, Brazilian oil field services and within Brazilian special situations.

The net exposure of the strategy continues to increase as we invest in short-dated carry opportunities within the fund and we continue to see attractive idiosyncratic opportunities, but we retain a degree of caution given the difficult macro conditions still percolating in both developed and emerging markets.

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United Kingdom

¹ Data as at 30 June 2023 and is based on the performance of Man GLG Emerging Markets Corporate Credit Alternative IN USD share class. Performance data is shown net of fees with income reinvested and does not take into account sales and redemption charges where such costs are applicable. Returns are calculated net of 1.5% management fees and 20% performance fees. Other share classes may charge higher fees. Launch date: 7 February 2023. Please consult the Prospectus or KIID for more information.

Man GLG European Leaders Alternative – Semi-Annual Report Commentary

Market summary

The Man GLG European Leaders Alternative fund (the 'Fund') invests in European business that often enjoy favourable market positions, are protected from high barriers to entry and have pricing power. Typically, these businesses tend to exhibit the following characteristics, which we call "FORCES":

- Future Growth: they grow ahead of GDP
- Operating Margin: generate double-digit operating margins
- Return on Capital: generate double-digit return on capital employed
- Culture & Strategy: possess strong leadership, cultures and strategies
- Earnings Quality: report earnings that mirror economic reality
- Sustainable: are operated for the long-term with a balanced interests for all stakeholders

Performance review

The Fund had a good start since launching on 6th June 2023 and generated a positive return 1.82% net of fees¹, with long positions and short positions both contributing to performance in the period.

Identifying companies that are strong across all six forces is rare, which is why the churn of our long book tends to be low. They also can be expensive, while our strategy is sensitive to valuation. Our investment process is fine-tuned to identify inflection points or opportunities when irrational short-term concerns override the long-term investment opportunity.

We employ three strategies for long investments:

- **Compounding Leaders:** businesses that exhibit strong FORCES, where valuation is reasonable and we can underwrite a comfortable double-digit investment return over time with a margin of safety on both earnings estimates and valuation expectations.
- **Emerging Leaders:** businesses on a journey to improve their FORCES from good to great, over time, often after an identified inflection point which may include a change of management or strategy.
- **Value Leadership:** business where the FORCES are underappreciated, and or the strategic nature of the asset is misunderstood.

In the month, our "compounding leaders", "emerging leaders", "accounting shorts" and "fundamental short" strategies all contributed positively to returns, while "value leadership" modestly detracted from performance.

Future outlook

At month end, our gross exposure was +161% and net exposure was +9.8%.

We consider the current opportunity set to be attractive with valuations for our identified European Leaders being, generally, at a discount to history. We have also identified a good balance of opportunities across our three strategies.

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

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

Certain indices/measures mentioned on this page have been provided for information purposes only. They are intended to provide a comparative indication of particular asset classes, investment sectors, or financial markets more widely ("market backdrop"). Unless indicated otherwise, the investment process of the [Fund/Strategy] is independent of these indices/measures.

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

Indices definitions

CBOE Volatility Index (VIX index)	Index measuring the market's expectation of future volatility. The VIX Index is based on options of the S&P 500® Index, considered the leading indicator of the broad U.S. stock market. The VIX Index is recognized as the world's premier gauge of U.S. equity market volatility. For more information go to http://www.cboe.com/vix
Consumer Price Index (CPI)	The Consumer Price Index (CPI) is a measure of the average change over time in the prices paid by urban consumers for a market basket of consumer goods and services in the U.S.
Euro Stoxx 600	The STOXX Europe 600 Index is derived from the STOXX Europe Total Market Index (TMI) and is a subset of the STOXX Global 1800 Index. With a fixed number of 600 components, the STOXX Europe 600 Index represents large, mid and small capitalization companies across 17 countries of the European region: Austria, Belgium, Denmark, Finland, France, Germany, Ireland, Italy, Luxembourg, the Netherlands, Norway, Poland, Portugal, Spain, Sweden, Switzerland and the United Kingdom. For more information go to www.stoxx.com
FTSE 100 Index	The FTSE 100 is a market-capitalisation weighted index of UK-listed blue chip companies. The index is part of the FTSE UK Index Series and is designed to measure the performance of the 100 largest companies traded on the London Stock Exchange that pass screening for size and liquidity. For more information go to https://www.ftserussell.com/index-series/index-spotlights/uk-equity-indexes
ICE BofA Merrill Lynch 91-Day Treasury Bill Index.	Index consisting of U.S. Treasury Bills maturing in 90 days.
MSCI All Country World Index (MSCI ACWI)	The MSCI ACWI Index, MSCI's flagship global equity index, is designed to represent performance of the full opportunity set of large- and mid-cap stocks across 23 developed and 24 emerging markets. As of May 2022, it covers more than 2,933 constituents across 11 sectors and approximately 85% of the free float-adjusted market capitalization in each market. The index is built using MSCI's Global Investable Market Index (GIMI) methodology, which is designed to take into account variations reflecting conditions across regions, market cap. Sizes, sectors, style segments and combinations.
MSCI Emerging Markets Index	The MSCI Emerging Markets Index captures large and mid-cap representation across 24 Emerging Markets (EM) countries. With 1,136 constituents, the index covers approximately 85% of the free float-adjusted market capitalization in each country. For more information go to www.msci.com
MSCI World Index	The MSCI World Index captures large and mid-cap representation across 23 Developed Markets (DM) countries. With 1,634 constituents, the index covers approximately 85% of the free float-adjusted market capitalization in each country. For more information go to www.msci.com
Nasdaq-100 Index	The Nasdaq-100 Index includes 100 of the largest domestic and international non-financial companies listed on The Nasdaq Stock Market based on market capitalization. The Index reflects companies across major industry groups including computer hardware and software, telecommunications, retail/wholesale trade and biotechnology. It does not contain securities of financial companies including investment companies. For more information go to www.nasdaq.com
S&P 500	Index is a widely recognized gauge of the U.S. equities market. This index is an unmanaged capitalization-weighted index consisting of 500 of the largest capitalization U.S. common stocks. The returns of the S&P 500 include the reinvestment of dividends. For more information go to https://eu.spindices.com/
STOXX Europe Mid 200 Index	The STOXX Europe Mid 200 Index is a fixed component number index designed to provide a representation of mid capitalization companies in Europe. The index is derived from the STOXX Europe 600 Index and covers Austria, Belgium, Denmark, Finland, France, Germany, Ireland, Italy, Luxembourg, the Netherlands, Norway, Poland, Portugal, Spain, Sweden, Switzerland and the United Kingdom. For more information go to www.stoxx.com

GLOSSARY

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

GLOSSARY (continued)

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

GLOSSARY (continued)

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

GLOSSARY (continued)

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

GLOSSARY (continued)

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

GLOSSARY (continued)

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

Man Funds VI plc
 Unaudited statement of financial position
 As at 30 June 2023



	Notes	Combined Fund US\$	Man GLG Alpha Select Alternative £	Man GLG European Equity Alternative €	Man AHL Multi Strategy Alternative US\$
Assets					
Cash and cash equivalents	3	1,512,110,897	100,416,364	20,909,844	13,729,876
Collateral balances with brokers	3	626,912,312	108,331,103	9,648,049	2,190,658
Due from brokers	3	103,467,403	6,680,005	10,614,294	15,537
Financial assets at fair value through profit or loss:					
Equities and managed funds	4	988,995,669	-	88,575,140	-
Interest bearing securities	4	7,711,130,714	1,436,061,035	14,890,800	14,320,482
Derivatives	4	471,829,694	133,795,822	20,858,967	1,615,064
Subscriptions receivable		14,540,182	560,239	30	-
Interest receivable		32,951,568	-	-	967
Dividend receivable		9,504,663	6,778,151	394,728	3,746
Other assets	8	5,188,958	305,532	213,452	1,679
Total Assets		11,476,632,060	1,792,928,251	166,105,304	31,878,009
Liabilities					
Bank overdraft	3	12,843,313	294,324	8,582,730	14,480
Collateral balances due to brokers	3	227,012,741	53,739,083	5,067,039	421,595
Due to brokers	3	130,287,162	1,577,180	12,576,026	12,097
Financial liabilities at fair value through profit or loss:					
Derivatives	4	268,237,832	79,978,109	14,865,684	2,076,376
Shareholder transactions		42,878,214	1,001,958	11,595,510	-
Performance fees payable	8	19,526,293	14,036,794	43,473	20,830
Management fees payable	8	7,173,107	1,242,174	50,604	26,808
Interest payable		7,249,294	4,824,580	58,431	-
Dividend payable on short securities		5,253,477	3,403,481	542,789	1,977
Liquidation fees payable		28,279	-	-	-
Accrued expenses and other liabilities	8	19,590,635	2,715,990	414,980	143,987
Total Liabilities (excluding Net Assets Attributable to Redeemable Participating Shareholders)		740,080,347	162,813,673	53,797,266	2,718,150
Net Assets Attributable to Redeemable Participating Shareholders		10,736,551,713	1,630,114,578	112,308,038	29,159,859

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

Man Funds VI plc

Unaudited statement of financial position (continued)

As at 30 June 2023



Man AHL TargetRisk US\$	Man GLG European Mid-Cap Equity Alternative €	Man GLG Global Emerging Markets Debt Total Return US\$	Man GLG Innovation Equity Alternative US\$	Man Alternative Style Risk Premia US\$	Man AHL Active Balanced US\$	Man GLG High Yield Opportunities €
942,250,925	9,709,364	16,700,593	5,500,765	60,408,901	127,272,043	41,068,691
198,371,020	1,042,943	14,205,797	2,744,986	1,443,983	32,920,000	70,185,144
53,339,215	476,595	-	546,886	13,855,990	188	4,908,774
-	26,255,984	-	63,244,441	163,778,819	-	40,636,057
2,624,439,901	9,923,650	536,845,226	54,838,472	98,501,588	286,215,781	950,799,553
106,113,641	3,730,312	46,033,545	880,009	14,245,074	8,280,565	6,480,636
5,353,724	-	5,399	92	1,456	-	5,010,862
3,221,291	26,949	6,326	8,115	71	11,334	17,509,932
-	50,800	-	-	-	-	-
1,509,314	110,899	234,067	121,946	153,895	184,007	429,181
<u>3,934,599,031</u>	<u>51,327,496</u>	<u>614,030,953</u>	<u>127,885,712</u>	<u>352,389,777</u>	<u>454,883,918</u>	<u>1,137,028,830</u>
1,413,651	-	84	267	639,663	249,684	166,885
49,984,569	1,979,059	15,501,282	474,989	21,295,001	15,236,688	2,879,294
57,394,805	30,406	-	197,308	11,503,583	-	22,476,767
27,051,830	734,164	5,408,060	2,341,850	25,779,269	9,257,191	12,989,263
7,538,326	6,405	404,799	4,080,988	3,014,916	-	526,929
-	1,362	-	58,999	121,921	-	-
2,701,265	39,770	308,851	84,489	156,843	271,322	516,997
-	-	186,839	-	-	-	481,536
-	41,939	-	39,606	-	-	-
-	-	-	-	-	-	-
5,619,482	197,837	1,102,524	386,334	758,293	778,364	1,649,679
<u>151,703,928</u>	<u>3,030,942</u>	<u>22,912,439</u>	<u>7,664,830</u>	<u>63,269,489</u>	<u>25,793,249</u>	<u>41,687,350</u>
<u>3,782,895,103</u>	<u>48,296,554</u>	<u>591,118,514</u>	<u>120,220,882</u>	<u>289,120,288</u>	<u>429,090,669</u>	<u>1,095,341,480</u>

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

Man Funds VI plc

Unaudited statement of financial position (continued)

As at 30 June 2023



	Notes	+Man GLG Credit Multi- Strategy Alternative US\$	Man GLG Event Driven Alternative US\$	+Man GLG Global Debt Total Return US\$	Man GLG High Yield Opportunities DE €
Assets					
Cash and cash equivalents	3	129,794	85,870,354	129,845	11,080,895
Collateral balances with brokers	3	-	93,597,843	-	23,730,022
Due from brokers	3	-	1,244,190	-	2,268,083
Financial assets at fair value through profit or loss:					
Equities and managed funds	4	-	480,915,552	-	-
Interest bearing securities	4	-	493,251,640	-	406,376,661
Derivatives	4	-	64,753,735	-	4,006,055
Subscriptions receivable		-	423,279	-	29,732
Interest receivable		-	920,011	-	7,180,096
Dividend receivable		-	215,369	-	-
Other assets	8	7,668	666,545	34,688	172,835
Total Assets		137,462	1,221,858,518	164,533	454,844,379
Liabilities					
Bank overdraft	3	19,430	91	-	-
Collateral balances due to brokers	3	-	17,668,416	-	3,226,347
Due to brokers	3	-	1,319,146	-	11,377,329
Financial liabilities at fair value through profit or loss:					
Derivatives	4	-	51,120,383	-	4,457,627
Shareholder transactions		-	6,513,133	-	16,277
Performance fees payable	8	-	1,199,607	-	-
Management fees payable	8	-	910,207	3,448	213,584
Interest payable		3,034	-	10,769	182,427
Dividend payable on short securities		-	-	-	-
Liquidation fees payable		1,989	-	5,000	-
Accrued expenses and other liabilities	8	113,009	2,254,187	145,316	676,218
Total Liabilities (excluding Net Assets Attributable to Redeemable Participating Shareholders)		137,462	80,985,170	164,533	20,149,809
Net Assets Attributable to Redeemable Participating Shareholders		-	1,140,873,348	-	434,694,570

+ Man GLG Credit Multi Strategy Alternative and Man GLG Global Debt Total Return ceased their operations on 20 January 2023 and 24 May 2023, respectively.

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

Man Funds VI plc

Unaudited statement of financial position (continued)

As at 30 June 2023



Man AHL TargetRisk Moderate US\$	Man GLG Asia Pacific (ex-Japan) Equity Alternative US\$	Man AHL Target Growth Alternative US\$	Man GLG Convertible Arbitrage Alternative US\$	Man GLG RI Global Sustainable Growth Alternative US\$	Man GLG RI Sustainable Energy Transition Alternative €	++Man AHL Global Bond US\$
5,410,837	5,512,145	12,052,164	4,394,335	1,296,776	632,765	147,399
519,874	5,678,079	1,608,589	13,451,240	639,049	912,372	-
-	-	431	1,125,738	32,168	1,549	-
-	56,526,323	-	-	11,568,683	4,122,484	-
17,189,372	5,464,219	27,381,513	94,947,103	3,046,893	4,375,083	-
322,247	3,085,617	774,629	14,640,573	1,215,357	446,558	-
-	2,544,623	-	-	-	-	-
9,413	61,450	1,340	73,049	1,355	2,826	-
-	135,608	-	-	440	7,497	-
31,831	58,165	46,623	57,009	35,887	37,742	15,833
23,483,574	79,066,229	41,865,289	128,689,047	17,836,608	10,538,876	163,232
8,380	-	7,090	1,116	-	-	-
169,960	794,154	104,215	21,659,039	7,379	327,309	20
-	412,439	-	-	77,426	48,688	-
58,042	704,677	676,395	1,556,782	840,546	536,110	-
-	9,170	-	6,781,724	-	-	-
-	22,669	-	-	4,441	-	-
13,892	43,238	12,616	51,726	249	7,924	7,043
-	-	-	110,210	-	-	-
-	193,171	-	-	8,403	25,843	-
-	-	-	-	-	-	21,290
133,653	166,627	141,387	237,114	107,190	86,847	134,879
383,927	2,346,145	941,703	30,397,711	1,045,634	1,032,721	163,232
23,099,647	76,720,084	40,923,586	98,291,336	16,790,974	9,506,155	-

++ Man AHL Global Bond ceased its operations on 31 May 2023.

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

Man Funds VI plc

Unaudited statement of financial position (continued)

As at 30 June 2023



	Notes	Man GLG Senior Secured Opportunities €	Man GLG European High Yield Opportunities €	Man GLG RI Sustainable Credit Opportunities €	Man AHL TargetClimate US\$
Assets					
Cash and cash equivalents	3	502,739	782,181	1,056,175	1,840,054
Collateral balances with brokers	3	875,111	1,297,551	543,318	2,085,245
Due from brokers	3	30,147	98,588	-	155,039
Financial assets at fair value through profit or loss:					
Equities and managed funds	4	-	164,217	-	10,987,293
Interest bearing securities	4	14,768,639	25,002,495	17,434,404	10,704,402
Derivatives	4	68,833	74,991	37,829	208,540
Subscriptions receivable		-	-	-	-
Interest receivable		249,753	440,754	335,868	72,256
Dividend receivable		-	-	-	14,283
Other assets	8	36,832	43,039	34,108	338,942
Total Assets		16,532,054	27,903,816	19,441,702	26,406,054
Liabilities					
Bank overdraft	3	-	-	518,611	3,450
Collateral balances due to brokers	3	15,027	19,717	246,564	102,471
Due to brokers	3	392,942	892,473	177,127	229,207
Financial liabilities at fair value through profit or loss:					
Derivatives	4	193,550	277,217	163,446	392,522
Shareholder transactions		-	10,029	-	-
Performance fees payable	8	-	-	-	-
Management fees payable	8	8,555	10,971	8,925	17,112
Interest payable		5,602	6,786	2,586	-
Dividend payable on short securities		-	-	-	-
Liquidation fees payable		-	-	-	-
Accrued expenses and other liabilities	8	107,963	111,497	102,743	92,658
Total Liabilities (excluding Net Assets Attributable to Redeemable Participating Shareholders)		723,639	1,328,690	1,220,002	837,420
Net Assets Attributable to Redeemable Participating Shareholders		15,808,415	26,575,126	18,221,700	25,568,634

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

Man Funds VI plc

Unaudited statement of financial position (continued)

As at 30 June 2023



Man GLG Core Economy Alternative US\$	*Man GLG Emerging Markets Corporate Credit Alternative US\$	*Man GLG European Leaders Alternative €	*Man GLG Financial Credit Opportunities €
1,299,258	918,389	4,026,083	1,502,646
632,569	792,851	196,622	-
1,260,366	3,315,430	10,097	-
22,308,344	-	4,926,424	-
5,890,665	18,659,421	4,945,240	12,185,616
115,206	14,519	382,100	48,792
-	-	-	-
14,784	227,731	470	213,091
5,746	-	16,022	-
50,315	61,662	11,830	1,217
<u>31,577,253</u>	<u>23,990,003</u>	<u>14,514,888</u>	<u>13,951,362</u>
3	-	79	-
135,726	-	110,741	-
381,760	3,252,728	7,462	1,059,677
1,573,869	46,882	290,306	19,663
-	-	-	-
83,687	46,823	66,014	-
21,910	16,718	9,195	634
-	2	-	-
14,839	-	1,982	-
-	-	-	-
89,095	63,493	14,598	1,463
<u>2,300,889</u>	<u>3,426,646</u>	<u>500,377</u>	<u>1,081,437</u>
<u>29,276,364</u>	<u>20,563,357</u>	<u>14,014,511</u>	<u>12,869,925</u>

* Man GLG Emerging Markets Corporate Credit Alternative, Man GLG European Leaders Alternative and Man GLG Financial Credit Opportunities commenced their operations on 7 February 2023, 6 June 2023 and 27 June 2023, respectively.

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

	Notes	Combined Fund US\$	Man GLG Alpha Select Alternative £	Man GLG European Equity Alternative €	Man AHL Multi Strategy Alternative US\$
Assets					
Cash and cash equivalents	3	2,080,158,862	137,971,522	14,034,854	15,194,651
Collateral balances with brokers	3	354,858,540	19,560,626	6,284,151	2,172,238
Due from brokers	3	208,641,081	276,597	4,285,641	5,350
Financial assets at fair value through profit or loss:					
Equities and managed funds	4	906,466,096	4,903,687	135,942,376	-
Interest bearing securities	4	8,076,563,384	1,589,323,351	-	13,484,100
Derivatives	4	393,512,951	107,219,950	22,822,720	1,844,620
Subscriptions receivable		21,161,290	316,768	119	-
Interest receivable		32,414,049	-	25,126	1,185
Dividend receivable		4,200,725	2,518,499	221,351	3,567
Other assets	8	6,983,343	576,824	224,242	1,623
Total Assets		12,084,960,321	1,862,667,824	183,840,580	32,707,334
Liabilities					
Bank overdraft	3	21,092,622	175	119	45,129
Collateral balances due to brokers	3	245,887,561	81,510,046	2,267,659	803,187
Due to brokers	3	315,828,123	836,618	7,960,574	2,569
Financial liabilities at fair value through profit or loss:					
Derivatives	4	378,253,163	77,383,195	21,533,413	2,225,829
Repurchase agreements	4	168,308,153	-	-	-
Shareholder transactions		11,912,393	515,223	965,481	1,673
Performance fees payable	8	15,639,537	10,382,366	95,401	21,587
Management fees payable	8	7,479,944	1,271,953	89,638	27,932
Interest payable		3,299,429	1,818,026	-	-
Dividend payable on short securities		4,030,283	2,005,508	386,696	497
Liquidation fees payable		7,000	-	-	-
Accrued expenses and other liabilities	8	16,581,428	2,269,704	392,533	123,881
Total Liabilities (excluding Net Assets Attributable to Redeemable Participating Shareholders)		1,188,319,636	177,992,814	33,691,514	3,252,284
Net Assets Attributable to Redeemable Participating Shareholders		10,896,640,685	1,684,675,010	150,149,066	29,455,050

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

Man Funds VI plc
Statement of financial position (continued)
As at 31 December 2022



Man AHL TargetRisk US\$	Man GLG European Mid-Cap Equity Alternative €	Man GLG Global Emerging Markets Debt Total Return US\$	Man GLG Innovation Equity Alternative US\$	Man Alternative Style Risk Premia US\$	Man AHL Active Balanced US\$	Man GLG High Yield Opportunities €
1,250,473,059	4,723,619	24,825,905	4,451,373	76,996,797	214,449,495	55,540,141
176,429,906	3,728,647	8,215,610	1,527,503	2,820,036	-	38,456,919
99,688,750	211,388	-	239,180	-	-	12,065,025
-	35,706,316	-	81,751,700	200,517,432	-	11,798,170
2,271,673,299	28,830,850	679,915,218	133,496,715	69,192,611	307,046,971	999,432,797
21,460,137	10,870,709	53,771,569	4,728,404	23,462,851	221,936	14,620,829
14,198,512	-	8,920	170,243	5,019,296	-	113,145
1,708,252	28,367	36,346	11,318	6,067	15,124	18,547,232
-	669,528	-	11,771	-	-	-
2,794,640	115,549	267,338	190,323	126,771	176,346	524,270
<u>3,838,426,555</u>	<u>84,884,973</u>	<u>767,040,906</u>	<u>226,578,530</u>	<u>378,141,861</u>	<u>521,909,872</u>	<u>1,151,098,528</u>
128,109	20	-	164,406	989,799	283,706	74,401
34,307,778	4,274,374	19,261,515	1,389,493	11,612,577	11,952,478	2,476,805
99,701,722	-	-	2,470,023	175	-	24,203,664
127,767,265	4,039,063	5,250,468	413,101	11,417,367	23,465,390	23,831,395
-	-	-	-	-	-	137,635,341
2,128,033	-	45,466	8,382	-	-	1,347,479
-	-	-	8,177	242,150	-	-
2,613,914	62,715	382,862	187,095	363,879	304,835	442,481
-	-	197,414	-	-	-	400,260
-	868,946	-	114,996	-	-	-
-	-	-	-	-	-	-
4,809,495	210,266	1,027,969	543,736	644,854	655,557	1,607,260
<u>271,456,316</u>	<u>9,455,384</u>	<u>26,165,694</u>	<u>5,299,409</u>	<u>25,270,801</u>	<u>36,661,966</u>	<u>192,019,086</u>
<u>3,566,970,239</u>	<u>75,429,589</u>	<u>740,875,212</u>	<u>221,279,121</u>	<u>352,871,060</u>	<u>485,247,906</u>	<u>959,079,442</u>

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

	Notes	Man GLG Credit Multi- Strategy Alternative US\$	Man GLG Event Driven Alternative US\$	Man GLG Global Debt Total Return US\$	Man GLG High Yield Opportunities DE €
Assets					
Cash and cash equivalents	3	17,611,806	114,003,877	748,932	38,376,442
Collateral balances with brokers	3	161,901	57,946,522	583,901	11,041,567
Due from brokers	3	778,190	2,498,390	-	64,793,878
Financial assets at fair value through profit or loss:					
Equities and managed funds	4	-	351,383,774	-	-
Interest bearing securities	4	5,653,624	838,965,971	9,060,873	447,636,528
Derivatives	4	161,723	69,015,648	349,035	7,962,292
Subscriptions receivable		-	1,245,565	-	-
Interest receivable		2,291	772,750	17,026	7,938,273
Dividend receivable		-	191,200	-	-
Other assets	8	23,755	676,610	16,038	491,490
Total Assets		24,393,290	1,436,700,307	10,775,805	578,240,470
Liabilities					
Bank overdraft	3	3,195,913	12,238,482	-	-
Collateral balances due to brokers	3	564,680	31,179,393	46,721	5,212,044
Due to brokers	3	-	1,047,543	1,116,857	129,787,688
Financial liabilities at fair value through profit or loss:					
Derivatives	4	45,474	47,861,882	81,201	2,739,414
Repurchase agreements	4	-	-	-	18,788,222
Shareholder transactions		5,976,880	341,951	-	7,377
Performance fees payable	8	500	2,262,593	-	-
Management fees payable	8	18,475	1,010,432	3,130	207,200
Interest payable		6,825	73,307	257	282,625
Dividend payable on short securities		380	6,078	-	-
Liquidation fees payable		7,000	-	-	-
Accrued expenses and other liabilities	8	163,752	1,711,146	102,293	530,454
Total Liabilities (excluding Net Assets Attributable to Redeemable Participating Shareholders)		9,979,879	97,732,807	1,350,459	157,555,024
Net Assets Attributable to Redeemable Participating Shareholders		14,413,411	1,338,967,500	9,425,346	420,685,446

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

Man Funds VI plc
Statement of financial position (continued)
As at 31 December 2022



Man AHL TargetRisk Moderate US\$	Man GLG Asia Pacific (ex- Japan) Equity Alternative US\$	Man AHL Target Growth Alternative US\$	Man GLG Convertible Arbitrage Alternative US\$	Man GLG RI Global Sustainable Growth Alternative US\$	Man GLG RI Sustainable Energy Transition Alternative €	Man AHL Global Bond US\$
9,766,873	5,762,723	23,706,661	4,739,333	820,601	1,135,133	12,508,286
915,632	3,966,411	329,696	2,491,799	2,991,667	624,284	-
-	3,237,799	305	2,989,088	58	1,313	2,922,656
-	36,501,797	-	-	13,906,967	4,558,258	364,006
13,600,805	4,477,934	33,465,034	69,659,646	11,805,921	3,972,656	43,970,305
130,126	1,705,864	123,841	22,096,780	1,988,555	741,987	217,678
-	-	-	1,196	-	-	15,631
3,977	22,773	1,910	36,671	1,001	644	189,548
-	-	-	-	83	3,735	-
22,946	64,867	63,131	59,749	38,761	46,517	50,172
24,440,359	55,740,168	57,690,578	102,074,262	31,553,614	11,084,527	60,238,282
5,389	2,009,513	11,521	816	-	297,413	7
276,956	2,191,851	1,250,431	17,058,567	17,398	152,270	501,472
-	358,453	11	-	-	-	20,426,293
375,031	1,131,695	1,657,259	1,123,841	1,487,261	802,000	615,135
-	-	-	-	-	-	-
-	-	-	313,747	-	-	-
-	420,531	-	15,208	-	73,102	-
15,162	31,717	16,008	23,857	10,228	7,981	7,632
-	-	-	94,525	-	-	-
-	143,079	-	-	3,159	7,374	-
-	-	-	-	-	-	-
116,471	114,655	139,009	180,896	103,320	78,177	119,067
789,009	6,401,494	3,074,239	18,811,457	1,621,366	1,418,317	21,669,606
23,651,350	49,338,674	54,616,339	83,262,805	29,932,248	9,666,210	38,568,676

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

	Notes	*Man GLG Senior Secured Opportunities €	*Man GLG European High Yield Opportunities €	*Man GLG RI Sustainable Credit Opportunities €	*Man AHL TargetClimate US\$
Assets					
Cash and cash equivalents	3	1,181,605	4,122,778	1,757,646	950,703
Collateral balances with brokers	3	370,018	1,177,640	412,856	1,366,093
Due from brokers	3	2,526,327	3,719,848	1,572,535	-
Financial assets at fair value through profit or loss:					
Equities and managed funds	4	-	-	-	7,425,787
Interest bearing securities	4	20,501,944	21,679,071	17,844,703	15,763,577
Derivatives	4	827,178	846,975	183,420	385,486
Subscriptions receivable		-	-	-	-
Interest receivable		335,477	376,363	339,033	130,735
Dividend receivable		-	-	-	8,832
Other assets	8	56,084	53,720	45,228	34,321
Total Assets		25,798,633	31,976,395	22,155,421	26,065,534
Liabilities					
Bank overdraft	3	-	9,713	1,510,606	-
Collateral balances due to brokers	3	620	620	534	71,598
Due to brokers	3	5,050,823	7,459,310	3,143,752	-
Financial liabilities at fair value through profit or loss:					
Derivatives	4	1,156,724	1,229,460	572,117	531,451
Repurchase agreements	4	385,467	747,980	138,252	-
Shareholder transactions		-	-	-	4
Performance fees payable	8	-	-	-	-
Management fees payable	8	9,554	9,731	8,952	33,147
Interest payable		5,146	4,204	1,288	-
Dividend payable on short securities		-	-	-	-
Liquidation fees payable		-	-	-	-
Accrued expenses and other liabilities	8	74,639	67,635	65,330	43,165
Total Liabilities (excluding Net Assets Attributable to Redeemable Participating Shareholders)		6,682,973	9,528,653	5,440,831	679,365
Net Assets Attributable to Redeemable Participating Shareholders		19,115,660	22,447,742	16,714,590	25,386,169

* Man GLG Senior Secured Opportunities, Man GLG European High Yield Opportunities, Man GLG RI Sustainable Credit Opportunities and Man AHL TargetClimate commenced their operations on 18 May 2022, 9 June 2022, 14 June 2022 and 28 October 2022, respectively.

**Man GLG Core
Economy
Alternative
US\$
<u>8,174,925</u>
<u>3,135,000</u>
<u>771,100</u>
8,058,123
-
35,348
-
9,718
948
<u>20,198</u>
<u>20,205,360</u>
-
-
139,427
53,370
-
-
-
4,940
-
1,651
-
<u>21,971</u>
<u>221,359</u>
<u>19,984,001</u>

**Man GLG Core Economy Alternative commenced its operations on 21 December 2022.

Man Funds VI plc

Unaudited statement of changes in net assets
For the six month period ended 30 June 2023



Note	Combined Fund US\$	Man GLG Alpha Select Alternative £	Man GLG European Equity Alternative €	Man AHL Multi Strategy Alternative US\$
Net assets attributable to Redeemable Participating Shareholders at the beginning of the period				
	10,896,640,685	1,684,675,010	150,149,066	29,455,050
Issues ⁻	1,944,052,558	158,638,934	3,617,794	249,928
Redemptions ⁻	(2,658,779,568)	(240,223,899)	(43,054,049)	(962,298)
Net gain/(loss) for the period attributable to Redeemable Participating Shareholders	554,638,038	27,024,533	1,595,227	417,179
Net assets attributable to Redeemable Participating Shareholders at the end of the period				
	10,736,551,713	1,630,114,578	112,308,038	29,159,859

Note	+Man GLG Credit Multi-Strategy Alternative US\$	Man GLG Event Driven Alternative US\$	+Man GLG Global Debt Total Return US\$	Man GLG High Yield Opportunities DE €
Net assets attributable to Redeemable Participating Shareholders at the beginning of the period				
	14,413,411	1,338,967,500	9,425,346	420,685,446
Issues ⁻	-	98,782,113	-	11,090,258
Redemptions ⁻	(14,519,621)	(330,051,678)	(9,539,096)	(3,465,804)
Net gain/(loss) for the period attributable to Redeemable Participating Shareholders	106,210	33,175,413	113,750	6,384,670
Net assets attributable to Redeemable Participating Shareholders at the end of the period				
	-	1,140,873,348	-	434,694,570

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

+ Man GLG Credit Multi Strategy Alternative and Man GLG Global Debt Total Return ceased their operations on 20 January 2023 and 24 May 2023, respectively.

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

Man Funds VI plc

Unaudited statement of changes in net assets (continued)
For the six month period ended 30 June 2023



Man AHL TargetRisk US\$	Man GLG European Mid-Cap Equity Alternative €	Man GLG Global Emerging Markets Debt Total Return US\$	Man GLG Innovation Equity Alternative US\$	Man Alternative Style Risk Premia US\$	Man AHL Active Balanced US\$	Man GLG High Yield Opportunities €
3,566,970,239	75,429,589	740,875,212	221,279,121	352,871,060	485,247,906	959,079,442
1,093,728,428	11,954,752	23,401,960	9,410,615	48,460,829	4,690,078	194,797,434
(1,161,746,284)	(39,829,529)	(152,293,857)	(115,131,267)	(126,520,868)	(60,235,032)	(92,138,522)
283,942,720	741,742	(20,864,801)	4,662,413	14,309,267	(612,283)	33,603,126
<u>3,782,895,103</u>	<u>48,296,554</u>	<u>591,118,514</u>	<u>120,220,882</u>	<u>289,120,288</u>	<u>429,090,669</u>	<u>1,095,341,480</u>
Man AHL TargetRisk Moderate US\$	Man GLG Asia Pacific (ex- Japan) Equity Alternative US\$	Man AHL Target Growth Alternative US\$	Man GLG Convertible Arbitrage Alternative US\$	Man GLG RI Global Sustainable Growth Alternative US\$	Man GLG RI Sustainable Energy Transition Alternative €	++Man AHL Global Bond US\$
23,651,350	49,338,674	54,616,339	83,262,805	29,932,248	9,666,210	38,568,676
10,720,287	38,607,320	20,882	52,108,929	44,698	239,178	831,098
(12,369,206)	(12,765,287)	(12,931,361)	(36,379,056)	(15,986,843)	(60,622)	(40,217,858)
1,097,216	1,539,377	(782,274)	(701,342)	2,800,871	(338,611)	818,084
<u>23,099,647</u>	<u>76,720,084</u>	<u>40,923,586</u>	<u>98,291,336</u>	<u>16,790,974</u>	<u>9,506,155</u>	<u>-</u>

++ Man AHL Global Bond ceased its operations on 31 May 2023.

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

Man Funds VI plc

Unaudited statement of changes in net assets (continued)
For the six month period ended 30 June 2023



Note	Man GLG Senior Secured Opportunities €	Man GLG European High Yield Opportunities €	Man GLG RI Sustainable Credit Opportunities €	Man AHL TargetClimate US\$
Net assets attributable to Redeemable Participating Shareholders at the beginning of the period	19,115,660	22,447,742	16,714,590	25,386,169
Issues ⁻	15,729,381	9,668,998	760,092	5,600,000
Redemptions ⁻	(19,430,411)	(5,088,477)	-	(5,705,856)
Net gain/(loss) for the period attributable to Redeemable Participating Shareholders	393,785	(453,137)	747,018	288,321
Net assets attributable to Redeemable Participating Shareholders at the end of the period	15,808,415	26,575,126	18,221,700	25,568,634

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

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

Man Funds VI plc

Unaudited statement of changes in net assets (continued)
For the six month period ended 30 June 2023



Man GLG Core Economy Alternative US\$	*Man GLG Emerging Markets Corporate Credit Alternative US\$	*Man GLG European Leaders Alternative €	*Man GLG Financial Credit Opportunities €
19,984,001	-	-	-
26,533,240	38,297,150	13,882,932	12,957,674
(17,643,928)	(18,000,000)	-	-
403,051	266,207	131,579	(87,749)
<u>29,276,364</u>	<u>20,563,357</u>	<u>14,014,511</u>	<u>12,869,925</u>

* Man GLG Emerging Markets Corporate Credit Alternative, Man GLG European Leaders Alternative and Man GLG Financial Credit Opportunities commenced their operations on 7 February 2023, 6 June 2023 and 27 June 2023, respectively.

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

Man Funds VI plc

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



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

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

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

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

Man Funds VI plc

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



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

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

Man Funds VI plc

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



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

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

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

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

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Man Funds VI plc

Unaudited statement of comprehensive income
For the six month period ended 30 June 2023



	Notes	Combined Fund US\$	Man GLG Alpha Select Alternative £	Man GLG European Equity Alternative €	Man AHL Multi Strategy Alternative US\$
Income					
Net gain/(loss) on financial assets and liabilities at fair value through profit or loss	7	495,942,829	52,553,013	2,825,160	693,596
Other income		498,240	251,960	38,818	16
		<u>496,441,069</u>	<u>52,804,973</u>	<u>2,863,978</u>	<u>693,612</u>
Other comprehensive income					
Adjustment to foreign currency on aggregation	2 (a)	154,156,326	-	-	-
		<u>154,156,326</u>	<u>-</u>	<u>-</u>	<u>-</u>
Less Expenses					
Management fees	8	44,010,893	7,717,450	448,255	145,290
Performance fees	8	20,659,810	14,847,327	54,777	21,106
Administration fees	8	16,171,418	2,396,305	189,555	43,316
Research fees	8	1,517,858	700,886	-	-
Depositary fees		1,274,570	111,199	238,046	10,063
Legal fees		201,284	16,156	9,513	7,635
Audit fees		143,911	8,264	3,468	3,713
Directors' fees	8	23,226	3,014	445	251
Liquidation expenses		26,865	-	-	-
Transaction and brokerage costs		3,352	-	-	496
Other expenses		3,147,297	380,440	299,802	42,355
Total expenses		<u>87,180,484</u>	<u>26,181,041</u>	<u>1,243,861</u>	<u>274,225</u>
Expense reimbursement	8	7,698,990	533,873	331,444	-
Net expenses		<u>79,481,494</u>	<u>25,647,168</u>	<u>912,417</u>	<u>274,225</u>
Finance cost					
Distributions to holders of Redeemable Participating Shares		14,789,853	-	1,740	-
		<u>14,789,853</u>	<u>-</u>	<u>1,740</u>	<u>-</u>
Withholding tax		1,688,011	133,272	354,594	2,208
Net gain/(loss) for the period attributable to Redeemable Participating Shareholders		<u>554,638,037</u>	<u>27,024,533</u>	<u>1,595,227</u>	<u>417,179</u>

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

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

Man Funds VI plc

Unaudited statement of comprehensive income (continued)
For the six month period ended 30 June 2023



Man AHL TargetRisk US\$	Man GLG European Mid-Cap Equity Alternative €	Man GLG Global Emerging Markets Debt Total Return US\$	Man GLG Innovation Equity Alternative US\$	Man Alternative Style Risk Premia US\$	Man AHL Active Balanced US\$	Man GLG High Yield Opportunities €
303,228,466	1,154,859	(18,037,029)	5,833,940	16,934,932	1,644,516	40,314,521
-	13,811	802	2,071	199	-	92,832
<u>303,228,466</u>	<u>1,168,670</u>	<u>(18,036,227)</u>	<u>5,836,011</u>	<u>16,935,131</u>	<u>1,644,516</u>	<u>40,407,353</u>
-	-	-	-	-	-	-
-	-	-	-	-	-	-
15,444,777	282,073	2,078,162	697,239	1,629,415	1,780,883	3,013,905
-	8,771	-	59,181	121,921	-	-
5,525,667	77,977	995,344	257,249	519,303	713,857	1,525,485
-	58,329	-	122,434	-	-	-
273,267	11,628	48,526	16,101	60,303	43,464	116,432
27,194	7,577	11,549	8,854	8,845	10,071	(52,644)
11,488	3,208	6,266	4,566	4,647	5,248	5,515
6,032	317	1,418	47	777	946	1,729
-	-	-	-	-	-	-
-	-	-	-	1,792	-	-
454,277	48,869	168,438	117,842	79,359	60,466	224,594
<u>21,742,702</u>	<u>498,749</u>	<u>3,309,703</u>	<u>1,283,513</u>	<u>2,426,362</u>	<u>2,614,935</u>	<u>4,835,016</u>
2,612,926	76,679	481,129	137,259	331,810	358,136	713,741
<u>19,129,776</u>	<u>422,070</u>	<u>2,828,574</u>	<u>1,146,254</u>	<u>2,094,552</u>	<u>2,256,799</u>	<u>4,121,275</u>
155,970	-	-	-	-	-	2,682,952
<u>155,970</u>	-	-	-	-	-	<u>2,682,952</u>
-	4,858	-	27,345	531,312	-	-
<u>283,942,720</u>	<u>741,742</u>	<u>(20,864,801)</u>	<u>4,662,412</u>	<u>14,309,267</u>	<u>(612,283)</u>	<u>33,603,126</u>

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

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

Man Funds VI plc

Unaudited statement of comprehensive income (continued)
For the six month period ended 30 June 2023



	Notes	+Man GLG Credit Multi- Strategy Alternative US\$	Man GLG Event Driven Alternative US\$	+Man GLG Global Debt Total Return US\$	Man GLG High Yield Opportunities DE €
Income					
Net gain/(loss) on financial assets and liabilities at fair value through profit or loss	7	123,440	43,683,571	158,962	19,024,675
Other income		187	-	974	16,344
		<u>123,627</u>	<u>43,683,571</u>	<u>159,936</u>	<u>19,041,019</u>
Other comprehensive income					
Adjustment to foreign currency on aggregation	2 (a)	-	-	-	-
		<u>-</u>	<u>-</u>	<u>-</u>	<u>-</u>
Less Expenses					
Management fees	8	8,064	6,005,255	16,063	1,285,863
Performance fees	8	2,000	1,829,056	-	-
Administration fees	8	1,859	1,908,099	10,692	615,429
Research fees	8	431	417,016	-	-
Depositary fees		1,763	99,082	1,471	51,735
Legal fees		(6,183)	35,975	25,104	524
Audit fees		7,680	8,123	8,420	3,491
Directors' fees	8	28	2,314	396	828
Liquidation expenses		-	-	5,000	-
Transaction and brokerage costs		(468)	-	111	-
Other expenses		8,257	379,433	26,673	64,205
Total expenses		<u>23,431</u>	<u>10,684,353</u>	<u>93,930</u>	<u>2,022,075</u>
Expense reimbursement	8	6,014	498,114	47,744	312,294
Net expenses		<u>17,417</u>	<u>10,186,239</u>	<u>46,186</u>	<u>1,709,781</u>
Finance cost					
Distributions to holders of Redeemable Participating Shares		-	-	-	10,855,421
		<u>-</u>	<u>-</u>	<u>-</u>	<u>10,855,421</u>
Withholding tax		-	321,919	-	91,147
		<u>-</u>	<u>321,919</u>	<u>-</u>	<u>91,147</u>
Net gain/(loss) for the period attributable to Redeemable Participating Shareholders		<u>106,210</u>	<u>33,175,413</u>	<u>113,750</u>	<u>6,384,670</u>

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

+ Man GLG Credit Multi Strategy Alternative and Man GLG Global Debt Total Return ceased their operations on 20 January 2023 and 24 May 2023, respectively.

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

Man Funds VI plc

Unaudited statement of comprehensive income (continued)
For the six month period ended 30 June 2023



Man AHL TargetRisk Moderate US\$	Man GLG Asia Pacific (ex- Japan) Equity Alternative US\$	Man AHL Target Growth Alternative US\$	Man GLG Convertible Arbitrage Alternative US\$	Man GLG RI Global Sustainable Growth Alternative US\$	Man GLG RI Sustainable Energy Transition Alternative €	++Man AHL Global Bond US\$
1,207,979	1,940,869	(647,170)	(297,671)	2,880,159	(262,151)	919,225
-	-	-	-	746	3,738	-
<u>1,207,979</u>	<u>1,940,869</u>	<u>(647,170)</u>	<u>(297,671)</u>	<u>2,880,905</u>	<u>(258,413)</u>	<u>919,225</u>
-	-	-	-	-	-	-
85,318	211,593	86,568	248,875	31,760	48,310	36,056
-	21,669	-	-	4,467	-	-
34,457	89,818	71,868	151,154	32,626	13,322	42,738
-	16,603	-	6,567	6,601	6,177	-
4,038	20,868	11,085	8,606	5,361	5,387	9,234
7,606	7,733	7,765	7,941	7,634	7,045	(4,290)
3,694	3,862	3,795	3,994	3,800	2,961	3,967
243	281	284	343	250	207	610
-	-	-	-	-	-	21,865
-	-	57	364	-	-	1,000
<u>35,133</u>	<u>51,861</u>	<u>37,559</u>	<u>62,158</u>	<u>41,248</u>	<u>38,312</u>	<u>49,494</u>
<u>170,489</u>	<u>424,288</u>	<u>218,981</u>	<u>490,002</u>	<u>133,747</u>	<u>121,721</u>	<u>160,674</u>
59,726	92,083	83,877	89,875	57,893	52,052	59,533
<u>110,763</u>	<u>332,205</u>	<u>135,104</u>	<u>400,127</u>	<u>75,854</u>	<u>69,669</u>	<u>101,141</u>
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	69,287	-	3,544	4,180	10,529	-
<u>1,097,216</u>	<u>1,539,377</u>	<u>(782,274)</u>	<u>(701,342)</u>	<u>2,800,871</u>	<u>(338,611)</u>	<u>818,084</u>

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

++ Man AHL Global Bond ceased its operations on 31 May 2023.

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

Man Funds VI plc

Unaudited statement of comprehensive income (continued)
For the six month period ended 30 June 2023



	Notes	Man GLG Senior Secured Opportunities €	Man GLG European High Yield Opportunities €	Man GLG RI Sustainable Credit Opportunities €	Man AHL TargetClimate US\$
Income					
Net gain/(loss) on financial assets and liabilities at fair value through profit or loss	7	469,995	(350,315)	817,608	444,891
Other income		297	730	898	16
		<u>470,292</u>	<u>(349,585)</u>	<u>818,506</u>	<u>444,907</u>
Other comprehensive income					
Adjustment to foreign currency on aggregation	2 (a)	-	-	-	-
Less Expenses					
Management fees	8	57,570	70,100	52,257	95,757
Performance fees	8	-	-	-	-
Administration fees	8	26,233	39,823	23,925	38,361
Research fees	8	-	-	-	-
Depositary fees		10,337	10,831	10,077	11,355
Legal fees		7,099	9,510	7,083	7,902
Audit fees		4,982	6,378	4,044	5,793
Directors' fees	8	223	228	217	246
Liquidation expenses		-	-	-	-
Transaction and brokerage costs		-	-	-	-
Other expenses		41,963	43,513	37,682	120,820
Total expenses		<u>148,407</u>	<u>180,383</u>	<u>135,285</u>	<u>280,234</u>
Expense reimbursement	8	69,371	76,831	63,841	157,993
Net expenses		<u>79,036</u>	<u>103,552</u>	<u>71,444</u>	<u>122,241</u>
Finance cost					
Distributions to holders of Redeemable Participating Shares		-	-	-	-
		-	-	-	-
Withholding tax		(2,529)	-	44	34,345
Net gain/(loss) for the period attributable to Redeemable Participating Shareholders		<u>393,785</u>	<u>(453,137)</u>	<u>747,018</u>	<u>288,321</u>

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

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

Man Funds VI plc

Unaudited statement of comprehensive income (continued)
For the six month period ended 30 June 2023



Man GLG Core Economy Alternative US\$	*Man GLG Emerging Markets Corporate Credit Alternative US\$	*Man GLG European Leaders Alternative €	*Man GLG Financial Credit Opportunities €
675,930	430,471	213,974	(86,870)
-	364	1,003	-
<u>675,930</u>	<u>430,835</u>	<u>214,977</u>	<u>(86,870)</u>
-	-	-	-
-	-	-	-
117,929	78,922	9,195	634
83,687	62,963	66,014	-
37,480	23,787	2,759	317
10,020	2,129	1,682	-
11,335	8,707	1,313	163
7,590	5,950	922	115
3,685	3,213	785	109
237	209	52	7
-	-	-	-
-	-	-	-
<u>37,843</u>	<u>32,874</u>	<u>7,083</u>	<u>751</u>
<u>309,806</u>	<u>218,754</u>	<u>89,805</u>	<u>2,096</u>
<u>65,942</u>	<u>54,126</u>	<u>10,827</u>	<u>1,217</u>
<u>243,864</u>	<u>164,628</u>	<u>78,978</u>	<u>879</u>
-	-	-	-
-	-	-	-
<u>29,015</u>	<u>-</u>	<u>4,420</u>	<u>-</u>
<u>403,051</u>	<u>266,207</u>	<u>131,579</u>	<u>(87,749)</u>

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

* Man GLG Emerging Markets Corporate Credit Alternative, Man GLG European Leaders Alternative and Man GLG Financial Credit Opportunities commenced their operations on 7 February 2023, 6 June 2023 and 27 June 2023, respectively.

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

Man Funds VI plc

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



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

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

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

Man Funds VI plc

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



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

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

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

Man Funds VI plc

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



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

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

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

Man Funds VI plc

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



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

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

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

Man Funds VI plc

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



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

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

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

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

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Man Funds VI plc
 Unaudited statement of cash flows
 For the six month period ended 30 June 2023



	Combined Fund US\$	Man GLG Alpha Select Alternative £	Man GLG European Equity Alternative €	Man AHL Multi Strategy Alternative US\$
Cash flows from operating activities:				
Net gain/(loss) for the period attributable to Redeemable Participating Shareholders	554,638,038	27,024,533	1,595,227	417,179
Adjustments to reconcile net gain/(loss) for the period attributable to Redeemable Participating Shareholders to net cash provided by/(used in) operating activities:				
(Increase)/decrease in collateral balances with brokers	(272,053,772)	(88,770,477)	(3,363,898)	(18,420)
(Increase)/decrease in due from brokers	105,173,678	(6,403,408)	(6,328,653)	(10,187)
(Increase)/decrease in financial assets and liabilities at fair value through profit or loss:				
Equities and managed funds	(82,529,573)	4,903,687	47,367,236	-
Interest bearing securities	365,432,670	153,262,316	(14,890,800)	(836,382)
Derivatives	(188,332,074)	(23,980,958)	(4,703,976)	80,103
(Increase)/decrease in interest receivable	(537,519)	-	25,126	218
(Increase)/decrease in dividend receivable	(5,303,938)	(4,259,652)	(173,377)	(179)
(Increase)/decrease in other assets	1,794,385	271,292	10,790	(56)
Increase/(decrease) in collateral balances due to brokers	(18,874,820)	(27,770,963)	2,799,380	(381,592)
Increase/(decrease) in due to brokers	(185,540,961)	740,562	4,615,452	9,528
Increase/(decrease) in repurchase agreements	(168,308,153)	-	-	-
Increase/(decrease) in performance fees payable	3,886,756	3,654,428	(51,928)	(757)
Increase/(decrease) in management fees payable	(306,837)	(29,779)	(39,034)	(1,124)
Increase/(decrease) in interest payable	3,949,865	3,006,554	58,431	-
Increase/(decrease) in dividend payable on short securities	1,223,194	1,397,973	156,093	1,480
Increase/(decrease) in liquidation fees payable	21,279	-	-	-
Increase/(decrease) in accrued expenses and other liabilities	3,009,207	446,286	22,447	20,106
Net cash provided by/(used in) operating activities	117,341,425	43,492,394	27,098,516	(720,083)
Cash flows from financing activities:				
Issue of Redeemable Participating Shares [~]	1,950,673,666	157,683,796	3,617,883	249,928
Redemption of Redeemable Participating Shares [~]	(2,627,813,747)	(239,025,497)	(32,424,020)	(963,971)
Net cash provided by/(used in) financing activities	(677,140,081)	(81,341,701)	(28,806,137)	(714,043)
Net increase/(decrease) in cash and cash equivalents	(559,798,656)	(37,849,307)	(1,707,621)	(1,434,126)
Cash and cash equivalents at the beginning of the period	2,059,066,240	137,971,347	14,034,735	15,149,522
Cash and cash equivalents at the end of the period	1,499,267,584	100,122,040	12,327,114	13,715,396
Cash and cash equivalents at the end of the period consist of:				
Cash and cash equivalents	1,512,110,897	100,416,364	20,909,844	13,729,876
Bank overdraft	(12,843,313)	(294,324)	(8,582,730)	(14,480)
Cash and cash equivalents at the end of the period	1,499,267,584	100,122,040	12,327,114	13,715,396
Supplemental disclosure of cash flow information				
Dividend received (net of withholding tax)	47,959,064	28,493,850	4,495,678	117,556
Dividend paid on short securities	(48,633,366)	(30,857,266)	(5,367,741)	(25,574)
Interest received (net of withholding tax)	260,907,254	27,223,524	670,962	743,165
Interest paid	(28,106,959)	(3,507,642)	58,359	(87,371)
Cash dividends paid to shareholders	(14,789,853)	-	(1,740)	-

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

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

Man Funds VI plc

Unaudited statement of cash flows (continued)
For the six month period ended 30 June 2023



Man AHL TargetRisk US\$	Man GLG European Mid-Cap Equity Alternative €	Man GLG Global Emerging Markets Debt Total Return US\$	Man GLG Innovation Equity Alternative US\$	Man Alternative Style Risk Premia US\$	Man AHL Active Balanced US\$	Man GLG High Yield Opportunities €
283,942,720	741,742	(20,864,801)	4,662,413	14,309,267	(612,283)	33,603,126
(21,941,114)	2,685,704	(5,990,187)	(1,217,483)	1,376,053	(32,920,000)	(31,728,225)
46,349,535	(265,207)	-	(307,706)	(13,855,990)	(188)	7,156,251
-	9,450,332	-	18,507,259	36,738,613	-	(28,837,887)
(352,766,602)	18,907,200	143,069,992	78,658,243	(29,308,977)	20,831,190	48,633,244
(185,368,939)	3,835,498	7,895,616	5,777,144	23,579,679	(22,266,828)	(2,701,939)
(1,513,039)	1,418	30,020	3,203	5,996	3,790	1,037,300
-	618,728	-	11,771	-	-	-
1,285,326	4,650	33,271	68,377	(27,124)	(7,661)	95,089
15,676,791	(2,295,315)	(3,760,233)	(914,504)	9,682,424	3,284,210	402,489
(42,306,917)	30,406	-	(2,272,715)	11,503,408	-	(1,726,897)
-	-	-	-	-	-	(137,635,341)
-	1,362	-	50,822	(120,229)	-	-
87,351	(22,945)	(74,011)	(102,606)	(207,036)	(33,513)	74,516
-	-	(10,575)	-	-	-	81,276
-	(827,007)	-	(75,390)	-	-	-
-	-	-	-	-	-	-
809,987	(12,429)	74,555	(157,402)	113,439	122,807	42,419
(255,744,901)	32,854,137	120,403,647	102,691,426	53,789,523	(31,598,476)	(111,504,579)
1,100,503,472	11,954,752	23,405,481	9,580,766	53,478,669	4,690,078	189,854,540
(1,154,266,247)	(39,823,124)	(151,934,524)	(111,058,661)	(123,505,952)	(60,235,032)	(92,913,895)
(53,762,775)	(27,868,372)	(128,529,043)	(101,477,895)	(70,027,283)	(55,544,954)	96,940,645
(309,507,676)	4,985,765	(8,125,396)	1,213,531	(16,237,760)	(87,143,430)	(14,563,934)
1,250,344,950	4,723,599	24,825,905	4,286,967	76,006,998	214,165,789	55,465,740
940,837,274	9,709,364	16,700,509	5,500,498	59,769,238	127,022,359	40,901,806
942,250,925	9,709,364	16,700,593	5,500,765	60,408,901	127,272,043	41,068,691
(1,413,651)	-	(84)	(267)	(639,663)	(249,684)	(166,885)
940,837,274	9,709,364	16,700,509	5,500,498	59,769,238	127,022,359	40,901,806
-	1,346,550	-	106,573	-	-	-
-	(129,011)	-	486,799	-	-	(99,436)
112,498,404	688,915	78,603	3,235,456	8,102,336	13,521,294	40,664,383
(3,748,692)	(1,263)	(3,922,245)	(3,736)	(5,669,938)	(54,008)	(4,649,637)
(155,970)	-	-	-	-	-	(2,682,952)

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

Man Funds VI plc

Unaudited statement of cash flows (continued)
For the six month period ended 30 June 2023



	+Man GLG Credit Multi- Strategy Alternative US\$	Man GLG Event Driven Alternative US\$	+Man GLG Global Debt Total Return US\$	Man GLG High Yield Opportunities DE €
Cash flows from operating activities:				
Net gain/(loss) for the period attributable to Redeemable Participating Shareholders	106,210	33,175,413	113,750	6,384,670
Adjustments to reconcile net gain/(loss) for the period attributable to Redeemable Participating Shareholders to net cash provided by/(used in) operating activities:				
(Increase)/decrease in collateral balances with brokers	161,901	(35,651,321)	583,901	(12,688,455)
(Increase)/decrease in due from brokers	778,190	1,254,200	-	62,525,795
(Increase)/decrease in financial assets and liabilities at fair value through profit or loss:				
Equities and managed funds	-	(129,531,778)	-	-
Interest bearing securities	5,653,624	345,714,331	9,060,873	41,259,867
Derivatives	116,249	7,520,414	267,834	5,674,450
(Increase)/decrease in interest receivable	2,291	(147,261)	17,026	758,177
(Increase)/decrease in dividend receivable	-	(24,169)	-	-
(Increase)/decrease in other assets	16,087	10,065	(18,650)	318,655
Increase/(decrease) in collateral balances due to brokers	(564,680)	(13,510,977)	(46,721)	(1,985,697)
Increase/(decrease) in due to brokers	-	271,603	(1,116,857)	(118,410,359)
Increase/(decrease) in repurchase agreements	-	-	-	(18,788,222)
Increase/(decrease) in performance fees payable	(500)	(1,062,986)	-	-
Increase/(decrease) in management fees payable	(18,475)	(100,225)	318	6,384
Increase/(decrease) in interest payable	(3,791)	(73,307)	10,512	(100,198)
Increase/(decrease) in dividend payable on short securities	(380)	(6,078)	-	-
Increase/(decrease) in liquidation fees payable	(5,011)	-	5,000	-
Increase/(decrease) in accrued expenses and other liabilities	(50,743)	543,041	43,023	145,764
Net cash provided by/(used in) operating activities	6,190,972	208,380,965	8,920,009	(34,899,169)
Cash flows from financing activities:				
Issue of Redeemable Participating Shares [~]	-	99,604,296	-	11,060,526
Redemption of Redeemable Participating Shares [~]	(20,496,501)	(323,880,393)	(9,539,096)	(3,456,904)
Net cash provided by/(used in) financing activities	(20,496,501)	(224,276,097)	(9,539,096)	7,603,622
Net increase/(decrease) in cash and cash equivalents	(14,305,529)	(15,895,132)	(619,087)	(27,295,547)
Cash and cash equivalents at the beginning of the period	14,415,893	101,765,395	748,932	38,376,442
Cash and cash equivalents at the end of the period	110,364	85,870,263	129,845	11,080,895
Cash and cash equivalents at the end of the period consist of:				
Cash and cash equivalents	129,794	85,870,354	129,845	11,080,895
Bank overdraft	(19,430)	(91)	-	-
Cash and cash equivalents at the end of the period	110,364	85,870,263	129,845	11,080,895
Supplemental disclosure of cash flow information				
Dividend received (net of withholding tax)	-	6,461,069	-	-
Dividend paid on short securities	(380)	(1,157,725)	-	(40,013)
Interest received (net of withholding tax)	37,593	16,151,984	219,328	16,400,937
Interest paid	(4,783)	(88,056)	2,998	(2,243,977)
Cash dividends paid to shareholders	-	-	-	(10,855,421)

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

+ Man GLG Credit Multi Strategy Alternative and Man GLG Global Debt Total Return ceased their operations on 20 January 2023 and 24 May 2023, respectively.

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

Man Funds VI plc

Unaudited statement of cash flows (continued)
For the six month period ended 30 June 2023



Man AHL TargetRisk Moderate US\$	Man GLG Asia Pacific (ex- Japan) Equity Alternative US\$	Man AHL Target Growth Alternative US\$	Man GLG Convertible Arbitrage Alternative US\$	Man GLG RI Global Sustainable Growth Alternative US\$	Man GLG RI Sustainable Energy Transition Alternative US\$	++Man AHL Global Bond US\$
1,097,216	1,539,377	(782,274)	(701,342)	2,800,871	(338,611)	818,084
395,758	(1,711,668)	(1,278,893)	(10,959,441)	2,352,618	(288,088)	-
-	3,237,799	(126)	1,863,350	(32,110)	(236)	2,922,656
-	(20,024,526)	-	-	2,338,284	435,774	364,006
(3,588,567)	(986,285)	6,083,521	(25,287,457)	8,759,028	(402,427)	43,970,305
(509,110)	(1,806,771)	(1,631,652)	7,889,148	126,483	29,539	(397,457)
(5,436)	(38,677)	570	(36,378)	(354)	(2,182)	189,548
-	(135,608)	-	-	(357)	(3,762)	-
(8,885)	6,702	16,508	2,740	2,874	8,775	34,339
(106,996)	(1,397,697)	(1,146,216)	4,600,472	(10,019)	175,039	(501,452)
-	53,986	(11)	-	77,426	48,688	(20,426,293)
-	-	-	-	-	-	-
-	(397,862)	-	(15,208)	4,441	(73,102)	-
(1,270)	11,521	(3,392)	27,869	(9,979)	(57)	(589)
-	-	-	15,685	-	-	-
-	50,092	-	-	5,244	18,469	-
-	-	-	-	-	-	21,290
17,182	51,972	2,378	56,218	3,870	8,670	15,812
(2,710,108)	(21,547,645)	1,260,413	(22,544,344)	16,418,320	(383,511)	27,010,249
10,715,866	36,062,697	20,882	52,110,125	44,698	239,178	846,729
(12,364,785)	(12,756,117)	(12,931,361)	(29,911,079)	(15,986,843)	(60,622)	(40,217,858)
(1,648,919)	23,306,580	(12,910,479)	22,199,046	(15,942,145)	178,556	(39,371,129)
(4,359,027)	1,758,935	(11,650,066)	(345,298)	476,175	(204,955)	(12,360,880)
9,761,484	3,753,210	23,695,140	4,738,517	820,601	837,720	12,508,279
5,402,457	5,512,145	12,045,074	4,393,219	1,296,776	632,765	147,399
5,410,837	5,512,145	12,052,164	4,394,335	1,296,776	632,765	147,399
(8,380)	-	(7,090)	(1,116)	-	-	-
5,402,457	5,512,145	12,045,074	4,393,219	1,296,776	632,765	147,399
-	336,624	-	-	143,566	126,720	3,695
-	(896,985)	-	-	(215,967)	(132,971)	-
556,992	1,074,988	1,290,694	1,624,801	306,447	149,533	756,496
(3,003)	-	(1,152)	(2,635,764)	(26,113)	(41,181)	(23,910)
-	-	-	-	-	-	-

++ Man AHL Global Bond ceased its operations on 31 May 2023.

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

Man Funds VI plc

Unaudited statement of cash flows (continued)
For the six month period ended 30 June 2023



	Man GLG Senior Secured Opportunities US\$	Man GLG European High Yield Opportunities €	Man GLG RI Sustainable Credit Opportunities US\$	Man AHL TargetClimate €
Cash flows from operating activities:				
Net gain/(loss) for the period attributable to Redeemable Participating Shareholders	393,785	(453,137)	747,018	288,321
Adjustments to reconcile net gain/(loss) for the period attributable to Redeemable Participating Shareholders to net cash provided by/(used in) operating activities:				
(Increase)/decrease in collateral balances with brokers	(505,093)	(119,911)	(130,462)	(719,152)
(Increase)/decrease in due from brokers	2,496,180	3,621,260	1,572,535	(155,039)
(Increase)/decrease in financial assets and liabilities at fair value through profit or loss:				
Equities and managed funds	-	(164,217)	-	(3,561,506)
Interest bearing securities	5,733,305	(3,323,424)	410,299	5,059,175
Derivatives	(204,829)	(180,259)	(263,080)	38,017
(Increase)/decrease in interest receivable	85,724	(64,391)	3,165	58,479
(Increase)/decrease in dividend receivable	-	-	-	(5,451)
(Increase)/decrease in other assets	19,252	10,681	11,120	(304,621)
Increase/(decrease) in collateral balances due to brokers	14,407	19,097	246,030	30,873
Increase/(decrease) in due to brokers	(4,657,881)	(6,566,837)	(2,966,625)	229,207
Increase/(decrease) in repurchase agreements	(385,467)	(747,980)	(138,252)	-
Increase/(decrease) in performance fees payable	-	-	-	-
Increase/(decrease) in management fees payable	(999)	1,240	(27)	(16,035)
Increase/(decrease) in interest payable	456	2,582	1,298	-
Increase/(decrease) in dividend payable on short securities	-	-	-	-
Increase/(decrease) in liquidation fees payable	-	-	-	-
Increase/(decrease) in accrued expenses and other liabilities	33,324	43,862	37,413	49,493
Net cash provided by/(used in) operating activities	3,022,164	(7,921,434)	(469,568)	991,761
Cash flows from financing activities:				
Issue of Redeemable Participating Shares [~]	15,729,381	9,668,998	760,092	5,600,000
Redemption of Redeemable Participating Shares [~]	(19,430,411)	(5,078,448)	-	(5,705,860)
Net cash provided by/(used in) financing activities	(3,701,030)	4,590,550	760,092	(105,860)
Net increase/(decrease) in cash and cash equivalents	(678,866)	(3,330,884)	290,524	885,901
Cash and cash equivalents at the beginning of the period	1,181,605	4,113,065	247,040	950,703
Cash and cash equivalents at the end of the period	502,739	782,181	537,564	1,836,604
Cash and cash equivalents at the end of the period consist of:				
Cash and cash equivalents	502,739	782,181	1,056,175	1,840,054
Bank overdraft	-	-	(518,611)	(3,450)
Cash and cash equivalents at the end of the period	502,739	782,181	537,564	1,836,604
Supplemental disclosure of cash flow information				
Dividend received (net of withholding tax)	-	-	-	91,999
Dividend paid on short securities	(432)	(677)	(377)	(42)
Interest received (net of withholding tax)	855,892	931,103	616,416	595,598
Interest paid	(88,597)	(82,154)	(54,011)	(55,374)
Cash dividends paid to shareholders	-	-	-	-

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

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

Man Funds VI plc

Unaudited statement of cash flows (continued)
For the six month period ended 30 June 2023



Man GLG Core Economy Alternative €	*Man GLG Emerging Markets Corporate Credit Alternative US\$	*Man GLG European Leaders Alternative €	*Man GLG Financial Credit Opportunities €
403,051	266,207	131,579	(87,749)
2,502,431 (489,266)	(792,851) (3,315,430)	(196,622) (10,097)	- -
(14,250,221) (5,890,665)	- (18,659,421)	(4,926,424) (4,945,240)	- (12,185,616)
1,440,641 (5,066) (4,798)	32,363 (227,731) -	(91,794) (470) (16,022)	(29,129) (213,091) -
(30,117) 135,726	(61,662) -	(11,830) 110,741	(1,217) -
242,333	3,252,728	7,462	1,059,677
-	-	-	-
83,687 16,970	46,823 16,718	66,014 9,195	- 634
-	2	-	-
13,188	-	1,982	-
-	-	-	-
67,124 (15,764,982)	63,493 (19,378,761)	14,598 (9,856,928)	1,463 (11,455,028)
26,533,240 (17,643,928)	38,297,150 (18,000,000)	13,882,932 -	12,957,674 -
8,889,312	20,297,150	13,882,932	12,957,674
(6,875,670)	918,389	4,026,004	1,502,646
8,174,925	-	-	-
1,299,255	918,389	4,026,004	1,502,646
1,299,258 (3)	918,389 -	4,026,083 (79)	1,502,646 -
1,299,255	918,389	4,026,004	1,502,646
75,155 (104,006)	- -	6,492 (1,584)	- -
575,562 (1,302)	262,299 (28,456)	17,725 (8,090)	(204,251) -
-	-	-	-

* Man GLG Emerging Markets Corporate Credit Alternative, Man GLG European Leaders Alternative and Man GLG Financial credit Opportunities commenced their operations on 7 February 2023, 6 June 2023 and 27 June 2023, respectively.

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

Man Funds VI plc
 Unaudited statement of cash flows
 For the six month period ended 30 June 2022



	Combined Fund US\$	Man GLG Alpha Select Alternative £	Man GLG European Equity Alternative €	Man AHL Multi Strategy Alternative US\$
Cash flows from operating activities:				
Net gain/(loss) for the period attributable to Redeemable Participating Shareholders	(2,077,462,516)	93,414,575	(5,010,008)	(2,387,039)
Adjustments to reconcile net gain/(loss) for the period attributable to Redeemable Participating Shareholders to net cash provided by/(used in) operating activities:				
(Increase)/decrease in collateral balances with brokers	(304,676,896)	(138,857,400)	5,235,639	6,023,154
(Increase)/decrease in due from brokers	(60,160,168)	(1,271,600)	434,166	35,353
(Increase)/decrease in financial assets and liabilities at fair value				
Equities and managed funds	166,946,868	67,893	28,270,180	-
Interest bearing securities	22,800,318	(413,104,622)	37,109,795	(336,685)
Derivatives	401,266,536	40,476,790	(4,372,115)	96,265
(Increase)/decrease in interest receivable	(4,835,694)	(296,037)	-	(344)
(Increase)/decrease in dividend receivable	(6,319,150)	(5,207,808)	(216,394)	6,425
(Increase)/decrease in other assets	458,532	(82,826)	(42,848)	(1,168)
Increase/(decrease) in collateral balances due to brokers	27,604,802	49,344,490	1,090,945	341,916
Increase/(decrease) in due to brokers	17,398,174	5,642,027	(335,585)	46,405
Increase/(decrease) in repurchase agreements	121,409,376	-	-	-
Increase/(decrease) in performance fees payable	(26,855,702)	(12,595,846)	(1,517,269)	-
Increase/(decrease) in management fees payable	(1,430,470)	156,968	(69,164)	(26,975)
Increase/(decrease) in interest payable	289,334	854,490	15,796	-
Increase/(decrease) in dividend payable on short securities	5,328,770	4,027,369	383,567	(1,298)
Increase/(decrease) in liquidation fees payable	(14,820)	-	-	-
Increase/(decrease) in accrued expenses and other liabilities	9,397,804	1,437,653	1,506	(16,876)
Net cash provided by/(used in) operating activities	(1,708,854,902)	(375,993,884)	60,978,211	3,779,133
Cash flows from financing activities:				
Issue of Redeemable Participating Shares~	2,635,578,351	285,731,975	19,213,937	437,404
Redemption of Redeemable Participating Shares~	(2,997,693,545)	(165,205,182)	(80,918,659)	(24,862,905)
Net cash provided by/(used in) financing activities	(362,115,194)	120,526,793	(61,704,722)	(24,425,501)
Net increase/(decrease) in cash and cash equivalents	(2,070,970,096)	(255,467,091)	(726,511)	(20,646,368)
Cash and cash equivalents at the beginning of the period	4,764,129,198	429,531,353	14,788,212	35,376,986
Cash and cash equivalents at the end of the period	2,693,159,102	174,064,262	14,061,701	14,730,618
Cash and cash equivalents at the end of the period consist of:				
Cash and cash equivalents	2,705,210,730	174,831,255	14,061,701	14,752,681
Bank overdraft	(12,051,628)	(766,993)	-	(22,063)
Cash and cash equivalents at the end of the period	2,693,159,102	174,064,262	14,061,701	14,730,618
Supplemental disclosure of cash flow information				
Dividend received (net of withholding tax)	54,398,171	33,022,377	3,680,693	192,218
Dividend paid on short securities	(51,210,998)	(31,084,886)	(3,734,465)	(172,087)
Interest received (net of withholding tax)	69,381,609	2,939,285	9	26,449
Interest paid	(217,239,411)	(6,467,750)	(976,026)	(664,122)
Cash dividends paid to shareholders	(15,130,738)	(452,607)	(3,498)	-

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

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

Man Funds VI plc

Unaudited statement of cash flows (continued)

For the six month period ended 30 June 2022



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

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

Man Funds VI plc

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



	Man GLG Credit Multi- Strategy Alternative US\$	Man GLG Event Driven Alternative US\$	Man GLG Global Debt Total Return US\$	Man GLG High Yield Opportunities DE €
Cash flows from operating activities:				
Net gain/(loss) for the period attributable to Redeemable Participating Shareholders	(2,482,352)	(120,628,429)	(1,019,568)	(75,436,483)
Adjustments to reconcile net gain/(loss) for the period attributable to Redeemable Participating Shareholders to net cash provided by/(used in) operating activities:				
(Increase)/decrease in collateral balances with brokers	1,480,321	18,638,913	3,435	451,698
(Increase)/decrease in due from brokers	(229,122)	(13,793,725)	193,398	(22,588,212)
(Increase)/decrease in financial assets and liabilities at fair				
Equities and managed funds	32,696	(309,923,250)	-	-
Interest bearing securities	(1,182,896)	264,097,841	1,065,196	60,029,120
Derivatives	(1,173,314)	2,198,785	42,701	(14,077,279)
(Increase)/decrease in interest receivable	(57,121)	(206,790)	(8,701)	(1,271,548)
(Increase)/decrease in dividend receivable	-	(28,201)	-	-
(Increase)/decrease in other assets	14,649	6,185	28,460	32,065
Increase/(decrease) in collateral balances due to brokers	119,119	(10,255,859)	(58,148)	4,896,651
Increase/(decrease) in due to brokers	217,487	21,604,710	(353,176)	-
Increase/(decrease) in repurchase agreements	-	-	-	35,062,762
Increase/(decrease) in performance fees payable	(9,683)	(5,902,691)	-	-
Increase/(decrease) in management fees payable	(2,664)	(24,491)	(3,615)	(33,023)
Increase/(decrease) in interest payable	(29,093)	-	(212)	(263,245)
Increase/(decrease) in dividend payable on short securities	(281)	29,424	-	-
Increase/(decrease) in liquidation fees payable	-	-	-	-
Increase/(decrease) in accrued expenses and other liabilities	32,856	1,048,226	16,869	359,671
Net cash provided by/(used in) operating activities	(3,269,398)	(153,139,352)	(93,361)	(12,837,823)
Cash flows from financing activities:				
Issue of Redeemable Participating Shares~	-	302,626,329	19,667	60,684,738
Redemption of Redeemable Participating Shares~	(259,503)	(215,074,948)	-	(57,961,162)
Net cash provided by/(used in) financing activities	(259,503)	87,551,381	19,667	2,723,576
Net increase/(decrease) in cash and cash equivalents	(3,528,901)	(65,587,971)	(73,694)	(10,114,247)
Cash and cash equivalents at the beginning of the period	6,284,332	257,783,637	878,589	25,016,654
Cash and cash equivalents at the end of the period	2,755,431	192,195,666	804,895	14,902,407
Cash and cash equivalents at the end of the period consist of:				
Cash and cash equivalents	4,769,678	192,988,525	823,726	14,904,896
Bank overdraft	(2,014,247)	(792,859)	(18,831)	(2,489)
Cash and cash equivalents at the end of the period	2,755,431	192,195,666	804,895	14,902,407
Supplemental disclosure of cash flow information				
Dividend received (net of withholding tax)	817	4,776,842	-	-
Dividend paid on short securities	(23,738)	(2,092,155)	-	-
Interest received (net of withholding tax)	422,149	2,137,352	79,842	10,887,884
Interest paid	(583,813)	(2,504,657)	(606,416)	(1,295,221)
Cash dividends paid to shareholders	-	-	-	(11,088,579)

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

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

Man Funds VI plc

Unaudited statement of cash flows (continued)

For the six month period ended 30 June 2022



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

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

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

Man Funds VI plc

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



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

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

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

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

Man Funds VI plc

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



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

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

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

1. General

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

The Fund is structured as an umbrella fund with segregated liability between sub-funds (each a “Portfolio”) which means that different Portfolios may be created from time to time by the Directors with the approval of the Central Bank. Each Portfolio will be represented by a different series of Redeemable Participating Shares (the “Shares”) and will be invested in accordance with the investment objectives and policies applicable to such Portfolio. As at 30 June 2023 the Fund was comprised of twenty nine Portfolios, of which twenty six Portfolios were in operation, as follows:

GLG LLC Portfolio

- Man GLG Global Emerging Markets Debt Total Return;
- Man GLG Global Debt Total Return (ceased operations on 24 May 2023);
- Man GLG Convertible Arbitrage Alternative; and
- Man GLG Core Economy Alternative.

Man GLG Portfolios

- Man GLG Alpha Select Alternative;
- Man GLG European Equity Alternative;
- Man GLG European Mid-Cap Equity Alternative;
- Man GLG Innovation Equity Alternative;
- Man GLG High Yield Opportunities;
- Man GLG Credit Multi-Strategy Alternative (ceased operations on 20 January 2023);
- Man GLG Event Driven Alternative;
- Man GLG High Yield Opportunities DE;
- Man GLG Asia Pacific (ex-Japan) Equity Alternative;
- Man GLG RI Global Sustainable Growth Alternative;
- Man GLG RI Sustainable Energy Transition Alternative;
- Man GLG Senior Secured Opportunities;
- Man GLG European High Yield Opportunities;
- Man GLG RI Sustainable Credit Opportunities;
- Man GLG Emerging Markets Corporate Credit Alternative (commenced operations on 7 February 2023);
- Man GLG European Leaders Alternative (commenced operations on 6 June 2023); and
- Man GLG Financial Credit Opportunities (commenced operations on 27 June 2023).

Man AHL Portfolios

- Man AHL Multi Strategy Alternative;
- Man AHL TargetRisk;
- Man AHL Active Balanced;
- Man AHL TargetRisk Moderate;
- Man AHL Target Growth Alternative;
- Man AHL Global Bond (ceased operations on 31 May 2023); and
- Man AHL TargetClimate.

Man Solutions Portfolio

- Man Alternative Style Risk Premia.

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

As at 30 June 2023, the following Portfolios were registered with the Swiss Financial Market Supervisory Authority (“FINMA”).

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

1. General (continued)

- Man GLG High Yield Opportunities DE;
- Man AHL TargetRisk Moderate;
- Man GLG Asia Pacific (ex-Japan) Equity Alternative;
- Man AHL Target Growth Alternative;
- Man GLG Convertible Arbitrage Alternative;
- Man GLG RI Global Sustainable Growth Alternative;
- Man GLG RI Sustainable Energy Transition Alternative;
- Man GLG Senior Secured Opportunities;
- Man GLG European High Yield Opportunities;
- Man GLG RI Sustainable Credit Opportunities;
- Man AHL TargetClimate;
- Man GLG Core Economy Alternative;
- Man GLG Emerging Market Corporate Credit Alternative;
- Man GLG European Leaders Alternatives; and
- Man GLG Financial Credit Opportunities.

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

Man GLG Alpha Select Alternative

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

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

As at 30 June 2023, Class DL GBP, Class DL H EUR, Class DL H USD, Class DLY H EUR, Class DN H USD, Class DNY H EUR, Class IL GBP, Class IL GBP Dist, Class IL H EUR, Class IL H EUR Dist, Class IL H SEK, Class IL H USD, Class IL H USD Dist, Class IL U GBP, Class IN GBP, Class IN H CHF, Class IN H EUR, Class IN H SEK and Class IN H USD were in operation.

Man GLG European Equity Alternative

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

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

As at 30 June 2023, Class DN EUR, Class DN H CHF, Class DN H GBP, Class DN H NOK, Class DN H SEK, Class DN H USD, Class DN U EUR, Class IMU H GBP, Class IN EUR, Class IN H GBP, Class IN H SEK, Class IN H USD, Class INU EUR, Class INU H USD, Class INZ H CHF Dist, Class INZ H GBP Dist, Class INZ H USD, Class IXXN EUR and Class IXXN H USD were in operation.

Man AHL Multi Strategy Alternative

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

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

As at 30 June 2023, Class DN USD, Class DN H EUR, Class IN USD, Class IN H EUR, Class IN H GBP and Class IN H SEK were in operation.

Man AHL TargetRisk

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

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

As at 30 June 2023, Class D USD, Class D H CHF, Class D H EUR, Class D H GBP, Class D H SEK, Class D H SGD, Class DJ USD, Class DRV USD, Class DU USD Dist, Class DU H HKD Dist, Class DU H SGD Dist, Class DV USD, Class DW USD, Class I USD, Class I H AUD, Class I H (BRL) USD, Class I H CHF, Class I H EUR, Class I H GBP, Class I H JPY, Class I H SEK, Class I H SGD, Class INU USD, Class INU H CHF, Class INU H EUR, Class INU H GBP and Class IV USD were in operation.

1. General (continued)

Man GLG European Mid-Cap Equity Alternative

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

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

As at 30 June 2023, Class DN EUR, Class DN H USD, Class DNY EUR, Class IN EUR, Class IN H GBP, Class IN H SEK, Class IN H USD, Class INF EUR, Class INF H GBP and Class INF H USD were in operation.

Man GLG Global Emerging Markets Debt Total Return

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

As at 30 June 2023, Class D USD, Class D H CHF, Class D H EUR, Class D H GBP, Class D H NOK, Class DL H EUR, Class DMF USD, Class DMF H EUR, Class DR USD Dist, Class DY H EUR, Class I USD, Class I USD Dist, Class I H AUD, Class I H CHF, Class I H EUR, Class I H EUR Dist, Class I H GBP, Class I H SEK, Class IL USD, Class IL H EUR, Class IMF USD, Class IMF USD Dist, Class IMF H EUR, Class IMF H EUR Dist and Class IMF H GBP Dist were in operation.

Man GLG Innovation Equity Alternative

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

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

As at 30 June 2023, Class DN USD, Class DN H CHF, Class DN H EUR, Class DNF H EUR, Class IN USD, Class IN H CHF, Class IN H EUR, Class IN H GBP, Class IN H SEK, Class INF USD, Class INF H EUR, Class INF H GBP, Class INU H EUR, Class INU H GBP and Class IXN H EUR were in operation.

Man Alternative Style Risk Premia

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

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

As at 30 June 2023, Class D USD, Class D H DKK, Class D H EUR, Class D H NOK, Class D H SEK, Class I USD, Class I H AUD, Class I H DKK, Class I H EUR, Class I H GBP, Class I H JPY, Class I H NZD, Class I H SEK and Class INU USD were in operation.

Man AHL Active Balanced

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

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

As at 30 June 2023, Class DV USD, Class I H EUR, Class I H GBP, Class I H JPY and Class I H USD were in operation.

Man GLG High Yield Opportunities

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

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

As at 30 June 2023, Class D EUR, Class D EUR G-Dist, Class D H CHF, Class D H SGD, Class D H USD, Class D H SGD Dist, Class D H USD Dist, Class DV H USD, Class DW H USD, Class DY H USD Dist, Class I EUR, Class I EUR Dist, Class I H (BRL) EUR, Class I H CHF, Class I H GBP, Class I H USD, Class I H USD Dist, Class IF EUR, Class IF H GBP, Class IF H GBP Dist, Class IF H GBP G-Dist, Class ILU H GBP G-Dist, Class IU H USD and Class IV H USD were in operation.

Man GLG Credit Multi-Strategy Alternative

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

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

Man GLG Credit Multi Strategy Alternative ceased its operations on 20 January 2023.

1. General (continued)

Man GLG Event Driven Alternative

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

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

As at 30 June 2023, Class DN USD, Class DN H CHF, Class DN H EUR, Class DNFY H EUR, Class DNFY USD, Class IN USD, Class IN H CHF, Class IN H EUR, Class IN H GBP, Class IN H SEK, Class INF USD, Class INF H EUR, Class INU H EUR, Class IU USD and Class INXX H EUR were in operation.

Man GLG Global Debt Total Return

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

Man GLG Global Debt Total Return ceased its operations on 24 May 2023.

Man GLG High Yield Opportunities DE

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

As at 30 June 2023, Class I EUR, Class I EUR Dist and Class ILU EUR G Dist were in operation.

Man AHL TargetRisk Moderate

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

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

As at 30 June 2023, Class D USD, Class D H CHF, Class D H EUR, Class I USD, Class I H CHF and Class I H EUR were in operation.

Man GLG Asia Pacific (ex-Japan) Equity Alternative

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

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

As at 30 June 2023, Class DN H EUR, Class IN USD, Class IN H EUR, Class IN H GBP, Class IN H SEK, Class INF USD, Class INF H EUR, Class INF H GBP and Class IU H GBP were in operation.

Man AHL Target Growth Alternative

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

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

As at 30 June 2023, Class D H CHF, Class D H EUR, Class I USD, Class I H EUR, Class I H GBP, Class IF H GBP and Class IF H JPY were in operation.

Man GLG Convertible Arbitrage Alternative

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

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

As at 30 June 2023, Class IN USD, Class IN H EUR, Class IN H GBP, Class INF USD, Class INF H EUR, Class IU USD and Class IU H GBP were in operation.

Man GLG RI Global Sustainable Growth Alternative

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

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

As at 30 June 2023, Class IN USD, Class IN H EUR, Class IN H GBP, Class INF H EUR and Class IU H GBP were in operation.

1. General (continued)

Man GLG RI Sustainable Energy Transition Alternative

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

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

As at 30 June 2023, Class DNF EUR, Class IN EUR, Class IN H GBP, Class IN H USD and Class INF EUR were in operation.

Man AHL Global Bond

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

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

Man AHL Global Bond ceased its operations on 31 May 2023.

Man GLG Senior Secured Opportunities

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

As at 30 June 2023, Class I EUR, Class I H GBP, Class I H USD, Class IF EUR and Class IF H USD were in operation.

Man GLG European High Yield Opportunities

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

As at 30 June 2023, Class I EUR, Class I H GBP, Class I H USD, Class IF EUR and Class IF H USD were in operation.

Man GLG RI Sustainable Credit Opportunities

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

As at 30 June 2023, Class I EUR, Class I H GBP, Class I H USD, Class IF EUR and Class IF H USD were in operation.

Man AHL TargetClimate

Man AHL TargetClimate aims to generate capital growth over the medium to long term through investment in a range of assets which the Investment Manager believes will contribute to climate change mitigation.

The Portfolio seeks to achieve its objective by providing risk-controlled exposure to the assets selected which are deemed by the Investment Manager to be aligned with the transition to a low carbon economy and contributing to climate change mitigation ("climate-aligned") using environmental metrics, through allocating all or substantially all of its assets in accordance with a proprietary quantitative model, the 'Man AHL TargetClimate' strategy.

As at 30 June 2023, Class I USD, Class I H EUR, Class I H GBP, Class IF USD and Class IF H EUR were in operation.

Man GLG Core Economy Alternative

Man GLG Core Economy Alternative's investment objective is to provide investors with an absolute return through a long / short strategy investing primarily in the US industrials and materials sector.

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

As at 30 June 2023, Class IN USD, Class IN H EUR, Class INF USD and Class INF H EUR were in operation.

Man GLG Emerging Markets Corporate Credit Alternative

Man GLG Emerging Markets Corporate Credit Alternative's investment objective is to provide investors with positive absolute returns, primarily through both long and short investments in emerging market corporate and sovereign bonds.

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

As at 30 June 2023, Class IN USD, Class IN H EUR, Class IN H SEK, Class INF USD, Class INF H EUR and Class INF H GBP were in operation.

1. General (continued)

Man GLG European Leaders Alternative

Man GLG European Leaders Alternatives investment objective is to provide investors with an absolute return through a long/short strategy investing primarily in Europe.

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

As at 30 June 2023, Class IN EUR, Class IN H USD, Class INF EUR, Class INF H GBP and Class INF H USD were in operation.

Man GLG Financial Credit Opportunities

Man GLG Financial Credit Opportunities' investment objective is to provide income and capital growth by investing directly or indirectly in fixed and floating rate securities worldwide issued primarily by financial institutions.

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

As at 30 June 2023, Class I EUR, Class I H USD, Class IF EUR, Class IF H GBP and Class IF H USD were in operation.

2. Significant accounting policies

(a) Accounting convention

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

The unaudited financial statements do not include all the information and disclosures required in the annual financial statements, and should be read in conjunction with the Fund's audited annual financial statements as at 31 December 2022 which have been prepared in accordance with International Financial Reporting Standards ("IFRS") as adopted by the European Union. These unaudited interim financial statements have been compiled using accounting policies, methods of computation and presentation which are consistent with the audited annual financial statements for the year ended 31 December 2022, unless otherwise stated.

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

The combined fund balances are expressed in US\$, being the presentation currency of the Fund as a whole. For combined fund balances in unaudited statement of financial position, the non US\$ Portfolios are translated using the exchange rate at the date of unaudited statement of financial position. For combined fund balances in unaudited statement of comprehensive income, the non US\$ Portfolios are translated at the average exchange rate prevailing during the period. The combined subscriptions and redemptions in the unaudited statement of changes in net assets are also translated at the average rate prevailing during the current period. The translation gain resulting from the preparation of the combined fund balances in the unaudited financial statements amounting to US\$154,156,326 (30 June 2022: loss of US\$356,927,923) has been shown in the combined fund column of unaudited statement of comprehensive income. The gain/(loss) does not have any effect on the individual Portfolios.

(b) Changes in accounting policy and disclosure

New standards, interpretations and amendments adopted by the Fund:

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

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

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

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

Included in cash and cash equivalents balances at 30 June 2023 are US T-bills with a fair value of US\$Nil (cost: US\$Nil) (31 December 2022: US\$99,694,189 (cost: US\$99,701,722)) for Man AHL TargetRisk, a fair value of US\$Nil (cost: US\$Nil) (31 December 2022: US\$10,857,367 (cost: US\$10,822,244)) for Man GLG Credit Multi-Strategy Alternative, a fair value of US\$Nil (cost: US\$Nil) (31 December 2022: US\$4,982,435 (cost: US\$4,976,688)) for Man GLG Core Economy Alternative, French T-bills with a fair value of €2,990,175 (cost: €2,983,302) (31 December 2022: €Nil (cost: €Nil)) for Man GLG European Equity Alternative, a fair value of €7,978,170 (cost: €7,944,503) (31 December 2022: €Nil (cost: €Nil)) for Man GLG European Mid-Cap Equity Alternative, and a fair value of €1,990,780 (cost: €1,988,684) (31 December 2022: €Nil (cost: €Nil)) for Man GLG European Leaders Alternative.

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

The portion of collateral balance with/due to brokers represented by collateral as at 30 June 2023 and 31 December 2022 is outlined below:

	30 June 2023	31 December 2022
Man GLG Alpha Select Alternative	£54,592,020	(£61,949,420)
Man GLG European Equity Alternative	€4,581,010	€4,016,492
Man AHL Multi Strategy Alternative	US\$1,769,063	US\$1,369,051
Man AHL TargetRisk	US\$148,386,451	US\$142,122,128
Man GLG European Mid-Cap Equity Alternative	(€936,116)	(€545,727)
Man GLG Global Emerging Markets Debt Total Return	(US\$1,295,485)	(US\$11,045,905)
Man GLG Innovation Equity Alternative	US\$2,269,997	US\$138,010
Man Alternative Style Risk Premia	(US\$19,851,018)	(US\$8,792,541)
Man AHL Active Balanced	US\$17,683,312	(US\$11,952,478)
Man GLG High Yield Opportunities	€67,305,850	€35,980,114
Man GLG Credit Multi-Strategy Alternative	-	(US\$402,779)
Man GLG Event Driven Alternative	US\$75,929,427	US\$26,767,129
Man GLG Global Debt Total Return	-	US\$537,180
Man GLG High Yield Opportunities DE	€20,503,675	€5,829,523
Man AHL TargetRisk Moderate	US\$349,914	US\$638,676
Man GLG Asia Pacific (ex-Japan) Equity Alternative	US\$4,883,925	US\$1,774,560
Man AHL Target Growth Alternative	US\$1,504,374	(US\$920,735)
Man GLG Convertible Arbitrage Alternative	(US\$8,207,799)	(US\$14,566,768)
Man GLG RI Global Sustainable Growth Alternative	US\$631,670	US\$2,974,269
Man GLG RI Sustainable Energy Transition Alternative	€585,063	€472,014
Man AHL Global Bond	(US\$20)	(US\$501,472)
Man GLG Senior Secured Opportunities	€860,084	€369,398
Man GLG European High Yield Opportunities	€1,277,834	€1,177,020
Man GLG RI Sustainable Credit Opportunities	€296,754	€412,322
Man AHL TargetClimate	US\$1,982,774	US\$1,294,495
Man GLG Core Economy Alternative	US\$496,843	US\$3,135,000
Man GLG Emerging Markets Corporate Credit Alternative	US\$792,851	n/a
Man GLG European Leaders Alternative	€85,881	n/a

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

Collateral received

Repurchase agreements:

	30 June 2023	31 December 2022
Liabilities		
Man GLG High Yield Opportunities	-	€137,635,341
Man GLG High Yield Opportunities DE	-	€18,788,222
Man GLG Senior Secured Opportunities	-	€385,467
Man GLG European High Yield Opportunities	-	€747,980
Man GLG RI Sustainable Credit Opportunities	-	€138,252

As at 30 June 2023, the fair value of securities pledged as collateral in relation to the repurchase agreements was €Nil (31 December 2022: €166,284,671) for Man GLG High Yield Opportunities, €Nil (31 December 2022: €24,638,825) for Man GLG High Yield Opportunities DE, €Nil (31 December 2022: €498,997) for Man GLG Senior Secured Opportunities, €Nil (31 December 2022: €1,047,309) for Man GLG European High Yield Opportunities and €Nil (31 December 2022: €190,691) for Man GLG RI Sustainable Credit Opportunities.

Fair value of financial instruments

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

The fair value hierarchy has the following levels:

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

Valuation techniques

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

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

Unlisted debt securities and treasury bills

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

Unlisted asset-backed securities

The fair values of investments in asset-backed securities, for which there is currently no active market, are calculated using a valuation model which is accepted in the industry. The most frequently applied valuation techniques include forward pricing and swap models, using present value calculations. The models incorporate various inputs including both credit and debit valuation adjustments for counterparty and own credit risk, foreign exchange spot and forward rates and interest rate curves. For these financial instruments, significant inputs into models are market observable and are included within Level 2.

Over-the-counter derivatives

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

Unlisted equity investments

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

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

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

Fair value of financial instruments (continued)

The following tables summarise the financial instruments at fair value through profit or loss as at 30 June 2023 and 31 December 2022 and the financial instruments measured at fair value in the unaudited statement of financial position grouped into the fair value hierarchy:

Man GLG Alpha Select Alternative

30 June 2023

	Level 1 £	Level 2 £	Level 3 £	Total Fair Value £
Financial assets at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Interest bearing securities</u>				
Government bonds	1,436,061,035	-	-	1,436,061,035
Total interest bearing securities	1,436,061,035	-	-	1,436,061,035
<u>Derivatives</u>				
Equity swaps	-	126,628,376	-	126,628,376
Forward currency contracts	-	23,212	-	23,212
Option contracts	4,038,727	-	-	4,038,727
Futures contracts	3,105,507	-	-	3,105,507
Total derivatives	7,144,234	126,651,588	-	133,795,822
Total financial assets at fair value through profit or loss	1,443,205,269	126,651,588	-	1,569,856,857
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Equity swaps	-	(78,387,776)	-	(78,387,776)
Forward currency contracts	-	(746,977)	-	(746,977)
Futures contracts	(843,356)	-	-	(843,356)
Total derivatives	(843,356)	(79,134,753)	-	(79,978,109)
Total financial liabilities at fair value through profit or loss	(843,356)	(79,134,753)	-	(79,978,109)
31 December 2022				
Financial assets at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Equities and managed funds</u>				
Equities	4,903,687	-	-	4,903,687
Total equities and managed funds	4,903,687	-	-	4,903,687
<u>Interest bearing securities</u>				
Government bonds	1,589,323,351	-	-	1,589,323,351
Total interest bearing securities	1,589,323,351	-	-	1,589,323,351
<u>Derivatives</u>				
Equity swaps	-	84,679,445	-	84,679,445
Forward currency contracts	-	21,027,245	-	21,027,245
Option contracts	1,513,260	-	-	1,513,260
Total derivatives	1,513,260	105,706,690	-	107,219,950
Total financial assets at fair value through profit or loss	1,595,740,298	105,706,690	-	1,701,446,988
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Equity swaps	-	(76,003,959)	-	(76,003,959)
Forward currency contracts	-	(1,073,756)	-	(1,073,756)
Futures contracts	(305,480)	-	-	(305,480)
Total derivatives	(305,480)	(77,077,715)	-	(77,383,195)
Total financial liabilities at fair value through profit or loss	(305,480)	(77,077,715)	-	(77,383,195)

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

Fair value of financial instruments (continued)

Man GLG European Equity Alternative
30 June 2023

	Level 1 €	Level 2 €	Level 3 €	Total Fair Value €
Financial assets at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Equities and managed funds</u>				
Equities	88,020,907	-	12,233	88,033,140
Real estate investment trusts	542,000	-	-	542,000
Total equities and managed funds	88,562,907	-	12,233	88,575,140
<u>Interest bearing securities</u>				
Government bonds	14,890,800	-	-	14,890,800
Total interest bearing securities	14,890,800	-	-	14,890,800
<u>Derivatives</u>				
Equity swaps	-	19,534,518	143,246	19,677,764
Forward currency contracts	-	1,003,234	-	1,003,234
Futures contracts	120,347	-	-	120,347
Option contracts	48,104	-	-	48,104
Warrants	9,518	-	-	9,518
Total derivatives	177,969	20,537,752	143,246	20,858,967
Total financial assets at fair value through profit or loss	103,631,676	20,537,752	155,479	124,324,907
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Equity swaps	-	(14,624,214)	-	(14,624,214)
Forward currency contracts	-	(30,082)	-	(30,082)
Futures contracts	(208,108)	-	-	(208,108)
Warrants	(3,280)	-	-	(3,280)
Total derivatives	(211,388)	(14,654,296)	-	(14,865,684)
Total financial liabilities at fair value through profit or loss	(211,388)	(14,654,296)	-	(14,865,684)
31 December 2022				
Financial assets at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Equities and managed funds</u>				
Equities	135,333,386	-	571,244	135,904,630
Real estate investment trusts	37,746	-	-	37,746
Total equities and managed funds	135,371,132	-	571,244	135,942,376
<u>Derivatives</u>				
Equity swaps	-	20,830,212	143,697	20,973,909
Forward currency contracts	-	1,452,186	-	1,452,186
Futures contracts	293,846	-	-	293,846
Option contracts	10,651	-	-	10,651
Rights	-	-	74,758	74,758
Warrants	17,370	-	-	17,370
Total derivatives	321,867	22,282,398	218,455	22,822,720
Total financial assets at fair value through profit or loss	135,692,999	22,282,398	789,699	158,765,096
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Equity swaps	-	(16,948,658)	(3,099,465)	(20,048,123)
Forward currency contracts	-	(1,264,106)	-	(1,264,106)
Futures contracts	(221,184)	-	-	(221,184)
Total derivatives	(221,184)	(18,212,764)	(3,099,465)	(21,533,413)
Total financial liabilities at fair value through profit or loss	(221,184)	(18,212,764)	(3,099,465)	(21,533,413)

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

Fair value of financial instruments (continued)

Man AHL Multi Strategy Alternative
30 June 2023

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total Fair Value US\$
Financial assets at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Interest bearing securities</u>				
Government bonds	14,320,482	-	-	14,320,482
Total interest bearing securities	14,320,482	-	-	14,320,482
<u>Derivatives</u>				
Equity swaps	-	577,639	-	577,639
Forward currency contracts	-	808,244	-	808,244
Futures contracts	229,181	-	-	229,181
Total derivatives	229,181	1,385,883	-	1,615,064
Total financial assets at fair value through profit or loss	14,549,663	1,385,883	-	15,935,546
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Equity swaps	-	(434,410)	(11,691)	(446,101)
Forward currency contracts	-	(774,286)	-	(774,286)
Futures contracts	(171,467)	-	-	(171,467)
Option contracts	(684,522)	-	-	(684,522)
Total derivatives	(855,989)	(1,208,696)	(11,691)	(2,076,376)
Total financial liabilities at fair value through profit or loss	(855,989)	(1,208,696)	(11,691)	(2,076,376)
31 December 2022				
Financial assets at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Interest bearing securities</u>				
Government bonds	13,484,100	-	-	13,484,100
Total interest bearing securities	13,484,100	-	-	13,484,100
<u>Derivatives</u>				
Equity swaps	-	394,039	-	394,039
Forward currency contracts	-	1,115,948	-	1,115,948
Futures contracts	311,851	-	-	311,851
Option contracts	22,782	-	-	22,782
Total derivatives	334,633	1,509,987	-	1,844,620
Total financial assets at fair value through profit or loss	13,818,733	1,509,987	-	15,328,720
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Equity swaps	-	(346,556)	(11,691)	(358,247)
Forward currency contracts	-	(1,041,982)	-	(1,041,982)
Futures contracts	(239,253)	-	-	(239,253)
Option contracts	(586,347)	-	-	(586,347)
Total derivatives	(825,600)	(1,388,538)	(11,691)	(2,225,829)
Total financial liabilities at fair value through profit or loss	(825,600)	(1,388,538)	(11,691)	(2,225,829)

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

Fair value of financial instruments (continued)

Man AHL TargetRisk
30 June 2023

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total Fair Value US\$
Financial assets at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Interest bearing securities</u>				
Government bonds	2,624,439,901	-	-	2,624,439,901
Total interest bearing securities	2,624,439,901	-	-	2,624,439,901
<u>Derivatives</u>				
Credit default swaps	-	51,823,067	-	51,823,067
Forward currency contracts	-	1,497,126	-	1,497,126
Futures contracts	49,162,475	-	-	49,162,475
Total return swaps	-	3,630,973	-	3,630,973
Total derivatives	49,162,475	56,951,166	-	106,113,641
Total financial assets at fair value through profit or loss	2,673,602,376	56,951,166	-	2,730,553,542
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Forward currency contracts	-	(10,186,057)	-	(10,186,057)
Futures contracts	(16,865,773)	-	-	(16,865,773)
Total derivatives	(16,865,773)	(10,186,057)	-	(27,051,830)
Total financial liabilities at fair value through profit or loss	(16,865,773)	(10,186,057)	-	(27,051,830)
31 December 2022				
Financial assets at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Interest bearing securities</u>				
Government bonds	2,271,673,299	-	-	2,271,673,299
Total interest bearing securities	2,271,673,299	-	-	2,271,673,299
<u>Derivatives</u>				
Credit default swaps	-	11,028,307	-	11,028,307
Forward currency contracts	-	9,591,374	-	9,591,374
Futures contracts	840,456	-	-	840,456
Total derivatives	840,456	20,619,681	-	21,460,137
Total financial assets at fair value through profit or loss	2,272,513,755	20,619,681	-	2,293,133,436
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Forward currency contracts	-	(11,938,325)	-	(11,938,325)
Futures contracts	(89,928,699)	-	-	(89,928,699)
Total return swaps	-	(25,900,241)	-	(25,900,241)
Total derivatives	(89,928,699)	(37,838,566)	-	(127,767,265)
Total financial liabilities at fair value through profit or loss	(89,928,699)	(37,838,566)	-	(127,767,265)

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

Fair value of financial instruments (continued)

Man GLG European Mid-Cap Equity Alternative
30 June 2023

	Level 1 €	Level 2 €	Level 3 €	Total Fair Value €
Financial assets at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Equities and managed funds</u>				
Equities	24,106,026	-	-	24,106,026
Preferred stocks	490,116	-	-	490,116
Real estate investment trusts	1,659,842	-	-	1,659,842
Total equities and managed funds	26,255,984	-	-	26,255,984
<u>Interest bearing securities</u>				
Government bonds	9,923,650	-	-	9,923,650
Total interest bearing securities	9,923,650	-	-	9,923,650
<u>Derivatives</u>				
Equity swaps	-	3,720,884	-	3,720,884
Forward currency contracts	-	9,428	-	9,428
Total derivatives	-	3,730,312	-	3,730,312
Total financial assets at fair value through profit or loss	36,179,634	3,730,312	-	39,909,946
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Equity swaps	-	(692,415)	-	(692,415)
Forward currency contracts	-	(41,749)	-	(41,749)
Total derivatives	-	(734,164)	-	(734,164)
Total financial liabilities at fair value through profit or loss	-	(734,164)	-	(734,164)
31 December 2022				
Financial assets at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Equities and managed funds</u>				
Equities	29,259,758	-	-	29,259,758
Preferred stocks	5,297,110	-	-	5,297,110
Real estate investment trusts	1,149,448	-	-	1,149,448
Total equities and managed funds	35,706,316	-	-	35,706,316
<u>Interest bearing securities</u>				
Government bonds	28,830,850	-	-	28,830,850
Total interest bearing securities	28,830,850	-	-	28,830,850
<u>Derivatives</u>				
Equity swaps	-	10,544,682	-	10,544,682
Forward currency contracts	-	326,027	-	326,027
Total derivatives	-	10,870,709	-	10,870,709
Total financial assets at fair value through profit or loss	64,537,166	10,870,709	-	75,407,875
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Equity swaps	-	(3,908,521)	-	(3,908,521)
Forward currency contracts	-	(5,572)	-	(5,572)
Futures contracts	(124,970)	-	-	(124,970)
Total derivatives	(124,970)	(3,914,093)	-	(4,039,063)
Total financial liabilities at fair value through profit or loss	(124,970)	(3,914,093)	-	(4,039,063)

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

Fair value of financial instruments (continued)

Man GLG Global Emerging Markets Debt Total Return
30 June 2023

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total Fair Value US\$
Financial assets at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Interest bearing securities</u>				
Government bonds	536,845,226	-	-	536,845,226
Total interest bearing securities	536,845,226	-	-	536,845,226
<u>Derivatives</u>				
Credit default swaps	-	43,212,244	-	43,212,244
Forward currency contracts	-	894,831	-	894,831
Interest rate swaps	-	1,926,470	-	1,926,470
Total derivatives	-	46,033,545	-	46,033,545
Total financial assets at fair value through profit or loss	536,845,226	46,033,545	-	582,878,771
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Forward currency contracts	-	(5,408,060)	-	(5,408,060)
Total derivatives	-	(5,408,060)	-	(5,408,060)
Total financial liabilities at fair value through profit or loss	-	(5,408,060)	-	(5,408,060)
31 December 2022				
Financial assets at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Interest bearing securities</u>				
Government bonds	671,161,818	8,753,400	-	679,915,218
Total interest bearing securities	671,161,818	8,753,400	-	679,915,218
<u>Derivatives</u>				
Credit default swaps	-	44,787,201	-	44,787,201
Forward currency contracts	-	7,267,481	-	7,267,481
Interest rate swaps	-	1,716,887	-	1,716,887
Total derivatives	-	53,771,569	-	53,771,569
Total financial assets at fair value through profit or loss	671,161,818	62,524,969	-	733,686,787
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Credit default swaps	-	(4,350)	-	(4,350)
Forward currency contracts	-	(5,246,118)	-	(5,246,118)
Total derivatives	-	(5,250,468)	-	(5,250,468)
Total financial liabilities at fair value through profit or loss	-	(5,250,468)	-	(5,250,468)

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

Fair value of financial instruments (continued)

Man GLG Innovation Equity Alternative
30 June 2023

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total Fair Value US\$
Financial assets at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Equities and managed funds</u>				
Equities	63,244,441	-	-	63,244,441
Total equities and managed funds	63,244,441	-	-	63,244,441
<u>Interest bearing securities</u>				
Government bonds	54,838,472	-	-	54,838,472
Total interest bearing securities	54,838,472	-	-	54,838,472
<u>Derivatives</u>				
Equity swaps	-	320,882	-	320,882
Forward currency contracts	-	6,110	-	6,110
Option contracts	553,017	-	-	553,017
Total derivatives	553,017	326,992	-	880,009
Total financial assets at fair value through profit or loss	118,635,930	326,992	-	118,962,922
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Equity swaps	-	(2,340,463)	-	(2,340,463)
Forward currency contracts	-	(1,387)	-	(1,387)
Total derivatives	-	(2,341,850)	-	(2,341,850)
Total financial liabilities at fair value through profit or loss	-	(2,341,850)	-	(2,341,850)
31 December 2022				
Financial assets at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Equities and managed funds</u>				
Equities	77,388,026	-	-	77,388,026
Real estate investment trusts	4,363,674	-	-	4,363,674
Total equities and managed funds	81,751,700	-	-	81,751,700
<u>Interest bearing securities</u>				
Government bonds	133,496,715	-	-	133,496,715
Total interest bearing securities	133,496,715	-	-	133,496,715
<u>Derivatives</u>				
Equity swaps	-	3,098,934	-	3,098,934
Forward currency contracts	-	1,375,535	-	1,375,535
Option contracts	253,935	-	-	253,935
Total derivatives	253,935	4,474,469	-	4,728,404
Total financial assets at fair value through profit or loss	215,502,350	4,474,469	-	219,976,819
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Equity swaps	-	(276,725)	-	(276,725)
Forward currency contracts	-	(136,376)	-	(136,376)
Total derivatives	-	(413,101)	-	(413,101)
Total financial liabilities at fair value through profit or loss	-	(413,101)	-	(413,101)

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

Fair value of financial instruments (continued)

Man Alternative Style Risk Premia
30 June 2023

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total Fair Value US\$
Financial assets at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Equities and managed funds</u>				
Equities	152,041,669	-	-	152,041,669
Real estate investment trusts	11,737,150	-	-	11,737,150
Total equities and managed funds	163,778,819	-	-	163,778,819
<u>Interest bearing securities</u>				
Government bonds	98,501,588	-	-	98,501,588
Total interest bearing securities	98,501,588	-	-	98,501,588
<u>Derivatives</u>				
Equity swaps	-	3,166,489	-	3,166,489
Forward currency contracts	-	4,583,148	-	4,583,148
Futures contracts	5,142,920	-	-	5,142,920
Total return swaps	-	1,352,517	-	1,352,517
Total derivatives	5,142,920	9,102,154	-	14,245,074
Total financial assets at fair value through profit or loss	267,423,327	9,102,154	-	276,525,481
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Equity swaps	-	(20,851,129)	-	(20,851,129)
Forward currency contracts	-	(4,661,152)	-	(4,661,152)
Futures contracts	(266,988)	-	-	(266,988)
Total derivatives	(266,988)	(25,512,281)	-	(25,779,269)
Total financial liabilities at fair value through profit or loss	(266,988)	(25,512,281)	-	(25,779,269)
31 December 2022				
Financial assets at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Equities and managed funds</u>				
Equities	200,517,432	-	-	200,517,432
Total equities and managed funds	200,517,432	-	-	200,517,432
<u>Interest bearing securities</u>				
Government bonds	69,192,611	-	-	69,192,611
Total interest bearing securities	69,192,611	-	-	69,192,611
<u>Derivatives</u>				
Equity swaps	-	12,595,904	-	12,595,904
Forward currency contracts	-	5,182,780	-	5,182,780
Futures contracts	3,381,071	-	-	3,381,071
Total return swaps	-	2,303,096	-	2,303,096
Total derivatives	3,381,071	20,081,780	-	23,462,851
Total financial assets at fair value through profit or loss	273,091,114	20,081,780	-	293,172,894
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Equity swaps	-	(5,113,281)	-	(5,113,281)
Forward currency contracts	-	(5,128,132)	-	(5,128,132)
Futures contracts	(1,175,954)	-	-	(1,175,954)
Total derivatives	(1,175,954)	(10,241,413)	-	(11,417,367)
Total financial liabilities at fair value through profit or loss	(1,175,954)	(10,241,413)	-	(11,417,367)

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

Fair value of financial instruments (continued)

Man AHL Active Balanced
30 June 2023

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total Fair Value US\$
Financial assets at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Interest bearing securities</u>				
Government bonds	286,215,781	-	-	286,215,781
Total interest bearing securities	286,215,781	-	-	286,215,781
<u>Derivatives</u>				
Forward currency contracts	-	320,968	-	320,968
Futures contracts	7,959,597	-	-	7,959,597
Total derivatives	7,959,597	320,968	-	8,280,565
Total financial assets at fair value through profit or loss	294,175,378	320,968	-	294,496,346
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Forward currency contracts	-	(5,677,706)	-	(5,677,706)
Futures contracts	(3,579,485)	-	-	(3,579,485)
Total derivatives	(3,579,485)	(5,677,706)	-	(9,257,191)
Total financial liabilities at fair value through profit or loss	(3,579,485)	(5,677,706)	-	(9,257,191)
31 December 2022				
Financial assets at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Interest bearing securities</u>				
Government bonds	307,046,971	-	-	307,046,971
Total interest bearing securities	307,046,971	-	-	307,046,971
<u>Derivatives</u>				
Forward currency contracts	-	95,068	-	95,068
Futures contracts	126,868	-	-	126,868
Total derivatives	126,868	95,068	-	221,936
Total financial assets at fair value through profit or loss	307,173,839	95,068	-	307,268,907
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Forward currency contracts	-	(3,714,524)	-	(3,714,524)
Futures contracts	(19,750,866)	-	-	(19,750,866)
Total derivatives	(19,750,866)	(3,714,524)	-	(23,465,390)
Total financial liabilities at fair value through profit or loss	(19,750,866)	(3,714,524)	-	(23,465,390)

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

Fair value of financial instruments (continued)

Man GLG High Yield Opportunities
30 June 2023

	Level 1 €	Level 2 €	Level 3 €	Total Fair Value €
Financial assets at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Equities and managed funds</u>				
Equities	-	2,626,212	37,060,427	39,686,639
Preferred stocks	949,418	-	-	949,418
Total equities and managed funds	<u>949,418</u>	<u>2,626,212</u>	<u>37,060,427</u>	<u>40,636,057</u>
<u>Interest bearing securities</u>				
Convertible bonds	-	11,093,750	-	11,093,750
Corporate bonds	-	932,997,670	6,708,133	939,705,803
Total interest bearing securities	<u>-</u>	<u>944,091,420</u>	<u>6,708,133</u>	<u>950,799,553</u>
<u>Derivatives</u>				
Equity swaps	-	776,608	-	776,608
Forward currency contracts	-	1,911,486	-	1,911,486
Total return swaps	-	3,353,743	-	3,353,743
Warrants	-	438,799	-	438,799
Total derivatives	<u>-</u>	<u>6,480,636</u>	<u>-</u>	<u>6,480,636</u>
Total financial assets at fair value through profit or loss	<u>949,418</u>	<u>953,198,268</u>	<u>43,768,560</u>	<u>997,916,246</u>
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Credit default swaps	-	(3,475,993)	-	(3,475,993)
Equity swaps	-	(1,404,220)	-	(1,404,220)
Forward currency contracts	-	(3,345,063)	-	(3,345,063)
Futures contracts	(1,312,260)	-	-	(1,312,260)
Total return swaps	-	(3,451,727)	-	(3,451,727)
Total derivatives	<u>(1,312,260)</u>	<u>(11,677,003)</u>	<u>-</u>	<u>(12,989,263)</u>
Total financial liabilities at fair value through profit or loss	<u>(1,312,260)</u>	<u>(11,677,003)</u>	<u>-</u>	<u>(12,989,263)</u>
31 December 2022				
Financial assets at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Equities and managed funds</u>				
Equities	9,930	2,887,129	7,501,960	10,399,019
Preferred stocks	-	1,399,151	-	1,399,151
Total equities and managed funds	<u>9,930</u>	<u>4,286,280</u>	<u>7,501,960</u>	<u>11,798,170</u>
<u>Interest bearing securities</u>				
Convertible bonds	-	18,332,774	-	18,332,774
Corporate bonds	-	978,271,694	2,828,329	981,100,023
Total interest bearing securities	<u>-</u>	<u>996,604,468</u>	<u>2,828,329</u>	<u>999,432,797</u>
<u>Derivatives</u>				
Credit default swaps	-	11,350	-	11,350
Forward currency contracts	-	11,035,777	-	11,035,777
Total return swaps	-	3,573,702	-	3,573,702
Total derivatives	<u>-</u>	<u>14,620,829</u>	<u>-</u>	<u>14,620,829</u>
Total financial assets at fair value through profit or loss	<u>9,930</u>	<u>1,015,511,577</u>	<u>10,330,289</u>	<u>1,025,851,796</u>
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Credit default swaps	-	(3,311,723)	-	(3,311,723)
Forward currency contracts	-	(19,727,596)	-	(19,727,596)
Futures contracts	(792,076)	-	-	(792,076)
Total derivatives	<u>(792,076)</u>	<u>(23,039,319)</u>	<u>-</u>	<u>(23,831,395)</u>
Total financial liabilities at fair value through profit or loss	<u>(792,076)</u>	<u>(23,039,319)</u>	<u>-</u>	<u>(23,831,395)</u>

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

Fair value of financial instruments (continued)

Man GLG Credit Multi-Strategy Alternative

Man GLG Credit Multi-Strategy Alternative ceased its operations on 20 January 2023, hence there are no investments as at 30 June 2023.

31 December 2022	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total Fair Value US\$
Financial assets at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Interest bearing securities</u>				
Corporate bonds	-	1,766	-	1,766
Government bonds	5,651,858	-	-	5,651,858
Total interest bearing securities	<u>5,651,858</u>	<u>1,766</u>	<u>-</u>	<u>5,653,624</u>
<u>Derivatives</u>				
Forward currency contracts	-	161,723	-	161,723
Total derivatives	<u>-</u>	<u>161,723</u>	<u>-</u>	<u>161,723</u>
Total financial assets at fair value through profit or loss	<u>5,651,858</u>	<u>163,489</u>	<u>-</u>	<u>5,815,347</u>
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Forward currency contracts	-	(45,474)	-	(45,474)
Total derivatives	<u>-</u>	<u>(45,474)</u>	<u>-</u>	<u>(45,474)</u>
Total financial liabilities at fair value through profit or loss	<u>-</u>	<u>(45,474)</u>	<u>-</u>	<u>(45,474)</u>

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

Fair value of financial instruments (continued)

Man GLG Event Driven Alternative
30 June 2023

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total Fair Value US\$
Financial assets at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Equities and managed funds</u>				
Equities	471,469,291	-	125,499	471,594,790
Real estate investment trusts	9,320,762	-	-	9,320,762
Total equities and managed funds	480,790,053	-	125,499	480,915,552
<u>Interest bearing securities</u>				
Convertible bonds	-	40,695,395	-	40,695,395
Corporate bonds	-	17,559,333	-	17,559,333
Government bonds	434,996,912	-	-	434,996,912
Total interest bearing securities	434,996,912	58,254,728	-	493,251,640
<u>Derivatives</u>				
Equity swaps	-	55,924,954	7,677,423	63,602,377
Forward currency contracts	-	177,127	-	177,127
Rights	-	-	916,403	916,403
Warrants	57,828	-	-	57,828
Total derivatives	57,828	56,102,081	8,593,826	64,753,735
Total financial assets at fair value through profit or loss	915,844,793	114,356,809	8,719,325	1,038,920,927
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Equity swaps	-	(49,690,238)	-	(49,690,238)
Forward currency contracts	-	(1,430,145)	-	(1,430,145)
Total derivatives	-	(51,120,383)	-	(51,120,383)
Total financial liabilities at fair value through profit or loss	-	(51,120,383)	-	(51,120,383)
31 December 2022				
Financial assets at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Equities and managed funds</u>				
Equities	347,559,161	514,703	3,309,910	351,383,774
Total equities and managed funds	347,559,161	514,703	3,309,910	351,383,774
<u>Interest bearing securities</u>				
Convertible bonds	-	44,762,564	-	44,762,564
Corporate bonds	-	16,092,270	-	16,092,270
Government bonds	778,111,137	-	-	778,111,137
Total interest bearing securities	778,111,137	60,854,834	-	838,965,971
<u>Derivatives</u>				
Equity swaps	-	54,238,004	2,353,606	56,591,610
Forward currency contracts	-	10,149,223	-	10,149,223
Option contracts	81,872	-	-	81,872
Rights	-	-	1,883,110	1,883,110
Warrants	309,833	-	-	309,833
Total derivatives	391,705	64,387,227	4,236,716	69,015,648
Total financial assets at fair value through profit or loss	1,126,062,003	125,756,764	7,546,626	1,259,365,393
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Equity swaps	-	(46,710,857)	-	(46,710,857)
Forward currency contracts	-	(1,151,025)	-	(1,151,025)
Total derivatives	-	(47,861,882)	-	(47,861,882)
Total financial liabilities at fair value through profit or loss	-	(47,861,882)	-	(47,861,882)

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

Fair value of financial instruments (continued)

Man GLG Global Debt Total Return

Man GLG Global Debt Total Return ceased its operations on 24 May 2023, hence there are no investments as at 30 June 2023.

31 December 2022	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total Fair Value US\$
Financial assets at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Interest bearing securities</u>				
Government bonds	7,586,209	320,435	-	7,906,644
Mortgage backed securities	-	1,154,229	-	1,154,229
Total interest bearing securities	<u>7,586,209</u>	<u>1,474,664</u>	<u>-</u>	<u>9,060,873</u>
<u>Derivatives</u>				
Credit default swaps	-	250,376	-	250,376
Forward currency contracts	-	90,248	-	90,248
Interest rate swaps	-	8,411	-	8,411
Total derivatives	<u>-</u>	<u>349,035</u>	<u>-</u>	<u>349,035</u>
Total financial assets at fair value through profit or loss	<u>7,586,209</u>	<u>1,823,699</u>	<u>-</u>	<u>9,409,908</u>
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Credit default swaps	-	(37,766)	-	(37,766)
Forward currency contracts	-	(43,435)	-	(43,435)
Total derivatives	<u>-</u>	<u>(81,201)</u>	<u>-</u>	<u>(81,201)</u>
Total financial liabilities at fair value through profit or loss	<u>-</u>	<u>(81,201)</u>	<u>-</u>	<u>(81,201)</u>

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

Fair value of financial instruments (continued)

Man GLG High Yield Opportunities DE
30 June 2023

	Level 1 €	Level 2 €	Level 3 €	Total Fair Value €
Financial assets at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Interest bearing securities</u>				
Corporate bonds	-	403,552,597	2,824,064	406,376,661
Total interest bearing securities	-	403,552,597	2,824,064	406,376,661
<u>Derivatives</u>				
Equity swaps	-	309,550	-	309,550
Forward currency contracts	-	902,135	-	902,135
Total return swaps	-	2,509,173	-	2,509,173
Warrants	-	285,197	-	285,197
Total derivatives	-	4,006,055	-	4,006,055
Total financial assets at fair value through profit or loss	-	407,558,652	2,824,064	410,382,716
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Credit default swaps	-	(1,745,030)	-	(1,745,030)
Equity swaps	-	(566,866)	-	(566,866)
Forward currency contracts	-	(516,721)	-	(516,721)
Futures contracts	(522,200)	-	-	(522,200)
Total return swaps	-	(1,106,810)	-	(1,106,810)
Total derivatives	(522,200)	(3,935,427)	-	(4,457,627)
Total financial liabilities at fair value through profit or loss	(522,200)	(3,935,427)	-	(4,457,627)
31 December 2022				
Financial assets at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Interest bearing securities</u>				
Corporate bonds	-	447,636,528	-	447,636,528
Total interest bearing securities	-	447,636,528	-	447,636,528
<u>Derivatives</u>				
Credit default swaps	-	40,301	-	40,301
Forward currency contracts	-	4,914,976	-	4,914,976
Total return swaps	-	3,007,015	-	3,007,015
Total derivatives	-	7,962,292	-	7,962,292
Total financial assets at fair value through profit or loss	-	455,598,820	-	455,598,820
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Credit default swaps	-	(2,463,200)	-	(2,463,200)
Forward currency contracts	-	(52,135)	-	(52,135)
Futures contracts	(224,079)	-	-	(224,079)
Total derivatives	(224,079)	(2,515,335)	-	(2,739,414)
Total financial liabilities at fair value through profit or loss	(224,079)	(2,515,335)	-	(2,739,414)

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

Fair value of financial instruments (continued)

Man AHL TargetRisk Moderate
30 June 2023

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total Fair Value US\$
Financial assets at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Interest bearing securities</u>				
Government bonds	17,189,372	-	-	17,189,372
Total interest bearing securities	17,189,372	-	-	17,189,372
<u>Derivatives</u>				
Credit default swaps	-	149,246	-	149,246
Forward currency contracts	-	2,942	-	2,942
Futures contracts	161,086	-	-	161,086
Total return swaps	-	8,973	-	8,973
Total derivatives	161,086	161,161	-	322,247
Total financial assets at fair value through profit or loss	17,350,458	161,161	-	17,511,619
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Forward currency contracts	-	(7,204)	-	(7,204)
Futures contracts	(50,838)	-	-	(50,838)
Total derivatives	(50,838)	(7,204)	-	(58,042)
Total financial liabilities at fair value through profit or loss	(50,838)	(7,204)	-	(58,042)
31 December 2022				
Financial assets at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Interest bearing securities</u>				
Government bonds	13,600,805	-	-	13,600,805
Total interest bearing securities	13,600,805	-	-	13,600,805
<u>Derivatives</u>				
Credit default swaps	-	79,671	-	79,671
Forward currency contracts	-	46,066	-	46,066
Futures contracts	4,389	-	-	4,389
Total derivatives	4,389	125,737	-	130,126
Total financial assets at fair value through profit or loss	13,605,194	125,737	-	13,730,931
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Total return swaps	-	(91,686)	-	(91,686)
Futures contracts	(283,345)	-	-	(283,345)
Total derivatives	(283,345)	(91,686)	-	(375,031)
Total financial liabilities at fair value through profit or loss	(283,345)	(91,686)	-	(375,031)

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

Fair value of financial instruments (continued)

Man GLG Asia Pacific (ex-Japan) Equity Alternative
30 June 2023

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total Fair Value US\$
Financial assets at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Equities and managed funds</u>				
Equities	56,526,323	-	-	56,526,323
Total equities and managed funds	56,526,323	-	-	56,526,323
<u>Interest bearing securities</u>				
Government bonds	5,464,219	-	-	5,464,219
Total interest bearing securities	5,464,219	-	-	5,464,219
<u>Derivatives</u>				
Equity swaps	-	2,835,793	-	2,835,793
Forward currency contracts	-	10,427	-	10,427
Futures contracts	239,397	-	-	239,397
Total derivatives	239,397	2,846,220	-	3,085,617
Total financial assets at fair value through profit or loss	62,229,939	2,846,220	-	65,076,159
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Equity swaps	-	(626,775)	-	(626,775)
Forward currency contracts	-	(1,208)	-	(1,208)
Futures contracts	(76,694)	-	-	(76,694)
Total derivatives	(76,694)	(627,983)	-	(704,677)
Total financial liabilities at fair value through profit or loss	(76,694)	(627,983)	-	(704,677)
31 December 2022				
Financial assets at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Equities and managed funds</u>				
Equities	36,501,797	-	-	36,501,797
Total equities and managed funds	36,501,797	-	-	36,501,797
<u>Interest bearing securities</u>				
Government bonds	4,477,934	-	-	4,477,934
Total interest bearing securities	4,477,934	-	-	4,477,934
<u>Derivatives</u>				
Equity swaps	-	1,372,988	-	1,372,988
Forward currency contracts	-	244,839	-	244,839
Futures contracts	88,037	-	-	88,037
Total derivatives	88,037	1,617,827	-	1,705,864
Total financial assets at fair value through profit or loss	41,067,768	1,617,827	-	42,685,595
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Equity swaps	-	(848,016)	-	(848,016)
Forward currency contracts	-	(132,153)	-	(132,153)
Futures contracts	(151,526)	-	-	(151,526)
Total derivatives	(151,526)	(980,169)	-	(1,131,695)
Total financial liabilities at fair value through profit or loss	(151,526)	(980,169)	-	(1,131,695)

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

Fair value of financial instruments (continued)

Man AHL Target Growth Alternative
30 June 2023

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total Fair Value US\$
Financial assets at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Interest bearing securities</u>				
Government bonds	27,381,513	-	-	27,381,513
Total interest bearing securities	27,381,513	-	-	27,381,513
<u>Derivatives</u>				
Forward currency contracts	-	276,211	-	276,211
Futures contracts	498,418	-	-	498,418
Total derivatives	498,418	276,211	-	774,629
Total financial assets at fair value through profit or loss	27,879,931	276,211	-	28,156,142
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Forward currency contracts	-	(538,669)	-	(538,669)
Futures contracts	(137,726)	-	-	(137,726)
Total derivatives	(137,726)	(538,669)	-	(676,395)
Total financial liabilities at fair value through profit or loss	(137,726)	(538,669)	-	(676,395)
31 December 2022				
Financial assets at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Interest bearing securities</u>				
Government bonds	33,465,034	-	-	33,465,034
Total interest bearing securities	33,465,034	-	-	33,465,034
<u>Derivatives</u>				
Forward currency contracts	-	80,685	-	80,685
Futures contracts	43,156	-	-	43,156
Total derivatives	43,156	80,685	-	123,841
Total financial assets at fair value through profit or loss	33,508,190	80,685	-	33,588,875
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Forward currency contracts	-	(519,226)	-	(519,226)
Futures contracts	(1,138,033)	-	-	(1,138,033)
Total derivatives	(1,138,033)	(519,226)	-	(1,657,259)
Total financial liabilities at fair value through profit or loss	(1,138,033)	(519,226)	-	(1,657,259)

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

Fair value of financial instruments (continued)

Man GLG Convertible Arbitrage Alternative
30 June 2023

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total Fair Value US\$
Financial assets at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Interest bearing securities</u>				
Convertible bonds	-	67,016,763	-	67,016,763
Government bonds	27,930,340	-	-	27,930,340
Total interest bearing securities	27,930,340	67,016,763	-	94,947,103
<u>Derivatives</u>				
Credit default swaps	-	31,886	-	31,886
Equity swaps	-	14,600,555	-	14,600,555
Forward currency contracts	-	8,132	-	8,132
Total derivatives	-	14,640,573	-	14,640,573
Total financial assets at fair value through profit or loss	27,930,340	81,657,336	-	109,587,676
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Credit default swaps	-	(1,555,467)	-	(1,555,467)
Forward currency contracts	-	(1,315)	-	(1,315)
Total derivatives	-	(1,556,782)	-	(1,556,782)
Total financial liabilities at fair value through profit or loss	-	(1,556,782)	-	(1,556,782)
31 December 2022				
Financial assets at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Interest bearing securities</u>				
Convertible bonds	-	21,674,423	-	21,674,423
Government bonds	47,985,223	-	-	47,985,223
Total interest bearing securities	47,985,223	21,674,423	-	69,659,646
<u>Derivatives</u>				
Credit default swaps	-	164,041	-	164,041
Equity swaps	-	21,525,902	-	21,525,902
Forward currency contracts	-	406,837	-	406,837
Total derivatives	-	22,096,780	-	22,096,780
Total financial assets at fair value through profit or loss	47,985,223	43,771,203	-	91,756,426
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Credit default swaps	-	(1,091,517)	-	(1,091,517)
Forward currency contracts	-	(32,324)	-	(32,324)
Total derivatives	-	(1,123,841)	-	(1,123,841)
Total financial liabilities at fair value through profit or loss	-	(1,123,841)	-	(1,123,841)

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

Fair value of financial instruments (continued)

Man GLG RI Global Sustainable Growth Alternative
30 June 2023

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total Fair Value US\$
Financial assets at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Equities and managed funds</u>				
Equities	11,568,683	-	-	11,568,683
Total equities and managed funds	11,568,683	-	-	11,568,683
<u>Interest bearing securities</u>				
Government bonds	3,046,893	-	-	3,046,893
Total interest bearing securities	3,046,893	-	-	3,046,893
<u>Derivatives</u>				
Equity swaps	-	1,198,210	2,918	1,201,128
Forward currency contracts	-	14,229	-	14,229
Total derivatives	-	1,212,439	2,918	1,215,357
Total financial assets at fair value through profit or loss	14,615,576	1,212,439	2,918	15,830,933
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Equity swaps	-	(758,402)	(11)	(758,413)
Forward currency contracts	-	(69,883)	-	(69,883)
Futures contracts	(12,250)	-	-	(12,250)
Total derivatives	(12,250)	(828,285)	(11)	(840,546)
Total financial liabilities at fair value through profit or loss	(12,250)	(828,285)	(11)	(840,546)
31 December 2022				
Financial assets at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Equities and managed funds</u>				
Equities	13,906,967	-	-	13,906,967
Total equities and managed funds	13,906,967	-	-	13,906,967
<u>Interest bearing securities</u>				
Government bonds	11,805,921	-	-	11,805,921
Total interest bearing securities	11,805,921	-	-	11,805,921
<u>Derivatives</u>				
Equity swaps	-	1,859,748	2,761	1,862,509
Forward currency contracts	-	17,731	-	17,731
Futures contracts	108,315	-	-	108,315
Total derivatives	108,315	1,877,479	2,761	1,988,555
Total financial assets at fair value through profit or loss	25,821,203	1,877,479	2,761	27,701,443
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Equity swaps	-	(1,233,022)	-	(1,233,022)
Forward currency contracts	-	(254,239)	-	(254,239)
Total derivatives	-	(1,487,261)	-	(1,487,261)
Total financial liabilities at fair value through profit or loss	-	(1,487,261)	-	(1,487,261)

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

Fair value of financial instruments (continued)

Man GLG RI Sustainable Energy Transition Alternative
30 June 2023

	Level 1 €	Level 2 €	Level 3 €	Total Fair Value €
Financial assets at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Equities and managed funds</u>				
Equities	4,122,484	-	-	4,122,484
Total equities and managed funds	4,122,484	-	-	4,122,484
<u>Interest bearing securities</u>				
Government bonds	4,375,083	-	-	4,375,083
Total interest bearing securities	4,375,083	-	-	4,375,083
<u>Derivatives</u>				
Equity swaps	-	426,189	-	426,189
Forward currency contracts	-	20,369	-	20,369
Total derivatives	-	446,558	-	446,558
Total financial assets at fair value through profit or loss	8,497,567	446,558	-	8,944,125
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Equity swaps	-	(531,462)	-	(531,462)
Forward currency contracts	-	(3,534)	-	(3,534)
Futures contracts	(1,114)	-	-	(1,114)
Total derivatives	(1,114)	(534,996)	-	(536,110)
Total financial liabilities at fair value through profit or loss	(1,114)	(534,996)	-	(536,110)
31 December 2022				
Financial assets at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Equities and managed funds</u>				
Equities	4,558,258	-	-	4,558,258
Total equities and managed funds	4,558,258	-	-	4,558,258
<u>Interest bearing securities</u>				
Government bonds	3,972,656	-	-	3,972,656
Total interest bearing securities	3,972,656	-	-	3,972,656
<u>Derivatives</u>				
Equity swaps	-	708,443	-	708,443
Forward currency contracts	-	33,544	-	33,544
Total derivatives	-	741,987	-	741,987
Total financial assets at fair value through profit or loss	8,530,914	741,987	-	9,272,901
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Equity swaps	-	(724,141)	-	(724,141)
Forward currency contracts	-	(75,870)	-	(75,870)
Futures contracts	(1,989)	-	-	(1,989)
Total derivatives	(1,989)	(800,011)	-	(802,000)
Total financial liabilities at fair value through profit or loss	(1,989)	(800,011)	-	(802,000)

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

Fair value of financial instruments (continued)

Man AHL Global Bond

Man AHL Global Bond ceased its operations on 31 May 2023, hence there are no investments as at 30 June 2023.

31 December 2022	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total Fair Value US\$
Financial assets at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Equities and managed funds</u>				
Exchange traded funds	364,006	-	-	364,006
Total equities and managed funds	364,006	-	-	364,006
<u>Interest bearing securities</u>				
Corporate bonds	-	15,709,569	-	15,709,569
Government bonds	10,941,528	-	-	10,941,528
Mortgage backed securities	-	17,319,208	-	17,319,208
Total interest bearing securities	10,941,528	33,028,777	-	43,970,305
<u>Derivatives</u>				
Forward currency contracts	-	105,153	-	105,153
Futures contracts	112,525	-	-	112,525
Total derivatives	112,525	105,153	-	217,678
Total financial assets at fair value through profit or loss	11,418,059	33,133,930	-	44,551,989
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Forward currency contracts	-	(89,439)	-	(89,439)
Futures contracts	(525,696)	-	-	(525,696)
Total derivatives	(525,696)	(89,439)	-	(615,135)
Total financial liabilities at fair value through profit or loss	(525,696)	(89,439)	-	(615,135)

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

Fair value of financial instruments (continued)

Man GLG Senior Secured Opportunities
30 June 2023

	Level 1 €	Level 2 €	Level 3 €	Total Fair Value €
Financial assets at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Interest bearing securities</u>				
Corporate bonds	-	14,671,688	96,951	14,768,639
Total interest bearing securities	-	14,671,688	96,951	14,768,639
<u>Derivatives</u>				
Equity swaps	-	9,944	-	9,944
Forward currency contracts	-	25,960	-	25,960
Total return swaps	-	23,138	-	23,138
Warrants	-	9,791	-	9,791
Total derivatives	-	68,833	-	68,833
Total financial assets at fair value through profit or loss	-	14,740,521	96,951	14,837,472
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Credit default swaps	-	(56,565)	-	(56,565)
Equity swaps	-	(25,620)	-	(25,620)
Forward currency contracts	-	(63,724)	-	(63,724)
Futures contracts	(19,420)	-	-	(19,420)
Total return swaps	-	(28,221)	-	(28,221)
Total derivatives	(19,420)	(174,130)	-	(193,550)
Total financial liabilities at fair value through profit or loss	(19,420)	(174,130)	-	(193,550)
31 December 2022				
Financial assets at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Interest bearing securities</u>				
Corporate bonds	-	20,501,944	-	20,501,944
Total interest bearing securities	-	20,501,944	-	20,501,944
<u>Derivatives</u>				
Forward currency contracts	-	822,839	-	822,839
Total return swaps	-	4,339	-	4,339
Total derivatives	-	827,178	-	827,178
Total financial assets at fair value through profit or loss	-	21,329,122	-	21,329,122
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Credit default swaps	-	(30,305)	-	(30,305)
Forward currency contracts	-	(1,123,681)	-	(1,123,681)
Futures contracts	(2,738)	-	-	(2,738)
Total derivatives	(2,738)	(1,153,986)	-	(1,156,724)
Total financial liabilities at fair value through profit or loss	(2,738)	(1,153,986)	-	(1,156,724)

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

Fair value of financial instruments (continued)

Man GLG European High Yield Opportunities
30 June 2023

	Level 1 €	Level 2 €	Level 3 €	Total Fair Value €
Financial assets at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Equities and managed funds</u>				
Equities	-	-	164,217	164,217
Total equities and managed funds	-	-	164,217	164,217
<u>Interest bearing securities</u>				
Convertible bonds	-	312,500	-	312,500
Corporate bonds	-	24,637,663	52,332	24,689,995
Total interest bearing securities	-	24,950,163	52,332	25,002,495
<u>Derivatives</u>				
Equity swaps	-	15,588	-	15,588
Forward currency contracts	-	30,092	-	30,092
Total return swaps	-	29,311	-	29,311
Total derivatives	-	74,991	-	74,991
Total financial assets at fair value through profit or loss	-	25,025,154	216,549	25,241,703
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Credit default swaps	-	(73,931)	-	(73,931)
Equity swaps	-	(40,182)	-	(40,182)
Forward currency contracts	-	(91,940)	-	(91,940)
Futures contracts	(32,170)	-	-	(32,170)
Total return swaps	-	(38,994)	-	(38,994)
Total derivatives	(32,170)	(245,047)	-	(277,217)
Total financial liabilities at fair value through profit or loss	(32,170)	(245,047)	-	(277,217)
31 December 2022				
Financial assets at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Interest bearing securities</u>				
Convertible bonds	-	152,400	-	152,400
Corporate bonds	-	21,526,671	-	21,526,671
Total interest bearing securities	-	21,679,071	-	21,679,071
<u>Derivatives</u>				
Forward currency contracts	-	842,636	-	842,636
Total return swaps	-	4,339	-	4,339
Total derivatives	-	846,975	-	846,975
Total financial assets at fair value through profit or loss	-	22,526,046	-	22,526,046
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Credit default swaps	-	(52,263)	-	(52,263)
Forward currency contracts	-	(1,127,357)	-	(1,127,357)
Futures contracts	(49,840)	-	-	(49,840)
Total derivatives	(49,840)	(1,179,620)	-	(1,229,460)
Total financial liabilities at fair value through profit or loss	(49,840)	(1,179,620)	-	(1,229,460)

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

Fair value of financial instruments (continued)

Man GLG RI Sustainable Credit Opportunities
30 June 2023

	Level 1 €	Level 2 €	Level 3 €	Total Fair Value €
Financial assets at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Interest bearing securities</u>				
Corporate bonds	-	17,434,404	-	17,434,404
Total interest bearing securities	-	17,434,404	-	17,434,404
<u>Derivatives</u>				
Equity swaps	-	8,736	-	8,736
Forward currency contracts	-	22,918	-	22,918
Total return swaps	-	6,175	-	6,175
Total derivatives	-	37,829	-	37,829
Total financial assets at fair value through profit or loss	-	17,472,233	-	17,472,233
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Credit default swaps	-	(49,525)	-	(49,525)
Equity swaps	-	(22,383)	-	(22,383)
Forward currency contracts	-	(57,256)	-	(57,256)
Futures contracts	(21,460)	-	-	(21,460)
Total return swaps	-	(12,822)	-	(12,822)
Total derivatives	(21,460)	(141,986)	-	(163,446)
Total financial liabilities at fair value through profit or loss	(21,460)	(141,986)	-	(163,446)
31 December 2022				
Financial assets at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Interest bearing securities</u>				
Convertible bonds	-	96,097	-	96,097
Corporate bonds	-	17,748,606	-	17,748,606
Total interest bearing securities	-	17,844,703	-	17,844,703
<u>Derivatives</u>				
Forward currency contracts	-	179,728	-	179,728
Total return swaps	-	3,692	-	3,692
Total derivatives	-	183,420	-	183,420
Total financial assets at fair value through profit or loss	-	18,028,123	-	18,028,123
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Credit default swaps	-	(22,535)	-	(22,535)
Forward currency contracts	-	(542,086)	-	(542,086)
Futures contracts	(7,496)	-	-	(7,496)
Total derivatives	(7,496)	(564,621)	-	(572,117)
Total financial liabilities at fair value through profit or loss	(7,496)	(564,621)	-	(572,117)

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

Fair value of financial instruments (continued)

Man AHL TargetClimate
30 June 2023

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total Fair Value US\$
Financial assets at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Equities and managed funds</u>				
Equities	10,987,293	-	-	10,987,293
Total equities and managed funds	10,987,293	-	-	10,987,293
<u>Interest bearing securities</u>				
Corporate bonds	-	4,819,330	-	4,819,330
Government bonds	-	5,885,072	-	5,885,072
Total interest bearing securities	-	10,704,402	-	10,704,402
<u>Derivatives</u>				
Equity swaps	-	123,250	-	123,250
Forward currency contracts	-	61,322	-	61,322
Total return swaps	-	23,968	-	23,968
Total derivatives	-	208,540	-	208,540
Total financial assets at fair value through profit or loss	10,987,293	10,912,942	-	21,900,235
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Equity swaps	-	(98,613)	-	(98,613)
Forward currency contracts	-	(130,080)	-	(130,080)
Futures contracts	(54,247)	-	-	(54,247)
Total return swaps	-	(109,582)	-	(109,582)
Total derivatives	(54,247)	(338,275)	-	(392,522)
Total financial liabilities at fair value through profit or loss	(54,247)	(338,275)	-	(392,522)
31 December 2022				
Financial assets at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Equities and managed funds</u>				
Equities	7,425,787	-	-	7,425,787
Total equities and managed funds	7,425,787	-	-	7,425,787
<u>Interest bearing securities</u>				
Corporate bonds	-	4,393,477	-	4,393,477
Government bonds	296,728	11,073,372	-	11,370,100
Total interest bearing securities	296,728	15,466,849	-	15,763,577
<u>Derivatives</u>				
Equity swaps	-	79,901	-	79,901
Forward currency contracts	-	24,844	-	24,844
Futures contracts	275,775	-	-	275,775
Total return swaps	-	4,966	-	4,966
Total derivatives	275,775	109,711	-	385,486
Total financial assets at fair value through profit or loss	7,998,290	15,576,560	-	23,574,850
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Equity swaps	-	(53,209)	-	(53,209)
Forward currency contracts	-	(206,187)	-	(206,187)
Futures contracts	(272,055)	-	-	(272,055)
Total derivatives	(272,055)	(259,396)	-	(531,451)
Total financial liabilities at fair value through profit or loss	(272,055)	(259,396)	-	(531,451)

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

Fair value of financial instruments (continued)

Man GLG Core Economy Alternative
30 June 2023

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total Fair Value US\$
Financial assets at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Equities and managed funds</u>				
Equities	22,308,344	-	-	22,308,344
Total equities and managed funds	22,308,344	-	-	22,308,344
<u>Interest bearing securities</u>				
Government bonds	5,890,665	-	-	5,890,665
Total interest bearing securities	5,890,665	-	-	5,890,665
<u>Derivatives</u>				
Equity swaps	-	114,903	-	114,903
Forward currency contracts	-	303	-	303
Total derivatives	-	115,206	-	115,206
Total financial assets at fair value through profit or loss	28,199,009	115,206	-	28,314,215
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Equity swaps	-	(1,573,869)	-	(1,573,869)
Total derivatives	-	(1,573,869)	-	(1,573,869)
Total financial liabilities at fair value through profit or loss	-	(1,573,869)	-	(1,573,869)
31 December 2022				
Financial assets at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Equities and managed funds</u>				
Equities	8,058,123	-	-	8,058,123
Total equities and managed funds	8,058,123	-	-	8,058,123
<u>Derivatives</u>				
Equity swaps	-	35,338	-	35,338
Forward currency contracts	-	10	-	10
Total derivatives	-	35,348	-	35,348
Total financial assets at fair value through profit or loss	8,058,123	35,348	-	8,093,471
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Equity swaps	-	(53,370)	-	(53,370)
Total derivatives	-	(53,370)	-	(53,370)
Total financial liabilities at fair value through profit or loss	-	(53,370)	-	(53,370)

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

Fair value of financial instruments (continued)

Man GLG Emerging Markets Corporate Credit Alternative
30 June 2023

	Level 1 US\$	Level 2 US\$	Level 3 US\$	Total Fair Value US\$
Financial assets at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Interest bearing securities</u>				
Convertible bonds	-	176,108	-	176,108
Corporate bonds	-	15,558,824	-	15,558,824
Government bonds	2,361,199	563,290	-	2,924,489
Total interest bearing securities	2,361,199	16,298,222	-	18,659,421
<u>Derivatives</u>				
Credit default swaps	-	14,005	-	14,005
Forward currency contracts	-	514	-	514
Total derivatives	-	14,519	-	14,519
Total financial assets at fair value through profit or loss	2,361,199	16,312,741	-	18,673,940
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Total return swaps	-	(43,410)	-	(43,410)
Forward currency contracts	-	(3,472)	-	(3,472)
Total derivatives	-	(46,882)	-	(46,882)
Total financial liabilities at fair value through profit or loss	-	(46,882)	-	(46,882)

Man GLG Emerging Markets Corporate Credit Alternative commenced its operations on 7 February 2023, hence there were no investments as at 31 December 2022.

Man GLG European Leaders Alternative
30 June 2023

	€	€	€	€
Financial assets at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Equities and managed funds</u>				
Equities	4,926,424	-	-	4,926,424
Total equities and managed funds	4,926,424	-	-	4,926,424
<u>Interest bearing securities</u>				
Government bonds	4,945,240	-	-	4,945,240
Total interest bearing securities	4,945,240	-	-	4,945,240
<u>Derivatives</u>				
Equity swaps	-	367,226	-	367,226
Forward currency contracts	-	14,874	-	14,874
Total derivatives	-	382,100	-	382,100
Total financial assets at fair value through profit or loss	9,871,664	382,100	-	10,253,764
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Equity swaps	-	(288,828)	-	(288,828)
Forward currency contracts	-	(1,478)	-	(1,478)
Total derivatives	-	(290,306)	-	(290,306)
Total financial liabilities at fair value through profit or loss	-	(290,306)	-	(290,306)

Man GLG European Leaders Alternative commenced its operations on 6 June 2023, hence there were no investments as at 31 December 2022.

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

Fair value of financial instruments (continued)

Man GLG Financial Credit Opportunities
30 June 2023

	Level 1 €	Level 2 €	Level 3 €	Total Fair Value €
Financial assets at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Interest bearing securities</u>				
Corporate bonds	-	12,185,616	-	12,185,616
Total interest bearing securities	-	12,185,616	-	12,185,616
<u>Derivatives</u>				
Forward currency contracts	-	48,792	-	48,792
Total derivatives	-	48,792	-	48,792
Total financial assets at fair value through profit or loss	-	12,234,408	-	12,234,408
Financial liabilities at fair value through profit or loss				
<i>Held for Trading:</i>				
<u>Derivatives</u>				
Forward currency contracts	-	(19,663)	-	(19,663)
Total derivatives	-	(19,663)	-	(19,663)
Total financial liabilities at fair value through profit or loss	-	(19,663)	-	(19,663)

Man GLG Financial Credit Opportunities commenced its operations on 27 June 2023, hence there were no investments as at 31 December 2022.

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

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

For the period ended 30 June 2023 and 31 December 2022, there were no transfers between Level 1 and Level 2.

A reconciliation of the movements in Level 3 assets/liabilities for the period ended 30 June 2023 and 31 December 2022 is set out below:

Man GLG European Equity Alternative
30 June 2023

	Equities and managed funds €	Interest bearing securities €	Derivatives €	Total Fair Value €
Financial assets and liabilities at fair value through profit or loss:				
Opening balance	571,244	-	(2,881,010)	(2,309,766)
Total gains and losses				
- realised	(13,025)	-	(2,992,675)	(3,005,700)
- unrealised	13,086	-	3,024,255	3,037,341
Purchases	-	-	(16,934)	(16,934)
Sales	(3,397)	-	3,009,610	3,006,213
Transfers into Level 3	-	-	-	-
Transfers out of Level 3	(555,675)	-	-	(555,675)
Closing Balance	12,233	-	143,246	155,479

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

Fair value of financial instruments (continued)

Man GLG European Equity Alternative (continued)

31 December 2022

	Equities and managed funds €	Interest bearing securities €	Derivatives €	Total Fair Value €
Financial assets and liabilities at fair value through profit or loss:				
Opening balance	461,340	-	(3,360,582)	(2,899,242)
Total gains and losses				
- realised	503,915	-	(146,937)	356,978
- unrealised	(477,036)	-	479,655	2,619
Purchases	183,414	-	(4,050)	179,364
Sales	(656,064)	-	150,904	(505,160)
Transfers into Level 3	555,675	-	-	555,675
Transfers out of Level 3	-	-	-	-
Closing Balance	<u>571,244</u>	<u>-</u>	<u>(2,881,010)</u>	<u>(2,309,766)</u>

Man AHL Multi Strategy Alternative

30 June 2023

	US\$	US\$	US\$	US\$
Financial assets and liabilities at fair value through profit or loss:				
Opening balance	-	-	(11,691)	(11,691)
Total gains and losses				
- realised	-	-	-	-
- unrealised	-	-	-	-
Purchases	-	-	-	-
Sales	-	-	-	-
Transfers into Level 3	-	-	-	-
Transfers out of Level 3	-	-	-	-
Closing Balance	<u>-</u>	<u>-</u>	<u>(11,691)</u>	<u>(11,691)</u>

31 December 2022

Financial assets and liabilities at fair value through profit or loss:				
Opening balance	-	-	-	-
Total gains and losses				
- realised	-	-	-	-
- unrealised	-	-	-	-
Purchases	-	-	-	-
Sales	-	-	-	-
Transfers into Level 3	-	-	(11,691)	(11,691)
Transfers out of Level 3	-	-	-	-
Closing Balance	<u>-</u>	<u>-</u>	<u>(11,691)</u>	<u>(11,691)</u>

Man GLG High Yield Opportunities

30 June 2023

	€	€	€	€
Financial assets and liabilities at fair value through profit or loss:				
Opening balance	7,501,960	2,828,329	-	10,330,289
Total gains and losses				
- realised	-	(45,635)	-	(45,635)
- unrealised	23,894,248	4,211,764	-	28,106,012
Purchases	12,372,352	-	-	12,372,352
Sales	-	(6,994,458)	-	(6,994,458)
Transfers into Level 3	-	-	-	-
Transfers out of Level 3	-	-	-	-
Closing Balance	<u>43,768,560</u>	<u>-</u>	<u>-</u>	<u>43,768,560</u>

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

Fair value of financial instruments (continued)

Man GLG High Yield Opportunities (continued)

31 December 2022

	Equities and managed funds €	Interest bearing securities €	Derivatives €	Total Fair Value €
Financial assets and liabilities at fair value through profit or loss:				
Opening balance	-	3,198,009	-	3,198,009
Total gains and losses				
- realised	-	-	-	-
- unrealised	1,238,020	222,019	-	1,460,039
Purchases	6,263,940*	-	-	6,263,940
Sales	-	-	-	-
Transfers into Level 3	-	-	-	-
Transfers out of Level 3	-	(591,699)	-	(591,699)
Closing Balance	<u>7,501,960</u>	<u>2,828,329</u>	<u>-</u>	<u>10,330,289</u>

Man GLG Credit Multi-Strategy Alternative

31 December 2022

	US\$	US\$	US\$	US\$
Financial assets and liabilities at fair value through profit or loss:				
Opening balance	-	170,035	-	170,035
Total gains and losses				
- realised	-	(277,626)	-	(277,626)
- unrealised	-	276,458	-	276,458
Purchases	-	849,496	-	849,496
Sales	-	(1,018,363)	-	(1,018,363)
Transfers into Level 3	-	-	-	-
Transfers out of Level 3	-	-	-	-
Closing Balance	<u>-</u>	<u>-</u>	<u>-</u>	<u>-</u>

Man GLG Event Driven Alternative

30 June 2023

Financial assets and liabilities at fair value through profit or loss:				
Opening balance	3,309,910	-	4,236,716	7,546,626
Total gains and losses				
- realised	-	-	1,546,732	1,546,732
- unrealised	-	-	4,357,110	4,357,110
Purchases	-	-	-	-
Sales	-	-	(1,546,732)	(1,546,732)
Transfers into Level 3	-	-	-	-
Transfers out of Level 3	(3,184,411)	-	-	(3,184,411)
Closing Balance	<u>125,499</u>	<u>-</u>	<u>8,593,826</u>	<u>8,719,325</u>

31 December 2022

Financial assets and liabilities at fair value through profit or loss:				
Opening balance	310,881	-	2,323,462	2,634,343
Total gains and losses				
- realised	294,490	-	112,134	406,624
- unrealised	(185,383)	-	1,803,737	1,618,354
Purchases	-	-	-	-
Sales	(294,489)	-	(112,135)	(406,624)
Transfers into Level 3	3,184,411	-	109,518	3,293,929
Transfers out of Level 3	-	-	-	-
Closing Balance	<u>3,309,910</u>	<u>-</u>	<u>4,236,716</u>	<u>7,546,626</u>

*This was acquired as a part of reorganisation and valued at Nil initially.

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

Fair value of financial instruments (continued)

Man GLG High Yield Opportunities DE
30 June 2023

	Equities and managed funds €	Interest bearing securities €	Derivatives €	Total Fair Value €
Financial assets and liabilities at fair value through				
Opening balance	-	-	-	-
Total gains and losses				
- realised	-	-	-	-
- unrealised	(51,134)	-	-	(51,134)
Purchases	2,875,198	-	-	2,875,198
Sales	-	-	-	-
Transfers into Level 3	-	-	-	-
Transfers out of Level 3	-	-	-	-
Closing Balance	<u>2,824,064</u>	<u>-</u>	<u>-</u>	<u>2,824,064</u>

Man GLG RI Global Sustainable Growth Alternative
30 June 2023

	US\$	US\$	US\$	US\$
Financial assets and liabilities at fair value through				
profit or loss:				
Opening balance	-	-	2,761	2,761
Total gains and losses				
- realised	-	-	-	-
- unrealised	-	-	146	146
Purchases	-	-	-	-
Sales	-	-	-	-
Transfers into Level 3	-	-	-	-
Transfers out of Level 3	-	-	-	-
Closing Balance	<u>-</u>	<u>-</u>	<u>2,907</u>	<u>2,907</u>

31 December 2022

	US\$	US\$	US\$	US\$
Financial assets and liabilities at fair value through				
profit or loss:				
Opening balance	-	-	-	-
Total gains and losses				
- realised	-	-	-	-
- unrealised	-	-	-	-
Purchases	-	-	-	-
Sales	-	-	-	-
Transfers into Level 3	-	-	2,761	2,761
Transfers out of Level 3	-	-	-	-
Closing Balance	<u>-</u>	<u>-</u>	<u>2,761</u>	<u>2,761</u>

Man GLG Senior Secured Opportunities
30 June 2023

	€	€	€	€
Financial assets and liabilities at fair value through				
profit or loss:				
Opening balance	-	-	-	-
Total gains and losses				
- realised	-	-	-	-
- unrealised	(1,732)	-	-	(1,732)
Purchases	98,683	-	-	98,683
Sales	-	-	-	-
Transfers into Level 3	-	-	-	-
Transfers out of Level 3	-	-	-	-
Closing Balance	<u>96,951</u>	<u>-</u>	<u>-</u>	<u>96,951</u>

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

Fair value of financial instruments (continued)

Man GLG European High Yield Opportunities 30 June 2023

	Equities and managed funds €	Interest bearing securities €	Derivatives €	Total Fair Value €
Financial assets and liabilities at fair value through profit or loss:				
Opening balance	-	-	-	-
Total gains and losses				
- realised	-	-	-	-
- unrealised	43,782	-	-	43,782
Purchases	172,767	-	-	172,767
Sales	-	-	-	-
Transfers into Level 3	-	-	-	-
Transfers out of Level 3	-	-	-	-
Closing Balance	<u>216,549</u>	<u>-</u>	<u>-</u>	<u>216,549</u>

All net realised and unrealised gains/(losses) in the tables above are reflected in the accompanying unaudited statement of comprehensive income. Net realised and unrealised gain/(loss) of (€2,309) (31 December 2022: €267,200) for Man GLG European Equity Alternative, €23,894,248 (31 December 2022: (€1,460,039)) for Man GLG High Yield Opportunities, US\$5,323,818 (31 December 2022: US\$1,962,625) for Man GLG Event Driven Alternative, (€51,134) (31 December 2022: €Nil) for Man GLG High Yield Opportunities DE, US\$146 (31 December 2022: US\$Nil) for Man GLG RI Global Sustainable Growth Alternative, €146 (31 December 2022: €Nil) for Man GLG Senior Secured Opportunities and €43,782 (31 December 2022: €Nil) for Man GLG European High Yield Opportunities relates to those financial instruments held by the Fund at 30 June 2023 and is reflected in net gain/(loss) on financial assets and liabilities at fair value through profit or loss in the unaudited statement of comprehensive income.

The fair value of investments classified within Level 3 is based on unobservable inputs that may be subject to significant variability. Because of the inherent uncertainty of valuations with respect to such investments, the Fund's estimates of fair value may differ significantly from fair values that would have been used had observable inputs been available for the valuation of such investments, and the differences could be material.

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

Man GLG European Equity Alternative

30 June 2023	Fair Value €	Valuation Technique	Unobservable Input	Range
Equities	1,277	Suspended price	None	No range
Equities	10,956	Single broker quotation	None	No range
Equity swaps	140,110	Single broker quotation	None	No range
Equity swaps	3,136	Suspended price	None	No range
31 December 2022				
Equities	11,200	Single broker quotation	None	No range
Equities	560,044	Suspended price	None	No range
Equity swaps	(3,099,465)	Last traded price	None	No range
Equity swaps	140,727	Single broker quotation	None	No range
Equity swaps	2,970	Suspended price	None	No range
Rights	74,758	Single broker quotation	None	No range

Man AHL Multi Strategy Alternative

30 June 2023	US\$			
Equity swaps	(11,691)	Recoverable amount	Price	No range
31 December 2022				
Equity swaps	(11,691)	Recoverable amount	Price	No range

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

Fair value of financial instruments (continued)

Man GLG High Yield Opportunities

30 June 2023	Fair Value €	Valuation Technique	Unobservable Input	Range
Corporate bonds	6,708,133	Cost	Price	No range
Equities	29,444,108	Estimated Recovery	Future cash flows, discount rate	€23,221,617 - €35,711,690
Equities	7,616,319	Single broker quote	None	No range

31 December 2022

Corporate bonds	2,828,329	Estimated recovery	Time to settlement, Expected cash flow	€2,606,310 - €3,040,695
Equities	7,501,960	Estimated recovery	Future cash flows, discount rate	€3,388,766 - €11,615,154

Man GLG Event Driven Alternative

30 June 2023	US\$			
Equities	125,499	Single broker quotation	None	No range
Equity swaps	7,677,423	Single broker quotation	None	No range
Rights	916,403	Single broker quotation	None	No range

31 December 2022

Equities	125,499	Single broker quotation	None	No range
Equities	3,184,411	Suspended price	None	No range
Equity swaps	2,353,606	Single broker quotation	None	No range
Rights	1,883,110	Single broker quotation	None	No range

Man GLG High Yield Opportunities DE

30 June 2023	€			
Corporate bonds	2,824,064	Cost	Price	No range

Man GLG RI Global Sustainable Growth Alternative

30 June 2023	US\$			
Equity swaps	2,918	Suspended price	None	No range
Equity swaps	(11)	Single broker quotation	None	No range

31 December 2022

Equity swaps	2,761	Suspended price	None	No range
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Man GLG Senior Secured Opportunities

30 June 2023	€			
Corporate bonds	96,951	Cost	Price	No range

Man GLG European High Yield Opportunities

30 June 2023				
Equities	164,217	Single broker quotation	None	No range
Corporate bonds	52,332	Cost	Price	No range

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

Fair value of financial instruments (continued)

The fair value impact of the discount range disclosed above is the Investment Manager's assessment of the range of possible illiquidity discounts. The Investment Manager's Independent Pricing Committee has assessed that, based on the information available, there is no reason that the net asset value provided by the underlying managed funds Investment Managers or their administrators should not represent the most appropriate basis for valuing these assets and therefore no fair value adjustment is applied. The impact of the range of possible unobservable impacts on the fair value of investments is an increase/decrease of up to €6,267,582/(6,222,491) (31 December 2022: increase/decrease of up to €4,325,560/(4,335,213)) for Man GLG High Yield Opportunities and US\$Nil (31 December 2022: increase/decrease of up to US\$10,940/(10,940)) for Man GLG Credit Multi-Strategy Alternative.

Forward currency contracts

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

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

Derivative financial instruments

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

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

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

Credit default swaps are contracts in which the Fund pays or receives an interest flow in return for the counterparty accepting or selling all or part of the risk of default or failure to pay of a reference entity on which the swap is written. Where the Fund has bought protection, the maximum potential loss is the value of the interest flows the Fund is contracted to pay until maturity of the contract. Where the Fund has sold protection, the maximum potential loss is the nominal value of the protection sold.

	Maximum payout		Fair value	
	30 June 2023	31 December 2022	30 June 2023	31 December 2022
Man AHL TargetRisk	2,747,830,000	1,662,747,500	51,823,067	11,028,307
Man GLG High Yield Opportunities	6,758,333	20,060,322	(363,855)	(1,469,709)
Man GLG Global Debt Total Return	-	2,750,000	-	(37,741)
Man GLG High Yield Opportunities DE	5,358,667	11,929,297	(295,886)	(1,261,036)
Man AHL Targetrisk Moderate	10,000,000	10,000,000	149,246	79,671
Man GLG Convertible Arbitrage Alternative	-	1,763,368	-	9,235
Man GLG Senior Secured Opportunities	140,667	75,000	(7,316)	(14,012)
Man GLG European High Yield Opportunities	153,333	145,000	(8,428)	(17,387)
Man GLG RI Sustainable Credit Opportunities	117,167	59,000	(6,297)	(11,023)

The Fund may purchase or write put and call options through OTC markets. Options purchased by the Fund provide the Fund with the opportunity to purchase (call options) or sell (put options) the underlying asset at an agreed-upon value either on or before the expiration of the option. Options written by the Fund provide the purchaser of the option the opportunity to purchase from or sell to the Fund the underlying asset at an agreed-upon value either on or before the expiration of the option. Premiums received from writing options are marked-to-market and the resulting gains or losses are recorded in the unaudited statement of comprehensive income. The Fund may also invest in swaptions which are a combination of feature an option and an interest rate swap. The maximum loss to a buyer of an option is the loss of the premium. The writer of a call option has to bear the risk of an unfavourable change in the value underlying the option and, unless an offsetting long position is owned, the theoretical loss is unlimited. As at 30 June 2023, the Fund held written put options with a maximum pay out value of US\$85,249,496 (31 December 2022: US\$43,065,364) for Man AHL Multi Strategy Alternative.

Derivative financial instruments are generally based on notional amounts which are not recorded in the financial statements. These notional amounts represent the theoretical principal value on which the cash flows of the derivative transactions are based. Unrealised gains or losses, rather than notional amounts, or the exchange-traded derivatives traded by the Fund are included in the unaudited statement of financial position. The net unrealised gains or losses, rather than contract or notional amounts, represent the Fund's approximate future cash flows from trading activities.

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

Derivative financial instruments (continued)

As at 30 June 2023 and 31 December 2022, the Fund's exposure through in its investments in derivative financial instruments to underlying positions in notional amounts which are summarised as follows:

	Notional Value			
	Long 30 June 2023 £	Short 30 June 2023 £	Long 31 December 2022 £	Short 31 December 2022 £
<i>Man GLG Alpha Select Alternative</i>				
Equity swaps	2,014,274,342	1,797,398,605	1,315,571,407	1,148,376,082
Forward currency contracts	7,395,475	1,296,743,603	42,198,766	1,339,444,948
Futures contracts	42,840,262	328,239,826	3,512,398	158,346,945
Option contracts	5,193,593	-	580,667	-
	<u>2,069,703,672</u>	<u>3,422,382,034</u>	<u>1,361,863,238</u>	<u>2,646,167,975</u>
<i>Man GLG European Equity Alternative</i>				
	€	€	€	€
Equity swaps	209,876,603	262,672,900	193,168,439	290,330,570
Forward currency contracts	86,650,759	49,395,685	145,901,069	78,768,043
Futures contracts	3,848,759	19,058,636	5,913,687	18,809,173
Option contracts	58,883	-	4,229	-
Rights	-	-	74,758	-
Warrants	53,110	18,222	54,754	-
	<u>300,488,114</u>	<u>331,145,443</u>	<u>345,116,936</u>	<u>387,907,786</u>
<i>Man AHL Multi Strategy Alternative</i>				
	US\$	US\$	US\$	US\$
Equity swaps	6,655,409	3,654,725	6,461,245	2,799,499
Forward currency contracts	64,331,352	69,973,617	48,865,368	58,870,864
Futures contracts	56,090,425	38,125,190	25,585,982	20,297,964
Option contracts	-	846,757	30,024	593,199
	<u>127,077,186</u>	<u>112,600,289</u>	<u>80,942,619</u>	<u>82,561,526</u>
<i>Man AHL TargetRisk</i>				
Credit default swaps	-	2,747,830,000	-	1,662,747,500
Forward currency contracts	1,049,752,544	2,402,773,210	916,201,310	2,211,240,711
Futures contracts	4,602,680,330	-	2,886,965,142	-
Total return swaps	607,967,408	-	461,404,922	-
	<u>6,260,400,282</u>	<u>5,150,603,210</u>	<u>4,264,571,374</u>	<u>3,873,988,211</u>
<i>Man GLG European Mid-Cap Equity Alternative</i>				
	€	€	€	€
Equity swaps	9,718,071	38,766,686	17,597,239	63,414,105
Forward currency contracts	15,694,732	549,986	10,646,485	678,183
Futures contracts	-	-	3,266,520	-
	<u>25,412,803</u>	<u>39,316,672</u>	<u>31,510,244</u>	<u>64,092,288</u>
<i>Man GLG Global Emerging Markets Debt Total Return</i>				
	US\$	US\$	US\$	US\$
Credit default swaps	633,333,000	-	648,281,651	-
Forward currency contracts	148,979,654	498,582,509	117,849,892	574,118,658
Interest rate swaps	-	44,301,302	-	49,186,287
	<u>782,312,654</u>	<u>542,883,811</u>	<u>766,131,543</u>	<u>623,304,945</u>
<i>Man GLG Innovation Equity Alternative</i>				
Equity swaps	-	45,315,337	-	88,749,368
Forward currency contracts	4,204,345	106,616,664	4,858,347	188,026,959
Option contracts	448,936	-	468,315	-
	<u>4,653,281</u>	<u>151,932,001</u>	<u>5,326,662</u>	<u>276,776,327</u>
<i>Man Alternative Style Risk Premia</i>				
Equity swaps	-	146,094,179	-	208,000,055
Forward currency contracts	317,267,464	511,531,984	126,688,176	448,667,384
Futures contracts	140,519,847	536,837,989	30,415,089	418,700,214
Total return swaps	170,065,000	-	207,049,745	-
	<u>627,852,311</u>	<u>1,194,464,152</u>	<u>364,153,010</u>	<u>1,075,367,653</u>

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

Derivative financial instruments (continued)

	Notional Value			
	Long 30 June 2023 US\$	Short 30 June 2023 US\$	Long 31 December 2022 US\$	Short 31 December 2022 US\$
<i>Man AHL Active Balanced</i>				
Forward currency contracts	336,736,845	475,167,523	316,720,778	452,635,847
Futures contracts	843,501,445	-	621,176,804	-
	<u>1,180,238,290</u>	<u>475,167,523</u>	<u>937,897,582</u>	<u>452,635,847</u>
<i>Man GLG High Yield Opportunities</i>				
	€	€	€	€
Credit default swaps	62,292,204	6,758,333	138,957,494	20,060,322
Equity swaps	-	21,188,647	-	-
Forward currency contracts	575,804,741	889,637,863	451,883,284	807,403,512
Futures contracts	165,010,020	-	191,139,365	-
Total return swaps	215,068,250	22,575,970	-	20,281,502
Warrants	1,533,775	-	638,267	-
	<u>1,019,708,990</u>	<u>940,160,813</u>	<u>782,618,410</u>	<u>847,745,336</u>
<i>Man GLG Credit Multi-Strategy Alternative</i>				
	US\$	US\$	US\$	US\$
Forward currency contracts	-	-	7,892,328	15,928,150
	<u>-</u>	<u>-</u>	<u>7,892,328</u>	<u>15,928,150</u>
<i>Man GLG Event Driven Alternative</i>				
Equity swaps	285,880,172	219,144,648	406,398,895	207,632,254
Forward currency contracts	168,384,217	1,093,555,555	137,804,658	1,230,368,840
Option contracts	-	-	689,768	-
Rights	916,403	-	1,883,110	-
Warrants	493,696	-	492,370	-
	<u>455,674,488</u>	<u>1,312,700,203</u>	<u>547,268,801</u>	<u>1,438,001,094</u>
<i>Man GLG Global Debt Total Return</i>				
Credit default swaps	-	-	3,601,287	2,750,000
Forward currency contracts	-	-	866,969	1,416,927
Interest rate swaps	-	-	-	240,965
	<u>-</u>	<u>-</u>	<u>4,468,256</u>	<u>4,407,892</u>
<i>Man GLG High Yield Opportunities DE</i>				
	€	€	€	€
Credit default swaps	39,752,111	5,358,667	102,355,000	11,929,297
Equity swaps	-	8,482,024	-	-
Forward currency contracts	257,853,715	15,638,909	209,575,993	4,732,764
Futures contracts	65,653,580	-	98,168,229	-
Total return swaps	75,318,696	13,615,434	-	16,721,544
Warrants	582,035	-	-	-
	<u>439,160,137</u>	<u>43,095,034</u>	<u>410,099,222</u>	<u>33,383,605</u>
<i>Man AHL TargetRisk Moderate</i>				
	US\$	US\$	US\$	US\$
Credit default swaps	-	10,000,000	-	10,000,000
Forward currency contracts	894,994	12,392,116	-	13,094,162
Futures contracts	14,389,621	-	9,365,986	-
Total return swaps	1,889,271	-	1,636,715	-
	<u>17,173,886</u>	<u>22,392,116</u>	<u>11,002,701</u>	<u>23,094,162</u>
<i>Man GLG Asia Pacific (ex-Japan) Equity Alternative</i>				
Equity swaps	-	52,051,286	-	27,130,776
Forward currency contracts	551,092	62,893,535	335,374	46,255,814
Futures contracts	6,271,289	7,776,565	3,325,514	11,452,552
	<u>6,822,381</u>	<u>122,721,386</u>	<u>3,660,888</u>	<u>84,839,142</u>
<i>Man AHL Target Growth Alternative</i>				
Forward currency contracts	34,155,769	49,730,259	33,339,977	59,565,274
Futures contracts	48,477,136	2,701,516	35,176,882	6,605,959
	<u>82,632,905</u>	<u>52,431,775</u>	<u>68,516,859</u>	<u>66,171,233</u>

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

Derivative financial instruments (continued)

	Notional Value			
	Long 30 June 2023 US\$	Short 30 June 2023 US\$	Long 31 December 2022 US\$	Short 31 December 2022 US\$
<i>Man GLG Convertible Arbitrage Alternative</i>				
Credit default swaps	57,916,886	-	58,615,228	1,763,368
Equity swaps	68,031,963	-	52,757,692	-
Forward currency contracts	1,090,870	69,369,107	259,121	55,289,158
	<u>127,039,719</u>	<u>69,369,107</u>	<u>111,632,041</u>	<u>57,052,526</u>
<i>Man GLG RI Global Sustainable Growth Alternative</i>				
Equity swaps	3,844,040	10,488,462	10,067,401	14,236,332
Forward currency contracts	8,560,521	16,837,865	10,424,358	19,353,473
Futures contracts	-	601,230	-	4,551,811
	<u>12,404,561</u>	<u>27,927,557</u>	<u>20,491,759</u>	<u>38,141,616</u>
<i>Man GLG RI Sustainable Energy Transition Alternative</i>				
	€	€	€	€
Equity swaps	2,898,517	6,855,473	3,545,230	7,666,217
Forward currency contracts	3,118,447	9,585,233	3,388,273	9,684,579
Futures contracts	-	168,588	-	169,644
	<u>6,016,964</u>	<u>16,609,294</u>	<u>6,933,503</u>	<u>17,520,440</u>
<i>Man AHL Global Bond</i>				
	US\$	US\$	US\$	US\$
Forward currency contracts	-	-	8,135,683	22,426,318
Futures contracts	-	-	16,417,009	7,190,785
	<u>-</u>	<u>-</u>	<u>24,552,692</u>	<u>29,617,103</u>
<i>Man GLG Senior Secured Opportunities</i>				
	€	€	€	€
Credit default swaps	519,395	140,667	1,160,000	75,000
Equity swaps	-	385,051	-	-
Forward currency contracts	9,004,877	18,031,914	26,740,043	39,299,009
Futures contracts	19,420	-	2,738	-
Total return swaps	2,929,253	218,675	-	49,462
Warrants	19,982	-	-	-
	<u>12,492,927</u>	<u>18,776,307</u>	<u>27,902,781</u>	<u>39,423,471</u>
<i>Man GLG European High Yield Opportunities</i>				
Credit default swaps	676,466	153,333	3,014,000	145,000
Equity swaps	-	603,756	-	-
Forward currency contracts	16,017,316	19,418,495	26,300,277	39,416,555
Futures contracts	4,044,370	-	1,670,340	-
Total return swaps	4,132,072	321,515	-	49,462
	<u>24,870,224</u>	<u>20,497,099</u>	<u>30,984,617</u>	<u>39,611,017</u>
<i>Man GLG RI Sustainable Credit Opportunities</i>				
Credit default swaps	456,565	117,167	732,000	59,000
Equity swaps	-	337,331	-	-
Forward currency contracts	8,355,270	18,426,372	7,784,477	18,913,838
Futures contracts	2,696,260	-	2,875,930	-
Total return swaps	514,419	189,755	-	42,079
	<u>12,022,514</u>	<u>19,070,625</u>	<u>11,392,407</u>	<u>19,014,917</u>
<i>Man AHL TargetClimate</i>				
	US\$	US\$	US\$	US\$
Equity swaps	4,173,161	3,455	2,600,724	-
Forward currency contracts	15,806,311	9,740,141	14,895,124	5,793,405
Futures contracts	5,773,334	-	4,384,235	7,213,305
Total return swaps	8,719,370	-	2,982,714	-
	<u>34,472,176</u>	<u>9,743,596</u>	<u>24,862,797</u>	<u>13,006,710</u>

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

Derivative financial instruments (continued)

	Notional Value			
	Long 30 June 2023 US\$	Short 30 June 2023 US\$	Long 31 December 2022 US\$	Short 31 December 2022 US\$
<i>Man GLG Core Economy Alternative</i>				
Equity swaps	577,537	21,227,791	-	7,733,620
Forward currency contracts	4,062	5,845,033	-	2,125
	<u>581,599</u>	<u>27,072,824</u>	<u>-</u>	<u>7,735,745</u>
<i>Man GLG Emerging Markets Corporate Credit Alternative</i>				
Credit default swaps	200,000	-	-	-
Forward currency contracts	651,905	750,623	-	-
Total return swaps	-	451,730	-	-
	<u>851,905</u>	<u>1,202,353</u>	<u>-</u>	<u>-</u>
<i>Man GLG European Leaders Alternative</i>				
	€	€	€	€
Equity swaps	7,107,945	10,746,450	-	-
Forward currency contracts	3,496,949	14,277,247	-	-
	<u>10,604,894</u>	<u>25,023,697</u>	<u>-</u>	<u>-</u>
<i>Man GLG Financial Credit Opportunities</i>				
Forward currency contracts	8,170,058	12,766,096	-	-
	<u>8,170,058</u>	<u>12,766,096</u>	<u>-</u>	<u>-</u>

5. Offsetting financial assets and financial liabilities

As at 30 June 2023 and 31 December 2022, no financial instruments of the Fund are being presented net within the audited statement of financial position of the Fund. The following tables provide information on the financial impact of netting for instruments subject to an enforceable master netting arrangement or similar agreement in the event of default as defined under such agreements.

Man GLG Alpha Select Alternative

The following table summarises the net financial assets per counterparty as at 30 June 2023:

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

	(i)	(ii)	(iii)=(i)+(ii)
	Gross assets not offset in the unaudited statement of financial position		
Counterparty	Gross amounts of assets in the unaudited statement of financial position £	Cash collateral held £	Financial instruments £ Net amount £
Goldman Sachs International	24,339,540	-	(16,988,836) 7,350,704
JP Morgan Securities Plc	97,595,911	-	(87,159,721) 10,436,190
Morgan Stanley & Co. International Plc	126,848,688	-	(18,067,823) 108,780,865
Total	<u>248,784,139</u>	<u>-</u>	<u>(122,216,380)</u> <u>126,567,759</u>

The following table summarises the net financial liabilities per counterparty as at 30 June 2023:

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

	(i)	(ii)	(iii)=(i)+(ii)
	Gross assets not offset in the unaudited statement of financial position		
Counterparty	Gross amounts of liabilities in the unaudited statement of financial position £	Cash collateral pledged £	Financial instruments £ Net amount £
Goldman Sachs International	(16,988,836)	4,530,047	12,458,789 -
JP Morgan Securities Plc	(87,159,721)	1,363,000	85,796,721 -
Morgan Stanley & Co. International Plc	(18,067,823)	18,067,823	- -
Total	<u>(122,216,380)</u>	<u>23,960,870</u>	<u>98,255,510</u> <u>-</u>

5. Offsetting financial assets and financial liabilities (continued)

Man GLG Alpha Select Alternative (continued)

The following table summarises the net financial assets per counterparty as at 31 December 2022:

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

	(i)	(ii)		(iii)=(i)+(ii)
		Gross assets not offset in the statement of financial position		
	Gross amounts of assets in the statement of financial position	Cash collateral held	Financial instruments	Net amount
Counterparty	£	£	£	£
Citibank N.A.	373,146	-	-	373,146
Goldman Sachs International	12,945,571	-	(12,945,571)	-
JP Morgan Securities Plc	65,203,078	(30,970,545)	(34,232,533)	-
Morgan Stanley & Co. International Plc	27,508,133	-	(27,508,133)	-
Total	106,029,928	(30,970,545)	(74,686,237)	373,146

The following table summarises the net financial liabilities per counterparty as at 31 December 2022:

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

	(i)	(ii)		(iii)=(i)+(ii)
		Gross liabilities not offset in the statement of financial position		
	Gross amounts of liabilities in the statement of financial position	Cash collateral pledged	Financial instruments	Net amount
Counterparty	£	£	£	£
Goldman Sachs International	(15,477,871)	-	12,945,571	(2,532,300)
JP Morgan Securities Plc	(74,857,725)	-	65,203,078	(9,654,647)
Morgan Stanley & Co. International Plc	(43,151,395)	19,187,480	8,320,653	(15,643,262)
Total	(133,486,991)	19,187,480	86,469,302	(27,830,209)

Man GLG European Equity Alternative

The following table summarises the net financial assets per counterparty as at 30 June 2023:

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

	(i)	(ii)		(iii)=(i)+(ii)
		Gross assets not offset in the unaudited statement of financial position		
	Gross amounts of assets in the unaudited statement of financial position	Cash collateral held	Financial instruments	Net amount
Counterparty	€	€	€	€
Bank of America Merrill Lynch	619	-	(206)	413
Barclays Plc	6,002,411	-	(2,673,276)	3,329,135
Goldman Sachs International	8,495,693	-	(6,125,743)	2,369,950
JP Morgan Securities Plc	6,071,316	-	(1,899,954)	4,171,362
Morgan Stanley & Co. International Plc	10,037,373	-	(9,984,765)	52,608
Total	30,607,412	-	(20,683,944)	9,923,468

5. Offsetting financial assets and financial liabilities (continued)

Man GLG European Equity Alternative (continued)

The following table summarises the net financial liabilities per counterparty as at 30 June 2023:

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

	(i)	(ii)		(iii)=(i)+(ii)
		Gross assets not offset in the unaudited statement of financial position		
Counterparty	Gross amounts of liabilities in the unaudited statement of financial position €	Cash collateral pledged €	Financial instruments €	Net amount €
Bank of America Merrill Lynch	(206)	206	-	-
Barclays Plc	(2,673,276)	2,603,361	69,915	-
Goldman Sachs International	(6,125,743)	2,164,761	3,960,982	-
JP Morgan Securities Plc	(1,899,954)	1,899,954	-	-
Morgan Stanley & Co. International Plc	(9,984,765)	1,284,213	8,700,552	-
Total	(20,683,944)	7,952,495	12,731,449	-

The following table summarises the net financial assets per counterparty as at 31 December 2022:

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

	(i)	(ii)		(iii)=(i)+(ii)
		Gross assets not offset in the statement of financial position		
Counterparty	Gross amounts of assets in the statement of financial position €	Cash collateral held €	Financial instruments €	Net amount €
Bank of America Merrill Lynch	612	(213)	-	399
Bank of Nova Scotia	294,224	-	(38,882)	255,342
Barclays Plc	7,159,270	-	(3,726,178)	3,433,092
BNP Paribas	19	(1)	-	18
Goldman Sachs International	8,869,561	-	(8,869,561)	-
HSBC Bank Plc	50,300	-	-	50,300
JP Morgan Securities Plc	3,010,125	-	(3,010,125)	-
Morgan Stanley & Co. International Plc	8,466,727	-	(5,428,344)	3,038,383
Total	27,850,838	(214)	(21,073,090)	6,777,534

The following table summarises the net financial liabilities per counterparty as at 31 December 2022:

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

	(i)	(ii)		(iii)=(i)+(ii)
		Gross liabilities not offset in the statement of financial position		
Counterparty	Gross amounts of liabilities in the statement of financial position €	Cash collateral pledged €	Financial instruments €	Net amount €
Bank of America Merrill Lynch	(213)	213	-	-
Bank of Nova Scotia	(38,882)	38,882	-	-
Barclays Plc	(3,726,178)	2,276,737	1,449,441	-
BNP Paribas	(1)	1	-	-
Goldman Sachs International	(9,350,875)	942,346	7,927,215	(481,314)
JP Morgan Securities Plc	(4,070,135)	1,615,822	1,394,303	(1,060,010)
Morgan Stanley & Co. International Plc	(5,428,344)	1,140,056	4,288,288	-
Total	(22,614,628)	6,014,057	15,059,247	(1,541,324)

5. Offsetting financial assets and financial liabilities (continued)

Man AHL Multi Strategy Alternative

The following table summarises the net financial assets per counterparty as at 30 June 2023:

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

	(i)	(ii)		(iii)=(i)+(ii)
		Gross assets not offset in the unaudited statement of financial position		
Counterparty	Gross amounts of assets in the unaudited statement of financial position US\$	Cash collateral held US\$	Financial instruments US\$	Net amount US\$
Bank of America Merrill Lynch	80,812	-	(80,812)	-
Barclays Plc	28,198	-	(11,691)	16,507
Citibank N.A.	221,571	-	(82,976)	138,595
Goldman Sachs International	18,349	-	(18,349)	-
HSBC Bank Plc	728,578	-	(401,742)	326,836
JP Morgan Securities Plc	922,285	-	(531,070)	391,215
Morgan Stanley & Co. International Plc	1,493,281	-	(386,208)	1,107,073
Royal Bank of Scotland	328,122	-	(138,242)	189,880
Total	3,821,196	-	(1,651,090)	2,170,106

The following table summarises the net financial liabilities per counterparty as at 30 June 2023:

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

	(i)	(ii)		(iii)=(i)+(ii)
		Gross assets not offset in the unaudited statement of financial position		
Counterparty	Gross amounts of liabilities in the unaudited statement of financial position US\$	Cash collateral pledged US\$	Financial instruments US\$	Net amount US\$
Bank of America Merrill Lynch	(458,655)	-	80,812	(377,843)
Barclays Plc	(11,691)	11,691	-	-
Citibank N.A.	(82,976)	-	82,976	-
Goldman Sachs International	(178,136)	70	18,279	(159,787)
HSBC Bank Plc	(401,742)	295,846	105,896	-
JP Morgan Securities Plc	(531,070)	422,401	108,669	-
Morgan Stanley & Co. International Plc	(386,208)	386,208	-	-
Royal Bank of Scotland	(138,242)	138,242	-	-
Total	(2,188,720)	1,254,458	396,632	(537,630)

The following table summarises the net financial assets per counterparty as at 31 December 2022:

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

	(i)	(ii)		(iii)=(i)+(ii)
		Gross assets not offset in the statement of financial position		
Counterparty	Gross amounts of assets in the statement of financial position US\$	Cash collateral held US\$	Financial instruments US\$	Net amount US\$
Bank of America Merrill Lynch	37,607	-	(37,607)	-
Barclays Plc	27,551	-	(11,691)	15,860
Citibank N.A.	361,347	-	(264,561)	96,786
Goldman Sachs International	123,373	-	(123,373)	-
HSBC Bank Plc	549,618	-	(419,771)	129,847
JP Morgan Securities Plc	721,364	-	(572,049)	149,315
Morgan Stanley & Co. International Plc	1,403,301	(10)	(366,077)	1,037,214
Royal Bank of Scotland	303,260	-	(192,856)	110,404
Total	3,527,421	(10)	(1,987,985)	1,539,426

5. Offsetting financial assets and financial liabilities (continued)

Man AHL Multi Strategy Alternative (continued)

The following table summarises the net financial liabilities per counterparty as at 31 December 2022:

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

	(i)	(ii)		(iii)=(i)+(ii)
		Gross liabilities not offset in the statement of financial position		
Counterparty	Gross amounts of liabilities in the statement of financial position US\$	Cash collateral pledged US\$	Financial instruments US\$	Net amount US\$
Bank of America Merrill Lynch	(341,724)	-	37,607	(304,117)
Barclays Plc	(11,691)	11,691	-	-
Citibank N.A.	(264,561)	161,160	103,401	-
Goldman Sachs International	(407,090)	5,867	117,506	(283,717)
HSBC Bank Plc	(419,771)	290,645	129,126	-
JP Morgan Securities Plc	(572,049)	313,173	258,876	-
Morgan Stanley & Co. International Plc	(366,087)	366,087	-	-
Royal Bank of Scotland	(192,856)	141,260	51,596	-
Total	(2,575,829)	1,289,883	698,112	(587,834)

Man AHL TargetRisk

The following table summarises the net financial assets per counterparty as at 30 June 2023:

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

	(i)	(ii)		(iii)=(i)+(ii)
		Gross assets not offset in the unaudited statement of financial position		
Counterparty	Gross amounts of assets in the unaudited statement of financial position US\$	Cash collateral held US\$	Financial instruments US\$	Net amount US\$
Bank of America Merrill Lynch	5,050,745	-	(5,050,745)	-
Barclays Plc	51,500,502	-	(15,941,343)	35,559,159
Goldman Sachs International	222,122,549	(18,585,625)	(42,847,126)	160,689,798
JP Morgan Securities Plc	76,644,369	-	(16,383,946)	60,260,423
Total	355,318,165	(18,585,625)	(80,223,160)	256,509,380

The following table summarises the net financial liabilities per counterparty as at 30 June 2023:

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

	(i)	(ii)		(iii)=(i)+(ii)
		Gross assets not offset in the unaudited statement of financial position		
Counterparty	Gross amounts of liabilities in the unaudited statement of financial position US\$	Cash collateral pledged US\$	Financial instruments US\$	Net amount US\$
Bank of America Merrill Lynch	(7,922,932)	-	5,050,745	(2,872,187)
Barclays Plc	(15,941,343)	15,941,343	-	-
Credit Suisse Securities Europe Limited	(1)	-	-	(1)
Goldman Sachs International	(61,432,751)	61,432,751	-	-
JP Morgan Securities Plc	(16,383,946)	16,383,946	-	-
Total	(101,680,973)	93,758,040	5,050,745	(2,872,188)

5. Offsetting financial assets and financial liabilities (continued)

Man AHL TargetRisk (continued)

The following table summarises the net financial assets per counterparty as at 31 December 2022:

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

Counterparty	(i)	(ii)		(iii)=(i)+(ii)
	Gross amounts of assets in the statement of financial position	Gross assets not offset in the statement of financial position		Net amount
	US\$	Cash collateral held	Financial instruments	US\$
Bank of America Merrill Lynch	719	-	(719)	-
Barclays Plc	21,769,662	-	-	21,769,662
Goldman Sachs International	140,645,374	-	(76,801,461)	63,843,913
JP Morgan Securities Plc	25,882,914	-	(25,882,914)	-
Total	188,298,669	-	(102,685,094)	85,613,575

The following table summarises the net financial liabilities per counterparty as at 31 December 2022:

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

Counterparty	(i)	(ii)		(iii)=(i)+(ii)
	Gross amounts of liabilities in the statement of financial position	Gross liabilities not offset in the statement of financial position		Net amount
	US\$	Cash collateral pledged	Financial instruments	US\$
Bank of America Merrill Lynch	(11,896,291)	-	719	(11,895,572)
Credit Suisse Securities Europe Limited	(1)	-	-	(1)
Goldman Sachs International	(76,801,461)	76,801,461	-	-
JP Morgan Securities Plc	(32,038,511)	24,040,486	1,842,428	(6,155,597)
Total	(120,736,264)	100,841,947	1,843,147	(18,051,170)

Man GLG European Mid-Cap Equity Alternative

The following table summarises the net financial assets per counterparty as at 30 June 2023:

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

Counterparty	(i)	(ii)		(iii)=(i)+(ii)
	Gross amounts of assets in the unaudited statement of financial position	Gross assets not offset in the unaudited statement of financial position		Net amount
	€	Cash collateral held	Financial instruments	€
Goldman Sachs International	2,954,899	-	(1,665,274)	1,289,625
JP Morgan Securities Plc	1,807,231	-	(1,006,200)	801,031
Morgan Stanley & Co. International Plc	1,697	-	-	1,697
Total	4,763,827	-	(2,671,474)	2,092,353

The following table summarises the net financial liabilities per counterparty as at 30 June 2023:

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

Counterparty	(i)	(ii)		(iii)=(i)+(ii)
	Gross amounts of liabilities in the unaudited statement of financial position	Gross liabilities not offset in the unaudited statement of financial position		Net amount
	€	Cash collateral pledged	Financial instruments	€
Goldman Sachs International	(1,665,274)	349,865	1,315,409	-
JP Morgan Securities Plc	(1,006,200)	691,381	314,819	-
Total	(2,671,474)	1,041,246	1,630,228	-

5. Offsetting financial assets and financial liabilities (continued)

Man GLG European Mid-Cap Equity Alternative (continued)

The following table summarises the net financial assets per counterparty as at 31 December 2022:

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

Counterparty	(i)	(ii)		(iii)=(i)+(ii)
	Gross amounts of assets in the statement of financial position €	Gross assets not offset in the statement of financial position		Net amount €
		Cash collateral held €	Financial instruments €	
Goldman Sachs International	5,806,167	-	(3,592,235)	2,213,932
JP Morgan Securities Plc	8,367,533	-	(4,445,630)	3,921,903
Morgan Stanley & Co. International Plc	212,369	-	-	212,369
Total	14,386,069	-	(8,037,865)	6,348,204

The following table summarises the net financial liabilities per counterparty as at 31 December 2022:

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

Counterparty	(i)	(ii)		(iii)=(i)+(ii)
	Gross amounts of liabilities in the statement of financial position €	Gross liabilities not offset in the statement of financial position		Net amount €
		Cash collateral pledged €	Financial instruments €	
Goldman Sachs International	(3,592,235)	1,099,125	2,493,110	-
JP Morgan Securities Plc	(4,445,630)	2,417,153	2,028,477	-
Total	(8,037,865)	3,516,278	4,521,587	-

Man GLG Global Emerging Markets Debt Total Return

The following table summarises the net financial assets per counterparty as at 30 June 2023:

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

Counterparty	(i)	(ii)		(iii)=(i)+(ii)
	Gross amounts of assets in the unaudited statement of financial position US\$	Gross assets not offset in the unaudited statement of financial position		Net amount US\$
		Cash collateral held US\$	Financial instruments US\$	
Goldman Sachs International	45,174,511	(15,501,280)	-	29,673,231
HSBC Bank Plc	11,623,634	-	(5,150,809)	6,472,825
Total	56,798,145	(15,501,280)	(5,150,809)	36,146,056

The following table summarises the net financial liabilities per counterparty as at 30 June 2023:

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

Counterparty	(i)	(ii)		(iii)=(i)+(ii)
	Gross amounts of liabilities in the unaudited statement of financial position US\$	Gross assets not offset in the unaudited statement of financial position		Net amount US\$
		Cash collateral pledged US\$	Financial instruments US\$	
Goldman Sachs International	(15,501,280)	35,797	15,465,483	-
HSBC Bank Plc	(5,150,809)	5,150,809	-	-
JP Morgan Securities Plc	(2)	-	-	(2)
Total	(20,652,091)	5,186,606	15,465,483	(2)

5. Offsetting financial assets and financial liabilities (continued)

Man GLG Global Emerging Markets Debt Total Return (continued)

The following table summarises the net financial assets per counterparty as at 31 December 2022:

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

	(i)	(ii)		(iii)=(i)+(ii)
		Gross assets not offset in the statement of financial position		
Counterparty	Gross amounts of assets in the statement of financial position US\$	Cash collateral held US\$	Financial instruments US\$	Net amount US\$
Goldman Sachs International	46,504,088	(14,640,471)	(4,350)	31,859,267
HSBC Bank Plc	10,881,556	-	(5,197,613)	5,683,943
Total	57,385,644	(14,640,471)	(5,201,963)	37,543,210

The following table summarises the net financial liabilities per counterparty as at 31 December 2022:

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

	(i)	(ii)		(iii)=(i)+(ii)
		Gross liabilities not offset in the statement of financial position		
Counterparty	Gross amounts of liabilities in the statement of financial position US\$	Cash collateral pledged US\$	Financial instruments US\$	Net amount US\$
Goldman Sachs International	(14,644,821)	-	14,644,821	-
HSBC Bank Plc	(5,197,613)	5,197,613	-	-
Total	(19,842,434)	5,197,613	14,644,821	-

Man GLG Innovation Equity Alternative

The following table summarises the net financial assets per counterparty as at 30 June 2023:

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

	(i)	(ii)		(iii)=(i)+(ii)
		Gross assets not offset in the unaudited statement of financial position		
Counterparty	Gross amounts of assets in the unaudited statement of financial position US\$	Cash collateral held US\$	Financial instruments US\$	Net amount US\$
Goldman Sachs International	2,988,555	-	(2,815,448)	173,107
Morgan Stanley & Co. International Plc	331	-	(4)	327
Total	2,988,886	-	(2,815,452)	173,434

The following table summarises the net financial liabilities per counterparty as at 30 June 2023:

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

	(i)	(ii)		(iii)=(i)+(ii)
		Gross assets not offset in the unaudited statement of financial position		
Counterparty	Gross amounts of liabilities in the unaudited statement of financial position US\$	Cash collateral pledged US\$	Financial instruments US\$	Net amount US\$
Goldman Sachs International	(2,815,448)	2,114,656	700,792	-
Morgan Stanley & Co. International Plc	(4)	4	-	-
Total	(2,815,452)	2,114,660	700,792	-

5. Offsetting financial assets and financial liabilities (continued)

Man GLG Innovation Equity Alternative (continued)

The following table summarises the net financial assets per counterparty as at 31 December 2022:

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

Counterparty	(i)	(ii)		(iii)=(i)+(ii)
	Gross amounts of assets in the statement of financial position US\$	Gross assets not offset in the statement of financial position		Net amount US\$
		Cash collateral held US\$	Financial instruments US\$	
Goldman Sachs International	5,039,856	-	(431,365)	4,608,491
Morgan Stanley & Co. International Plc	79,696	(4)	-	79,692
Total	5,119,552	(4)	(431,365)	4,688,183

The following table summarises the net financial liabilities per counterparty as at 31 December 2022:

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

Counterparty	(i)	(ii)		(iii)=(i)+(ii)
	Gross amounts of liabilities in the statement of financial position US\$	Gross liabilities not offset in the statement of financial position		Net amount US\$
		Cash collateral pledged US\$	Financial instruments US\$	
Goldman Sachs International	(431,365)	431,365	-	-
Morgan Stanley & Co. International Plc	(4)	4	-	-
Total	(431,369)	431,369	-	-

Man Alternative Style Risk Premia

The following table summarises the net financial assets per counterparty as at 30 June 2023:

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

Counterparty	(i)	(ii)		(iii)=(i)+(ii)
	Gross amounts of assets in the unaudited statement of financial position US\$	Gross assets not offset in the unaudited statement of financial position		Net amount US\$
		Cash collateral held US\$	Financial instruments US\$	
Bank of America Merrill Lynch	948,600	-	(61,253)	887,347
Citibank N.A.	1,638,236	-	(1,050,016)	588,220
Goldman Sachs International	2,190,716	-	(92,144)	2,098,572
HSBC Bank Plc	3,442,769	-	(2,543,132)	899,637
JP Morgan Securities Plc	2,003,604	-	(128,670)	1,874,934
Morgan Stanley & Co. International Plc	4,519,006	(4,519,006)	-	-
Royal Bank of Scotland	943,315	-	(477,357)	465,958
Total	15,686,246	(4,519,006)	(4,352,572)	6,814,668

5. Offsetting financial assets and financial liabilities (continued)

Man Alternative Style Risk Premia (continued)

The following table summarises the net financial liabilities per counterparty as at 30 June 2023:

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

	(i)	(ii)		(iii)=(i)+(ii)
		Gross assets not offset in the unaudited statement of financial position		
Counterparty	Gross amounts of liabilities in the unaudited statement of financial position US\$	Cash collateral pledged US\$	Financial instruments US\$	Net amount US\$
Bank of America Merrill Lynch	(61,253)	-	61,253	-
Citibank N.A.	(1,050,016)	-	1,050,016	-
Deutsche Bank AG, London	(3)	-	-	(3)
Goldman Sachs International	(92,144)	-	92,144	-
HSBC Bank Plc	(2,543,132)	1,410,568	1,132,564	-
JP Morgan Securities Plc	(128,670)	-	128,670	-
Morgan Stanley & Co. International Plc	(38,363,545)	-	4,519,006	(33,844,539)
Royal Bank of Scotland	(477,357)	33,415	443,942	-
Total	(42,716,120)	1,443,983	7,427,595	(33,844,542)

The following table summarises the net financial assets per counterparty as at 31 December 2022:

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

	(i)	(ii)		(iii)=(i)+(ii)
		Gross assets not offset in the statement of financial position		
Counterparty	Gross amounts of assets in the statement of financial position US\$	Cash collateral held US\$	Financial instruments US\$	Net amount US\$
Bank of America Merrill Lynch	427,285	-	(57,180)	370,105
Citibank N.A.	2,011,142	-	(1,616,287)	394,855
Goldman Sachs International	1,196,017	-	(909,310)	286,707
HSBC Bank Plc	2,027,980	-	(1,518,810)	509,170
JP Morgan Securities Plc	1,757,769	-	(333,262)	1,424,507
Morgan Stanley & Co. International Plc	14,922,835	-	(14,769,080)	153,755
Royal Bank of Scotland	955,397	-	(712,180)	243,217
Total	23,298,425	-	(19,916,109)	3,382,316

The following table summarises the net financial liabilities per counterparty as at 31 December 2022:

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

	(i)	(ii)		(iii)=(i)+(ii)
		Gross liabilities not offset in the statement of financial position		
Counterparty	Gross amounts of liabilities in the statement of financial position US\$	Cash collateral pledged US\$	Financial instruments US\$	Net amount US\$
Bank of America Merrill Lynch	(57,180)	-	57,180	-
Citibank N.A.	(1,616,287)	957,660	658,627	-
Credit Suisse Securities Europe Limited	(861)	-	-	(861)
Deutsche Bank AG, London	(3)	-	-	(3)
Goldman Sachs International	(909,310)	-	909,310	-
HSBC Bank Plc	(1,518,810)	1,282,809	236,001	-
JP Morgan Securities Plc	(333,262)	-	333,262	-
Morgan Stanley & Co. International Plc	(14,769,080)	23,835	14,745,245	-
Royal Bank of Scotland	(712,180)	555,732	156,448	-
Total	(19,916,973)	2,820,036	17,096,073	(864)

5. Offsetting financial assets and financial liabilities (continued)

Man AHL Active Balanced

The following table summarises the net financial assets per counterparty as at 30 June 2023:

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

Counterparty	(i)	(ii)		(iii)=(i)+(ii)
	Gross amounts of assets in the unaudited statement of financial position US\$	Gross assets not offset in the unaudited statement of financial position		Net amount US\$
		Cash collateral held US\$	Financial instruments US\$	
Bank of America Merrill Lynch	939,791	-	(939,791)	-
Goldman Sachs International	3,376,122	-	(3,233,232)	142,890
JP Morgan Securities Plc	3,643,684	-	(794,237)	2,849,447
Total	7,959,597	-	(4,967,260)	2,992,337

The following table summarises the net financial liabilities per counterparty as at 30 June 2023:

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

Counterparty	(i)	(ii)		(iii)=(i)+(ii)
	Gross amounts of liabilities in the unaudited statement of financial position US\$	Gross assets not offset in the unaudited statement of financial position		Net amount US\$
		Cash collateral pledged US\$	Financial instruments US\$	
Bank of America Merrill Lynch	(1,788,704)	-	939,791	(848,913)
Goldman Sachs International	(3,233,232)	-	3,233,232	-
JP Morgan Securities Plc	(794,237)	-	794,237	-
Total	(5,816,173)	-	4,967,260	(848,913)

The following table summarises the net financial assets per counterparty as at 31 December 2022:

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

Counterparty	(i)	(ii)		(iii)=(i)+(ii)
	Gross amounts of assets in the statement of financial position US\$	Gross assets not offset in the statement of financial position		Net amount US\$
		Cash collateral held US\$	Financial instruments US\$	
Bank of America Merrill Lynch	938	-	(938)	-
Goldman Sachs International	77,849	-	(77,849)	-
JP Morgan Securities Plc	48,081	-	(48,081)	-
Total	126,868	-	(126,868)	-

The following table summarises the net financial liabilities per counterparty as at 31 December 2022:

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

Counterparty	(i)	(ii)		(iii)=(i)+(ii)
	Gross amounts of liabilities in the statement of financial position US\$	Gross liabilities not offset in the statement of financial position		Net amount US\$
		Cash collateral pledged US\$	Financial instruments US\$	
Bank of America Merrill Lynch	(2,742,730)	-	938	(2,741,792)
Credit Suisse Securities Europe Limited	(112)	-	-	(112)
Goldman Sachs International	(11,012,215)	-	77,849	(10,934,366)
JP Morgan Securities Plc	(6,212,918)	-	48,081	(6,164,837)
Total	(19,967,975)	-	126,868	(19,841,107)

5. Offsetting financial assets and financial liabilities (continued)

Man GLG High Yield Opportunities

The following table summarises the net financial assets per counterparty as at 30 June 2023:

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

Counterparty	(i)	(ii)		(iii)=(i)+(ii)
	Gross amounts of assets in the unaudited statement of financial position	Gross assets not offset in the unaudited statement of financial position		Net amount
	€	Cash collateral held	Financial instruments	€
		€	€	
Barclays Plc	897	-	-	897
Goldman Sachs International	16,423,263	(110,000)	(100,232)	16,213,031
JP Morgan Securities Plc	57,381,297	-	(11,983,584)	45,397,713
Morgan Stanley & Co. International Plc	38	(18)	-	20
Total	73,805,495	(110,018)	(12,083,816)	61,611,661

The following table summarises the net financial liabilities per counterparty as at 30 June 2023:

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

Counterparty	(i)	(ii)		(iii)=(i)+(ii)
	Gross amounts of liabilities in the unaudited statement of financial position	Gross assets not offset in the unaudited statement of financial position		Net amount
	€	Cash collateral pledged	Financial instruments	€
		€	€	
Credit Suisse Securities Europe Limited	(88,625)	-	-	(88,625)
Goldman Sachs International	(210,232)	210,232	-	-
JP Morgan Securities Plc	(11,983,584)	11,983,584	-	-
Morgan Stanley & Co. International Plc	(18)	18	-	-
Nomura Holdings	(241,035)	-	-	(241,035)
Total	(12,523,494)	12,193,834	-	(329,660)

The following table summarises the net financial assets per counterparty as at 31 December 2022:

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

Counterparty	(i)	(ii)		(iii)=(i)+(ii)
	Gross amounts of assets in the statement of financial position	Gross assets not offset in the statement of financial position		Net amount
	€	Cash collateral held	Financial instruments	€
		€	€	
Barclays Plc	148,495,303	-	(121,246,006)	27,249,297
Goldman Sachs International	275,961	-	(134,022)	141,939
JP Morgan Securities Plc	34,291,968	-	(6,328,711)	27,963,257
Morgan Stanley & Co. International Plc	313,737	-	(51,033)	262,704
Nomura Holdings	19,648,841	-	(16,389,335)	3,259,506
Total	203,025,810	-	(144,149,107)	58,876,703

5. Offsetting financial assets and financial liabilities (continued)

Man GLG High Yield Opportunities (continued)

The following table summarises the net financial liabilities per counterparty as at 31 December 2022:

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

Counterparty	(i)	(ii)		(iii)=(i)+(ii)
	Gross amounts of liabilities in the statement of financial position €	Gross liabilities not offset in the statement of financial position		Net amount €
		Cash collateral pledged €	Financial instruments €	
Barclays Plc	(121,246,006)	1,996,446	119,249,560	-
BNP Paribas	(140)	-	-	(140)
Credit Suisse Securities Europe Limited	(66,699)	-	-	(66,699)
Goldman Sachs International	(134,022)	134,022	-	-
JP Morgan Securities Plc	(6,328,711)	6,328,711	-	-
Morgan Stanley & Co. International Plc	(51,033)	51,033	-	-
Nomura Holdings	(16,389,335)	110,000	16,279,335	-
Total	(144,215,946)	8,620,212	135,528,895	(66,839)

Man GLG Credit Multi-Strategy Alternative

Man GLG Credit Multi-Strategy Alternative ceased its operations on 20 January 2023, hence there are no investments as at 30 June 2023.

The following table summarises the net financial assets per counterparty as at 31 December 2022:

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

Counterparty	(i)	(ii)		(iii)=(i)+(ii)
	Gross amounts of assets in the statement of financial position US\$	Gross assets not offset in the statement of financial position		Net amount US\$
		Cash collateral held US\$	Financial instruments US\$	
HSBC Bank Plc	46,092	-	(43,445)	2,647
JP Morgan Securities Plc	36,681	(36,681)	-	-
Morgan Stanley & Co. International Plc	423,241	-	(364,082)	59,159
Total	506,014	(36,681)	(407,527)	61,806

The following table summarises the net financial liabilities per counterparty as at 31 December 2022:

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

Counterparty	(i)	(ii)		(iii)=(i)+(ii)
	Gross amounts of liabilities in the statement of financial position US\$	Gross liabilities not offset in the statement of financial position		Net amount US\$
		Cash collateral pledged US\$	Financial instruments US\$	
HSBC Bank Plc	(43,445)	-	43,445	-
JP Morgan Securities Plc	(89,949)	36,681	-	(53,268)
Morgan Stanley & Co. International Plc	(364,082)	125,220	238,862	-
Total	(497,476)	161,901	282,307	(53,268)

5. Offsetting financial assets and financial liabilities (continued)

Man GLG Event Driven Alternative

The following table summarises the net financial assets per counterparty as at 30 June 2023:

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

Counterparty	(i)	(ii)		(iii)=(i)+(ii)
	Gross amounts of assets in the unaudited statement of financial position US\$	Gross assets not offset in the unaudited statement of financial position		Net amount US\$
		Cash collateral held US\$	Financial instruments US\$	
Barclays Plc	15,745,094	-	(10,767,528)	4,977,566
Goldman Sachs International	30,288,757	-	(7,507,083)	22,781,674
JP Morgan Securities Plc	43,653,894	-	(30,292,194)	13,361,700
Morgan Stanley & Co. International Plc	60,242,566	(10,829,315)	(8,246,409)	41,166,842
Total	149,930,311	(10,829,315)	(56,813,214)	82,287,782

The following table summarises the net financial liabilities per counterparty as at 30 June 2023:

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

Counterparty	(i)	(ii)		(iii)=(i)+(ii)
	Gross amounts of liabilities in the unaudited statement of financial position US\$	Gross assets not offset in the unaudited statement of financial position		Net amount US\$
		Cash collateral pledged US\$	Financial instruments US\$	
Barclays Plc	(10,767,528)	983,847	9,783,681	-
Credit Suisse AG Ireland	(121)	-	-	(121)
Goldman Sachs International	(7,507,083)	7,507,083	-	-
JP Morgan Securities Plc	(30,292,194)	30,292,194	-	-
Morgan Stanley & Co. International Plc	(19,075,724)	19,075,724	-	-
Total	(67,642,650)	57,858,848	9,783,681	(121)

The following table summarises the net financial assets per counterparty as at 31 December 2022:

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

Counterparty	(i)	(ii)		(iii)=(i)+(ii)
	Gross amounts of assets in the statement of financial position US\$	Gross assets not offset in the statement of financial position		Net amount US\$
		Cash collateral held US\$	Financial instruments US\$	
Barclays Plc	11,909,534	(8,694,982)	(3,214,552)	-
Credit Suisse AG Ireland	-	-	-	-
Goldman Sachs International	42,839,155	-	(12,149,305)	30,689,850
JP Morgan Securities Plc	27,848,725	-	(19,151,426)	8,697,299
Morgan Stanley & Co. International Plc	32,022,590	(13)	(17,153,934)	14,868,643
Total	114,620,004	(8,694,995)	(51,669,217)	54,255,792

5. Offsetting financial assets and financial liabilities (continued)

Man GLG Event Driven Alternative (continued)

The following table summarises the net financial liabilities per counterparty as at 31 December 2022:

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

	(i)	(ii)		(iii)=(i)+(ii)
		Gross liabilities not offset in the statement of financial position		
	Gross amounts of liabilities in the statement of financial position	Cash collateral pledged	Financial instruments	Net amount
Counterparty	US\$	US\$	US\$	US\$
Barclays Plc	(17,162,641)	-	11,909,534	(5,253,107)
Credit Suisse AG Ireland	(10)	-	-	(10)
Goldman Sachs International	(12,149,305)	12,149,305	-	-
JP Morgan Securities Plc	(19,151,426)	14,675,089	4,476,337	-
Morgan Stanley & Co. International Plc	(17,153,947)	4,611,728	12,542,219	-
Total	(65,617,329)	31,436,122	28,928,090	(5,253,117)

Man GLG Global Debt Total Return

Man GLG Global Debt Total Return ceased its operations on 24 May 2023, hence there are no investments as at 30 June 2023.

The following table summarises the net financial assets per counterparty as at 31 December 2022:

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

	(i)	(ii)		(iii)=(i)+(ii)
		Gross assets not offset in the statement of financial position		
	Gross amounts of assets in the statement of financial position	Cash collateral held	Financial instruments	Net amount
Counterparty	US\$	US\$	US\$	US\$
Goldman Sachs International	408,787	-	(84,235)	324,552
HSBC Bank Plc	88,175	(252)	(43,429)	44,494
Total	496,962	(252)	(127,664)	369,046

The following table summarises the net financial liabilities per counterparty as at 31 December 2022:

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

	(i)	(ii)		(iii)=(i)+(ii)
		Gross liabilities not offset in the statement of financial position		
	Gross amounts of liabilities in the statement of financial position	Cash collateral pledged	Financial instruments	Net amount
Counterparty	US\$	US\$	US\$	US\$
Goldman Sachs International	(84,235)	84,235	-	-
HSBC Bank Plc	(43,681)	-	43,681	-
Total	(127,916)	84,235	43,681	-

5. Offsetting financial assets and financial liabilities (continued)

Man GLG High Yield Opportunities DE

The following table summarises the net financial assets per counterparty as at 30 June 2023:

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

	(i)	(ii)		(iii)=(i)+(ii)
		Gross assets not offset in the unaudited statement of financial position		
	Gross amounts of assets in the unaudited statement of financial position	Cash collateral held	Financial instruments	Net amount
Counterparty	€	€	€	€
Goldman Sachs International	6,587,764	-	(28,477)	6,559,287
JP Morgan Securities Plc	19,963,501	-	(5,681,699)	14,281,802
Total	26,551,265	-	(5,710,176)	20,841,089

The following table summarises the net financial liabilities per counterparty as at 30 June 2023:

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

	(i)	(ii)		(iii)=(i)+(ii)
		Gross assets not offset in the unaudited statement of financial position		
	Gross amounts of liabilities in the unaudited statement of financial position	Cash collateral pledged	Financial instruments	Net amount
Counterparty	€	€	€	€
Credit Suisse Securities Europe Limited	(7,077)	-	-	(7,077)
Goldman Sachs International	(28,477)	28,477	-	-
JP Morgan Securities Plc	(5,681,699)	5,681,699	-	-
Total	(5,717,253)	5,710,176	-	(7,077)

The following table summarises the net financial assets per counterparty as at 31 December 2022:

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

	(i)	(ii)		(iii)=(i)+(ii)
		Gross assets not offset in the statement of financial position		
	Gross amounts of assets in the statement of financial position	Cash collateral held	Financial instruments	Net amount
Counterparty	€	€	€	€
Barclays Plc	26,513,108	-	(18,788,223)	7,724,885
Goldman Sachs International	109,221	-	(18,661)	90,560
JP Morgan Securities Plc	76,874,782	-	(69,712,927)	7,161,855
Morgan Stanley & Co. International Plc	22,542	-	(6,363)	16,179
Total	103,519,653	-	(88,526,174)	14,993,479

5. Offsetting financial assets and financial liabilities (continued)

Man GLG High Yield Opportunities DE (continued)

The following table summarises the net financial liabilities per counterparty as at 31 December 2022:

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

Counterparty	(i)	(ii)		(iii)=(i)+(ii)
	Gross amounts of liabilities in the statement of financial position €	Gross liabilities not offset in the statement of financial position		Net amount €
		Cash collateral pledged €	Financial instruments €	
Barclays Plc	(18,788,223)	1,876,216	16,912,007	-
Credit Suisse AG Ireland	(49,911)	-	-	(49,911)
Credit Suisse Securities Europe Limited	(5,271)	-	-	(5,271)
Goldman Sachs International	(18,661)	18,661	-	-
JP Morgan Securities Plc	(69,712,927)	9,040,253	60,672,674	-
Morgan Stanley & Co. International Plc	(6,363)	6,363	-	-
Total	(88,581,356)	10,941,493	77,584,681	(55,182)

Man AHL TargetRisk Moderate

The following table summarises the net financial assets per counterparty as at 30 June 2023:

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

Counterparty	(i)	(ii)		(iii)=(i)+(ii)
	Gross amounts of assets in the unaudited statement of financial position US\$	Gross assets not offset in the unaudited statement of financial position		Net amount US\$
		Cash collateral held US\$	Financial instruments US\$	
Bank of America Merrill Lynch	18,145	-	(18,145)	-
Barclays Plc	438,143	-	-	438,143
Goldman Sachs International	301,455	-	(54,746)	246,709
JP Morgan Securities Plc	81,436	-	(13,086)	68,350
Total	839,179	-	(85,977)	753,202

The following table summarises the net financial liabilities per counterparty as at 30 June 2023:

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

Counterparty	(i)	(ii)		(iii)=(i)+(ii)
	Gross amounts of liabilities in the unaudited statement of financial position US\$	Gross assets not offset in the unaudited statement of financial position		Net amount US\$
		Cash collateral pledged US\$	Financial instruments US\$	
Bank of America Merrill Lynch	(22,967)	-	18,145	(4,822)
Goldman Sachs International	(54,746)	54,746	-	-
JP Morgan Securities Plc	(13,086)	-	13,086	-
Total	(90,799)	54,746	31,231	(4,822)

5. Offsetting financial assets and financial liabilities (continued)

Man AHL TargetRisk Moderate (continued)

The following table summarises the net financial assets per counterparty as at 31 December 2022:

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

	(i)	(ii)		(iii)=(i)+(ii)
		Gross assets not offset in the statement of financial position		
Counterparty	Gross amounts of assets in the statement of financial position US\$	Cash collateral held US\$	Financial instruments US\$	Net amount US\$
Barclays Plc	340,007	-	-	340,007
Goldman Sachs International	657,429	-	(244,664)	412,765
JP Morgan Securities Plc	2,256	-	(2,256)	-
Total	999,692	-	(246,920)	752,772

The following table summarises the net financial liabilities per counterparty as at 31 December 2022:

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

	(i)	(ii)		(iii)=(i)+(ii)
		Gross liabilities not offset in the statement of financial position		
Counterparty	Gross amounts of liabilities in the statement of financial position US\$	Cash collateral pledged US\$	Financial instruments US\$	Net amount US\$
Bank of America Merrill Lynch	(37,312)	-	-	(37,312)
Goldman Sachs International	(244,664)	244,664	-	-
JP Morgan Securities Plc	(109,125)	-	2,256	(106,869)
Total	(391,101)	244,664	2,256	(144,181)

Man GLG Asia Pacific (ex-Japan) Equity Alternative

The following table summarises the net financial assets per counterparty as at 30 June 2023:

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

	(i)	(ii)		(iii)=(i)+(ii)
		Gross assets not offset in the unaudited statement of financial position		
Counterparty	Gross amounts of assets in the unaudited statement of financial position US\$	Cash collateral held US\$	Financial instruments US\$	Net amount US\$
JP Morgan Securities Plc	13,229	-	(5,968)	7,261
Morgan Stanley & Co. International Plc	8,180,040	-	(1,899,820)	6,280,220
Total	8,193,269	-	(1,905,788)	6,287,481

The following table summarises the net financial liabilities per counterparty as at 30 June 2023:

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

	(i)	(ii)		(iii)=(i)+(ii)
		Gross liabilities not offset in the unaudited statement of financial position		
Counterparty	Gross amounts of liabilities in the unaudited statement of financial position US\$	Cash collateral pledged US\$	Financial instruments US\$	Net amount US\$
JP Morgan Securities Plc	(5,968)	5,968	-	-
Morgan Stanley & Co. International Plc	(1,899,820)	1,899,820	-	-
Total	(1,905,788)	1,905,788	-	-

5. Offsetting financial assets and financial liabilities (continued)

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

The following table summarises the net financial assets per counterparty as at 31 December 2022:

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

	(i)	(ii)		(iii)=(i)+(ii)
		Gross assets not offset in the statement of financial position		
	Gross amounts of assets in the statement of financial position	Cash collateral held	Financial instruments	Net amount
Counterparty	US\$	US\$	US\$	US\$
JP Morgan Securities Plc	12,926	-	(3,703)	9,223
Morgan Stanley & Co. International Plc	4,230,843	(56,566)	(1,815,589)	2,358,688
Total	4,243,769	(56,566)	(1,819,292)	2,367,911

The following table summarises the net financial liabilities per counterparty as at 31 December 2022:

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

	(i)	(ii)		(iii)=(i)+(ii)
		Gross liabilities not offset in the statement of financial position		
	Gross amounts of liabilities in the statement of financial position	Cash collateral pledged	Financial instruments	Net amount
Counterparty	US\$	US\$	US\$	US\$
Credit Suisse Securities Europe Limited	(1,403,002)	-	-	(1,403,002)
Goldman Sachs International	(161)	-	-	(161)
JP Morgan Securities Plc	(3,703)	3,703	-	-
Morgan Stanley & Co. International Plc	(1,872,155)	1,872,155	-	-
Total	(3,279,021)	1,875,858	-	(1,403,163)

Man AHL Target Growth Alternative

The following table summarises the net financial assets per counterparty as at 30 June 2023:

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

	(i)	(ii)		(iii)=(i)+(ii)
		Gross assets not offset in the unaudited statement of financial position		
	Gross amounts of assets in the unaudited statement of financial position	Cash collateral held	Financial instruments	Net amount
Counterparty	US\$	US\$	US\$	US\$
Bank of America Merrill Lynch	48,839	-	(48,839)	-
Citibank N.A.	101,861	-	(30,942)	70,919
Goldman Sachs International	207,774	-	(142,353)	65,421
HSBC Bank Plc	244,110	-	(127,410)	116,700
JP Morgan Securities Plc	241,805	-	(40,532)	201,273
Royal Bank of Scotland	125,665	-	(9,587)	116,078
Total	970,054	-	(399,663)	570,391

5. Offsetting financial assets and financial liabilities (continued)

Man AHL Target Growth Alternative (continued)

The following table summarises the net financial liabilities per counterparty as at 30 June 2023:

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

	(i)	(ii)		(iii)=(i)+(ii)
		Gross assets not offset in the unaudited statement of financial position		
Counterparty	Gross amounts of liabilities in the unaudited statement of financial position US\$	Cash collateral pledged US\$	Financial instruments US\$	Net amount US\$
Bank of America Merrill Lynch	(59,056)	-	48,839	(10,217)
Citibank N.A.	(30,942)	-	30,942	-
Goldman Sachs International	(142,353)	-	142,353	-
HSBC Bank Plc	(127,410)	112,663	14,747	-
JP Morgan Securities Plc	(40,532)	-	40,532	-
Royal Bank of Scotland	(9,587)	9,587	-	-
Total	(409,880)	122,250	277,413	(10,217)

The following table summarises the net financial assets per counterparty as at 31 December 2022:

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

	(i)	(ii)		(iii)=(i)+(ii)
		Gross assets not offset in the statement of financial position		
Counterparty	Gross amounts of assets in the statement of financial position US\$	Cash collateral held US\$	Financial instruments US\$	Net amount US\$
Bank of America Merrill Lynch	3,305	-	(3,305)	-
Citibank N.A.	177,559	-	(49,036)	128,523
Goldman Sachs International	34,189	-	(34,189)	-
HSBC Bank Plc	123,889	-	(59,256)	64,633
JP Morgan Securities Plc	5,662	-	(5,662)	-
Royal Bank of Scotland	106,779	-	(41,300)	65,479
Total	451,383	-	(192,748)	258,635

The following table summarises the net financial liabilities per counterparty as at 31 December 2022:

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

	(i)	(ii)		(iii)=(i)+(ii)
		Gross liabilities not offset in the statement of financial position		
Counterparty	Gross amounts of liabilities in the statement of financial position US\$	Cash collateral pledged US\$	Financial instruments US\$	Net amount US\$
Bank of America Merrill Lynch	(179,604)	-	3,305	(176,299)
Citibank N.A.	(49,036)	49,036	-	-
Goldman Sachs International	(703,418)	-	34,189	(669,229)
HSBC Bank Plc	(59,256)	59,256	-	-
JP Morgan Securities Plc	(341,270)	-	5,662	(335,608)
Royal Bank of Scotland	(41,300)	41,300	-	-
Total	(1,373,884)	149,592	43,156	(1,181,136)

5. Offsetting financial assets and financial liabilities (continued)

Man GLG Convertible Arbitrage Alternative

The following table summarises the net financial assets per counterparty as at 30 June 2023:

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

	(i)	(ii)		(iii)=(i)+(ii)
		Gross assets not offset in the unaudited statement of financial position		
	Gross amounts of assets in the unaudited statement of financial position	Cash collateral held	Financial instruments	Net amount
Counterparty	US\$	US\$	US\$	US\$
Barclays Plc	12,031	-	(4,428)	7,603
JP Morgan Securities Plc	2,856,353	-	(1,551,039)	1,305,314
Morgan Stanley & Co. International Plc	24,793,630	-	(21,659,039)	3,134,591
Total	27,662,014	-	(23,214,506)	4,447,508

The following table summarises the net financial liabilities per counterparty as at 30 June 2023:

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

	(i)	(ii)		(iii)=(i)+(ii)
		Gross assets not offset in the unaudited statement of financial position		
	Gross amounts of liabilities in the unaudited statement of financial position	Cash collateral pledged	Financial instruments	Net amount
Counterparty	US\$	US\$	US\$	US\$
Barclays Plc	(4,428)	4,428	-	-
JP Morgan Securities Plc	(1,551,039)	1,551,039	-	-
Morgan Stanley & Co. International Plc	(21,659,039)	10,193,075	11,465,964	-
Total	(23,214,506)	11,748,542	11,465,964	-

The following table summarises the net financial assets per counterparty as at 31 December 2022:

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

	(i)	(ii)		(iii)=(i)+(ii)
		Gross assets not offset in the statement of financial position		
	Gross amounts of assets in the statement of financial position	Cash collateral held	Financial instruments	Net amount
Counterparty	US\$	US\$	US\$	US\$
Barclays Plc	11,530	-	(5,730)	5,800
JP Morgan Securities Plc	2,610,375	-	(1,085,787)	1,524,588
Morgan Stanley & Co. International Plc	24,548,925	-	(16,666,289)	7,882,636
Total	27,170,830	-	(17,757,806)	9,413,024

The following table summarises the net financial liabilities per counterparty as at 31 December 2022:

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

	(i)	(ii)		(iii)=(i)+(ii)
		Gross liabilities not offset in the statement of financial position		
	Gross amounts of liabilities in the statement of financial position	Cash collateral pledged	Financial instruments	Net amount
Counterparty	US\$	US\$	US\$	US\$
Barclays Plc	(5,730)	5,730	-	-
JP Morgan Securities Plc	(1,085,787)	1,085,787	-	-
Morgan Stanley & Co. International Plc	(16,666,289)	33,935	16,632,354	-
Total	(17,757,806)	1,125,452	16,632,354	-

5. Offsetting financial assets and financial liabilities (continued)

Man GLG FI Global Sustainable Growth Alternative

The following table summarises the net financial assets per counterparty as at 30 June 2023:

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

Counterparty	(i)	(ii)		(iii)=(i)+(ii)
	Gross amounts of assets in the unaudited statement of financial position US\$	Gross assets not offset in the unaudited statement of financial position		Net amount US\$
		Cash collateral held US\$	Financial instruments US\$	
Goldman Sachs International	1,267,353	-	(657,265)	610,088
Morgan Stanley & Co. International Plc	298,205	-	(120,617)	177,588
Total	1,565,558	-	(777,882)	787,676

The following table summarises the net financial liabilities per counterparty as at 30 June 2023:

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

Counterparty	(i)	(ii)		(iii)=(i)+(ii)
	Gross amounts of liabilities in the unaudited statement of financial position US\$	Gross assets not offset in the unaudited statement of financial position		Net amount US\$
		Cash collateral pledged US\$	Financial instruments US\$	
Goldman Sachs International	(657,265)	50,845	606,420	-
Morgan Stanley & Co. International Plc	(120,617)	120,617	-	-
Total	(777,882)	171,462	606,420	-

The following table summarises the net financial assets per counterparty as at 31 December 2022:

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

Counterparty	(i)	(ii)		(iii)=(i)+(ii)
	Gross amounts of assets in the statement of financial position US\$	Gross assets not offset in the statement of financial position		Net amount US\$
		Cash collateral held US\$	Financial instruments US\$	
Goldman Sachs International	3,682,939	-	(1,242,237)	2,440,702
Morgan Stanley & Co. International Plc	1,059,612	-	(8,183)	1,051,429
Total	4,742,551	-	(1,250,420)	3,492,131

The following table summarises the net financial liabilities per counterparty as at 31 December 2022:

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

Counterparty	(i)	(ii)		(iii)=(i)+(ii)
	Gross amounts of liabilities in the statement of financial position US\$	Gross liabilities not offset in the statement of financial position		Net amount US\$
		Cash collateral pledged US\$	Financial instruments US\$	
Goldman Sachs International	(1,242,237)	1,242,237	-	-
Morgan Stanley & Co. International Plc	(8,183)	8,183	-	-
Total	(1,250,420)	1,250,420	-	-

5. Offsetting financial assets and financial liabilities (continued)

Man GLG RI Sustainable Energy Transition Alternative

The following table summarises the net financial assets per counterparty as at 30 June 2023:

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

Counterparty	(i)	(ii)		(iii)=(i)+(ii)
	Gross amounts of assets in the unaudited statement of financial position	Gross assets not offset in the unaudited statement of financial position		Net amount
	€	Cash collateral held	Financial instruments	€
		€	€	
Barclays Plc	933,259	-	(287,967)	645,292
Morgan Stanley & Co. International Plc	405,302	-	(405,302)	-
Total	1,338,561	-	(693,269)	645,292

The following table summarises the net financial liabilities per counterparty as at 30 June 2023:

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

Counterparty	(i)	(ii)		(iii)=(i)+(ii)
	Gross amounts of liabilities in the unaudited statement of financial position	Gross assets not offset in the unaudited statement of financial position		Net amount
	€	Cash collateral pledged	Financial instruments	€
		€	€	
Barclays Plc	(287,967)	287,967	-	-
Morgan Stanley & Co. International Plc	(571,225)	285,909	119,393	(165,923)
Total	(859,192)	573,876	119,393	(165,923)

The following table summarises the net financial assets per counterparty as at 31 December 2022:

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

Counterparty	(i)	(ii)		(iii)=(i)+(ii)
	Gross amounts of assets in the statement of financial position	Gross assets not offset in the statement of financial position		Net amount
	€	Cash collateral held	Financial instruments	€
		€	€	
Barclays Plc	1,037,534	-	(441,260)	596,274
Morgan Stanley & Co. International Plc	296,506	-	(296,506)	-
Total	1,334,040	-	(737,766)	596,274

The following table summarises the net financial liabilities per counterparty as at 31 December 2022:

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

Counterparty	(i)	(ii)		(iii)=(i)+(ii)
	Gross amounts of liabilities in the statement of financial position	Gross liabilities not offset in the statement of financial position		Net amount
	€	Cash collateral pledged	Financial instruments	€
		€	€	
Barclays Plc	(441,260)	441,260	-	-
Morgan Stanley & Co. International Plc	(437,140)	5,581	290,925	(140,634)
Total	(878,400)	446,841	290,925	(140,634)

5. Offsetting financial assets and financial liabilities (continued)

Man AHL Global Bond

Man AHL Global Bond ceased its operations on 31 May 2023, hence there are no investments as at 30 June 2023.

The following table summarises the net financial liabilities per counterparty as at 30 June 2023:

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

	(i)	(ii)		(iii)=(i)+(ii)
		Gross assets not offset in the unaudited statement of financial position		
	Gross amounts of liabilities in the unaudited statement of financial position	Cash collateral pledged	Financial instruments	Net amount
Counterparty	US\$	US\$	US\$	US\$
Goldman Sachs International	(2)	-	-	(2)
Total	(2)	-	-	(2)

The following table summarises the net financial assets per counterparty as at 31 December 2022:

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

	(i)	(ii)		(iii)=(i)+(ii)
		Gross assets not offset in the statement of financial position		
	Gross amounts of assets in the statement of financial position	Cash collateral held	Financial instruments	Net amount
Counterparty	US\$	US\$	US\$	US\$
Bank of America Merrill Lynch	49,020	-	-	49,020
Goldman Sachs International	46,084	-	(46,084)	-
JP Morgan Securities Plc	20,259,285	(118,000)	(20,141,285)	-
Total	20,354,389	(118,000)	(20,187,369)	49,020

The following table summarises the net financial liabilities per counterparty as at 31 December 2022:

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

	(i)	(ii)		(iii)=(i)+(ii)
		Gross liabilities not offset in the statement of financial position		
	Gross amounts of liabilities in the statement of financial position	Cash collateral pledged	Financial instruments	Net amount
Counterparty	US\$	US\$	US\$	US\$
Goldman Sachs International	(282,187)	-	46,084	(236,103)
JP Morgan Securities Plc	(20,789,044)	-	20,259,285	(529,759)
Total	(21,071,231)	-	20,305,369	(765,862)

5. Offsetting financial assets and financial liabilities (continued)

Man GLG Senior Secured Opportunities

The following table summarises the net financial assets per counterparty as at 30 June 2023:

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

	(i)	(ii)		(iii)=(i)+(ii)
		Gross assets not offset in the unaudited statement of financial position		
	Gross amounts of assets in the unaudited statement of financial position	Cash collateral held	Financial instruments	Net amount
Counterparty	€	€	€	€
JP Morgan Securities Plc	758,430	-	(144,853)	613,577
Total	758,430	-	(144,853)	613,577

The following table summarises the net financial liabilities per counterparty as at 30 June 2023:

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

	(i)	(ii)		(iii)=(i)+(ii)
		Gross assets not offset in the unaudited statement of financial position		
	Gross amounts of liabilities in the unaudited statement of financial position	Cash collateral pledged	Financial instruments	Net amount
Counterparty	€	€	€	€
JP Morgan Securities Plc	(144,853)	144,853	-	-
Total	(144,853)	144,853	-	-

The following table summarises the net financial assets per counterparty as at 31 December 2022:

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

	(i)	(ii)		(iii)=(i)+(ii)
		Gross assets not offset in the statement of financial position		
	Gross amounts of assets in the statement of financial position	Cash collateral held	Financial instruments	Net amount
Counterparty	€	€	€	€
Barclays Plc	498,997	-	(385,467)	113,530
JP Morgan Securities Plc	2,679,896	-	(2,558,159)	121,737
Total	3,178,893	-	(2,943,626)	235,267

The following table summarises the net financial liabilities per counterparty as at 31 December 2022:

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

	(i)	(ii)		(iii)=(i)+(ii)
		Gross liabilities not offset in the statement of financial position		
	Gross amounts of liabilities in the statement of financial position	Cash collateral pledged	Financial instruments	Net amount
Counterparty	€	€	€	€
Barclays Plc	(385,467)	-	385,467	-
JP Morgan Securities Plc	(2,558,159)	149,230	2,408,929	-
Total	(2,943,626)	149,230	2,794,396	-

5. Offsetting financial assets and financial liabilities (continued)

Man GLG European High Yield Opportunities

The following table summarises the net financial assets per counterparty as at 30 June 2023:

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

	(i)	(ii)		(iii)=(i)+(ii)
		Gross assets not offset in the unaudited statement of financial position		
	Gross amounts of assets in the unaudited statement of financial position	Cash collateral held	Financial instruments	Net amount
Counterparty	€	€	€	€
JP Morgan Securities Plc	1,172,687	-	(204,994)	967,693
Total	1,172,687	-	(204,994)	967,693

The following table summarises the net financial liabilities per counterparty as at 30 June 2023:

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

	(i)	(ii)		(iii)=(i)+(ii)
		Gross assets not offset in the unaudited statement of financial position		
	Gross amounts of liabilities in the unaudited statement of financial position	Cash collateral pledged	Financial instruments	Net amount
Counterparty	€	€	€	€
JP Morgan Securities Plc	(204,994)	204,994	-	-
Total	(204,994)	204,994	-	-

The following table summarises the net financial assets per counterparty as at 31 December 2022:

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

	(i)	(ii)		(iii)=(i)+(ii)
		Gross assets not offset in the statement of financial position		
	Gross amounts of assets in the statement of financial position	Cash collateral held	Financial instruments	Net amount
Counterparty	€	€	€	€
Barclays Plc	1,585,138	-	(747,980)	837,158
JP Morgan Securities Plc	4,053,244	-	(3,822,873)	230,371
Total	5,638,382	-	(4,570,853)	1,067,529

The following table summarises the net financial liabilities per counterparty as at 31 December 2022:

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

	(i)	(ii)		(iii)=(i)+(ii)
		Gross liabilities not offset in the statement of financial position		
	Gross amounts of liabilities in the statement of financial position	Cash collateral pledged	Financial instruments	Net amount
Counterparty	€	€	€	€
Barclays Plc	(747,980)	537,829	210,151	-
JP Morgan Securities Plc	(3,822,873)	329,057	3,493,816	-
Total	(4,570,853)	866,886	3,703,967	-

5. Offsetting financial assets and financial liabilities (continued)

Man GLG FI Sustainable Credit Opportunities

The following table summarises the net financial assets per counterparty as at 30 June 2023:

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

	(i)	(ii)		(iii)=(i)+(ii)
		Gross assets not offset in the unaudited statement of financial position		
	Gross amounts of assets in the unaudited statement of financial position	Cash collateral held	Financial instruments	Net amount
Counterparty	€	€	€	€
JP Morgan Securities Plc	558,229	-	(119,780)	438,449
Total	558,229	-	(119,780)	438,449

The following table summarises the net financial liabilities per counterparty as at 30 June 2023:

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

	(i)	(ii)		(iii)=(i)+(ii)
		Gross assets not offset in the unaudited statement of financial position		
	Gross amounts of liabilities in the unaudited statement of financial position	Cash collateral pledged	Financial instruments	Net amount
Counterparty	€	€	€	€
JP Morgan Securities Plc	(119,780)	119,780	-	-
Total	(119,780)	119,780	-	-

The following table summarises the net financial assets per counterparty as at 31 December 2022:

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

	(i)	(ii)		(iii)=(i)+(ii)
		Gross assets not offset in the statement of financial position		
	Gross amounts of assets in the statement of financial position	Cash collateral held	Financial instruments	Net amount
Counterparty	€	€	€	€
Barclays Plc	190,691	-	(138,252)	52,439
JP Morgan Securities Plc	1,712,647	-	(1,601,782)	110,865
Total	1,903,338	-	(1,740,034)	163,304

The following table summarises the net financial liabilities per counterparty as at 31 December 2022:

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

	(i)	(ii)		(iii)=(i)+(ii)
		Gross liabilities not offset in the statement of financial position		
	Gross amounts of liabilities in the statement of financial position	Cash collateral pledged	Financial instruments	Net amount
Counterparty	€	€	€	€
Barclays Plc	(138,252)	-	138,252	-
JP Morgan Securities Plc	(1,601,782)	136,420	1,465,362	-
Total	(1,740,034)	136,420	1,603,614	-

5. Offsetting financial assets and financial liabilities (continued)

Man AHL TargetClimate

The following table summarises the net financial assets per counterparty as at 30 June 2023:

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

	(i)	(ii)		(iii)=(i)+(ii)
		Gross assets not offset in the unaudited statement of financial position		
	Gross amounts of assets in the unaudited statement of financial position US\$	Cash collateral held US\$	Financial instruments US\$	Net amount US\$
Counterparty				
Goldman Sachs International	362,735	-	(50,563)	312,172
JP Morgan Securities Plc	1,003,968	-	(188,670)	815,298
Morgan Stanley & Co. International Plc	870,159	-	(87,066)	783,093
Total	2,236,862	-	(326,299)	1,910,563

The following table summarises the net financial liabilities per counterparty as at 30 June 2023:

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

	(i)	(ii)		(iii)=(i)+(ii)
		Gross assets not offset in the unaudited statement of financial position		
	Gross amounts of liabilities in the unaudited statement of financial position US\$	Cash collateral pledged US\$	Financial instruments US\$	Net amount US\$
Counterparty				
Goldman Sachs International	(50,563)	50,563	-	-
JP Morgan Securities Plc	(188,670)	188,670	-	-
Morgan Stanley & Co. International Plc	(87,066)	87,066	-	-
Total	(326,299)	326,299	-	-

The following table summarises the net financial assets per counterparty as at 31 December 2022:

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

	(i)	(ii)		(iii)=(i)+(ii)
		Gross assets not offset in the statement of financial position		
	Gross amounts of assets in the statement of financial position US\$	Cash collateral held US\$	Financial instruments US\$	Net amount US\$
Counterparty				
Bank of America Merrill Lynch	3,873	-	-	3,873
Goldman Sachs International	546,460	-	(226,042)	320,418
JP Morgan Securities Plc	269,570	-	(123,314)	146,256
Morgan Stanley & Co. International Plc	816,832	-	(47,506)	769,326
Total	1,636,735	-	(396,862)	1,239,873

The following table summarises the net financial liabilities per counterparty as at 31 December 2022:

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

	(i)	(ii)		(iii)=(i)+(ii)
		Gross liabilities not offset in the statement of financial position		
	Gross amounts of liabilities in the statement of financial position US\$	Cash collateral pledged US\$	Financial instruments US\$	Net amount US\$
Counterparty				
Goldman Sachs International	(226,042)	226,042	-	-
JP Morgan Securities Plc	(123,314)	123,314	-	-
Morgan Stanley & Co. International Plc	(47,506)	47,506	-	-
Total	(396,862)	396,862	-	-

5. Offsetting financial assets and financial liabilities (continued)

Man GLG Core Economy Alternative

The following table summarises the net financial assets per counterparty as at 30 June 2023:

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

	(i)	(ii)		(iii)=(i)+(ii)
		Gross assets not offset in the unaudited statement of financial position		
	Gross amounts of assets in the unaudited statement of financial position US\$	Cash collateral held US\$	Financial instruments US\$	Net amount US\$
Counterparty				
Morgan Stanley & Co. International Plc	784,146	-	(784,146)	-
Total	784,146	-	(784,146)	-

The following table summarises the net financial liabilities per counterparty as at 30 June 2023:

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

	(i)	(ii)		(iii)=(i)+(ii)
		Gross assets not offset in the unaudited statement of financial position		
	Gross amounts of liabilities in the unaudited statement of financial position US\$	Cash collateral pledged US\$	Financial instruments US\$	Net amount US\$
Counterparty				
Morgan Stanley & Co. International Plc	(1,828,726)	632,569	151,577	(1,044,580)
Total	(1,828,726)	632,569	151,577	(1,044,580)

The following table summarises the net financial assets per counterparty as at 31 December 2022:

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

	(i)	(ii)		(iii)=(i)+(ii)
		Gross assets not offset in the statement of financial position		
	Gross amounts of assets in the statement of financial position US\$	Cash collateral held US\$	Financial instruments US\$	Net amount US\$
Counterparty				
Morgan Stanley & Co. International Plc	3,179,400	-	(56,659)	3,122,741
Total	3,179,400	-	(56,659)	3,122,741

The following table summarises the net financial liabilities per counterparty as at 31 December 2022:

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

	(i)	(ii)		(iii)=(i)+(ii)
		Gross liabilities not offset in the statement of financial position		
	Gross amounts of liabilities in the statement of financial position US\$	Cash collateral pledged US\$	Financial instruments US\$	Net amount US\$
Counterparty				
Morgan Stanley & Co. International Plc	(56,659)	56,659	-	-
Total	(56,659)	56,659	-	-

5. Offsetting financial assets and financial liabilities (continued)

Man GLG Emerging Markets Corporate Credit Alternative

The following table summarises the net financial assets per counterparty as at 30 June 2023:

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

	(i)	(ii)		(iii)=(i)+(ii)
		Gross assets not offset in the unaudited statement of financial position		
Counterparty	Gross amounts of assets in the unaudited statement of financial position US\$	Cash collateral held US\$	Financial instruments US\$	Net amount US\$
JP Morgan Securities Plc	806,856	-	(43,410)	763,446
Total	806,856	-	(43,410)	763,446

The following table summarises the net financial liabilities per counterparty as at 30 June 2023:

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

	(i)	(ii)		(iii)=(i)+(ii)
		Gross assets not offset in the unaudited statement of financial position		
Counterparty	Gross amounts of liabilities in the unaudited statement of financial position US\$	Cash collateral pledged US\$	Financial instruments US\$	Net amount US\$
JP Morgan Securities Plc	(43,410)	43,410	-	-
Total	(43,410)	43,410	-	-

Man GLG Emerging Markets Corporate Credit Alternative commenced its operations on 7 February 2023, hence there were no investments as at 31 December 2022.

Man GLG European Leaders Alternative

The following table summarises the net financial assets per counterparty as at 30 June 2023:

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

	(i)	(ii)		(iii)=(i)+(ii)
		Gross assets not offset in the statement of financial position		
Counterparty	Gross amounts of assets in the unaudited statement of financial position €	Cash collateral held €	Financial instruments €	Net amount €
Goldman Sachs International	573,945	-	(296,987)	276,958
Total	573,945	-	(296,987)	276,958

5. Offsetting financial assets and financial liabilities (continued)

Man GLG European Leaders Alternative (continued)

The following table summarises the net financial liabilities per counterparty as at 30 June 2023:

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

	(i)	(ii)		(iii)=(i)+(ii)
		Gross liabilities not offset in the statement of financial position		
	Gross amounts of liabilities in the unaudited statement of financial position	Cash collateral pledged	Financial instruments	Net amount
Counterparty	€	€	€	€
Goldman Sachs International	(296,987)	196,622	100,365	-
Total	(296,987)	196,622	100,365	-

Man GLG European Leaders Alternative commenced its operations on 6 June 2023, hence there were no investments as at 31 December 2022.

Man GLG Financial Credit Opportunities

As at 30 June 2023, there were no financial assets or financial liabilities for offsetting. As the Portfolio commenced operations in the current period, there is no comparative table for December 2022.

6. Financial risk management

Overall risk management

The risk of the Fund and of each Portfolio are consistent with those set out in the audited financial statements for the year ended 31 December 2022 and those detailed within the Prospectus.

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

	Combined Fund 30 June 2023 US\$	Man GLG Alpha Select Alternative 30 June 2023 £	Man GLG European Equity Alternative 30 June 2023 €	Man AHL Multi Strategy Alternative 30 June 2023 US\$
Interest income	261,444,773	27,223,524	645,836	742,947
Interest expense	(32,056,824)	(6,514,196)	(72)	(87,371)
Dividend income	54,951,013	32,886,774	5,023,649	119,943
Dividend expense on short securities	(49,856,560)	(32,255,239)	(5,523,834)	(27,054)
	<u>234,482,402</u>	<u>21,340,863</u>	<u>145,579</u>	<u>748,465</u>
<i>Realised and unrealised gain/(loss) on financial assets and liabilities at fair value through profit or loss</i>				
Net realised gain/(loss) on investments	54,178,062	11,714,955	(7,126,768)	(166,751)
Net realised gain/(loss) on foreign currency	388,174	85,898	805,034	(124,704)
Total net realised gain/(loss)	<u>54,566,236</u>	<u>11,800,853</u>	<u>(6,321,734)</u>	<u>(291,455)</u>
Movement in net unrealised gain/(loss) on investments	209,829,288	19,253,926	8,694,117	203,480
Movement in net unrealised gain/(loss) on foreign currency	(2,935,097)	157,371	307,198	33,106
Total net movement in unrealised gain/(loss)	<u>206,894,191</u>	<u>19,411,297</u>	<u>9,001,315</u>	<u>236,586</u>
Net gain/(loss) on financial assets and liabilities at fair value through profit or loss	<u>495,942,829</u>	<u>52,553,013</u>	<u>2,825,160</u>	<u>693,596</u>

	Man AHL TargetRisk 30 June 2023 US\$	Man GLG European Mid-Cap Equity Alternative 30 June 2023 €	Man GLG Global Emerging Markets Debt Total Return 30 June 2023 US\$	Man GLG Innovation Equity Alternative 30 June 2023 US\$
Interest income	114,011,443	687,497	48,583	3,232,253
Interest expense	(3,748,692)	(1,263)	(3,911,670)	(3,736)
Dividend income	-	732,680	-	122,147
Dividend expense on short securities	-	(697,996)	-	(562,189)
	<u>110,262,751</u>	<u>720,918</u>	<u>(3,863,087)</u>	<u>2,788,475</u>
<i>Realised and unrealised gain/(loss) on financial assets and liabilities at fair value through profit or loss</i>				
Net realised gain/(loss) on investments	46,976,000	(1,638,476)	(9,245,634)	4,638,442
Net realised gain/(loss) on foreign currency	(2,395,010)	12,512	822,906	(549,477)
Total net realised gain/(loss)	<u>44,580,990</u>	<u>(1,625,964)</u>	<u>(8,422,728)</u>	<u>4,088,965</u>
Movement in net unrealised gain/(loss) on investments	150,711,652	2,091,236	(5,759,149)	(1,043,844)
Movement in net unrealised gain/(loss) on foreign currency	(2,326,927)	(31,331)	7,935	344
Total net movement in unrealised gain/(loss)	<u>148,384,725</u>	<u>2,059,905</u>	<u>(5,751,214)</u>	<u>(1,043,500)</u>
Net gain/(loss) on financial assets and liabilities at fair value through profit or loss	<u>303,228,466</u>	<u>1,154,859</u>	<u>(18,037,029)</u>	<u>5,833,940</u>

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

	Man Alternative Style Risk Premia 30 June 2023 US\$	Man AHL Active Balanced 30 June 2023 US\$	Man GLG High Yield Opportunities 30 June 2023 €	+Man GLG Credit Multi- Strategy Alternative 30 June 2023 US\$
Interest income	8,627,652	13,517,504	39,627,083	35,302
Interest expense	(5,669,938)	(54,008)	(4,730,913)	(992)
Dividend income	-	-	-	-
Dividend expense on short securities	-	-	(99,436)	-
	<u>2,957,714</u>	<u>13,463,496</u>	<u>34,796,734</u>	<u>34,310</u>
<i>Realised and unrealised gain/(loss) on financial assets and liabilities at fair value through profit or loss</i>				
Net realised gain/(loss) on investments	12,699,988	(32,167,359)	(6,392,437)	94,876
Net realised gain/(loss) on foreign currency	(272,689)	(1,497,330)	2,579,488	9,573
Total net realised gain/(loss)	<u>12,427,299</u>	<u>(33,664,689)</u>	<u>(3,812,949)</u>	<u>104,449</u>
Movement in net unrealised gain/(loss) on investments	1,587,584	22,266,828	9,233,317	(14,906)
Movement in net unrealised gain/(loss) on foreign currency	(37,665)	(421,119)	97,419	(413)
Total net movement in unrealised gain/(loss)	<u>1,549,919</u>	<u>21,845,709</u>	<u>9,330,736</u>	<u>(15,319)</u>
Net gain/(loss) on financial assets and liabilities at fair value through profit or loss	<u>16,934,932</u>	<u>1,644,516</u>	<u>40,314,521</u>	<u>123,440</u>

	Man GLG Event Driven Alternative 30 June 2023 US\$	+Man GLG Global Debt Total Return 30 June 2023 US\$	Man GLG High Yield Opportunities DE 30 June 2023 €	Man AHL TargetRisk Moderate 30 June 2023 US\$
Interest income	16,299,245	202,302	15,733,907	562,428
Interest expense	(14,749)	(7,514)	(2,143,779)	(3,003)
Dividend income	6,807,157	-	-	-
Dividend expense on short securities	(1,151,647)	-	(40,013)	-
	<u>21,940,006</u>	<u>194,788</u>	<u>13,550,115</u>	<u>559,425</u>
<i>Realised and unrealised gain/(loss) on financial assets and liabilities at fair value through profit or loss</i>				
Net realised gain/(loss) on investments	30,888,621	(329,535)	4,172,783	86,700
Net realised gain/(loss) on foreign currency	(192,889)	(13,578)	977,819	26,464
Total net realised gain/(loss)	<u>30,695,732</u>	<u>(343,113)</u>	<u>5,150,602</u>	<u>113,164</u>
Movement in net unrealised gain/(loss) on investments	(8,227,564)	313,406	281,751	542,154
Movement in net unrealised gain/(loss) on foreign currency	(724,603)	(6,119)	42,207	(6,764)
Total net movement in unrealised gain/(loss)	<u>(8,952,167)</u>	<u>307,287</u>	<u>323,958</u>	<u>535,390</u>
Net gain/(loss) on financial assets and liabilities at fair value through profit or loss	<u>43,683,571</u>	<u>158,962</u>	<u>19,024,675</u>	<u>1,207,979</u>

+ Man GLG Credit Multi Strategy Alternative and Man GLG Global Debt Total Return ceased their operations on 20 January 2023 and 24 May 2023, respectively.

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

	Man GLG Asia Pacific (ex- Japan) Equity Alternative 30 June 2023 US\$	Man AHL Target Growth Alternative 30 June 2023 US\$	Man GLG Convertible Arbitrage Alternative 30 June 2023 US\$	Man GLG RI Global Sustainable Growth Alternative 30 June 2023 US\$
Interest income	1,113,665	1,290,124	1,664,723	306,801
Interest expense	-	(1,152)	(2,651,449)	(26,113)
Dividend income	541,519	-	-	148,103
Dividend expense on short securities	(947,077)	-	-	(221,211)
	<u>708,107</u>	<u>1,288,972</u>	<u>(986,726)</u>	<u>207,580</u>
<i>Realised and unrealised gain/(loss) on financial assets and liabilities at fair value through profit or loss</i>				
Net realised gain/(loss) on investments	129,683	(3,063,047)	1,466,116	377,354
Net realised gain/(loss) on foreign currency	(118,092)	(479,851)	387,367	(24,166)
Total net realised gain/(loss)	<u>11,591</u>	<u>(3,542,898)</u>	<u>1,853,483</u>	<u>353,188</u>
Movement in net unrealised gain/(loss) on investments	1,254,645	1,631,651	(1,151,473)	2,320,508
Movement in net unrealised gain/(loss) on foreign currency	(33,474)	(24,895)	(12,955)	(1,117)
Total net movement in unrealised gain/(loss)	<u>1,221,171</u>	<u>1,606,756</u>	<u>(1,164,428)</u>	<u>2,319,391</u>
Net gain/(loss) on financial assets and liabilities at fair value through profit or loss	<u>1,940,869</u>	<u>(647,170)</u>	<u>(297,671)</u>	<u>2,880,159</u>

	Man GLG RI Sustainable Energy Transition Alternative 30 June 2023 €	++Man AHL Global Bond 30 June 2023 US\$	Man GLG Senior Secured Opportunities 30 June 2023 €	Man GLG European High Yield Opportunities 30 June 2023 €
Interest income	151,715	566,948	767,639	995,494
Interest expense	(41,181)	(23,910)	(89,053)	(84,736)
Dividend income	141,011	3,695	-	-
Dividend expense on short securities	(151,440)	-	(432)	(677)
	<u>100,105</u>	<u>546,733</u>	<u>678,154</u>	<u>910,081</u>
<i>Realised and unrealised gain/(loss) on financial assets and liabilities at fair value through profit or loss</i>				
Net realised gain/(loss) on investments	(359,248)	(388,740)	(116,425)	461,545
Net realised gain/(loss) on foreign currency	(2,140)	(120,546)	24,144	76,261
Total net realised gain/(loss)	<u>(361,388)</u>	<u>(509,286)</u>	<u>(92,281)</u>	<u>537,806</u>
Movement in net unrealised gain/(loss) on investments	(2,025)	891,674	(113,425)	(1,794,853)
Movement in net unrealised gain/(loss) on foreign currency	1,157	(9,896)	(2,453)	(3,349)
Total net movement in unrealised gain/(loss)	<u>(868)</u>	<u>881,778</u>	<u>(115,878)</u>	<u>(1,798,202)</u>
Net gain/(loss) on financial assets and liabilities at fair value through profit or loss	<u>(262,151)</u>	<u>919,225</u>	<u>469,995</u>	<u>(350,315)</u>

++ Man AHL Global Bond ceased its operations on 31 May 2023.

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

	Man GLG RI Sustainable Credit Opportunities 30 June 2023 €	Man AHL TargetClimate 30 June 2023 US\$	Man GLG Core Economy Alternative 30 June 2023 US\$	*Man GLG Emerging Markets Corporate Credit Alternative 30 June 2023 US\$
Interest income	613,295	537,119	580,628	490,030
Interest expense	(55,309)	(55,374)	(1,302)	(28,458)
Dividend income	-	131,795	108,968	-
Dividend expense on short securities	(377)	(42)	(117,194)	-
	<u>557,609</u>	<u>613,498</u>	<u>571,100</u>	<u>461,572</u>
<i>Realised and unrealised gain/(loss) on financial assets and liabilities at fair value through profit or loss</i>				
Net realised gain/(loss) on investments	335,133	(104,710)	(467,270)	43,831
Net realised gain/(loss) on foreign currency	43,699	(92,668)	26,575	16,912
Total net realised gain/(loss)	<u>378,832</u>	<u>(197,378)</u>	<u>(440,695)</u>	<u>60,743</u>
Movement in net unrealised gain/(loss) on investments	(120,044)	35,641	545,525	(92,269)
Movement in net unrealised gain/(loss) on foreign currency	1,211	(6,870)	-	425
Total net movement in unrealised gain/(loss)	<u>(118,833)</u>	<u>28,771</u>	<u>545,525</u>	<u>(91,844)</u>
Net gain/(loss) on financial assets and liabilities at fair value through profit or loss	<u>817,608</u>	<u>444,891</u>	<u>675,930</u>	<u>430,471</u>

	*Man GLG European Leaders Alternative 30 June 2023 €	*Man GLG Financial Credit Opportunities 30 June 2023 €
Interest income	18,195	8,840
Interest expense	(8,090)	-
Dividend income	26,934	-
Dividend expense on short securities	(3,566)	-
	<u>33,473</u>	<u>8,840</u>
<i>Realised and unrealised gain/(loss) on financial</i>		
Net realised gain/(loss) on investments	(199,140)	-
Net realised gain/(loss) on foreign currency	157,043	(164,686)
Total net realised gain/(loss)	<u>(42,097)</u>	<u>(164,686)</u>
Movement in net unrealised gain/(loss) on	222,825	72,031
Movement in net unrealised gain/(loss) on foreign	(227)	(3,055)
Total net movement in unrealised gain/(loss)	<u>222,598</u>	<u>68,976</u>
Net gain/(loss) on financial assets and liabilities at fair value through profit or	<u>213,974</u>	<u>(86,870)</u>

*Man GLG Emerging Markets Corporate Credit Alternative, Man GLG European Leaders Alternative, and Man GLG Financial Credit Opportunities commenced their operations on 7 February 2023, 6 June 2023 and 27 June 2023, respectively.

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

	Combined Fund 30 June 2022 US\$	Man GLG Alpha Select Alternative 30 June 2022 £	Man GLG European Equity Alternative 30 June 2022 €	Man AHL Multi Strategy Alternative 30 June 2022 US\$
Interest income	74,217,303	3,235,322	9	26,793
Interest expense	(217,528,745)	(7,322,240)	(991,822)	(664,122)
Dividend income	62,416,887	38,238,675	4,202,494	221,969
Dividend expense on short securities	(56,539,768)	(35,112,255)	(4,118,032)	(170,789)
	<u>(137,434,323)</u>	<u>(960,498)</u>	<u>(907,351)</u>	<u>(586,149)</u>
<i>Realised and unrealised gain/(loss) on financial assets and liabilities at fair value through profit or loss</i>				
Net realised gain/(loss) on investments	(1,012,984,370)	158,112,735	4,110,247	642,536
Net realised gain/(loss) on foreign currency	38,179,875	(162,280)	(3,737,107)	(730,642)
Total net realised gain/(loss)	<u>(974,804,495)</u>	<u>157,950,455</u>	<u>373,140</u>	<u>(88,106)</u>
Movement in net unrealised gain/(loss) on investments	(501,854,620)	(41,053,551)	(2,135,674)	(1,303,105)
Movement in net unrealised gain/(loss) on foreign currency	(1,730,658)	(16,616)	(20,456)	(132,138)
Total net movement in unrealised gain/(loss)	<u>(503,585,278)</u>	<u>(41,070,167)</u>	<u>(2,156,130)</u>	<u>(1,435,243)</u>
Net gain/(loss) on financial assets and liabilities at fair value through profit or loss	<u>(1,615,824,096)</u>	<u>115,919,790</u>	<u>(2,690,341)</u>	<u>(2,109,498)</u>

	Man AHL TargetRisk 30 June 2022 US\$	Man GLG European Mid-Cap Equity Alternative 30 June 2022 €	Man GLG Global Emerging Markets Debt Total Return 30 June 2022 US\$	Man GLG Innovation Equity Alternative 30 June 2022 US\$
Interest income	24,279,111	7,048	2,014,807	171,107
Interest expense	(153,761,895)	(430,561)	(8,448,054)	(100,677)
Dividend income	-	1,319,237	-	904,864
Dividend expense on short securities	-	(1,674,321)	-	(1,585,516)
	<u>(129,482,784)</u>	<u>(778,597)</u>	<u>(6,433,247)</u>	<u>(610,222)</u>
<i>Realised and unrealised gain/(loss) on financial assets and liabilities at fair value through profit or loss</i>				
Net realised gain/(loss) on investments	(814,701,964)	(438,486)	(21,910,478)	(48,890,560)
Net realised gain/(loss) on foreign currency	43,569,990	(88,171)	(3,522,397)	284,574
Total net realised gain/(loss)	<u>(771,131,974)</u>	<u>(526,657)</u>	<u>(25,432,875)</u>	<u>(48,605,986)</u>
Movement in net unrealised gain/(loss) on investments	(225,796,498)	(2,835,619)	17,723,177	(7,297,628)
Movement in net unrealised gain/(loss) on foreign currency	(1,383,527)	(8,071)	21,092	(3,784)
Total net movement in unrealised gain/(loss)	<u>(227,180,025)</u>	<u>(2,843,690)</u>	<u>17,744,269</u>	<u>(7,301,412)</u>
Net gain/(loss) on financial assets and liabilities at fair value through profit or loss	<u>(1,127,794,783)</u>	<u>(4,148,944)</u>	<u>(14,121,853)</u>	<u>(56,517,620)</u>

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

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

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

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

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

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

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

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

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

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

8. Related party transactions

Neither the Directors, nor their families, nor the secretary (Matsack Trust Limited), nor the Investment Managers had any interests in the Shares of the Fund during the period ended 30 June 2023, with the exception of one Subscriber Shares held by Man Asset Management (Ireland) Limited in a nominee capacity. Man Asset Management (Ireland) Limited is a related party through its holding of the Subscriber Share in the Fund. John Morton, a director of the Fund, holds the second Subscriber Share.

During the period Samantha McConnell, Ronan Daly and Bronwyn Wright earned Directors' fee of €7,500 each. John Morton has elected to waive his Directors' fee as he is the CEO and a director of Man Asset Management (Ireland) Limited, the Manager of the Fund.

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

GLG Partners LP, GLG LLC, AHL Partners LLP and Man Solutions Limited - the Investment Managers of the Portfolios, Man Asset Management (Ireland) Limited - the Manager of the Fund, Man Investments AG - the Distributor in relation to the Portfolios are indirect wholly-owned subsidiaries of Man Group plc and all subsidiaries of Man Group plc are related parties.

Man GLG Alpha Select Alternative, Man GLG European Equity Alternative, Man GLG European Mid-Cap Equity Alternative, Man GLG Innovation Equity Alternative, Man GLG Credit Multi-Strategy Alternative, Man GLG Event Driven Alternative, Man GLG Asia Pacific (ex-Japan) Equity Alternative, Man GLG Convertible Arbitrage Alternative, Man GLG RI Global Sustainable Growth Alternative, Man GLG RI Sustainable Energy Transition Alternative, Man GLG Core Economy Alternative, Man GLG Emerging Markets Corporate Credit Alternative, Man GLG European Leaders Alternative and Man GLG Financial Credit Opportunities make payments to a Research Payment Account operated by the Investment Manager and its affiliates under the rules of the Investment Manager's regulator, the purpose of which is to pay Research Service Providers for services provided from which each Portfolio benefits. During the period ended 30 June 2023 and 30 June 2022, Man GLG Alpha Select Alternative, Man GLG European Equity Alternative, Man GLG European Mid-Cap Equity Alternative, Man GLG Alpha Select Alternative, Man GLG European Equity Alternative, Man GLG European Mid-Cap Equity Alternative, Man GLG Innovation Equity Alternative, Man GLG Credit Multi-Strategy Alternative, Man GLG Event Driven Alternative, Man GLG Asia Pacific (ex-Japan) Equity Alternative, Man GLG Convertible Arbitrage Alternative, Man GLG RI Global Sustainable Growth Alternative, Man GLG RI Sustainable Energy Transition Alternative, Man GLG Core Economy Alternative, Man GLG Emerging Markets Corporate Credit Alternative, Man GLG European Leaders Alternative and Man GLG Financial Credit Opportunities made payments to the amount of £700,886 (30 June 2022: £666,941), €Nil (30 June 2022: €119,788), €58,329 (30 June 2022: €73,752), US\$122,434 (30 June 2022: US\$298,095), US\$431 (30 June 2022: US\$2,665), US\$417,016 (30 June 2022: US\$349,205), US\$16,603 (30 June 2022: US\$3,332), US\$6,567 (30 June 2022: US\$12,150), US\$6,601 (30 June 2022: US\$2,735), €6,177 (30 June 2022: €6,171), US\$10,020 (30 June 2022: US\$Nil), US\$2,129 (30 June 2022: US\$Nil) and €1,682 (30 June 2022: €Nil), respectively.

Man Group Operations Limited pays for certain operating fees and expenses centrally on behalf of the Fund, which are then periodically recharged back to the Fund. Outstanding recharges as at 30 June 2023 amount to US\$570,663 and have been included within accrued expenses and other liabilities.

The following transactions took place between the Fund and its related parties:

30 June 2023	Type of fees	Total fees	Fees payable
Related party	/(income)	/(income)	/(receivable)
		US\$	US\$
Man Asset Management (Ireland) Limited	Management fees	44,010,893	7,173,107
Man Asset Management (Ireland) Limited	Performance fees	20,659,810	19,526,293
Man Asset Management (Ireland) Limited	Administration fees*	16,171,418	14,231,495
Man Asset Management (Ireland) Limited	Expense reimbursement	(7,698,990)	(3,865,680)
Man Group Operations Limited	Operating fees and expenses	-	570,663
Directors	Directors' fees	23,226	-
31 December 2022	Type of fees	Total fees	Fees payable
Related party	/(income)	/(income)	/(receivable)
		US\$	US\$
Man Asset Management (Ireland) Limited	Management fees	99,322,650	7,479,944
Man Asset Management (Ireland) Limited	Performance fees	18,939,124	15,639,537
Man Asset Management (Ireland) Limited	Administration fees*	37,072,103	11,290,506
Man Asset Management (Ireland) Limited	Expense reimbursement	(17,624,408)	(6,151,323)
Man Group Operations Limited	Operating fees and expenses	-	532,786
Directors	Directors' fees	47,406	-

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

The Manager shall also be entitled to reimbursement of all out-of-pocket expenses incurred for the benefit of the Company including expenses incurred by the Investment Manager, the Administrator and/or by the Distributor and charged to it.

8. Related party transactions (continued)

Administration fees and expense reimbursement are included in accrued expenses and other liabilities and other assets, respectively in the unaudited statement of financial position.

The above amounts are payable on demand and do not bear interest.

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

All transactions with the connected parties were entered into the ordinary course of business and on normal commercial terms.

As at 30 June 2023 and 31 December 2022 entities affiliated with Man Group plc owned Redeemable Participating Shares as detailed below:

Portfolio	Redeemable Participating Shares	
	30 June 2023	31 December 2022
Man GLG Alpha Select Alternative	32,396	34,995
Man GLG European Equity Alternative	4,544	81,537
Man AHL Multi Strategy Alternative	67,351	67,351
Man AHL TargetRisk	1,378,048	1,579,003
Man GLG European Mid-Cap Equity Alternative	2,343	3,412
Man GLG Global Emerging Markets Debt Total Return	8,269	10,446
Man GLG Innovation Equity Alternative	11,109	20,179
Man Alternative Style Risk Premia	6,765	2,055
Man AHL Active Balanced	5,150,653	5,794,801
Man GLG High Yield Opportunities	56,510	58,282
Man GLG Credit Multi-Strategy Alternative	-	128,203
Man GLG Event Driven Alternative	295,274	322,175
Man GLG Global Debt Total Return	-	100,030
Man AHL TargetRisk Moderate	6,392	102,306
Man GLG Asia Pacific (ex-Japan) Equity Alternative	14,982	26,875
Man AHL Target Growth Alternative	506,411	704,450
Man GLG Convertible Arbitrage Alternative	129,540	517
Man GLG RI Global Sustainable Growth Alternative	2,770	126,171
Man GLG RI Sustainable Energy Transition Alternative	100,421	100,030
Man AHL Global Bond	-	20
Man GLG Senior Secured Opportunities	3,814	200,040
Man GLG European High Yield Opportunities	151,651	200,040
Man GLG RI Sustainable Credit Opportunities	40	40
Man AHL TargetClimate	200,030	200,030
Man GLG Core Economy Alternative	31,599	200,030
Man GLG Emerging Markets Corporate Credit Alternative	23,166	n/a
Man GLG European Leaders Alternative	150,040	n/a
Man GLG Financial Credit Opportunities	140,040	n/a

9. Exchange rates

The following exchange rates were used to translate foreign currency assets and liabilities in Man AHL Multi Strategy Alternative, Man AHL TargetRisk, Man GLG Global Emerging Markets Debt Total Return, Man GLG Innovation Equity Alternative, Man Alternative Style Risk Premia, Man AHL Active Balanced, Man GLG Credit Multi-Strategy Alternative, Man GLG Event Driven Alternative, Man GLG Global Debt Total Return, Man AHL TargetRisk Moderate, Man GLG Asia Pacific (ex-Japan) Equity Alternative, Man AHL Target Growth Alternative, Man GLG Convertible Arbitrage Alternative, Man GLG RI Global Sustainable Growth Alternative, Man AHL Global Bond, Man AHL TargetClimate, Man GLG Core Economy Alternative and Man GLG Emerging Markets Corporate Credit Alternative at 30 June 2023:

US\$1 = AUD1.50218	US\$1 = DKK6.82594	US\$1 = KRW1250.00000	US\$1 = SEK10.79914
US\$1 = BRL4.82393	US\$1 = €0.91659	US\$1 = MXN17.15266	US\$1 = SGD1.35336
US\$1 = CAD1.32328	US\$1 = £0.78653	US\$1 = MYR4.66853	US\$1 = THB35.46099
US\$1 = CHF0.89461	US\$1 = HKD7.83699	US\$1 = NOK10.71811	US\$1 = TRY26.04167
US\$1 = CLP833.33333	US\$1 = HUF344,82759	US\$1 = NZD1.63212	US\$1 = TWD31.15265
US\$1 = CNH7.27273	US\$1 = IDR10,000.00000	US\$1 = PEN3.62450	US\$1 = ZAR18.90359
US\$1 = CNY7.26216	US\$1 = ILS3.71058	US\$1 = PHP55.24862	
US\$1 = COP5000.00000	US\$1 = INR81.96721	US\$1 = PLN4.06339	
US\$1 = CZK21.78649	US\$1 = JPY144.92754		

The following exchange rates were used to translate foreign currency assets and liabilities in Man GLG European Equity Alternative, Man GLG European Mid-Cap Equity Alternative, Man GLG High Yield Opportunities, Man GLG High Yield Opportunities DE, Man GLG RI Sustainable Energy Transition Alternative, Man GLG Senior Secured Opportunities, Man GLG European High Yield Opportunities, Man GLG RI Sustainable Credit Opportunities, Man GLG European Leaders Alternative and Man GLG Financial Credit Opportunities at 30 June 2023:

€1 = AED4.00661	€1 = DKK7.44710	€1 = KWD0.33532	€1 = SEK11.78187
€1 = AUD1.63888	€1 = £0.85810	€1 = MXN18.71536	€1 = SGD1.47652
€1 = BRL5.26291	€1 = HKD8.55016	€1 = MYR5.09337	€1 = THB38.68795
€1 = CAD1.44370	€1 = HUF376.20702	€1 = NOK11.69346	€1 = TRY28.41147
€1 = CHF0.97602	€1 = IDR10910.00338	€1 = NZD1.78064	€1 = TWD33.98755
€1 = CLP909.16694	€1 = ILS4.04824	€1 = PHP60.27626	€1 = US\$1.09100
€1 = CNY7.92302	€1 = JPY158.11600	€1 = PLN4.43316	€1 = ZAR20.62382
€1 = CZK23.76907	€1 = KRW1363.75042	€1 = SAR4.09228	

The following exchange rates were used to translate foreign currency assets and liabilities in the Man GLG Alpha Select Alternative at 30 June 2023:

£1 = CHF1.13741	£1 = HKD9.96401	£1 = US\$ 1.27141
£1 = €1.16536	£1 = NOK13.62708	£1 = SEK13.73011

9. Exchange rates (continued)

The following exchange rates were used to translate foreign currency assets and liabilities in Man AHL Multi Strategy Alternative, Man AHL, TargetRisk, Man GLG Global Emerging Markets Debt Total Return, Man GLG Innovation Equity Alternative, Man Alternative Style Risk, Premia, Man AHL Active Balanced, Man GLG Credit Multi-Strategy Alternative, Man GLG Event Driven Alternative, Man GLG Global Debt, Total Return, Man AHL TargetRisk Moderate, Man GLG Asia Pacific (ex-Japan) Equity Alternative, Man AHL Target Growth Alternative, Man GLG Convertible Arbitrage Alternative, Man GLG RI Global Sustainable Growth Alternative, Man AHL Global Bond, Man AHL TargetClimate and Man GLG Core Economy Alternative at 31 December 2022:

US\$1 = AUD1.47449	US\$1 = DKK6.96864	US\$1 = KRW1,250.00000	US\$1 = SEK10.41667
US\$1 = BRL5.27983	US\$1 = €0.93694	US\$1 = MXN19.49318	US\$1 = SGD1.34120
US\$1 = CAD1.35501	US\$1 = £0.83132	US\$1 = MYR4.40529	US\$1 = THB34.60208
US\$1 = CHF0.92524	US\$1 = HKD7.80640	US\$1 = NOK9.85222	US\$1 = TRY18.72659
US\$1 = CLP833.33333	US\$1 = HUF370.37037	US\$1 = NZD1.58103	US\$1 = TWD30.76923
US\$1 = CNH6.92042	US\$1 = IDR10,000.00000	US\$1 = PEN3.81388	US\$1 = ZAR17.00680
US\$1 = CNY6.95410	US\$1 = ILS3.52858	US\$1 = PHP55.86592	
US\$1 = COP5,000.00000	US\$1 = INR82.64463	US\$1 = PLN4.38596	
US\$1 = CZK22.62443	US\$1 = JPY131.57895		

The following exchange rates were used to translate foreign currency assets and liabilities in Man GLG European Equity Alternative, Man GLG European Mid-Cap Equity Alternative, Man GLG High Yield Opportunities, Man GLG High Yield Opportunities DE, Man GLG RI Sustainable Energy Transition Alternative, Man GLG Senior Secured Opportunities, Man GLG European High Yield Opportunities and Man GLG RI Sustainable Credit Opportunities at 31 December 2022:

€1 = AED3.91959	€1 = DKK7.43766	€1 = KWD0.32665	€1 = SEK11.11776
€1 = AUD1.57373	€1 = £0.88727	€1 = MXN20.80515	€1 = SGD1.43147
€1 = BRL5.63518	€1 = HKD8.33180	€1 = MYR4.70178	€1 = THB36.93095
€1 = CAD1.44621	€1 = HUF395.29785	€1 = NOK10.51532	€1 = TRY19.98697
€1 = CHF0.98751	€1 = IDR10,673.04203	€1 = NZD1.68744	€1 = TWD32.84013
€1 = CLP889.42017	€1 = ILS3.76607	€1 = PHP59.62593	€1 = US\$1.06730
€1 = CNY7.42214	€1 = JPY140.43477	€1 = PLN4.68115	€1 = ZAR18.15143
€1 = CZK24.14715	€1 = KRW1,334.13025	€1 = SAR4.01092	

The following exchange rates were used to translate foreign currency assets and liabilities in Man GLG Alpha Select Alternative at 31 December 2022:

£1 = CHF1.11298	£1 = HKD9.39037	£1 = US\$1.20291
£1 = €1.12705	£1 = NOK11.85130	£1 = SEK12.53028

10. Net asset valuation comparison

	Outstanding Shares as at 30-Jun-2023	Net Asset Value per Share as at			Net Assets as at		
		30-Jun-2023	31-Dec-2022	30-Dec-2021	30-Jun-2023	31-Dec-2022	30-Dec-2021
<i>Man GLG Alpha Select Alternative</i>							
DL GBP	16,732	173.99	165.72	159.15	2,911,202	2,866,683	2,300,937
DL H EUR	231,719	156.54	150.09	146.30	36,272,600	31,509,332	28,642,400
DL H USD	45,274	176.52	167.43	160.43	7,991,923	7,614,599	5,406,442
DLY H EUR	7,812	104.46	100.30	-	816,033	788,343	-
DN H USD	2,421	111.26	106.12	102.26	269,335	3,440,908	3,222,572
DNY H EUR	448,186	119.62	115.19	112.84	53,612,884	59,040,381	35,788,773
IL GBP	389,016	187.61	178.16	170.07	72,984,750	76,235,040	68,192,027
IL GBP Dist	1,142,691	134.04	127.30	121.85	153,171,933	160,026,092	165,227,240
IL H EUR	2,292,355	169.10	161.73	156.69	387,636,310	396,066,504	444,245,300
IL H EUR Dist	28,579	126.49	120.97	117.44	3,614,950	2,820,190	2,776,432
IL H SEK	640	154.44	147.47	142.04	98,845	94,386	90,912
IL H USD	983,086	191.63	181.20	172.62	188,393,316	177,361,802	155,148,077
IL H USD Dist	69,878	139.73	132.12	125.89	9,764,235	11,543,876	11,240,118
IL U GBP	68,751	162.68	154.49	147.46	11,184,249	11,971,475	11,520,450
IN GBP	808,913	117.75	112.34	107.80	95,252,698	96,005,032	42,719,416
IN H CHF	223,877	114.78	110.72	108.14	25,697,637	24,479,032	9,291,240
IN H EUR	6,279,346	122.89	117.92	114.53	771,661,974	764,066,484	640,155,502
IN H SEK	990,541	122.21	117.09	113.28	121,052,211	172,226,894	128,629,087
IN H USD	246,098	129.42	123.08	118.09	31,849,571	27,364,505	12,291,893
<i>Man GLG European Equity Alternative</i>							
DN EUR	45,829	110.05	110.82	113.70	5,043,393	5,708,049	7,289,562
DN H CHF	14,592	102.44	104.11	107.44	1,494,785	1,533,714	2,650,636
DN H GBP	1,757	118.22	118.18	119.27	207,765	207,696	273,705
DN H NOK	163	125.54	125.95	127.42	20,503	20,570	20,811
DN H SEK	44	113.75	114.19	116.44	5,035	10,055	10,253
DN H USD	26,230	127.56	126.99	127.95	3,345,872	3,464,593	5,085,198
DN U EUR	10	98.17	98.50	100.06	982	985	1,001
IMU H GBP	206,813	103.98	102.65	100.88	21,503,168	30,793,148	25,240,565
IN EUR	133,155	119.74	120.12	122.25	15,943,618	17,830,877	94,260,693
IN H GBP	4,472	129.30	128.82	129.29	578,220	534,081	297,128
IN H SEK	7,661	112.34	112.61	114.15	860,581	872,387	916,309
IN H USD	7,306	134.04	133.02	133.35	979,252	22,066,389	30,989,161
INU EUR	227	98.88	98.80	99.78	22,463	22,445	50,542,960
INU H USD	10	110.49	109.56	108.77	1,105	1,096	1,088
INZ H CHF Dist	267	73.87	77.78	85.47	19,757	20,802	22,859
INZ H GBP Dist	217	80.86	83.84	90.54	17,524	18,168	19,621
INZ H USD	320	120.72	119.56	118.79	38,631	38,261	88,630
IXXN EUR	549,866	108.53	107.80	108.37	59,675,398	65,407,363	1,084
IXXN H USD	10	109.90	108.88	108.30	1,099	1,089	1,083
<i>Man AHL Multi Strategy Alternative</i>							
DN USD	543	109.22	108.52	98.99	59,340	169,230	26,405
DN H EUR	793	98.37	98.67	90.25	77,967	248,172	50,241
DN H GBP	-	-	-	90.14	-	-	103,991
IN USD	71,309	117.23	116.08	103.88	8,359,491	8,299,751	1,214,256
IN H EUR	134,341	99.78	99.70	90.55	13,404,145	13,583,526	39,381,472
IN H GBP	16,939	108.73	107.94	96.65	1,841,715	1,998,997	1,352,665
IN H SEK	395,855	100.70	100.54	91.30	39,863,083	39,798,232	39,043,536
<i>Man AHL TargetRisk</i>							
D USD	607,286	148.46	138.89	167.89	90,158,610	91,583,501	202,786,672
D H CHF	236,241	121.83	116.47	144.81	28,780,800	29,453,229	41,183,295
D H EUR	2,458,389	129.47	122.68	151.83	318,297,894	319,543,006	381,116,956
D H GBP	48,982	103.10	96.99	118.62	5,049,821	4,148,458	5,705,009
D H SEK	3,421	130.05	123.09	151.94	444,891	2,477,987	3,694,836
D H SGD	25,029	105.96	99.79	121.11	2,651,993	3,028,555	3,055,140
DJ USD	124,160	87.61	82.58	101.32	10,877,313	12,181,715	16,433,943
DRV USD	37,610	86.44	80.97	98.13	3,251,163	3,571,049	4,702,370

10. Net asset valuation comparison (continued)

	Outstanding	Net Asset Value per Share as at			Net Assets as at		
	Shares as at 30-Jun-2023	30-Jun-2023	31-Dec-2022	30-Dec-2021	30-Jun-2023	31-Dec-2022	30-Dec-2021
<i>Man AHL TargetRisk (continued)</i>							
DU USD Dist	63,465	89.80	86.14	109.47	5,699,032	7,097,481	9,211,916
DU H HKD Dist	10	85.81	83.60	108.56	858	836	1,086
DU H SGD Dist	10	88.51	85.53	109.31	885	855	1,093
DV USD	1,182,320	109.47	102.54	124.26	129,429,916	116,357,209	102,765,471
DW USD	182,688	87.09	81.78	99.60	15,910,134	16,633,069	9,898,460
I USD	3,957,921	182.62	170.21	204.22	722,784,302	612,976,583	960,252,188
I H AUD	5,908	106.89	100.57	122.42	631,520	949,149	1,029,414
I H (BRL) USD	202,021	102.63	85.21	89.40	20,733,391	31,688,280	77,566,186
I H CHF	235,639	130.22	124.03	153.09	30,684,846	31,202,033	83,504,566
I H EUR	7,832,937	141.26	133.35	163.78	1,106,493,801	984,014,843	1,544,098,548
I H GBP	2,723,713	145.78	136.61	165.91	397,067,134	322,489,189	767,958,565
I H JPY	1,567,754	12,154.29	11,638.84	14,309.62	19,054,941,327	18,489,385,245	25,013,624,242
I H SEK	50	135.95	127.98	156.90	6,797	6,399	7,845
I H SGD	57,392	107.56	100.91	121.56	6,173,139	7,108,883	9,854,512
INU USD	2,694,310	141.81	131.90	157.59	382,085,329	548,112,659	733,979,872
INU H CHF	154,990	103.28	98.17	120.64	16,008,064	15,262,049	18,689,434
INU H EUR	566,187	101.58	95.69	117.03	57,515,569	57,305,253	74,190,752
INU H GBP	186,618	107.74	100.74	121.80	20,105,352	18,396,900	21,466,985
IV USD	220,392	112.50	104.99	126.28	24,795,066	28,719,735	37,186,573
<i>Man GLG European Mid-Cap Equity Alternative</i>							
DN EUR	4,582	100.59	99.46	107.06	460,897	923,664	1,023,171
DN H USD	9	120.85	118.35	125.22	1,063	1,041	38,450
DNY EUR	943	97.68	96.70	104.36	92,113	137,120	312,237
IN EUR	425,945	109.91	108.28	115.69	46,815,467	61,145,170	75,878,410
INF EUR	4,527	111.62	109.95	117.47	505,286	12,683,949	12,659,649
INF H GBP	102	115.35	114.79	120.83	11,737	9,538	88,326
INF H USD	104	126.01	122.75	129.38	13,119	12,781	13,470
IN H GBP	995	120.94	118.59	124.80	120,366	118,024	30,035
IN H SEK	50	106.51	104.72	110.90	5,326	5,236	5,545
IN H USD	2,183	127.65	124.84	131.02	278,641	408,210	857,344
<i>Man GLG Global Emerging Markets Debt Total Return</i>							
D USD	58,027	102.42	106.76	105.09	5,943,255	6,779,914	6,854,159
D H CHF	1,450	82.18	87.39	87.80	119,158	129,332	278,332
D H EUR	12,046	89.58	94.36	94.30	1,079,131	1,123,005	751,409
D H GBP	1,115	97.57	102.07	100.40	108,792	261,808	257,523
D H NOK	50	96.08	100.95	99.18	4,804	5,048	4,959
DL USD	-	-	100.09	98.28	-	286,895	275,737
DL H EUR	1,794	89.48	94.17	94.03	160,478	334,118	186,360
DMF USD	24,282	99.64	103.73	101.85	2,419,464	3,495,690	4,985,158
DMF H EUR	505	86.82	91.33	91.06	43,857	46,137	45,999
DR USD Dist	4,913	98.08	101.85	99.52	481,844	1,536,604	2,228,984
DY H EUR	1,549	83.77	88.46	88.62	129,789	809,032	121,037
I USD	660,767	107.94	112.09	109.52	71,323,276	120,304,342	157,031,491
I USD Dist	384,903	98.71	102.51	100.15	37,994,663	40,925,638	37,888,932
I H AUD	1,250,000	98.74	103.14	100.99	123,428,158	128,929,895	227,534,589
I H CHF	48,506	88.26	93.48	93.20	4,280,975	4,233,028	6,126,715
I H EUR	555,826	94.61	99.29	98.50	52,587,999	58,750,443	68,538,658
I H EUR Dist	400	94.56	-	94.78	37,823	-	56,299,906
I H GBP	25,398	102.46	106.78	104.33	2,602,226	2,962,710	2,980,850
I H SEK	82,051	97.34	102.19	100.45	7,986,657	102,775,077	5,023
IL USD	10	108.72	112.79	109.93	1,087	48,259	1,099
IL H EUR	7,034	94.06	98.64	97.86	661,546	4,715,457	595,488
IMF USD	177,599	109.04	113.09	110.23	19,365,877	15,852,133	15,295,536
IMF USD Dist	3,060	100.31	104.03	101.20	306,947	413,118	52,440,404
IMF H EUR	1,742,090	93.20	97.70	96.68	162,370,294	229,337,446	260,315,295
IMF H EUR Dist	1,222,886	93.73	98.24	97.21	114,623,354	121,987,584	145,291,450
IMF H GBP Dist	1,111	98.38	102.40	99.79	109,259	155,740	163,092

10. Net asset valuation comparison (continued)

	Outstanding	Net Asset Value per Share as at			Net Assets as at		
	Shares as at 30-Jun-2023	30-Jun-2023	31-Dec-2022	30-Dec-2021	30-Jun-2023	31-Dec-2022	30-Dec-2021
<i>Man GLG Innovation Equity Alternative</i>							
DN USD	123,319	124.12	121.13	125.67	15,306,751	24,728,873	34,381,444
DN H CHF	6,200	108.37	107.97	114.66	671,829	1,246,814	4,182,278
DN H EUR	49,898	110.56	109.20	115.52	5,516,600	7,906,873	11,540,041
DN H SEK	-	-	-	117.18	-	-	744,115
DNF USD	-	-	-	101.59	-	-	4,927,941
DNF H EUR	300	105.24	103.67	109.15	31,571	596,121	1,315,754
IN USD	6,355	129.83	126.34	130.18	825,082	9,035,917	132,718,648
INF USD	10,083	131.40	127.60	130.74	1,324,942	2,327,908	3,223,828
INF H EUR	2,011	119.07	116.92	122.12	239,430	16,903,659	29,076,851
INF H GBP	3,082	124.99	121.75	125.16	385,187	459,303	543,996
IN H CHF	11,251	112.73	112.04	118.16	1,268,345	1,260,530	629,819
IN H EUR	25,640	114.91	113.20	118.91	2,946,223	17,983,293	156,487,756
IN H GBP	2,346	122.85	119.99	124.04	288,136	10,098,848	45,456,673
IN H SEK	50	117.10	114.84	119.87	5,855	5,742	65,764,402
INU H EUR	10	109.33	107.24	112.33	1,093	1,072	1,123
INU H GBP	13	119.09	116.44	120.03	1,572	5,203	6,757
IXN H EUR	885,701	93.35	91.67	96.09	82,682,958	115,680,577	170,762,739
<i>Man Alternative Style Risk Premia</i>							
D USD	6,702	106.74	104.20	94.05	715,455	214,673	383,784
D H DKK	24,950	99.44	98.24	90.45	2,481,062	2,895,978	3,862,196
D H EUR	2,434	102.80	101.43	93.24	250,213	293,148	7,396
D H NOK	5,148	103.85	102.29	92.53	534,611	526,590	476,581
D H SEK	656	101.28	99.88	91.32	66,419	65,499	318,844
I USD	10	116.23	113.11	101.54	1,162	1,131	1,015
I H AUD	193,002	109.94	107.72	97.01	21,220,022	20,791,824	15,785,320
I H DKK	18,610	121.01	119.23	108.88	2,252,007	2,857,855	10,582,643
I H EUR	1,099,386	103.94	102.16	93.29	114,274,551	102,020,773	118,438,057
I H GBP	718,910	110.29	107.72	96.84	79,294,972	157,385,008	182,841,265
I H JPY	18,448	9,651.94	9,634.59	8,765.70	178,059,660	211,332,038	220,006,459
I H NZD	165,755	122.89	119.64	106.80	20,370,763	13,914,095	12,279,837
I H SEK	516,977	106.16	104.31	94.59	54,884,378	58,959,888	4,731
INU H EUR	-	-	-	90.04	-	-	5,128,557
INU H GBP	-	-	-	112.73	-	-	12,655,558
INU USD	261,222	110.93	108.19	98.05	28,977,443	23,096,558	49,672,245
<i>Man AHL Active Balanced</i>							
DV USD	11,003	82.14	74.60	97.49	903,784	835,911	1,274,782
I H EUR	10	117.77	107.59	141.54	1,178	1,076	1,415
I H GBP	10	123.00	111.75	145.57	1,230	1,118	1,456
I H JPY	4,816,664	11,570.31	10,742.66	14,240.94	55,730,286,274	58,250,928,168	95,007,420,132
I H USD	333,969	127.56	115.28	149.15	42,600,711	42,930,645	94,436,886
<i>Man GLG High Yield Opportunities</i>							
D EUR	132,997	124.96	120.97	136.41	16,619,717	12,600,096	10,026,329
D EUR G-Dist	1,284	101.23	100.84	-	129,950	1,008	-
D H CHF	20,052	93.55	91.40	103.60	1,875,789	1,329,264	1,654,731
D H SGD	4,125	105.07	101.19	-	433,427	671,147	-
D H USD	1,187	104.10	99.63	-	123,530	217,614	-
D H SGD Dist	6,948	89.79	89.06	-	623,836	2,838,260	-
D H USD Dist	155,974	90.17	88.81	102.72	14,064,927	14,562,994	134,559
DV H USD	96,446	142.33	136.28	150.54	13,727,676	3,432,079	696,101
DW H USD	50,823	99.67	-	-	5,065,288	-	-
DY H USD Dist	16,016	91.77	91.00	-	1,469,770	50,049	-
I EUR	1,590,727	129.05	124.47	139.30	205,287,436	154,658,830	70,567,318
I EUR Dist	430,445	87.65	87.02	102.10	37,729,145	31,911,898	31,595,598
I H (BRL) EUR	23,812	133.67	115.55	103.55	3,182,982	2,721,273	2,174,538
I H CHF	47,294	94.23	91.72	103.20	4,456,313	4,999,094	1,362,646
I H GBP	191,766	134.08	128.39	141.77	25,711,171	23,615,978	20,092,148
I H USD	4,630,591	140.42	133.90	146.68	650,246,743	584,130,748	413,288,208

10. Net asset valuation comparison (continued)

	Outstanding	Net Asset Value per Share as at			Net Assets as at		
	Shares as at 30-Jun-2023	30-Jun-2023	31-Dec-2022	30-Dec-2021	30-Jun-2023	31-Dec-2022	30-Dec-2021
<i>Man GLG High Yield Opportunities (continued)</i>							
I H USD Dist	59,753	124.95	122.62	140.79	7,466,416	3,231,166	1,331,996
IF EUR	16,657	123.00	118.45	132.18	2,048,845	1,973,081	2,251,783
IF H GBP	623,153	128.85	123.20	135.64	80,294,354	75,773,473	113,163,827
IF H GBP Dist	57,548	105.71	104.08	120.09	6,083,216	8,336,449	16,404,215
IF H GBP G-Dist	42,102	105.39	103.89	120.11	4,437,212	7,166,714	8,190,385
ILU H GBP G-Dist	181,060	110.37	108.50	124.79	19,982,791	19,644,985	22,595,122
IU H USD	248,114	110.31	104.88	-	27,370,033	27,157,122	-
IV H USD	34,373	144.33	137.83	151.32	4,960,919	1,927,659	3,794,933
<i>Man GLG Credit Multi-Strategy Alternative</i>							
DN H EUR	-	-	-	107.29	-	-	1,073
IN USD	-	-	111.73	111.69	-	5,587,540	6,359,484
IN H EUR	-	-	105.76	107.65	-	8,269,998	25,384,424
IN H SEK	-	-	-	110.40	-	-	5,520
INU H GBP	-	-	-	107.46	-	-	1,075
<i>Man GLG Event Driven Alternative</i>							
DN USD	117,376	120.57	119.45	117.65	14,151,536	8,683,973	14,597,608
DN H CHF	24,756	100.02	100.82	101.36	2,476,125	2,333,083	2,220,709
DN H EUR	270,825	114.98	114.89	115.02	31,140,385	34,512,810	33,210,904
DNFY H EUR	10,265	118.17	117.96	117.71	1,212,985	1,482,156	1,428,418
DNFY USD	28,200	124.21	122.88	120.79	3,502,722	3,585,429	4,126,604
IN H CHF	68,634	101.47	101.89	101.72	6,964,194	7,046,454	6,801,793
IN H EUR	2,550,392	120.30	119.89	119.31	306,808,938	442,069,081	408,180,500
IN H GBP	46,536	123.62	122.48	120.25	5,752,722	14,535,290	30,150,587
IN H SEK	50	121.79	121.29	120.18	6,089	6,065	10,007,573
IN USD	472,783	126.92	125.31	122.70	60,005,665	64,073,872	75,013,821
INF H EUR	177,699	121.91	121.22	120.08	21,662,735	25,816,000	25,996,744
INF USD	50,597	127.72	125.85	122.73	6,462,123	6,367,726	7,587,213
IU USD	100,306	141.50	138.58	133.63	14,193,420	19,325,920	21,294,300
INU H EUR	2,380,378	115.04	114.52	113.69	273,835,297	324,457,726	194,926,677
INXX H EUR	28,334	10,748.96	10,709.00	10,646.80	304,562,026	304,768,417	302,380,763
<i>Man GLG Global Debt Total Return</i>							
I C EUR	-	-	94.79	101.28	-	948	1,013
I C USD	-	-	91.60	104.21	-	9,160,389	10,420,977
I H CHF	-	-	81.12	94.96	-	61,652	72,171
I H EUR	-	-	81.80	95.22	-	184,874	195,197
<i>Man GLG High Yield Opportunities DE</i>							
I EUR	477,999	108.51	104.20	118.53	51,869,356	44,623,310	1,265,664
I EUR Dist	1,116,132	90.91	89.73	107.43	101,462,091	97,900,507	163,155,908
ILU EUR G Dist	3,174,757	88.63	87.62	104.85	281,363,123	278,161,629	332,888,576
<i>Man AHL TargetRisk Moderate</i>							
D USD	262	100.83	96.98	105.38	26,423	88,781	65,338
D H CHF	1,820	91.35	89.73	99.99	166,263	163,307	99,993
D H EUR	36,562	98.00	95.42	105.92	3,583,246	4,269,945	5,094,788
I USD	102,305	104.51	100.15	108.04	10,691,678	10,492,311	21,872,898
I H CHF	36,250	97.82	95.71	105.87	3,545,949	3,531,435	3,623,984
I H EUR	39,622	100.00	97.00	106.87	3,962,310	4,234,908	4,701,193
<i>Man GLG Asia Pacific (ex-Japan) Equity Alternative</i>							
IN USD	60,248	110.18	109.69	103.76	6,638,074	2,944,582	18,104,749
IN H EUR	228,877	106.65	107.16	103.16	24,409,088	19,411,484	672,942
IN H GBP	37,780	109.79	109.56	103.73	4,147,880	4,402,229	1,037
INF USD	45,553	111.32	110.66	104.21	5,070,919	372,204	57,674
INF H EUR	132,377	102.72	103.08	98.90	13,597,344	9,570,813	989
INF H GBP	76,794	102.19	101.79	-	7,847,503	2,564,167	-
IU H GBP	48,864	115.04	114.17	105.78	5,621,242	5,578,731	5,169,016
DN H EUR	10,668	98.65	-	-	1,052,372	-	-
IN H SEK	100	99.42	-	-	9,942	-	-

10. Net asset valuation comparison (continued)

	Outstanding Shares as at 30-Jun-2023	Net Asset Value per Share as at			Net Assets as at		
		30-Jun-2023	31-Dec-2022	30-Dec-2021	30-Jun-2023	31-Dec-2022	30-Dec-2021
<i>Man AHL Target Growth Alternative</i>							
D H CHF	1,500	89.72	86.09	100.35	134,585	129,128	150,522
D H EUR	10	93.50	88.67	102.71	935	887	1,027
I USD	22,432	98.24	91.93	103.97	2,203,601	2,062,260	20,793,329
I H EUR	1,010	94.29	89.34	103.16	95,236	402,942	1,962,597
I H GBP	60,162	97.19	91.41	103.95	5,847,360	5,504,497	1,039
IF H GBP	359	91.47	85.89	97.47	32,796	30,797	975
IF H JPY	506,361	8,845.42	8,490.09	9,775.51	4,478,978,968	5,980,422,496	7,123,747,045
<i>Man GLG Convertible Arbitrage Alternative</i>							
IN USD	129,420	99.44	101.05	99.22	12,868,912	35,564	992
IN H EUR	330,038	96.03	98.66	98.29	31,693,772	5,833,868	5,748,031
IN H GBP	100	98.60	100.61	98.90	9,837	14,553	989
INF USD	5,310	99.89	101.28	98.88	530,429	304,839	5,164,245
INF H EUR	279,430	97.00	99.46	98.57	27,104,059	43,071,254	48,497,316
IU USD	167,079	101.05	102.18	98.89	16,882,257	27,012,440	25,523,239
IU H GBP	30,002	100.90	102.48	99.42	3,027,289	3,074,624	2,982,764
<i>Man GLG RI Global Sustainable Growth Alternative</i>							
IN USD	594	106.91	98.79	105.13	63,451	12,289,820	12,988,501
IN H EUR	2,146	105.54	98.02	105.23	226,535	169,830	182,323
IN H GBP	10	108.14	100.18	105.61	1,081	1,002	1,056
INF H EUR	10	107.42	99.65	105.62	1,074	997	1,056
IU H GBP	115,876	111.85	101.29	107.45	12,960,889	14,514,014	6,424,233
<i>Man GLG RI Sustainable Energy Transition Alternative</i>							
IN EUR	10	99.13	101.33	97.55	991	1,013	976
IN H GBP	401	101.06	102.85	97.81	40,494	1,029	978
IN H USD	100,000	101.78	103.13	97.83	10,177,592	10,312,850	9,783,491
INF EUR	10	100.28	102.24	97.85	1,003	1,022	978
DNF EUR	1,325	96.76	-	-	128,286	-	-
<i>Man AHL Global Bond</i>							
I USD	-	-	83.56	98.87	-	16,711,764	19,773,589
I H EUR	-	-	81.65	98.68	-	435,691	987
I H GBP	-	-	83.05	98.92	-	831	989
I H JPY	-	-	8,164.10	9,880.42	-	81,641	98,804
IF H EUR	-	-	81.82	-	-	20,042,448	-
<i>Man GLG Senior Secured Opportunities</i>							
I EUR	10	103.43	100.44	-	1,034	1,004	-
I H GBP	10	105.13	101.43	-	1,051	1,014	-
I H USD	162,578	106.06	101.98	-	17,242,325	20,396,801	-
IF EUR	10	103.77	100.64	-	1,038	1,006	-
IF H USD	10	105.92	102.07	-	1,059	1,021	-
<i>Man GLG European High Yield Opportunities</i>							
I EUR	10	100.21	100.54	-	1,002	1,005	-
I H GBP	10	101.65	101.34	-	1,016	1,013	-
I H USD	151,611	102.57	101.91	-	15,550,945	20,381,779	-
IF EUR	122,820	100.29	100.64	-	12,318,157	3,347,167	-
IF H USD	10	102.25	101.77	-	1,022	1,018	-
<i>Man GLG RI Sustainable Credit Opportunities</i>							
I EUR	10	100.53	100.11	-	1,005	1,001	-
I H GBP	153,487	101.86	100.87	-	15,633,476	14,826,235	-
I H USD	10	103.18	101.69	-	1,032	1,017	-
IF EUR	10	100.85	100.28	-	1,008	1,003	-
IF H USD	10	102.68	101.30	-	1,027	1,013	-

10. Net asset valuation comparison (continued)

	Outstanding Shares as at 30-Jun-2023	Net Asset Value per Share as at			Net Assets as at		
		30-Jun-2023	31-Dec-2022	30-Dec-2021	30-Jun-2023	31-Dec-2022	30-Dec-2021
<i>Man AHL TargetClimate</i>							
I USD	200,000	100.52	100.43	-	20,103,033	20,085,514	-
I H EUR	10	99.04	99.98	-	990	1,000	-
I H GBP	43,096	99.70	100.13	-	4,296,558	4,315,176	-
IF USD	10	100.94	100.53	-	1,009	1,005	-
IF H EUR	10	99.10	100.06	-	991	101,061	-
<i>Man GLG Core Economy Alternative</i>							
IN USD	200,521	101.49	99.90	-	20,350,710	19,980,870	-
IN H EUR	47,068	100.57	99.87	-	4,733,861	999	-
INF USD	29,766	101.77	99.93	-	3,029,355	999	-
INF H EUR	6,648	100.88	99.89	-	670,629	999	-
<i>Man GLG Emerging Markets Corporate Credit Alternative</i>							
INF H EUR	10	100.85	-	-	1,009	-	-
INF H GBP	2,373	101.22	-	-	240,187	-	-
INF USD	10	101.28	-	-	1,013	-	-
IN H EUR	10	100.70	-	-	1,007	-	-
IN H SEK	100	100.53	-	-	10,053	-	-
IN USD	200,000	101.27	-	-	20,253,853	-	-
<i>Man GLG European Leaders Alternative</i>							
IN EUR	10	101.82	-	-	1,018	-	-
INF EUR	10	101.85	-	-	1,018	-	-
INF H GBP	10	101.88	-	-	1,019	-	-
INF H USD	10	101.95	-	-	1,020	-	-
IN H USD	150,000	101.90	-	-	15,285,294	-	-
<i>Man GLG Financial Credit Opportunities</i>							
I EUR	10	100.27	-	-	1,003	-	-
IF EUR	10	100.27	-	-	1,003	-	-
IF H GBP	10	100.27	-	-	1,003	-	-
IF H USD	10	100.27	-	-	1,003	-	-
I H USD	140,000	100.26	-	-	14,036,622	-	-

Additional information for Hong Kong Registered Funds

	Closing Net Asset Value per share	Highest Net Asset Value per share	Lowest Net Asset Value per share
	€	€	€
<i>Man GLG High Yield Opportunities</i>			
30 June 2023			
Class D EUR	124.96	126.60	121.30
Class D EUR G-Dist	101.23	104.22	100.70
Class D H CHF	93.55	95.39	91.61
Class D H SGD	105.07	106.15	101.47
Class D H USD	104.10	104.93	99.91
Class D H SGD Dist	89.79	92.26	88.94
Class D H USD Dist	90.17	92.19	88.68
Class DV H USD	142.33	143.47	136.68
Class DW H USD	99.67	143.47	-
Class DY H USD Dist	91.77	94.06	90.75
Class I EUR	129.05	130.43	124.82
Class I EUR Dist	87.65	90.03	86.87
Class I H (BRL) EUR	133.67	135.89	113.45
Class I H CHF	94.23	95.85	91.94
Class I H GBP	134.08	135.14	128.77
Class I H USD	140.42	141.50	134.31
Class I H USD Dist	124.95	127.46	122.45
Class IF EUR	123.00	124.20	118.79
Class IF H GBP	128.85	129.85	123.57
Class IF H GBP Dist	105.71	107.99	103.91
Class IF H GBP G-Dist	105.39	107.77	103.70
Class ILU H GBP G-Dist	110.37	112.52	107.26
Class IU H USD	110.31	111.14	105.21
Class IV H USD	144.33	145.45	138.25
31 December 2022			
Class D EUR	120.97	137.40	112.98
Class D EUR G-Dist	100.84	102.53	99.88
Class D H CHF	91.40	104.34	85.59
Class D H SGD	101.19	102.82	94.11
Class D H USD	99.63	101.12	92.43
Class D H SGD Dist	89.06	99.95	83.68
Class D H USD Dist	88.81	103.20	83.19
Class DV H USD	136.28	151.68	126.45
Class DY H USD Dist	91.00	100.08	85.43
Class I EUR	124.47	140.34	116.07
Class I EUR Dist	87.02	102.57	81.93
Class I H (BRL) EUR	115.55	129.50	102.36
Class I H CHF	91.72	103.97	85.77
Class I H GBP	128.39	142.87	119.36
Class I H USD	133.90	147.84	124.03
Class I H USD Dist	122.62	141.50	114.69
Class IF EUR	118.45	133.18	110.40
Class IF H GBP	123.20	136.70	114.46
Class IF H GBP Dist	104.08	120.69	97.62
Class IF H GBP G-Dist	103.89	120.69	97.48
Class ILU H GBP G-Dist	108.50	124.50	100.77
Class IU H USD	104.88	106.37	99.59
Class IV H USD	137.83	152.49	127.75

Additional information for Hong Kong Registered Funds (continued)

	Closing Net Asset Value per share €	Highest Net Asset Value per share €	Lowest Net Asset Value per share €
<i>Man GLG High Yield Opportunities</i>			
31 December 2021			
Class D EUR	136.41	137.11	124.69
Class D H CHF	103.60	104.21	100.01
Class D H USD Dist	102.72	104.07	99.85
Class DV H USD	150.54	150.96	136.58
Class I EUR	139.30	139.71	126.40
Class I EUR Dist	102.10	103.49	99.99
Class I H (BRL) EUR	103.55	104.83	100.85
Class I H CHF	103.20	103.56	100.08
Class I H GBP	141.77	141.99	127.99
Class I H USD	146.68	146.78	132.21
Class I H USD Dist	140.79	142.29	131.50
Class IF EUR	132.18	132.45	119.58
Class IF H GBP	135.64	135.73	122.09
Class IF H GBP Dist	120.09	121.45	112.23
Class IF H GBP G-Dist	120.11	121.53	112.41
Class ILU H GBP G-Dist	124.79	126.03	115.65
Class IV H USD	151.32	151.52	136.74
31 December 2020			
Class D EUR	123.99	124.31	85.10
Class DV H USD	135.79	135.98	99.42
Class I EUR	125.67	125.96	85.77
Class I H GBP	127.23	127.48	86.55
Class I H USD	131.43	131.64	88.99
Class I H USD Dist	131.28	131.45	99.22
Class IF EUR	118.89	119.15	80.96
Class IF H GBP	121.36	121.58	82.37
Class IF H GBP Dist	112.04	112.24	79.40
Class IF H GBP G-Dist	112.23	112.43	79.66
Class ILU H GBP G-Dist	116.99	117.19	81.88
Class IV H USD	135.97	136.21	99.43
31 December 2019			
Class D EUR	111.93	111.93	99.95
Class I EUR	112.60	112.60	99.94
Class I H GBP	113.98	113.98	99.98
Class I H USD	115.85	115.85	99.98
Class IF EUR	106.21	106.21	97.33
Class IF H GBP	108.41	108.41	98.55
Class IF H GBP Dist	105.75	105.76	98.52
Class IF H GBP G-Dist	106.23	106.23	99.08
Class ILU H GBP G-Dist	110.04	110.04	99.93

11. Soft commissions

In line with the introduction of revised rules in respect of the use of dealing commission as part of the implementation of the Directive 2014/65/EU on Markets in Financial Instruments and amending Directive 2004/39/EC ("MiFID II"), effective from 3 January 2018, the Investment Manager no longer pays for its investment research via dealing commission. The Investment Manager has established a research budget and the Portfolios have accrued a fee to pay for the research services independent of trade execution. The Investment Manager will share the research costs with the Portfolios based on an allocated usage basis. All transactions are placed and executed on the basis that best execution is achieved.

The Fund incurred transaction costs including equity swaps commissions which are included in the net gain/(loss) on financial assets and liabilities at fair value through profit or loss in the unaudited statement of comprehensive income.

12. Transaction costs

For the period ended 30 June 2023 and 30 June 2022 the Fund incurred transaction costs, disclosed in the unaudited statement of comprehensive income as part of net gain/(loss) on financial assets and liabilities at fair value through profit or loss, as follows:

	30 June 2023	30 June 2022
Man GLG Alpha Select Alternative	£5,338,231	£4,669,061
Man GLG European Equity Alternative	€818,740	€757,500
Man AHL Multi Strategy Alternative	US\$25,024	US\$36,866
Man AHL TargetRisk	US\$323,051	US\$363,700
Man GLG European Mid-Cap Equity Alternative	€140,953	€85,166
Man GLG Innovation Equity Alternative	US\$68,094	US\$188,724
Man Alternative Style Risk Premia	US\$35,207	US\$39,356
Man AHL Active Balanced	US\$55,678	US\$64,839
Man GLG High Yield Opportunities	€69,330	€32,709
Man GLG Credit Multi-Strategy Alternative*	-	US\$676
Man GLG Event Driven Alternative	US\$491,258	US\$815,066
Man GLG Global Debt Total Return*	-	US\$1,004
Man GLG High Yield Opportunities DE	€28,055	€3,008
Man AHL TargetRisk Moderate	US\$1,003	US\$1,198
Man GLG Asia Pacific (ex-Japan) Equity Alternative	US\$184,066	US\$193,794
Man AHL Target Growth Alternative	US\$4,312	US\$5,047
Man GLG RI Global Sustainable Growth Alternative	US\$23,782	US\$8,897
Man GLG RI Sustainable Energy Transition Alternative	€8,522	€5,845
Man AHL Global Bond*	US\$517	US\$1,792
Man GLG Senior Secured Opportunities	€810	n/a
Man GLG European High Yield Opportunities	€1,074	n/a
Man GLG RI Sustainable Credit Opportunities	€730	n/a
Man AHL TargetClimate	US\$6,523	n/a
Man GLG Core Economy Alternative	US\$6,216	n/a
Man GLG European Leaders Alternative	€4,304	n/a

* Man GLG Credit Multi Strategy Alternative, Man GLG Global Debt Total Return and Man AHL Global Bond ceased their operations on 20 January 2023, 24 May 2023 and 31 May 2023, respectively

13. Securities Financing Transactions Regulation

The Securities Financing Transactions Regulation, as published by the European Securities and Markets Authority, aims to improve the transparency of the security financing markets. Disclosures regarding exposures to Securities Financing Transactions (SFTs) will be required on all reports and accounts published.

As at 30 June 2023, certain Portfolio's engaged in securities financing transactions, refer to the reporting requirement in respect of the Securities Financing Transactions Regulation section for details.

14. Significant events during the period

Auditor

Effective 1 June 2023, Deloitte Ireland LLP has been appointed auditor to the Man Funds VI plc, and has replaced Ernst & Young in this role.

Prospectus

A new Supplement for the GLG Partners LP Portfolios was issued on 3 January 2023 to the Prospectus dated 1 December 2022. The amendment to the Prospectus reflected the launch of new portfolio Man GLG Emerging Markets Corporate Credit Alternative.

An Information memorandum was issued on 5 January 2023 to note certain Singapore selling restrictions.

A new Supplement for the GLG LLC Portfolios was issued on 7 February 2023 to the Prospectus dated 1 December 2022.

A new Supplement for the GLG Partners LP Portfolios was issued on 9 May 2023 to the Prospectus dated 1 December 2022. The amendment to the Prospectus reflected the launch of new portfolio Man GLG European Leaders Alternative.

14. Significant events during the period (continued)

Prospectus (continued)

A new Supplement for the GLG Partners LP Portfolios was issued on 11 May 2023 to the Prospectus dated 1 December 2022. The amendment to the Prospectus reflected the launch of new portfolio Man GLG Financial Credit Opportunities.

A new Supplement for the GLG Partners LP Portfolios was issued on 16 June 2023 to the Prospectus dated 1 December 2022.

Portfolios

Man GLG Emerging Markets Corporate Credit Alternative, Man GLG European Leaders Alternative and Man GLG Financial Credit Opportunities commenced their operations on 7 February 2023, 6 June 2023 and 27 June 2023, respectively. Man GLG Credit Multi Strategy Alternative, Man GLG Global Debt Total Return and Man AHL Global Bond ceased their operations on 20 January 2023, 24 May 2023 and 31 March 2023, respectively.

Share Class

A new Supplement for the GLG LLC Portfolios was issued on 28 February 2023 to the Prospectus dated 1 December 2022 to reflect the inclusion of DRW and DRY share class in Man GLG Emerging Markets Corporate Credit Alternative.

A new Supplement for the AHL Partners LLP Portfolios was issued on 28 February 2023 to the Prospectus dated 1 December 2022 to reflect the inclusion of DRW and DRY share class in Man AHL TargetRisk.

A new Supplement for the GLG Partners LP Portfolios was issued on 9 May 2023 to the Prospectus dated 1 December 2022. The amendments reflected a change in Management fees changed from up to 1% to 1.25% for share class INU class of Man GLG Alpha Progressive Alternative, inclusion of DRW and DRY share class in Man GLG High Yield Opportunities and Man GLG RI Sustainable Credit Opportunities, DNRW share class in Man GLG Alpha Select Alternative, DNRW and DNRY share class in Man GLG Innovation Equity Alternative, Man GLG Event Driven Alternative, Man GLG Asia Pacific (ex-Japan) Equity Alternative and Man GLG RI Sustainable Energy Transition Alternative.

A new Supplement for the GLG Partners LP Portfolios was issued on 1 June 2023 to the Prospectus dated 1 December 2022 to reflect the inclusion of IF share class in Man GLG Financial Credit Opportunities.

Below is the list of share classes which were launched during the period ended 30 June 2023:

Sub Fund	Share Class	Launch Date
Man GLG Global Emerging Markets Debt Total Return	Class I H EUR Dist*	17 February 2023
Man GLG High Yield Opportunities	Class DW H USD	24 February 2023
Man GLG Asia Pacific (ex-Japan) Equity Alternative	Class DN H EUR	19 April 2023
Man GLG Asia Pacific (ex-Japan) Equity Alternative	Class IN H SEK	10 May 2023
Man GLG RI Sustainable Energy Transition Alternative	Class DNF EUR	23 January 2023
Man GLG Emerging Markets Corporate Credit Alternative	Class IN USD	7 February 2023
Man GLG Emerging Markets Corporate Credit Alternative	Class IN H EUR	7 February 2023
Man GLG Emerging Markets Corporate Credit Alternative	Class IN H SEK	10 May 2023
Man GLG Emerging Markets Corporate Credit Alternative	Class INF USD	7 February 2023
Man GLG Emerging Markets Corporate Credit Alternative	Class INF H EUR	7 February 2023
Man GLG Emerging Markets Corporate Credit Alternative	Class INF H GBP	7 February 2023
Man GLG European Leaders Alternative	Class IN EUR	6 June 2023
Man GLG European Leaders Alternative	Class IN H USD	6 June 2023
Man GLG European Leaders Alternative	Class INF EUR	6 June 2023
Man GLG European Leaders Alternative	Class INF H GBP	6 June 2023
Man GLG European Leaders Alternative	Class INF H USD	6 June 2023
Man GLG Financial Credit Opportunities	Class I EUR	27 June 2023
Man GLG Financial Credit Opportunities	Class I H USD	27 June 2023
Man GLG Financial Credit Opportunities	Class IF EUR	27 June 2023
Man GLG Financial Credit Opportunities	Class IF H GBP	27 June 2023
Man GLG Financial Credit Opportunities	Class IF H USD	27 June 2023

*Class I H EUR Dist was relaunched during the period.

The Directors, Investment Managers and the Manager acknowledge the current crisis in Ukraine and all applicable Russian related sanctions. The Investment Managers reviewed the positions held across Man Funds VI plc for any Russian and Ukrainian exposure. Appropriate action has been taken to reduce or remove certain direct exposures to Russia, where necessary, and the situation is under ongoing review.

The ongoing political instability in the region is an additional risk factor which is being monitored and could impact the valuation of the Fund's assets after the period end.

There were no other significant events during the period ended 30 June 2023.

15. Subsequent events since the period end

Dividends proposed for the period ended 30 June 2023 were paid on 11 July 2023.

A new Supplement for the GLG Partners LP Portfolios was issued on 19 July 2023 to the Prospectus dated 1 December 2022 to reflect the inclusion of DU share classes in Man GLG Global Investment Grade Opportunities.

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

16. Stock lending

The Fund may enter into stock lending programmes organised by generally recognised International Central Securities Depositories Systems provided that the programme is subject to a guarantee from the system operator. As at 30 June 2023, the Fund has a stock lending programme in place with Bank of New York Mellon, (London Branch).

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

	Income earned	Fees paid
Man GLG Alpha Select Alternative	£274,614	£31
Man GLG European Equity Alternative	€2,282	€631,788
Man GLG European Mid-Cap Equity Alternative	€4,688	-

17. Dividends

On 30 June 2023 and 31 December 2022, the Directors propose the payment of dividends as per the table below:

30 June 2023

<i>Portfolio</i>	<i>Share Class</i>	<i>Dividend per share</i>	<i>Dividend paid date</i>
Man AHL TargetRisk	Class DU USD Dist	US\$0.37	11 July 2023
Man AHL TargetRisk	Class DU H HKD Dist	HKD0.36	11 July 2023
Man AHL TargetRisk	Class DU H SGD Dist	SGD0.37	11 July 2023
Man GLG High Yield Opportunities	Class D EUR G-Dist	€0.65	11 July 2023
Man GLG High Yield Opportunities	Class D H SGD Dist	SGD0.56	11 July 2023
Man GLG High Yield Opportunities	Class D H USD Dist	US\$0.56	11 July 2023
Man GLG High Yield Opportunities	Class DY H USD Dist	US\$0.54	11 July 2023
Man GLG High Yield Opportunities	Class I EUR Dist	€0.55	11 July 2023
Man GLG High Yield Opportunities	Class I H USD Dist	US\$0.76	11 July 2023
Man GLG High Yield Opportunities	Class IF H GBP Dist	£0.66	11 July 2023
Man GLG High Yield Opportunities	Class IF H GBP G-Dist	£0.68	11 July 2023
Man GLG High Yield Opportunities	Class ILU H GBP G-Dist	£1.88	11 July 2023
Man GLG High Yield Opportunities DE	Class I EUR Dist	€0.61	11 July 2023
Man GLG High Yield Opportunities DE	Class ILU EUR G Dist	€1.53	11 July 2023

31 December 2022

<i>Portfolio</i>	<i>Share Class</i>	<i>Dividend per share</i>	<i>Dividend paid date</i>
Man GLG European Equity Alternative	Class INZ H CHF Dist	CHF3.26	11 January 2023
Man GLG European Equity Alternative	Class INZ H GBP Dist	£3.51	11 January 2023
Man GLG High Yield Opportunities	Class I H USD Dist	US\$0.55	11 January 2023
Man GLG High Yield Opportunities	Class IF H GBP G-Dist	£0.49	11 January 2023
Man GLG High Yield Opportunities	Class IF H GBP Dist	£0.47	11 January 2023
Man GLG High Yield Opportunities	Class ILU H GBP G-Dist	£1.58	11 January 2023
Man GLG High Yield Opportunities	Class I EUR Dist	€0.39	11 January 2023
Man GLG High Yield Opportunities	Class D H USD Dist	US\$0.40	11 January 2023
Man GLG High Yield Opportunities	Class D EUR G-Dist	€0.41	11 January 2023
Man GLG High Yield Opportunities	Class D H SGD Dist	SGD0.38	11 January 2023
Man GLG High Yield Opportunities	Class DY H USD Dist	US\$0.53	11 January 2023
Man GLG High Yield Opportunities DE	Class I EUR Dist	€0.39	11 January 2023
Man GLG High Yield Opportunities DE	Class ILU EUR G Dist	€1.28	11 January 2023
Man AHL TargetRisk	Class DU USD Dist	US\$0.36	11 January 2023
Man AHL TargetRisk	Class DU H HKD Dist	HKD0.35	11 January 2023
Man AHL TargetRisk	Class DU H SGD Dist	SGD0.36	11 January 2023

The Directors do not propose the payment of a dividend for any of the other share classes in the other Portfolios.

18. Reclassification of prior period comparative figures

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

19. Contingent liabilities and commitments

There were no contingent liabilities or commitments other than those already disclosed in these financial statements as at 30 June 2023 (31 December 2022: none).

20. Approval of financial statements

The Directors approved these financial statements on 21 August 2023.

Financial assets at fair value through profit or loss

Nominal	Description	Fair Value £	% of Net Assets	Nominal	Description	Fair Value £	% of Net Assets
	Equity swaps (b)				Equity swaps (b) (continued)		
	Australia				United Kingdom (continued)		
(375,140)	BHP Group Limited NPV	347,759	0.02	(346,926)	Reckitt Benckiser Group plc	270,741	0.02
	Bermuda			4,316,546	Relx plc	6,212,789	0.38
238,778	Hiscox Limited_GS	625,684	0.04	(257,817)	Renewi plc	256,460	0.02
918,865	Hiscox Limited_JPM	1,181,933	0.07	(123,377)	Restore plc	97,872	0.01
		1,807,617	0.11	(463,347)	Sabre Insurance Group plc	335,659	0.02
	Ireland			4,190,103	Sage Group plc	3,140,439	0.19
1,471,102	CRH plc	6,390,702	0.39	1,227,740	Senior plc	478,652	0.03
412,644	Dalata Hotel Group plc	111,745	0.01	216,589	Serica Energy plc	82,011	0.01
(208,628)	DCC plc	975,087	0.06	(58,115)	Smart Metering Systems plc	17,058	0.00
1,537,799	Experian plc	844,635	0.05	3,982,414	Smith & Nephew plc	1,799,464	0.11
(1,024,003)	Greencore Group plc	503,094	0.03	(151,618)	Spirax-Sarco Eng	1,760,828	0.11
(24,471)	Kerry Group plc_GS	287,586	0.02	(741,084)	Spire Healthcare Group	115,401	0.01
(528,183)	Kerry Group plc_JPM	1,468,668	0.09	4,578,523	SSE plc_JPM	1,785,139	0.11
57,347	Ryanair Designated Activity Company_GS	184,248	0.01	13,872	SSE plc_MS	255,384	0.02
3,471,611	Ryanair Designated Activity Company_JPM	4,581,151	0.28	(380,721)	SSP Group plc	17,638	0.00
72,239	Ryanair Designated Activity Company_MS	291,218	0.02	2,483,670	Standard Chartered plc	1,215,158	0.07
(682,694)	Unipharm plc	83,851	0.01	1,246,291	Standard Life Aberdeen plc	40,330	0.00
		15,721,985	0.97	(506,882)	Supermarket Income REIT plc	78,335	0.00
	Isle of Man			(452,099)	Tate & Lyle plc	126,485	0.01
338,889	Playtech Limited	242,024	0.02	(10,132,432)	Taylor Wimpey plc	1,157,995	0.07
	Switzerland			(128,820)	Telecom Plus plc	54,851	0.00
829,778	Coca-Cola HBC AG	1,245,593	0.07	(732,675)	Tesco plc	102,225	0.01
(1,356,823)	International Workplace Group	1,576,224	0.10	(717,941)	Travis Perkins Ord	1,400,428	0.09
		2,821,817	0.17	(136,681)	United Utilities Group plc	75,122	0.00
	United Kingdom			(75,712)	Victrix plc	103,314	0.01
2,312,794	3i Group plc	3,959,255	0.24	(45,705)	Vistry Group plc	53,179	0.00
1,791,705	Admiral Group plc	1,411,648	0.09	(79,424)	Vitec Group plc	176,576	0.01
(5,858,352)	Airtel Africa plc	1,393,461	0.09	(207,915)	Watches of Switzerland Company Limited	288,726	0.02
(1,019,184)	Alliance Pharma plc	103,772	0.01	1,639,937	Whitbread plc	6,030,752	0.37
761,779	Ashtead Group plc	3,411,960	0.21	(768,759)	WPP plc	712,197	0.04
(6,207,265)	Assura plc	565,663	0.03			105,511,696	6.47
7,495	Astrazeneca plc	42,407	0.00		United States		
(176,791)	Auction Technology Group	10,861	0.00	104,324	Burford Capital Limited	175,478	0.01
(4,708,377)	Auto Trader Group plc	662,040	0.04		Total equity swaps	126,628,376	7.77
(1,465,154)	Aviva plc - Class B	91,711	0.01		Futures contracts (a)		
(507,274)	Bakkavor Group plc	174,207	0.01		Germany		
(3,451,830)	Barratt Developments plc	1,736,788	0.11	1,151	EURO Stoxx 50 Index Futures September 2023	886,213	0.05
434,282	Beazley plc	910,499	0.06		United Kingdom		
1,084,541	British American Tobacco plc	61,516	0.00	(672)	FTSE 250 Index Futures September 2023	1,010,494	0.06
(8,734,563)	BT Group plc	510,703	0.03	(3,544)	FTSE 100 Index Futures September 2023	1,208,800	0.08
(909,367)	Bunzl plc	527,019	0.03			2,219,294	0.14
19,652,050	Centrica plc	5,342,627	0.33		Total futures contracts	3,105,507	0.19
2,573,574	Compass Group food service company	350,141	0.02		Government bonds		
(519,526)	DFS Furniture plc	161,830	0.01		United Kingdom		
(747,919)	Dixons Carphone plc	384,245	0.02	75,000,000	United Kingdom Treasury Bill 0% 04/09/2023#	74,344,500	4.56
(534,026)	Dominos Pizza UK & Ireland plc	27,681	0.00	50,000,000	United Kingdom Treasury Bill 0% 04/12/2023#	48,855,750	3.00
(810,020)	Dr. Martens plc	258,972	0.02	24,000,000	United Kingdom Treasury Bill 0% 06/11/2023#	23,561,760	1.45
(127,024)	Energiean plc	311,291	0.02	70,000,000	United Kingdom Treasury Bill 0% 07/08/2023#	69,688,200	4.27
(40,048)	First Derivatives plc	63,856	0.00	50,000,000	United Kingdom Treasury Bill 0% 09/10/2023#	49,305,500	3.02
(152,017)	Frasers Group plc	88,785	0.01	75,000,000	United Kingdom Treasury Bill 0% 10/07/2023#	74,946,375	4.60
(3,175)	FTSE 250 Index	1,777,205	0.11	100,000,000	United Kingdom Treasury Bill 0% 11/09/2023#	99,023,000	6.07
(151,712)	Genus plc	1,002,916	0.06	50,000,000	United Kingdom Treasury Bill 0% 11/12/2023#	48,800,250	2.99
(194,532)	Hargreaves Lansdown plc	49,242	0.00	50,000,000	United Kingdom Treasury Bill 0% 13/11/2023#	49,036,750	3.01
(913,953)	Helios Towers plc_GS	260,060	0.02	70,000,000	United Kingdom Treasury Bill 0% 14/08/2023#	69,597,150	4.27
(1,371,650)	Helios Towers plc_JPM	784,741	0.05	120,000,000	United Kingdom Treasury Bill 0% 16/10/2023#	118,204,800	7.25
(1,608,777)	High Liquidity	4,424,718	0.27	50,000,000	United Kingdom Treasury Bill 0% 17/07/2023#	49,906,250	3.06
419,967	Hollywood Bowl Group plc	161,327	0.01	75,000,000	United Kingdom Treasury Bill 0% 18/12/2023#	73,119,375	4.49
1,638,502	HSBC Holdings Group	221,266	0.01	50,000,000	United Kingdom Treasury Bill 0% 20/11/2023#	48,972,250	3.00
961,131	IMI plc	701,665	0.04	50,000,000	United Kingdom Treasury Bill 0% 21/08/2023#	49,676,000	3.05
3,905,147	Infoma plc	2,347,898	0.14	75,000,000	United Kingdom Treasury Bill 0% 23/10/2023#	73,801,500	4.53
4,323,758	Intermediate Capital Group plc	8,147,973	0.50	50,000,000	United Kingdom Treasury Bill 0% 24/07/2023#	49,861,250	3.06
(339,617)	ITM Power plc	267,400	0.02	135,000,000	United Kingdom Treasury Bill 0% 25/09/2023#	133,411,725	8.18
(9,009,739)	ITV plc	759,046	0.05	50,000,000	United Kingdom Treasury Bill 0% 27/11/2023#	48,914,000	3.00
1,383,053	Jet2 plc	2,144,248	0.13	60,000,000	United Kingdom Treasury Bill 0% 29/08/2023#	59,526,900	3.65
(63,044)	Kainos Group plc	10,411	0.00	75,000,000	United Kingdom Treasury Bill 0% 30/10/2023#	73,715,250	4.52
(244,921)	Kingfisher plc_GS	189,161	0.01	50,000,000	United Kingdom Treasury Bill 0% 31/07/2023#	49,812,500	3.06
(1,397,725)	Kingfisher plc_JPM	178,888	0.01			1,436,061,035	88.09
682,409	Lancashire Holdings Limited	179,534	0.01		Total government bonds	1,436,061,035	88.09
(400,912)	Learning Technologies Group	113,519	0.01		Option contracts (b)		
(26,964,563)	Legal & General Group plc	999,169	0.06		Germany		
699,676	London Stock Exchange plc	40,464	0.00	1,768	Put on 4250 SXSE Index 21 July 2023	165,374	0.01
(195,577)	Low Liquidity	957,154	0.06	908	Put on 4300 SXSE Index 18 August 2023	311,678	0.02
1,555,170	Melrose Indust plc	1,658,885	0.10	850	Put on 4350 SXSE Index 21 July 2023	186,002	0.01
(713,843)	Mobico Group plc	784,522	0.05			663,054	0.04
(84,480)	Mortgage Advice Bureau Holdings	206,725	0.01		United Kingdom		
(1,540,337)	MSGLGEU5	1,674,745	0.10	166	Call on 11500 AZN LN 21 July 2023	380,140	0.02
(2,535,423)	MSGLGHGD	5,783,989	0.36	174	Call on 12000 AZN LN 21 July 2023	145,290	0.01
(2,994,790)	MSGLLUKEW	7,373,314	0.45	8,468	Call on 240 NWG LN 21 July 2023	656,270	0.04
(101,744)	Next 15 Group plc	201,321	0.01	7,431	Call on 250 NWG LN 18 August 2023	557,325	0.04
973,763	Next plc	3,141,479	0.19	472	Call on 4200 ULVR LN 18 August 2023	200,600	0.01
(2,336,341)	Ninety One plc	679,821	0.04	45,925	Call on 44 LLOY LN 18 August 2023	688,875	0.04
27,207	Oxford Instruments plc_GS	143,435	0.01				
167,905	Oxford Instruments plc_JPM	676,019	0.04				
(1,723,455)	Persimmon plc	4,769,057	0.29				
(2,338,557)	Phoenix Group Holdings plc	1,124,805	0.07				
698,470	Premier Foods plc	94,892	0.01				
(2,820,617)	Primary Health Properties plc	518,120	0.03				
(592,837)	PZ Cussons plc	158,416	0.01				

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

Nominal	Description	Fair Value £	% of Net Assets
	Option contracts (b) (continued)		
	United Kingdom (continued)		
42,927	Call on 44 LLOY LN 21 July 2023	321,953	0.02
42,522	Call on 46 LLOY LN 18 August 2023	425,220	0.03
		<u>3,375,673</u>	<u>0.21</u>
	Total option contracts	<u>4,038,727</u>	<u>0.25</u>

Man Funds VI plc

Unaudited schedule of investments as at 30 June 2023 (continued)
Man GLG Alpha Select Alternative (continued)



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

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

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised gain £	% of Net Assets
€559,800	£480,295	7 July 2023	5	233	0.00
£3,498,361	€4,065,244	7 July 2023	23	8,783	0.00
£637,896	€739,916	13 July 2023	3	2,585	0.00
£3,443	SEK46,975	7 July 2023	2	22	0.00
£657,186	US\$832,685	7 July 2023	5	2,252	0.00
£1,532,607	US\$1,938,101	13 July 2023	2	8,301	0.00
SEK119,400	£8,696	7 July 2023	1	2	0.00
US\$500,007	£392,239	7 July 2023	2	1,034	0.00
Total unrealised gain on forward currency contracts				23,212	0.00
Total financial assets at fair value through profit or loss - trading				1,569,856,857	96.30

Financial liabilities at fair value through profit or loss

Nominal	Description	Fair Value £	% of Net Assets	Nominal	Description	Fair Value £	% of Net Assets
	Equity swaps				Equity swaps (continued)		
	Ireland				United Kingdom (continued)		
162,967	Flutter Entertainment plc	(280,182)	(0.02)	692,074	Tyman plc	(746,703)	(0.05)
623,114	Glenveagh Properties plc	(19,318)	(0.00)	2,208,811	Unilever plc	(2,016,925)	(0.12)
337,425	Grafton Group plc_GS	(934,976)	(0.06)	(365,347)	Unite Group plc	(29,064)	(0.00)
925,526	Grafton Group plc_JPM	(1,338,414)	(0.08)	945,796	Vesuvius plc	(515,560)	(0.03)
718,761	Smurfit Kappa Group plc	(1,758,448)	(0.11)	(217,168)	Volex plc	(19,967)	(0.00)
		<u>(4,331,338)</u>	<u>(0.27)</u>	182,774	Volution Group plc	(117,311)	(0.01)
	Israel			1,499,746	Weir Group plc	(912,964)	(0.06)
97,077	Plus500 Limited	(14,147)	(0.00)	(635,174)	Wise plc - Class A	(339,049)	(0.02)
	Jersey			649,418	Workspace Group plc	(1,141,595)	(0.07)
(200,238)	JTC plc	(58,526)	(0.00)			<u>(69,430,847)</u>	<u>(4.26)</u>
	Netherlands				United States		
86,908	RHI Magnesita NV	(288,476)	(0.02)	818,832	Diversified Gas & Oil plc	(134,417)	(0.01)
737,900	Shell plc	(478,437)	(0.03)				
		<u>(766,913)</u>	<u>(0.05)</u>		Total equity swaps	<u>(78,387,776)</u>	<u>(4.81)</u>
	Switzerland				Futures contracts		
7,179,222	Glencore International plc	(3,651,588)	(0.22)		United States		
	United Kingdom			(197)	S&P500 E-mini Index Futures September 2023	(843,356)	(0.05)
(91,270)	Alpha Financial Markets Consulting	(4,651)	(0.00)			<u>(843,356)</u>	<u>(0.05)</u>
796,385	Anglo American plc	(2,484,721)	(0.15)		Total futures contracts	<u>(843,356)</u>	<u>(0.05)</u>
563,065	Ashmore Group plc	(95,663)	(0.01)				
415,231	Astrazeneca plc	(1,915,920)	(0.12)				
(339,422)	B&M European Value Retail SA	(546,823)	(0.03)				
(150,013)	BAE Systems plc	(515,883)	(0.03)				
7,393,876	Barclays plc	(246,281)	(0.02)				
139,391	Bellway plc	(1,199,098)	(0.07)				
693,379	Berkeley Group Holding plc	(1,236,382)	(0.08)				
2,610,293	BP plc	(416,749)	(0.03)				
954,393	Breedon Group plc NPV	(966,876)	(0.06)				
397,412	Chemring Group plc	(10,555)	(0.00)				
18,720	Computacenter plc	(67,113)	(0.00)				
89,903	Cranswick plc	(158,028)	(0.01)				
(9,529)	Croda International plc	(25,625)	(0.00)				
242,468	Derwent Valley Holdings plc	(830,146)	(0.05)				
(881,588)	Diageo plc	(240,262)	(0.02)				
77,427	Dixons Carphone plc	(5,365)	(0.00)				
2,401,683	Elementis plc	(822,490)	(0.05)				
(245,104)	Energiean plc	(97,363)	(0.01)				
767,490	Forterra plc	(435,939)	(0.03)				
627,331	Funding Circle Holdings	(220,299)	(0.01)				
(27,065)	Games Workshop Group plc	(1,090,697)	(0.07)				
1,365,223	Granger plc	(785,384)	(0.05)				
449,449	Greggs plc	(439,394)	(0.03)				
(5,330,387)	Haleon plc	(226,576)	(0.01)				
(755,385)	Halma plc	(23,515)	(0.00)				
13,849,558	Hays plc	(1,341,204)	(0.08)				
(37,722)	Hill & Smith plc	(139,877)	(0.01)				
577,531	Hunting plc	(265,563)	(0.02)				
1,603,757	Ibstock plc	(594,073)	(0.04)				
1,031,654	IG Group Holdings plc	(402,771)	(0.02)				
3,030,563	Imperial Brands plc	(4,393,286)	(0.27)				
889,367	Inchcape plc	(1,157,467)	(0.07)				
(423,767)	Intercontinental Hotels Group plc	(319,313)	(0.02)				
20,292,120	JD Sports Fashion	(2,431,208)	(0.15)				
46,757	Keller Group plc	(86,580)	(0.01)				
2,500,702	Land Securities Group plc	(1,344,392)	(0.08)				
(1,151,498)	Liquid MCX	(1,639,798)	(0.10)				
120,527,394	Lloyds Banking Group plc	(1,916,233)	(0.12)				
(117,295)	Marlowe plc	(7,432)	(0.00)				
700,398	Mondi plc	(609,646)	(0.04)				
(633,485)	Moonpig Group plc	(56,685)	(0.00)				
684,888	Morgan Advanced Materials plc	(468,085)	(0.03)				
63,104	Morgan Sindall Group plc	(11,526)	(0.00)				
(980,007)	MSGLHD01	(495,394)	(0.03)				
(471,794)	MSGLHD03	(176,262)	(0.01)				
8,233,661	National Grid	(935,159)	(0.06)				
12,958,818	Natwest Group plc	(805,906)	(0.05)				
355,957	Norcros plc	(321,781)	(0.02)				
638,058	On The Beach Group plc	(715,537)	(0.04)				
518,514	OSB Group plc	(57,095)	(0.00)				
(112,920)	Pearson plc	(6,158)	(0.00)				
(374,033)	Pets At Home Group plc	(22,788)	(0.00)				
735,952	Redrow plc	(1,503,795)	(0.09)				
550,678	Rentokil Initial plc	(204,213)	(0.01)				
696,414	Rio Tinto plc	(910,971)	(0.06)				
(3,730,049)	Rolls-Royce Holdings plc	(47,687)	(0.00)				
(2,308)	Russell UK Mid 150	(209,745)	(0.01)				
(8,268,436)	Sainsbury (J) Plc	(393,500)	(0.02)				
118,106	Savills plc	(127,014)	(0.01)				
15,123,182	Segro plc	(11,506,154)	(0.71)				
(1,533,618)	Serco Group plc	(56,982)	(0.00)				
1,150,967	Shafesbury Capital plc	(107,725)	(0.01)				
1,060,800	Smiths Group plc	(275,951)	(0.02)				
245,964	Spectris plc	(374,034)	(0.02)				
3,702,847	St James's Place plc	(5,197,239)	(0.32)				
562,246	Stree plc	(395,704)	(0.02)				
2,314,837	TI Fluid Systems plc	(1,005,248)	(0.06)				
987,386	Tritax Big Box REIT plc_GS	(648,636)	(0.04)				
10,212,925	Tritax Big Box REIT plc_JPM	(4,798,094)	(0.29)				

Man Funds VI plc

Unaudited schedule of investments as at 30 June 2023 (continued)
Man GLG Alpha Select Alternative (continued)



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

Forward currency contracts (note 4)**

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised loss £	% of Net Assets
CHF25,848,375	£22,744,197	7 July 2023	2	(3,885)	(0.00)
€1,253,930,056	£1,076,941,161	7 July 2023	28	(577,085)	(0.03)
£133,498	CHF151,814	7 July 2023	1	(62)	(0.00)
£653,566	€761,754	7 July 2023	5	(318)	(0.00)
£278,918	US\$356,384	13 July 2023	2	(1,377)	(0.00)
SEK120,442,874	£8,858,690	7 July 2023	4	(85,635)	(0.01)
US\$238,056,756	£187,318,325	7 July 2023	6	(78,615)	(0.00)
Total unrealised loss on forward currency contracts				(746,977)	(0.04)
Total financial liabilities at fair value through profit or loss - trading				(79,978,109)	(4.90)
Total financial assets at fair value through profit or loss - trading				1,569,856,857	96.30
Total financial liabilities at fair value through profit or loss - trading				(79,978,109)	(4.90)
Other net assets				140,235,830	8.60
Net assets attributable to holders of redeemable participating shares				1,630,114,578	100.00

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

(a) Exchange traded derivative instruments

(b) OTC financial derivatives instrument

* Transferable securities dealt on another regulated market

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

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

Analysis of Total Assets

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

OTC financial derivative instruments described in classification (b) above

Transferable Securities as described in # above

Other current assets

% of Total

Assets

0.17

7.29

80.10

12.44

100.00

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

Positions valued at zero have been priced in accordance with the valuation policy.

Financial assets at fair value through profit or loss

Nominal	Description	Fair Value €	% of Net Assets	Nominal	Description	Fair Value €	% of Net Assets
	Equities				Equities (continued)		
	Bermuda				Italy (continued)		
389	Arch Capital Group Limited	26,688	0.03	73,656	Lottomatica Group SpA	641,986	0.57
342	Assured Guaranty Limited	17,492	0.02	95,271	Mediobanca SpA	1,044,170	0.93
284	Axis Capital Holdings Limited	14,013	0.01	16,880	Moncler SpA	1,069,179	0.95
71	Genpact Limited	2,445	0.00	8,062	Poste Italiane SpA	79,943	0.07
1,221	Golar LNG Limited	22,573	0.02	6,934	Physmian SpA	265,434	0.24
1,145,200	R&Q Insurance Holdings Limited	688,607	0.61	205	Reply SpA	21,341	0.02
90	Renaissancere Holdings Limited	15,387	0.01	697,933	Saipem SpA	889,865	0.79
402	Signet Jewelers Limited	24,046	0.02	3,222	Snam SpA	15,424	0.01
		811,251	0.72	4,288,085	Telecom Italia SpA	1,070,306	0.95
				21,124	Unipol Gruppo Finanziario SpA	103,317	0.09
	Brazil					8,976,385	7.99
4,968	NU Holdings Limited/Cayman Islands - Class A	35,928	0.03		Japan		
				3,284	ABC-Mart Inc	162,588	0.15
	Canada			1,000	Acom Company Limited	2,212	0.00
56,883	Advantage Energy Limited	342,862	0.31	4,700	Adastria Company Limited	91,206	0.08
113,957	ARC Resources Limited	1,394,015	1.24	3,900	Aeon Company Limited	72,763	0.07
3,839	Canadian Solar Inc	136,142	0.12	900	Aeon Financial Service Company Limited	7,317	0.01
459	Teekay Tankers Limited	16,084	0.01	3,100	Aeon Mall Company Limited	36,586	0.03
		1,889,103	1.68	11,500	AIFUL Corporation	24,431	0.02
	Cayman Islands			1,900	AIN Holdings Inc	61,149	0.05
7,269	Zai Lab Limited	17,854	0.02	700	Air Water Inc	8,849	0.01
				300	Airtrip Corporation	5,319	0.01
	Chile			1,000	Alps Alpine Company Limited	7,971	0.01
5,635	Sociedad Quimica Y Minera de Chile SA	375,081	0.33	400	Anritsu Corporation	3,111	0.00
				1,900	Asics Corporation	53,269	0.05
	China			200	Azbil Corporation	5,747	0.01
5,304	3D Medicines Inc	59,990	0.05	200	Bandai Namco Holdings Inc	4,212	0.00
36,242	BYD Company Limited	1,059,741	0.94	600	Benesse Holdings Inc	7,001	0.01
107,868	China Longyuan Power Group Corporation Limited	101,815	0.09	300	Biprogy Inc	6,722	0.01
18,400	Chongqing Hongjiu Fruit Company Limited	38,480	0.04	2,700	Bleach Inc	22,944	0.02
10,423	DIDI Global Inc	28,661	0.03	3,100	Brother Industries Limited	41,274	0.04
47,456	Evergrande Property Services Group Limited	1,277	0.00	3,200	Capcom Company Limited	115,570	0.10
25,603	H World Group Limited	90,587	0.08	20,055	Casio Computer Company Limited	150,202	0.13
52,510	Hollysys Automation Technologies Limited	846,609	0.75	1,000	Chiba Bank Limited	5,542	0.01
30,514	NIO Inc - Class A	270,709	0.24	1,100	Chugoku Electric Power Company Inc	6,802	0.01
34,500	Sinotruk Hong Kong Limited	61,416	0.06	600	Concordia Financial Group Limited	2,141	0.00
6,187	Tencent Holdings Limited	240,958	0.22	2,000	Cosmos Pharmaceutical Corporation	184,796	0.16
23,223	Trip.com Group Limited	745,009	0.66	1,560	Create SD Holdings Company Limited	35,071	0.03
		3,545,252	3.16	700	Credit Saison Company Limited	9,786	0.01
	France			1,100	Cybozu Inc	16,337	0.01
826	Constellium SE	13,022	0.01	1,100	Daio Paper Corporation	7,886	0.01
				100	Daito Trust Construction Company Limited	9,249	0.01
	Germany			2,286	Daiwa House Industry Company Limited	54,973	0.05
361,174	Innogy Claim ^	-	0.00	7,100	Daiwa Securities Group Inc	33,333	0.03
				3,700	Denki Kagaku Kogyo KK	63,646	0.06
	Greece			100	Descente Limited	2,591	0.00
1,137	Star Bulk Carriers Corporation	18,446	0.02	1,200	DIC Corporation	19,870	0.02
				600	Electric Power Development Company Limited	8,063	0.01
	Hong Kong			12,990	Eneos Holdings Inc	40,728	0.04
125,290	Brilliance China Automotive Holdings Limited	46,747	0.04	3,800	Erex Company Limited	27,207	0.02
2,412	GCL New Energy Holdings Limited	150	0.00	3,500	Es-Con Japan Limited	19,289	0.02
153,105	Global Cord Blood Corporation	147,351	0.13	2,900	Ezaki Glico Company Limited	69,296	0.06
1,864,379	Tianhe Chemicals Group Limited	2	0.00	2,300	FANCL Corporation	35,006	0.03
80,302	Wharf Holdings Limited	174,885	0.16	69	Fast Retailing Company Limited	16,068	0.01
		369,135	0.33	400	FP Corporation	7,424	0.01
	India			1,987	FUJIFILM Holdings Corporation	107,624	0.10
18,444	ICICI Bank Limited	390,181	0.35	7,300	Fujitsu General Limited	145,271	0.13
36,552	Infosys Limited	538,397	0.48	1,100	Fukuoka Financial Group Inc	20,739	0.02
		928,578	0.83	700	Geo Holdings Corporation	8,110	0.01
	Ireland			200	Giftee Inc	2,365	0.00
583,970	AIB Group plc	2,248,284	2.00	1,300	Glory Limited	23,772	0.02
97	Alkermes plc	2,783	0.00	10,600	H2O Retailing Corporation	98,816	0.09
598	Ardmore Shipping Corporation	6,769	0.01	400	Hanwa Company Limited	11,478	0.01
566	Medtronic plc	45,705	0.04	1,600	Haseko Corporation	17,990	0.02
81	Prothena Corporation plc	5,069	0.01	2,400	Heiwa Corporation	38,096	0.03
		2,308,610	2.06	1,400	Hino Motors Limited	5,414	0.01
	Israel			4,400	Hirogin Holdings Inc	22,769	0.02
512	Fiverr International Limited	12,206	0.01	100	Hirose Electric Company Limited	12,097	0.01
3,026	Global-E Online Limited	113,551	0.10	2,700	HIS Company Limited	34,896	0.03
691	Inmode Limited	23,656	0.02	4,029	Hitachi Limited	227,297	0.20
1,390	Pagaya Technologies Limited - Class A	1,784	0.00	4,000	Hokuriku Electric Power Company	19,667	0.02
910	Perion Network Limited	25,582	0.02	1,389	Honda Motor Company Limited	38,238	0.03
912	Solaredge Technologies Inc	224,907	0.20	100	Hoya Corporation	10,828	0.01
12	Wix.com Limited	861	0.00	1,100	Idemitsu Kosan Company Limited	20,132	0.02
622	Zim Integrated Shipping Services	7,064	0.01	2,900	IDOM Inc	16,110	0.01
		409,611	0.36	500	Iino Kaiun Kaisha Limited	2,686	0.00
	Italy			300	Information Services International-Dentsu Limited	9,589	0.01
9,335	A2A SpA	15,617	0.02	900	INFRONEER Holdings Inc	7,734	0.01
4,309	Banca Mediolanum SpA	35,687	0.03	5,151	Impex Corporation	52,200	0.05
154,657	Banco BPM SpA	657,292	0.59	500	Isuzu Motors Limited	5,517	0.01
163	Brunello Cucinelli SpA	13,138	0.01	200	Itochu Techno-Solutions Corporation	4,612	0.00
1,258	Buzzi SpA	28,859	0.03	900	Iwatani Corporation	43,400	0.04
21,327	Davide Campari Milano NV	270,640	0.24	200	J Front Retailing Company Limited	1,748	0.00
10,140	ERG SpA	273,577	0.24	1,700	Jaico Group Company Limited	19,869	0.02
6,616	Ferrari NV	1,980,985	1.77	400	Japan Airport Terminal Company Limited	16,488	0.02
259	Finecobank Banca Fineco SpA	3,190	0.00	700	Japan Elevator Service Holdings Company Limited	8,350	0.01
25,428	Hera SpA	69,215	0.06	100	Japan Steel Works Limited	1,951	0.00
20,843	Industrie De Nora SpA	400,811	0.36	830	Japan Tobacco Inc	16,596	0.02
904	Infrastrutture Wireless Italiane SpA	10,920	0.01	300	Jins Holdings Inc	5,658	0.01
1,490	Leonardo SpA	15,489	0.01	5,000	JSR Corporation	130,321	0.12
				300	JTEKT Corporation	2,483	0.00

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

Nominal	Description	Fair Value €	% of Net Assets	Nominal	Description	Fair Value €	% of Net Assets
	Equities (continued)				Equities (continued)		
	Netherlands				United States (continued)		
279	Adyen NV	442,438	0.39	118	Amgen Inc	24,013	0.02
661	Aercap Holdings NV	38,485	0.03	484	Amkor Technology Inc	13,198	0.01
28	NXP Semiconductors NV	5,253	0.01	470	Amphenol Corporation	36,596	0.03
1,266	Stellantis NV	20,353	0.02	131	Amylyx Pharmaceuticals Inc	2,590	0.00
				851	Antero Midstream Corporation	9,048	0.01
		506,529	0.45	361	Antero Resources Corporation	7,620	0.01
	Norway			6,620	Anywhere Real Estate Inc	40,533	0.04
504	Golden Ocean Group Limited	3,488	0.00	2,289	APA Corporation	71,691	0.06
				4	Apple Inc	711	0.00
	Puerto Rico			179	Applied Industrial Technologies Inc	23,762	0.02
445	First Bancorp/Puerto Rico	4,984	0.00	199	Applavin Corporation - Class A	4,693	0.00
				155	Aptargroup Inc	16,460	0.01
	Singapore			4,178	Aramark	164,861	0.15
27,460	Sembcorp Industries Limited	106,938	0.10	8,682	Arcbest Corporation	786,234	0.70
				327	Arch Resources Inc	33,797	0.03
	South Korea			276	Archer-Daniels-Midland Company	19,115	0.02
1,829	Coupang Inc	29,170	0.03	44,091	Arconic Corporation	1,195,428	1.06
				428	Arcoxia Inc	29,725	0.03
	Sweden			2,013	Ardelyx Inc	6,255	0.01
616	Autoliv Inc	48,015	0.04	78	Ares Management Corporation	6,888	0.01
666	Spotify Technology SA	98,008	0.09	191	Armstrong World Industries Inc	12,861	0.01
		146,023	0.13	54	Arrow Electronics Inc	7,089	0.01
	Switzerland			256	Arthur J Gallagher & Company	51,521	0.05
242	Chubb Limited	42,713	0.04	454	Asana Inc - Class A	9,172	0.01
36	Crispr Therapeutics AG	1,852	0.00	339	ASGN Inc	23,500	0.02
24,803	Dufry AG	1,035,763	0.92	194	Associated Banc-Corporation	2,886	0.00
252	On Holding AG - Class A	7,622	0.01	37	Assurant Inc	4,264	0.00
141	TE Connectivity Limited	18,114	0.02	8,428	Autonation Inc	1,271,616	1.13
1,010	Transocean Limited	6,490	0.00	12	Autozone Inc	27,425	0.02
209	Weatherford International plc	12,724	0.01	7,362	Avangrid Inc	254,262	0.23
		1,125,278	1.00	643	Axalta Coating Systems Limited	19,337	0.02
	Turkey			17	Axonics Inc	786	0.00
4,186	Astor Transformator Enerji Turizm Insaat Ve Petrol Sanayi Ticaret AS	9,780	0.01	553	AZEK Company Inc	15,353	0.01
988	Gubre Fabrikalari TAS	9,421	0.01	109	Badger Meter Inc	14,742	0.01
277,099	Turkiye Vakiflar Bankasi Tao	96,548	0.08	1,518	Bank of America Corporation	39,919	0.04
		115,749	0.10	492	Bank of Hawaii Corporation	18,593	0.02
				136	Bank of New York Mellon Corporation	5,550	0.00
	United Kingdom			250	Baxter International Inc	10,440	0.01
11	Aptiv plc	1,029	0.00	211	Beacon Roofing Supply Inc	16,048	0.01
3,075	Capri Holdings Limited	101,157	0.09	515	Berry Global Group Inc	30,371	0.03
1,349	CNH Industrial NV	17,814	0.02	30	Bio-Rad Laboratories Inc	10,425	0.01
369	Farfetch Limited	2,043	0.00	3	Bio-Techne Corporation	224	0.00
1,811	International Game Technology plc	52,936	0.05	678	Blackline Inc	33,446	0.03
33,946	Liberty Global plc	552,906	0.49	169	Blackstone Inc	14,401	0.01
1,362	New Linde plc	475,739	0.42	88	Block Inc	5,370	0.00
148	Pentair plc	8,763	0.01	926	Bloomin' Brands Inc	22,823	0.02
127	Stellantis NV	2,043	0.00	1,011	Blue Owl Capital Inc	10,796	0.01
		1,214,430	1.08	232	Boise Cascade Company	19,213	0.02
				308	BOK Financial Corporation	22,805	0.02
	United States			9	Booking Holdings Inc	22,276	0.02
73	10X Genomics Inc	3,736	0.00	2,970	Boot Barn Holdings Inc	230,549	0.21
186	3M Company	17,064	0.02	646	Boston Scientific Corporation	32,028	0.03
315	89Bio Inc	5,471	0.00	283	Braze Inc - Class A	11,359	0.01
77	Abbvie Inc	9,509	0.01	293	Brighthouse Financial Inc	12,716	0.01
3,921	Abercrombie & Fitch Company	135,420	0.12	1,508	Brinker International Inc	50,589	0.04
547	ABM Industries Inc	21,384	0.02	128	Brink's Company	7,958	0.01
666	Acadia Pharmaceuticals Inc	14,620	0.01	252	Brown & Brown Inc	15,901	0.01
599	ACI Worldwide Inc	12,721	0.01	2,983	Brown-Forman Corporation	182,589	0.16
1,684	Adapthealth Corporation	18,785	0.02	112	Builders Firstsource Inc	13,962	0.01
28	Advance Auto Parts Inc	1,804	0.00	2,185	Bumble Inc - Class A	33,606	0.03
227	Aecom Engineering Company	17,621	0.02	259	Burlington Stores Inc	37,364	0.03
6,342	Aerjet Rocketdyne Holdings Inc	318,960	0.28	678	C H Robinson Worldwide Inc	58,634	0.05
9	Aerovironment Inc	844	0.00	13	Cable One Inc	7,830	0.01
16,997	AES Corporation	322,959	0.29	226	Cabot Corporation	13,856	0.01
97	Affiliated Managers Group Inc	13,327	0.01	102	Cadence Design Systems Inc	21,926	0.02
543	Aflac Inc	34,740	0.03	869	Caesars Entertainment Inc	40,598	0.04
950	Air Lease Corporation	36,441	0.03	1,473	Caleres Inc	32,309	0.03
1,078	Air Products & Chemicals Inc	295,961	0.26	828	California Water Service Group	39,184	0.03
410	Akero Therapeutics Inc	17,546	0.02	432	Cardinal Health Inc	37,447	0.03
470	Alaska Air Group Inc	22,910	0.02	551	Cargurus Inc	11,429	0.01
409	Albany International Corporation	34,969	0.03	139	Carnival Corporation	2,399	0.00
2,354	Albemarle Corporation	481,351	0.43	163	Carpenter Technology Corporation	8,386	0.01
8,301	Albertsons Companies Inc - Class A	166,020	0.15	583	Carrier Global Corporation	26,564	0.02
491	Alcoa Corporation	15,270	0.01	578	Casella Waste Systems Inc	47,919	0.04
1,092	Alight Inc - Class A	9,248	0.01	427	Cassava Sciences Inc	9,597	0.01
218	Allete Inc	11,583	0.01	147	Caterpillar Inc	33,152	0.03
219	Allison Transmission Holdings Inc	11,333	0.01	30	Cavco Industries Inc	8,112	0.01
3,767	Allogene Therapeutics Inc	17,160	0.02	104	CDW Corporation	17,492	0.02
1,697	Ally Financial Inc	42,013	0.04	219	Celanese Corporation	23,245	0.02
139	Alphabet Inc	15,251	0.01	1,158	Celsius Holdings Inc	158,352	0.14
1,021	Alphatec Holdings Inc	16,826	0.01	2,280	Centerpoint Energy Inc	60,918	0.05
9	Alteryx Inc	375	0.00	3,142	Century Aluminum Company	25,113	0.02
210	Altice USA Inc	581	0.00	578	Ceridian HCM Holding Inc	35,480	0.03
343	Ambarella Inc	26,305	0.02	452	Charles Schwab Corporation	23,482	0.02
303	Amdocs Limited	27,453	0.02	7,427	Cheesecake Factory Inc	235,404	0.21
11,937	Amedisys Inc	1,000,476	0.89	24	Chemed Corporation	11,916	0.01
13,743	American Eagle Outfitters Inc	148,641	0.13	47	Chemours Company	1,589	0.00
1,437	American Electric Power Company Inc	110,903	0.10	150	Cheniere Energy Inc	20,948	0.02
6,490	American Equity Investment Life Holding Company	309,985	0.28	626	Chevron Corporation	90,285	0.08
654	American Financial Group Inc	71,185	0.06	2,260	Chewy Inc	81,762	0.07
21	Ameriprise Financial Inc	6,394	0.01	6,646	Chinook Therapeutics Inc	234,042	0.21

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

Nominal	Description	Fair Value €	% of Net Assets	Nominal	Description	Fair Value €	% of Net Assets
	Equities (continued)				Equities (continued)		
	United States (continued)				United States (continued)		
6	Chipotle Mexican Grill Inc	11,764	0.01	6,056	First Horizon Corporation	62,558	0.06
3,137	Church & Dwight Company Inc	288,196	0.26	701	First Interstate BancSystem Inc	15,318	0.01
180	Cincinnati Financial Corporation	16,056	0.01	282	FirstCash Holdings Inc	24,124	0.02
7,218	Circoor International Inc	373,470	0.33	156	Fiserv Inc	18,038	0.02
19	Cirrus Logic Inc	1,411	0.00	240	Five9 Inc	18,137	0.02
1,399	Citizens Financial Group Inc	33,443	0.03	746	Flex Limited	18,900	0.02
31	Civitas Resources Inc	1,971	0.00	252	Floor & Decor Holdings Inc	24,013	0.02
186	Clean Harbors Inc	28,033	0.02	1,835	Flowers Foods Inc	41,847	0.04
920	Clear Secure Inc - Class A	19,538	0.02	13,068	Fluence Energy Inc	319,094	0.28
1,597	Clearway Energy Inc	41,806	0.04	30,449	Focus Financial Partners Inc	1,465,515	1.30
1,206	CNX Resources Corporation	19,588	0.02	3,336	Ford Motor Company	46,264	0.04
1,647	Coca-Cola Company	90,910	0.08	187	Forward Air Corporation	18,188	0.02
2,273	Coeur Mining Inc	5,917	0.01	530	Franklin Electric Company Inc	49,988	0.04
54	Cogent Communications Holdings Inc	3,331	0.00	857	Franklin Resources Inc	20,981	0.02
1,294	Columbia Sportswear Company	91,612	0.08	978	Freerport-McMoran Inc	35,857	0.03
91	Comfort Systems USA Inc	13,696	0.01	609	Freshworks Inc - Class A	9,813	0.01
1,685	Commscope Holding Company Inc	8,695	0.01	54,423	FTC Solar Inc	160,625	0.14
263	Compass Minerals International Inc	8,196	0.01	214	Gartner Inc	68,713	0.06
2,266	Comstock Resources Inc	24,093	0.02	2,244	Gates Industrial Corporation plc	27,726	0.02
202	Concentrix Corporation - Wi	14,951	0.01	89	GATX Corporation	10,502	0.01
101	Conmed Corporation	12,580	0.01	836	Gen Digital Inc	14,214	0.01
66	CONSOL Energy Inc	4,102	0.00	46	General Electric Company	4,632	0.00
1,251	Constellation Brands Inc	282,226	0.25	1,364	General Motors Company	48,209	0.04
64	Cooper Companies Inc	22,493	0.02	417	Glacier Bancorp Inc	11,914	0.01
36,647	Core & Main Inc - Class A	1,052,720	0.94	287	Globe Life Inc	28,837	0.03
27	Corning Inc	867	0.00	1,151	Globus Medical Inc	62,814	0.06
1,121	Coursera Inc	13,378	0.01	669	GMS Inc	42,433	0.04
15	Credit Acceptance Corporation	6,983	0.01	310	Godaddy Inc	21,348	0.02
1,071	Cross Country Healthcare Inc	27,565	0.02	305	Goldman Sachs Group Inc	90,169	0.08
128	Crown Holdings Inc	10,192	0.01	1,011	Goodyear Tire & Rubber Company	12,677	0.01
67	Cullen/Frost Bankers Inc	6,604	0.01	138	Graham Holdings Company	72,286	0.06
182	Cummins Inc	40,897	0.04	796	Green Plains Inc	23,522	0.02
303	Curtiss-Wright Corporation	51,007	0.05	578	Griffon Corporation	21,351	0.02
2,041	Cushman & Wakefield plc	15,303	0.01	674	Guardant Health Inc	22,117	0.02
311	CVS Health Corporation	19,706	0.02	4,452	H&R Block Inc	130,051	0.12
2,557	Dana Inc	39,843	0.04	610	Halliburton Company	18,445	0.02
1,198	Darden Restaurants Inc	183,466	0.16	1,217	Halozyne Therapeutics Inc	40,236	0.04
356	Darling Ingredients Inc	20,815	0.02	768	Harley-Davidson Inc	24,786	0.02
2	Datadog Inc	180	0.00	323	Harmony Biosciences Holdings Inc	10,418	0.01
482	Davita Inc	44,387	0.04	112	HCA Healthcare Inc	31,155	0.03
185	Deckers Outdoor Corporation	89,475	0.08	1,192	Helix Energy Solutions Group Inc	8,063	0.01
143	Denbury Inc	11,306	0.01	537	Helmerich & Payne Inc	17,449	0.02
409	Dentsply Sirona Inc	15,003	0.01	514	Henry Schein Inc	38,208	0.03
4,512	Designer Brands Inc	41,770	0.04	1,936	Herbalife Limited	23,495	0.02
536	Dexcom Inc	63,136	0.06	289	Herc Holdings Inc	36,251	0.03
1,847	Dick's Sporting Goods Inc	223,790	0.20	1,182	Hershey Company	270,527	0.24
686	Digital Turbine Inc	5,835	0.01	1,868	Hewlett Packard Enterprise Company	28,765	0.03
335	Digitalocean Holdings Inc	12,325	0.01	832	Hilltop Holdings Inc	23,991	0.02
167	Diodes Inc	14,157	0.01	2,990	Hilton Grand Vacations Inc	124,533	0.11
2,241	Dish Network Corporation	13,536	0.01	1,083	Hims & Hers Health Inc	9,331	0.01
638	DocuSign Inc	29,877	0.03	153	Hologic Inc	11,355	0.01
952	Dolby Laboratories Inc	73,019	0.06	46,795	Horizon Therapeutics plc	4,411,426	3.93
238	Donaldson Company Inc	13,636	0.01	2,714	Hostess Brands Inc	62,987	0.06
1,083	DoorDash Inc - Class A	75,860	0.07	167	Howmet Aerospace Inc	7,586	0.01
312	Dorian LPG Limited	7,335	0.01	131	HP Inc	3,687	0.00
693	Doximity Inc - Class A	21,609	0.02	351	Hub Group Inc	25,841	0.02
595	Dr Horton Inc	66,366	0.06	76	Hubbell Inc	23,097	0.02
1,641	Draftkings Inc	39,965	0.04	84	Humana Inc	34,426	0.03
762	DT Midstream Inc	34,622	0.03	2,705	Huntington Bancshares Inc	26,728	0.02
383	Duolingo Inc	50,180	0.04	723	Huntsman Corporation	17,906	0.02
1,511	Dutch Bros Inc - Class A	39,402	0.04	66	Idacorp Inc	6,207	0.01
527	DXC Technology Company	12,907	0.01	14	IDEXX Laboratories Inc	6,445	0.01
287	Edison International	18,270	0.02	56	Illinois Tool Works Inc	12,840	0.01
1,148	Elanco Animal Health Inc	10,586	0.01	3,570	ImmunityBio Inc	9,097	0.01
1	Elastic NV	59	0.00	362	Inari Medical Inc	19,291	0.02
1,257	Element Solutions Inc	22,121	0.02	597	Incyte Corporation	34,063	0.03
35	Elevance Health Inc	14,253	0.01	351	Independent Bank Corporation	14,320	0.01
1,162	Emergent Biosolutions Inc	7,828	0.01	16	Inspire Medical Systems Inc	4,761	0.00
466	Endeavor Group Holdings - Class A	10,217	0.01	67	Inter Parfums Inc	8,305	0.01
227	EnerSys	22,579	0.02	418	Interactive Brokers Group Inc	31,827	0.03
2,760	Enphase Energy Inc	423,689	0.38	335	International Business Machines Corporation	41,087	0.04
16	Ensign Group Inc	1,400	0.00	311	International Paper Company	9,068	0.01
9,536	Entegris Inc	968,634	0.86	115	Intuit Inc	48,297	0.04
620	Entergy Corporation	55,334	0.05	29	Intuitive Surgical Inc	9,089	0.01
152	Epam Systems Inc	31,313	0.03	2,863	Invance Biotherapeutics Inc	18,474	0.02
67	Equifax Inc	14,450	0.01	125	Iridium Communications Inc	7,117	0.01
1,695	Equitrans Midstream Corporation	14,853	0.01	141	Itron Inc	9,318	0.01
97	Erie Indemnity Company	18,672	0.02	283	ITT Inc	24,178	0.02
257	Evergy Inc	13,762	0.01	68,346	Iveric Bio Inc	2,464,465	2.19
333	Everi Holdings Inc	4,414	0.00	371	J B Hunt Transport Services Inc	61,560	0.05
1,712	Exelon Corporation	63,929	0.06	1,092	Jack In The Box Inc	97,619	0.09
284	Exservive Holdings Inc	39,323	0.03	361	Jacobs Solutions Inc	39,339	0.03
179	Expeditors International of Washington Inc	19,874	0.02	793	Jefferies Financial Group Inc	24,110	0.02
1,476	Expro Group Holdings NV	23,973	0.02	2,184	JM Smucker Company	295,611	0.26
384	F5 Inc	51,479	0.05	127	Jones Lang Lasalle Inc	18,136	0.02
801	Fibrogen Inc	1,982	0.00	62	JPMorgan Chase & Company	8,265	0.01
1,119	Fidelity National Information Services Inc	56,104	0.05	102	Karuna Therapeutics Inc	20,274	0.02
2,136	Figs Inc - Class A	16,191	0.01	765	KB Home	36,259	0.03
8	First Citizens BancShares Inc/Nc	9,411	0.01	1,312	Kennametal Inc	34,141	0.03
1,131	First Commonwealth Financial Corporation	13,114	0.01	184	Keysight Technologies Inc	28,241	0.03
109	First Financial Bankshares Inc	2,846	0.00	1,022	Kinder Morgan Inc	16,131	0.01

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

Nominal	Description	Fair Value €	% of Net Assets	Nominal	Description	Fair Value €	% of Net Assets
	Equities (continued)				Equities (continued)		
	United States (continued)				United States (continued)		
14	KLA Corporation	6,224	0.01	3,110	On Semiconductor Corporation	269,609	0.24
349	Knight-Swift Transportation Holdings Inc	17,773	0.02	106	Orto Innovation Inc	11,316	0.01
454	Knowles Corporation	7,515	0.01	4,504	Opendoor Technologies Inc	16,596	0.01
3,421	Kontoor Brands Inc	132,011	0.12	67	Option Care Health Inc	1,995	0.00
833	Korn Ferry	37,825	0.03	548	Oracle Corporation	59,818	0.05
2,546	Kroger Company	109,681	0.10	848	O'Reilly Automotive Inc	742,525	0.66
130	Kulicke & Soffa Industries Inc	7,084	0.01	243	Oshkosh Corporation	19,286	0.02
596	Kymera Therapeutics Inc	12,559	0.01	747	Owens & Minor Inc	13,037	0.01
638	Kyndryl Holdings Inc	7,766	0.01	235	Owens Corning	28,110	0.02
40	Lam Research Corporation	23,570	0.02	94	Oxford Industries Inc	8,480	0.01
8,369	Levi Strauss & Company	110,692	0.10	1,153	Pacific Biosciences of California Inc	14,056	0.01
52	Liberty Broadband Corporation	3,818	0.00	1,733	Pacific Premier Bancorp Inc	32,849	0.03
862	Liberty Energy Inc	10,564	0.01	277	Pagerduty Inc	5,708	0.01
226	Liberty Media Corporation-Liberty Formula One	15,594	0.01	334	Par Pacific Holdings Inc	8,146	0.01
69	Lincoln Electric Holdings Inc	12,562	0.01	36	Parker-Hannifin Corporation	12,870	0.01
145	Lithia Motors Inc	40,418	0.04	302	Parsons Corporation	13,326	0.01
282	Live Nation Entertainment Inc	23,550	0.02	609	Patterson Companies Inc	18,566	0.02
232	Livent Corporation	5,833	0.01	69	Paylocity Holding Corporation	11,671	0.01
2,325	LKQ Corporation	124,178	0.11	2,838	Payoneer Global Inc	12,512	0.01
41	LPL Financial Holdings Inc	8,171	0.01	376	Pennymac Financial Services Inc	24,231	0.02
1,654	Lumen Technologies Inc	3,426	0.00	688	Penske Automotive Group Inc	105,079	0.09
3,263	Lyft Inc	28,682	0.03	107	Pepsico Inc	18,165	0.02
106	Lyondellbasell Industries NV	9,090	0.01	1,422	PG&E Corporation	22,523	0.02
364	M/I Homes Inc	29,090	0.03	375	PGT Innovations Inc	10,019	0.01
289	Macom Technology Solutions Holdings	17,359	0.02	2,576	Pilgrim's Pride Corporation	50,741	0.05
682	Magnolia Oil & Gas Corporation	13,065	0.01	131	Pinnacle West Capital Corporation	9,781	0.01
45	Manpowergroup Inc	3,275	0.00	779	Pinterest Inc	19,521	0.02
326	Marathon Oil Corporation	6,879	0.01	1,409	Pioneer Natural Resources Company	267,568	0.24
31	Marathon Petroleum Corporation	3,313	0.00	281	Piper Sandler Cos	33,292	0.03
573	Maravai LifeSciences Holdings - Class A	6,528	0.01	1,801	Plains Gp Holdings LP	24,481	0.02
142	Masimo Corporation	21,417	0.02	325	Pliant Therapeutics Inc	5,398	0.00
130	Mastercard Inc	46,864	0.04	14,112	PMN Resources Inc	583,365	0.52
177	Matador Resources Company	8,488	0.01	81	PNC Financial Services Group Inc	9,351	0.01
647	Match Group Inc	24,818	0.02	305	Portlios Inc - Class A	6,298	0.01
982	McCormick & Company Inc	78,515	0.07	214	PPG Industries Inc	29,089	0.03
97	McDonald's Corporation	26,531	0.02	2,508	PPL Corporation	60,826	0.05
20	MDC Holdings Inc	857	0.00	605	Premier Inc	15,339	0.01
183	MDU Resources Group Inc	3,512	0.00	162	Prestige Consumer Healthcare Inc	8,825	0.01
690	Merck & Co Inc	72,978	0.06	23,907	Prevail Therapeutics Inc	10,956	0.01
522	Merit Medical Systems Inc	40,018	0.04	110	Procore Technologies Inc	6,561	0.01
27	Mettler-Toledo International Inc	32,460	0.03	415	Prosperity Bancshares Inc	21,484	0.02
2,511	MGIC Investment Corporation	36,342	0.03	102	Prudential Financial Inc	8,248	0.01
137	Micron Technology Inc	7,925	0.01	695	Pultgroup Inc	49,485	0.04
125	Microsoft Corporation	39,017	0.03	234	Qualcomm Inc	25,532	0.02
2	MicroStrategy Inc	628	0.00	919	Quantumscap Corporation	6,730	0.01
386	Model N Inc	12,511	0.01	1,915	Radian Group Inc	44,373	0.04
41	Moderna Inc	4,566	0.00	117,773	Radius Global Infrastructure - Class A	1,608,449	1.43
335	Moelis & Company	13,922	0.01	579	Raytheon Technologies Corporation	51,988	0.05
17	Mohawk Industries Inc	1,607	0.00	241	Red Rock Resorts Inc	10,334	0.01
352	Mondelēz International Inc	23,533	0.02	1,184	Redfin Corporation	13,479	0.01
8	MongoDB Inc	3,014	0.00	35	Regal Rexnord Corporation	4,937	0.00
556	Morgan Stanley	43,522	0.04	52	Regeneron Pharmaceuticals Inc	34,248	0.03
898	Mosaic Company	28,808	0.03	452	Regions Financial Corporation	7,383	0.01
23,536	MP Materials Corporation	493,587	0.44	534	Relay Therapeutics Inc	6,148	0.01
1,258	Mr Cooper Group Inc	58,392	0.05	189	ResMed Inc	37,852	0.03
27	MSCI Inc	11,614	0.01	191	Revvity Inc	20,796	0.02
220	MYR Group Inc	27,896	0.02	28	RH	8,459	0.01
145	Nabors Industries Limited	12,364	0.01	113	Rhythm Pharmaceuticals Inc	1,708	0.00
145	Natera Inc	6,467	0.01	3,185	Rocket Companies Inc - Class A	26,157	0.02
335	National Fuel Gas Company	15,770	0.01	94	Rockwell Automation Inc	28,385	0.03
37,846	National Instruments Corporation	1,991,164	1.77	557	Roku Inc	32,654	0.03
1,589	National Vision Holdings Inc	35,377	0.03	20	Royal Caribbean Cruises Limited	1,902	0.00
390	Navient Corporation	6,642	0.01	42	Ryan Specialty Holdings Inc	1,728	0.00
832	NCR Corporation	19,218	0.02	52	Saia Inc	16,320	0.01
943	Neogenomics Inc	13,890	0.01	76	Salesforce Inc	14,717	0.01
241	NetApp Inc	16,877	0.01	288	Schlumberger Limited	12,967	0.01
307	Netflix Inc	123,951	0.11	19,845	Scipaly Corporation	357,974	0.32
810	Nevro Corporation	18,873	0.02	356	Seacoast Banking Corporation of Florida	7,211	0.01
17,677	New Fortress Energy LLC	433,905	0.39	9,183	Seagen Inc	1,619,945	1.44
815	New Jersey Resources Corporation	35,259	0.03	212	SEI Investments Company	11,585	0.01
656	New York Times Company	23,679	0.02	1,303	Select Medical Holdings Corporation	38,051	0.03
1,069	Newell Brands Inc	8,525	0.01	142	Selective Insurance Group Inc	12,488	0.01
172	Newmarket Corporation	63,396	0.06	26	Sempra Energy	3,470	0.00
16,566	Nextera Energy Inc	1,126,670	1.00	439	Sensata Technologies Holding plc	18,103	0.02
4,593	Nextera Energy Partners LP	246,868	0.22	4,595	Seres Therapeutics Inc	20,174	0.02
7,433	Nextracker Inc - Class A	271,226	0.24	2,365	Shake Shack Inc	168,476	0.15
116	Nordson Corporation	26,388	0.02	208	Shutterstock Inc	9,279	0.01
128	Northern Oil And Gas Inc	4,027	0.00	254	Silgan Holdings Inc	10,917	0.01
179	Northern Trust Corporation	12,164	0.01	293	Silk Road Medical Inc	8,726	0.01
27	NOV Inc	397	0.00	1,883	Sinclair Inc	23,852	0.02
365	NRG Energy Inc	12,509	0.01	3,604	Sirius XM Holdings Inc	14,964	0.01
53	Nucor Corporation	7,966	0.01	80	SITime Corporation	8,650	0.01
893	Nutanix Inc	22,959	0.02	277	SJW Group	17,801	0.02
7	NVR Inc	40,746	0.04	5,265	Skechers U.S.A. Inc	254,129	0.23
834	Oceaneering International Inc	14,295	0.01	14	Skysworks Solutions Inc	1,420	0.00
350	Oge Energy Corporation	11,520	0.01	3,665	Snap-on Inc	968,118	0.86
839	O-I Glass Inc	16,403	0.01	1,565	Sonos Inc	23,425	0.02
22	Old Dominion Freight Line Inc	7,456	0.01	787	Southern Company	50,675	0.05
836	Old Republic International Corporation	19,287	0.02	696	Southwest Airlines Company	23,100	0.02
101	Olin Corporation	4,757	0.00	2,945	Southwestern Energy Company	16,223	0.01
296	Ollie's Bargain Outlet Holdings Inc	15,717	0.01	2,139	Spectrum Brands Holdings Inc	153,024	0.14

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

Nominal	Description	Fair Value €	% of Net Assets	Nominal	Description	Fair Value €	% of Net Assets	
	Equities (continued)				Equities (continued)			
	United States (continued)				United States (continued)			
857	Spirit Aerosystems Holdings Inc	22,929	0.02	24	Wolfspeed Inc	1,223	0.00	
149	SPS Commerce Inc	26,230	0.02	699	Xylem Inc	72,155	0.06	
452	Squarespace Inc - Class A	13,067	0.01	946	Yelp Inc	31,571	0.03	
342	Staar Surgical Company	16,479	0.01	301	Yeti Holdings Inc	10,716	0.01	
2,235	Starbucks Corporation	202,932	0.18	16,059	Yum China Holdings Inc	831,653	0.74	
1,620	Stem Inc	8,493	0.01	1,419	Yum! Brands Inc	180,204	0.16	
3,580	Steven Madden Limited	107,269	0.10	1,458	ZipRecruiter Inc - Class A	23,734	0.02	
767	Stifel Financial Corporation	41,949	0.04	301	Zoom Video Communications Inc	18,728	0.02	
148	Stride Inc	5,050	0.00	25	ZoomInfo Technologies Inc - Class A	582	0.00	
252	Stryker Corporation	70,470	0.06	144	Zscaler Inc	19,310	0.02	
37,267	Sunnova Energy International Inc	625,443	0.56	242	Zurn Elkay Water Solutions Corporation	5,965	0.01	
44,008	Sunrun Inc	720,424	0.64					
689	Syndax Pharmaceuticals Inc	13,218	0.01			55,419,095	49.35	
37,335	Syneos Health Inc	1,442,069	1.28					
452	Synovus Financial Corporation	12,533	0.01		Total equities	88,033,140	78.39	
689	Sysco Corporation	46,860	0.04		Equity swaps (b)			
299	Take-Two Interactive Software Inc	40,331	0.04		Argentina			
113	Targa Resources Corporation	7,882	0.01	(38)	Globant SA	57	0.00	
392	Taylor Morrison Home Corporation	17,523	0.02		Australia			
1	TD Synnex Corporation	86	0.00		22,537	Allkem Limited	14,705	0.01
69	Teledyne Technologies Inc	26,001	0.02	(10,705)	BHP Group Limited NPV	4,388	0.01	
4,770	Telephone & Data Systems Inc	35,983	0.03	(180,235)	Brainchip Holdings Limited	5,353	0.01	
7,636	Tellurian Inc	9,869	0.01	(14,741)	Commonwealth Bank of Australia	138,214	0.12	
501	Tenet Healthcare Corporation	37,371	0.03	(252,330)	Imugene Limited	1,372	0.00	
9,600	Teradyne Inc	979,622	0.87	279,756	Insurance Australia Group	60,193	0.06	
116	Texas Instruments Inc	19,141	0.02	(114,324)	Lake Resources NL	14,865	0.01	
1,488	Texas Roadhouse Inc	153,137	0.14	(49,905)	National Australia Bank Limited	133,972	0.12	
501	TG Therapeutics Inc	11,407	0.01	(702)	Pointsbet Holdings Limited	-	0.00	
262	TJX Companies Inc	20,362	0.02	133,150	Redox Limited/Australia	-	0.00	
2,096	Topgolf Callaway Brands Corporation	38,135	0.03	(13)	S&P/ASX 200 Net Total Return	3,610	0.00	
9	Toro Company	839	0.00	(107,375)	Syrah Resources Limited	1,022	0.00	
365	TPG Inc	9,789	0.01	58,181	Ventia Services Group Pty Limited	11,692	0.01	
50,003	TPI Composites Inc	475,281	0.42			389,386	0.35	
188	Trane Technologies plc	32,958	0.03		Austria			
518	TransUnion	37,191	0.03	(5,395)	Andritz AG	29,594	0.02	
2,021	Traverse Therapeutics Inc	28,453	0.03	679	Bawag Group AG	1,313	0.00	
965	Tri Pointe Homes Inc	29,065	0.03	241	CA Immobilien Anlagen AG	227	0.00	
352	Trinity Industries Inc	8,295	0.01	137	Erste Group Bank AG	98	0.00	
315	Truist Financial Corporation	8,763	0.01	(15,102)	OMV AG	86,041	0.08	
358	Twist Bioscience Corporation	6,714	0.01	3,148	Raiffeisen Bank International	1,748	0.00	
221	Tyler Technologies Inc	84,363	0.08	(2,083)	Verbund - Oesterreichische Elektrizitaetswirtschafts AG_Barcays	20,652	0.02	
117	UFP Industries Inc	10,408	0.01		Verbund - Oesterreichische Elektrizitaetswirtschafts AG_GS	16	0.00	
556	Ulta Salon Cosmetics & Fragrance Inc	239,827	0.21	2	Voestalpine AG	6	0.00	
17,004	Under Armour Inc	112,529	0.10	1,225	Wienerberger AG	340	0.00	
659	United Airlines Holdings Inc	33,143	0.03			140,035	0.12	
309	United Bankshares Inc	8,403	0.01		Belgium			
119	United Parcel Service Inc	19,552	0.02	571	Aedifica SA	240	0.00	
852	United States Steel Corporation	19,531	0.02	(5,121)	Anheuser-Busch Inbev SA/NV	31,964	0.03	
93	UnitedHealth Group Inc	40,971	0.04	(75)	Elia Group SA/NV_Barclays	600	0.00	
21,000	Univar Inc	689,863	0.61	(178)	Elia Group SA/NV_GS	372	0.00	
112	Universal Health Services Inc	16,196	0.01	(159)	Groupe Bruxelles Lambert SA	727	0.00	
423	Unum Group	18,494	0.02	8,421	KBC Group NV_Barclays	18,660	0.02	
355	Upstart Holdings Inc	11,652	0.01	276	KBC Group NV_GS	540	0.00	
4,094	Upwork Inc	35,049	0.03	75	Lotus Bakeries	46,913	0.04	
2,334	US Foods Holding Corporation	94,130	0.08	(22)	Sofina Foods Inc_Barclays	234	0.00	
82,261	US Xpress Enterprises Inc	462,954	0.41	(537)	Sofina Foods Inc_GS	7,828	0.01	
421	Vail Resorts Inc	97,150	0.09	(128)	UCB SA	630	0.00	
58	Valero Energy Corporation	6,236	0.01	(630)	Umicore NPV	2,186	0.00	
123	Valmont Industries Inc	32,813	0.03			110,894	0.10	
399	Varonis Systems Inc	9,746	0.01		Bermuda			
653	Veracyte Inc	15,245	0.01	810	Essent Group Limited	5,382	0.01	
700	Verint Systems Inc	22,495	0.02	(60)	Genpact Limited	12	0.00	
194	Verisign Inc	40,182	0.04	(2,683)	Hiscox Limited	26	0.00	
610	Vertiv Holdings LLC	13,849	0.01	(62)	Valaris Limited	238	0.00	
441	Verve Therapeutics Inc	7,579	0.01			5,658	0.01	
362	Viking Therapeutics Inc	5,379	0.00		Brazil			
2,095	Virtu Financial Inc	32,817	0.03	95,766	EDP - Energias Do Brasil SA	24,039	0.02	
144	Visteon Corporation	18,955	0.02	(2,111)	PagSeguro Digital Limited - Class A	502	0.00	
634	Vistra Corporation	15,254	0.01			24,541	0.02	
205	Vital Energy Inc	8,484	0.01		Canada			
3,145	Vulcan Materials Company	649,871	0.58	(76)	Pan American Silver Corporation	28	0.00	
1,722	W&T Offshore Inc	6,108	0.01	10,007	Stantec Inc	39,553	0.04	
294	Wabash National Corporation	6,909	0.01	78,658	Whitcap Resources Inc	440	0.00	
86	Wabtec Corporation	8,645	0.01			40,021	0.04	
264	Walker & Dunlop Inc	19,138	0.02		Chile			
3,206	Walt Disney Company	262,357	0.23	6,755,439	Latam Airlines Group SA	6,689	0.01	
3,227	Warby Parker Inc - Class A	34,577	0.03		China			
509	Warner Music Group Corporation - Class A	12,172	0.01	24,000	Airtac International Group	82,067	0.07	
250	Waste Management Inc	39,739	0.04	(2,027,235)	China Everbright Bank Company Limited - Class H	63,951	0.06	
2,239	Wayfair Inc	133,416	0.12	(42,388)	China Hongqiao Group Limited	2,349	0.00	
30,691	Wells Fargo & Company	1,200,634	1.07	(47,913)	China Lesso Group Holdings Limited	1,965	0.00	
308	Werner Enterprises Inc	12,472	0.01	(23,457)	China Meidong Auto Holdings	5,139	0.01	
140	West Pharmaceutical Services Inc	49,080	0.04	(87,218)	Chinasoft International Limited	407	0.00	
1	Western Digital Corporation	35	0.00	15,344	Contemporary Amperex Technologies - Class A	5,550	0.01	
3,210	Western Union Company	34,513	0.03					
88	Westrock Company	2,345	0.00					
4,619	Whirlpool Corporation	629,937	0.56					
28	Williams Companies Inc	837	0.00					
281	Willscot Mobile Mini Holdings Corporation	12,309	0.01					
708	Wingstop Inc	129,893	0.12					
67	Winnebago Industries Inc	4,096	0.00					

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

Nominal	Description	Fair Value €	% of Net Assets	Nominal	Description	Fair Value €	% of Net Assets
	Equity swaps (b) (continued)				Equity swaps (b) (continued)		
	Germany (continued)				Japan (continued)		
(1,142)	Siemens AG	3,206	0.00	(400)	Baycurrent Consulting Inc	304	0.00
17,279	Siemens Energy AG_Barclys	1,747	0.00	(13,800)	BIC Camera Inc	1,026	0.00
(2,506)	Siemens Energy AG_GS	8,157	0.01	(4,600)	Calbee Inc	532	0.00
(2,333)	Siemens Healthineers AG	8,283	0.01	456	Central Japan Railway Company	6,468	0.01
(237)	Siltronic AG	14	0.00	(2,300)	Coca-Cola Bottlers Japan Holdings	153	0.00
7,666	SMA Solar Technology AG_Barclys	191,059	0.17	(9,326)	Colowide Company Limited	815	0.00
243	SMA Solar Technology AG_GS	942	0.00	(100)	Cosmo Energy Holdings Company Limited	257	0.00
526	Symrise AG	1,215	0.00	(23,286)	Create Restaurants Holdings	2,675	0.00
1,113	Tag Immobilien AG	858	0.00	900	Cyberagent Inc	53	0.00
523	Talanx AG	103	0.00	5,020	Dai-ichi Life Holdings Inc	12,463	0.01
(12,423)	Teamviewer SE	6,381	0.01	(15,175)	DCM Holdings Company Limited	2,527	0.00
(61,734)	Telefonica Deutschland Holdings	14,469	0.01	(11,700)	Dena Company Limited	132	0.00
1,941	Thyssenkrupp AG	1,338	0.00	(200)	DMG Mori Company Limited	94	0.00
20,590	TUI AG_GS	514	0.00	680	East Japan Railway Company	2,160	0.00
27,278	TUI AG_JPM	649	0.00	(3,500)	Edion Corporation	18	0.00
(486)	Verbio Vereinigte Bioenergi	2,094	0.00	(3,360)	Electric Power Development Company Limited	511	0.00
(994)	Vonovia	570	0.00	(13,500)	Euglena Company Limited	255	0.00
103	VW Stock	267	0.00	(100)	Fanuc Limited	71	0.00
3,057	Wacker Chemi AG	11,190	0.01	(7,300)	Food & Life Companies Limited	201	0.00
(13,800)	Zalando SE	9,959	0.01	(100)	Fuji Electric Company Limited	60	0.00
				(200)	Fujitec Company Limited	85	0.00
		1,057,945	0.94	(100)	GMO Payment Gateway Inc	177	0.00
				(900)	Hisamitsu Pharmaceutical Company	186	0.00
	Greece			(3,312)	Internet Initiative Japan	2,297	0.00
2,938	Piraeus Financial Holdings SA	511	0.00	(20,400)	Isetan Mitsukoshi Holdings Limited	1,769	0.00
				(6,800)	ITO En Limited	9,390	0.01
	Hong Kong			(200)	Japan Material Company Limited	17	0.00
(266,440)	Budweiser Brewing Company Apac Limited	36,635	0.03	(100)	JCR Pharmaceuticals Company Limited	71	0.00
(174,437)	China Jinmao Holdings Group	896	0.00	(100)	JEOL Limited	137	0.00
(115)	Hang Seng Index NR Index	53,032	0.05	(5,100)	Justsystems Corporation	67	0.00
(1,422,963)	Pacific Basin Shipping Limited	44,886	0.04	(33,200)	JVCKenwood Corporation	1,719	0.00
(9,422)	Shimao Group Holdings Limited	3,136	0.00	(8,961)	Kagome Company Limited	8,644	0.01
181,753	Tianhe Chemicals Group Limited	-	0.00	(200)	Ki-Star Real Estate Company Limited	12	0.00
		138,585	0.12	(2,700)	Kobayashi Pharmaceutical Company	882	0.00
				(2,100)	Kobe Bussan Company Limited	1,030	0.00
	Hungary			(100)	Kumagai Gumi Company Limited	17	0.00
2	Wizz Air Holdings plc_Barclys	14	0.00	(1,000)	Kura Corporation	76	0.00
(523)	Wizz Air Holdings plc_GS	1,598	0.00	(24,700)	Lion Corporation	11,716	0.01
		1,612	0.00	(11,000)	Lixil Corporation	356	0.00
				(8,800)	Maruha Nichiro Corporation	5,180	0.01
	India			(900)	Matsui Securities Company Limited	72	0.00
26,738	ICICI Bank Limited	29,563	0.03	(5,600)	McDonalds Holdings Company Japan	9	0.00
				(3,400)	Milbon Company Limited	1,957	0.00
	Indonesia			(1,200)	Mitsubishi Estate Company Limited	158	0.00
2,479,933	Bank Central Asia PT USD Line	292,486	0.26	(100)	Monogatari Corporation	1	0.00
4,173,510	Bank Mandiri Persero Tbk PT	236,835	0.21	(500)	MonotaRo Company Limited	167	0.00
535,236	Merdeka Battery Materials Tbk	1,478	0.00	(200)	Nabtesco Corporation	7	0.00
		530,799	0.47	(6,300)	Nexon Company Limited	7,351	0.01
				(200)	Nextage Company Limited	56	0.00
	Ireland			(3,900)	Nichirei Corporation	642	0.00
(24)	Accenture plc - Class A	354	0.00	7,132	Nikon Corporation	20,711	0.02
(9,685)	AIB Group plc	1,596	0.00	(200)	Nippon Paint Company Limited	57	0.00
(72)	Allegion plc_GS	21	0.00	(3,945)	Nippon Shinyaku Company Limited	14,337	0.01
8,009	Allegion plc_MS	85,590	0.08	(900)	Nissimatsu Construction Company Limited	207	0.00
(4,265)	Bank of Ireland Group plc	1,910	0.00	(14,200)	Nissui Corporation	1,191	0.00
(86,926)	C&C Group plc	5,975	0.01	(100)	NOF Corporation	57	0.00
503	CRH plc_GS	92	0.00	(14,300)	Olympus Corporation	3,131	0.00
16,784	CRH plc_JPM	96,184	0.09	3,800	Orix Corporation	3,454	0.00
(1,171)	DCC plc_GS	5,447	0.01	(300)	Osaka Soda Company Limited	50	0.00
(4,728)	DCC plc_JPM	23,995	0.02	(600)	Pigeon Corporation	293	0.00
12,596	Experian plc_GS	28,718	0.03	(36,200)	Rakuten Inc	12,317	0.01
21,747	Experian plc_JPM	15,564	0.01	(1,100)	Rohto Pharmaceutical Company Limited	154	0.00
(3,379)	Kerry Group plc_GS	15,571	0.01	(6,399)	Royal Holdings Company Limited	4,954	0.01
(7,399)	Kerry Group plc_JPM	27,767	0.02	(100)	Shibaura Mechatronics Corporation	385	0.00
41,505	Ryanair Designated Activity Company_GS	157,145	0.14	2,410	Softbank Group Corporation	21,286	0.02
63,717	Ryanair Designated Activity Company_JPM	114,380	0.10	(200)	Sotetsu Holdings Inc	84	0.00
99,824	Ryanair Designated Activity Company_MS	223,503	0.20	(700)	Sumitomo Realty & Development	333	0.00
		803,812	0.72	(1,200)	Sumitomo Rubber Industries Inc	6	0.00
				(500)	TODA Corporation	49	0.00
				(600)	Toho Company Limited	881	0.00
				(400)	Tokyo Kiraboshi Financial Group	25	0.00
	Israel			31,493	Toshiba Corporation	14,724	0.02
(478)	Check Point Software Tech	960	0.00	(300)	Toto Limited	215	0.00
(33)	Monday.com Limited	4	0.00	4,569	Toyota Motor Corporation	15,294	0.02
		964	0.00	(67,300)	Yamada Holdings Company Limited	9,602	0.01
				(1,789)	Yamazaki Baking Company Limited	681	0.00
	Italy			(400)	Zenkoku Hoshu Company Limited	107	0.00
3	A2A SpA_Barclys	-	0.00	5,722	Zensho Holdings Company Limited	20,347	0.02
(1,911)	Assicurazioni Generali SpA	94	0.00	(200)	Zeon Corporation	13	0.00
(1,381)	Brunello Cucinelli SpA	950	0.00	(700)	ZOZO Inc	19	0.00
(1,470)	Diasorin Italia SpA	3,635	0.00			230,260	0.21
(6,538)	Hera SpA	945	0.00		Jersey		
(16,661)	Interpump Group SpA	18,836	0.02	(70)	Novocure Limited	1,899	0.00
(6,257)	Italgas SpA	689	0.00				
(28,418)	Nexi SpA	5,075	0.01		Luxembourg		
(1,238)	Reply SpA	14,528	0.01	(737)	Arcelormittal	66	0.00
(18,936)	Salvatore Ferragamo SpA	12,256	0.01	(4,178)	Eurofins Scientific	10,635	0.01
(1,528)	Snam Rete Gas	19	0.00			10,701	0.01
(4,288,313)	Telecom Italia SpA	114,620	0.10		Malaysia		
(2,796)	Terna SpA	122	0.00	(366,700)	Top Glove Corporation Bhd	5,617	0.01
		171,769	0.15				
	Japan						
(600)	Ajinomoto Company Inc	30	0.00				
(1,300)	Arcland Service Holdings Company	94	0.00				
(200)	ARE Holdings Inc	17	0.00				
(100)	As One Corporation	132	0.00				

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

Nominal	Description	Fair Value €	% of Net Assets	Nominal	Description	Fair Value €	% of Net Assets
	Equity swaps (b) (continued)				Equity swaps (b) (continued)		
	Malta				South Korea (continued)		
6,510	Entain plc	3,056	0.00	1,355	JYP Entertainment Corporation	9,750	0.01
(9,594)	MSCI Daily TR Net Asian Market	263,543	0.24	(4,064)	KT Corporation	3,715	0.00
		266,599	0.24	(7,485)	Kumho Petro Chemical Company Limited	153,998	0.14
				(1,536)	L&F Company Limited	9,364	0.01
				767	LG Chem Limited	1,546	0.00
	Mexico			(2,499)	LG Household & Health Care	309,201	0.28
(1,212)	Fresnillo plc	2,912	0.00	(922)	Posco Future M Company Limited	10,423	0.01
				26,011	Samsung Engineering Company Limited	4,337	0.00
				767	Samsung SDI Company Limited	2,698	0.00
						594,923	0.53
	Netherlands				Spain		
3,398	ABN Amro Group NV	2,204	0.00	10,305	Amadeus IT Group SA	43,639	0.04
350	Adyen NV	83,391	0.08	24,638	Banco De Sabadell SA	866	0.00
236,552	Aegon NV	30,165	0.03	5,692	Bankinter SA	1,931	0.00
606	Akzo Nobel NV	662	0.00	262,692	Caixabank_Barcays	78,895	0.07
(1,673)	Alfen NV	3,848	0.00	508	Caixabank_GS	219	0.00
236	AMG Critical Materials N.V.	54	0.00	1,594	Cia De Distribucion Integral	889	0.00
412	ASM International N.V.	881	0.00	(8,182)	EDP Renovaveis SA	6,887	0.01
1,692	ASML Holding NV	178,507	0.16	(2,514)	Enagas	527	0.00
7,913	ASR Nederland NV	10,868	0.01	(14,347)	ENCE	296	0.00
3,739	Be Semiconductor Industries	1,703	0.00	(922)	Endesa SA_Barcays	85	0.00
(431)	Euronext NV	188	0.00	(4,469)	Endesa SA_GS	1,854	0.00
291	Exor NV	1,157	0.00	1,438	Gas Natural SDG SA_GS	1,523	0.00
504	Ferrovial SE	1,301	0.00	(25,034)	Gas Natural SDG SA_MS	162	0.00
1,627	Heineken NV	377	0.00	76,956	Iberdrola SA_Barcays	127,787	0.12
(3,398)	Imcd Group NV	34,452	0.03	39	Iberdrola SA_GS	6	0.00
77,158	Ing Groep NV_Barcays	47,168	0.04	602	Inditex SA_Barcays	2,583	0.00
1,497	Ing Groep NV_GS	1,743	0.00	1,248	Inditex SA_GS	2,102	0.00
(67,859)	Jde Peets Bv	15,829	0.02	(3,703)	Indra Sistemas SA	150	0.00
(1,140)	Just Eat Takeaway.com NV_Barcays	2,114	0.00	(2,880)	Inmobiliaria Companylonlial Socimi	50	0.00
(10,615)	Just Eat Takeaway.com NV_GS	1,533	0.00	1,868	Laboratorios Farmaceuticos ROVI SA	819	0.00
592	Koninklijke Ahold Delhaize NV	80	0.00	(4,773)	Mapfre SA	121	0.00
1,130	NN Group NV	546	0.00	(20,890)	Red Electrica Corporation_Barcays	19,165	0.02
980	OCI NV	665	0.00	(3,121)	Red Electrica Corporation_GS	3,073	0.00
(979)	Pharming Group NV	34	0.00	10,904	Solaria Energia Y Medio Ambi_Barcays	1,360	0.00
(1,027)	SBM Offshore Na	171	0.00	(933)	Solaria Energia Y Medio Ambi_GS	82	0.00
13,491	Shell plc	9,169	0.01	(881,634)	Unicaja Banco SA_Barcays	45,662	0.04
(299)	Signify NV	47	0.00	(12,571)	Unicaja Banco SA_GS	520	0.00
34,079	Vopak_Barcays	340,824	0.31			341,253	0.30
(465)	Vopak_GS	342	0.00				
		770,023	0.69				
	Norway				Sweden		
(1,920)	Adevinta ASA - Class B	1,334	0.00	(2,825)	AAK AB	1,075	0.00
21,559	Aker BP ASA	14,296	0.01	78,793	Assa Abloy AB	118,013	0.11
31,466	DNB Bank ASA_Barcays	16,348	0.02	30,167	Atlas Copco AB	74,707	0.07
1,420	DNB Bank ASA_GS	1,101	0.00	(8,642)	Avanza Bank Holding AB	14,187	0.01
(13)	Equinor ASA	10	0.00	(1,190)	Axfod AB NPV	1,011	0.00
(1,418)	Frontline plc	759	0.00	1,024	Boliden AB	62	0.00
(2,192)	Mowi ASA	3,531	0.00	(2,672)	Castellum AB_Barcays	382	0.00
(27,203)	NEL ASA	5,165	0.01	1,895	Castellum AB_GS	148	0.00
(2,903)	Norsk Hydro ASA	2,874	0.00	2	Dometic Group AB	2	0.00
(499)	Salmar ASA_Barcays	270	0.00	(909)	Electrolux AB_Barcays	1,496	0.00
(838)	Salmar ASA_GS	1,826	0.00	452	Electrolux AB_GS	81	0.00
(25,146)	Scatec ASA	18,895	0.02	(24,574)	Elekta AB - Class B	2,081	0.00
2	Schibsted ASA - Class B	1	0.00	17,035	Epiroc AB	10,625	0.01
3,231	Storebrand ASA	373	0.00	(7,007)	EQT AB	3,260	0.00
(1,464)	Telenor ASA	168	0.00	(3,996)	Essity Aktiebolag	3,324	0.00
143,671	Var Energi ASA_Barcays	27,536	0.02	(5,255)	Fastighets AB Balder - Class B	2,805	0.00
3,050	Var Energi ASA_GS	539	0.00	(21,576)	Fortnox AB	13,589	0.01
(322)	Yara International ASA	72	0.00	(9,132)	Getinge AB	51,042	0.05
		95,098	0.08	1,441	Hennes & Mauritz AB	5,324	0.01
				125	Hexatronic Group	76	0.00
	Philippines			1,112	Hexpol AB	214	0.00
397,214	BDO Unibank Inc	257,138	0.23	2	Husqvarna AB - Class B	2	0.00
1,212,300	SM Prime Holdings Inc	8,399	0.01	20	Investor AB	12	0.00
		265,537	0.24	(1,101)	Kinnevik AB_Barcays	1,475	0.00
				(35,699)	Kinnevik AB_GS	587	0.00
	Poland			(583)	Lundbergs AB - Class B	191	0.00
2	Bank Pekao SA	5	0.00	(44)	Neobo Fastigheter AB	41	0.00
1	CD Projekt SA	4	0.00	(12,378)	Nibe Industrier AB	12,918	0.01
(691)	Kghm Polska Miedz SA	1,510	0.00	(30,030)	Orron Energy AB	7,094	0.01
		1,519	0.00	194	Securitas AB	59	0.00
				3,990	Skandinaviska Enskilda Ban - Class A	748	0.00
	Portugal			(23,016)	SKF AB_Barcays	7,125	0.01
7,053	Jeronimo Martins	613	0.00	(17,478)	SKF AB_GS	9,728	0.01
3,269	Navigator Company SA	213	0.00	(11,090)	SSAB AB - Class A	3,875	0.00
		826	0.00	2,495	Svenska Handelsbkn Series A NPV	145	0.00
				33,444	Swedbank AB_Barcays	3,709	0.00
	Puerto Rico			2,567	Swedbank AB_GS	2,801	0.00
(226)	Popular Inc	139	0.00	(817)	Swedish Orphan Biovitrum AB	399	0.00
				(1,160)	Tele2 AB - Class B	40	0.00
	Saudi Arabia			6,133	Telefonaktiebolaget LM Ericsson	1,274	0.00
7,102	Co For Cooperative Insurance	22,699	0.02	(1,177)	Telia Company AB	22	0.00
630	Power & Water Utility Company For Jubail & Yanbu	319	0.00	(23,824)	Trelleborg AB - Class B	4,626	0.01
		23,018	0.02	(2)	Viaplay Group AB	28	0.00
				747	Volvo AB_Barcays	1,156	0.00
	Singapore			1,957	Volvo AB_GS	101	0.00
(29,800)	DBS Group Holdings Limited	42,210	0.04	(112,768)	Wihlborgs Fastigheter AB	35,954	0.03
(26,948)	Venture Corporation Limited	4,649	0.00			397,614	0.35
		46,859	0.04				
	South Korea						
(4,507)	Ecopro BM Company Limited	50,001	0.04				
(2,182)	E-Mart Company Limited	11,645	0.01				
3,457	Hanwha Ocean Company Limited	9,931	0.01				
14,527	Hynix Semiconductor Inc. Swap	18,314	0.02				

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

Nominal	Description	Fair Value €	% of Net Assets	Nominal	Description	Fair Value €	% of Net Assets
	Equity swaps (b) (continued)				Equity swaps (b) (continued)		
	Switzerland				United Kingdom (continued)		
18,754	ABB Limited	50,400	0.05	(134)	British American Tobacco plc	14	0.00
490	Accelleron Industries Limited	54	0.00	(146,551)	British Land Company plc	4,476	0.00
69	Allreal Holding AG	104	0.00	(22,762)	Britvic plc	5,250	0.01
(31,193)	ARYZTA	865	0.00	(19,523)	BT Group plc_GS	3,810	0.00
(142)	Bachem Holding AG	2,567	0.00	(374,386)	BT Group plc_JPM	22,249	0.02
(207)	Baloise Holding	576	0.00	(58,679)	Bunzl plc_GS	34,191	0.03
123	BKW AG	1,233	0.00	(16,508)	Bunzl plc_JPM	11,709	0.01
(3,722)	Bossard Holding AG	109,467	0.10	27	Capita Group plc	1	0.00
17	Bucher Industries AG	19	0.00	636,798	Centrica plc_Barclays	137,615	0.12
89	Cembra Money Bank AG	529	0.00	15,623	Centrica plc_GS	760	0.00
117	Cie Financiere Richemont_Barclays	535	0.00	398,233	Centrica plc_JPM	95,614	0.09
7,927	Cie Financiere Richemont_GS	29,792	0.03	(33,414)	Ceres Power Holdings plc	15,515	0.01
13,024	Coca-Cola HBC AG	17,922	0.02	(32,807)	Close Brothers Group plc	33,847	0.03
(96)	Crispr Therapeutics AG	81	0.00	(769)	CNH Industrial NV	68	0.00
(569)	DSM Firmenich AG	11,104	0.01	45,131	Compass Group food service company	7,858	0.01
(3,952)	Dufry Group	942	0.00	(68,081)	Convatec Group plc	9,369	0.01
(186)	EMS-Chemie Holding AG	4,922	0.01	73	Croda International plc	98	0.00
54	Flughafen Zuerich	971	0.00	(81)	CVS Group plc	187	0.00
2,646	Garmin Limited	2,331	0.00	(89,980)	DFS Furniture plc	40,850	0.04
(639)	Geberit AG	16,092	0.02	502	Diploma plc	221	0.00
204	Georg Fischer AG_Barclays	358	0.00	(18,272)	Direct Line Insurance Company	3,267	0.00
255	Georg Fischer AG_GS	550	0.00	4,477	Dowlais Group plc	142	0.00
307	Givaudan SA	4,391	0.00	(5)	Dr. Martens plc_Barclays	7	0.00
6,317	Glencore International plc	1,400	0.00	(133,684)	Dr. Martens plc_JPM	58,481	0.05
(852)	Helvetia Holding AG	1,732	0.00	3,248	Drax Group plc	917	0.00
(254)	Idorsia Limited	2,506	0.00	(9,781)	DS Smith plc	474	0.00
(12)	Interroll Holding AG	516	0.00	(65,652)	Dunelm Group plc	4,706	0.00
(195)	Julius Baer Holding AG - Class B	86	0.00	(5,083)	Easyjet plc	1,091	0.00
(479)	Lafargeholcim Limited	12	0.00	(610)	Endeavour Mining plc	881	0.00
(298)	Landis+Gyr Group AG	1,180	0.00	(720)	Energean plc_Barclays	1,624	0.00
13	Lindt & Spruengli AG	1,861	0.00	(13,814)	Energean plc_JPM	27,833	0.03
(807)	Lonza Group AG	15,969	0.02	(33,126)	FDM Group Holdings plc	42,066	0.04
32	PSP Swiss Property AG	15	0.00	13,510	Fraser's Group plc	1,323	0.00
(163)	SGS SA	4	0.00	(62)	FTSE 250 Index	44,507	0.04
977	Sika AG	4,308	0.00	(390)	Future plc	1,730	0.00
(5,701)	Stadler Rail AG	2,163	0.00	936	Games Workshop Group plc	5,316	0.01
335	Stmicroelectronics NV	2,000	0.00	(17,135)	Geniut Group plc	6,956	0.01
131	Straumann Holding	763	0.00	(2,496)	Genus plc	19,442	0.02
(2,005)	Swatch Group AG	51,873	0.05	(839)	Glaxosmithkline plc	634	0.00
(36)	Swiss Life Holding	797	0.00	(106,588)	Haleon plc	490	0.00
531	Swiss Prime Site	511	0.00	(4,736)	Halma plc_GS	3,809	0.00
128	Swiss Re Limited	20	0.00	(16,027)	Halma plc_JPM	1,003	0.00
(1)	Swisscom AG	2	0.00	(34)	Hammerson plc	-	0.00
(414)	Tecan Group AG	3,563	0.00	(4,551)	Harbour Energy plc	779	0.00
(48,004)	UBS Group AG	21,074	0.02	(46,350)	Hargreaves Lansdown plc	7,537	0.01
644	VAT Group AG	34,871	0.03	(20,972)	Hays plc	128	0.00
(1,361)	Vontobel Holding AG	769	0.00	(103,452)	Helios Towers plc	30,388	0.03
(61)	Zurich Financial Services AG	126	0.00	(13,942)	High Liquidity	32,458	0.03
		403,926	0.36	(124,976)	Howden Joinery Group plc	40,684	0.04
	Taiwan			39,201	IMI plc_GS	9,719	0.01
11,000	Gigabyte Technology Company Limited	9,974	0.01	38,824	IMI plc_JPM	42,554	0.04
41,000	Taiwan Semiconductor Manufacturing	10,600	0.01	(1,969)	Imperial Brands plc	110	0.00
43,000	Universal Vision Biotechnolo	21,639	0.02	156,146	Infoma plc_GS	15,897	0.01
		42,213	0.04	42,581	Infoma plc_JPM	30,244	0.03
	Thailand			(3,978)	Intercontinental Hotels Group plc	5,107	0.01
997,191	Bangkok Dusit Med Service - Class F	26,350	0.03	2	Intermediate Capital Group plc_Barclays	2	0.00
(26,233)	Carabao Group PCL	402	0.00	74,625	Intermediate Capital Group plc_JPM	92,723	0.08
(152,216)	CP Axtra PCL	13,691	0.01	(2)	International Distributions Services plc_Barclays	-	0.00
(52,300)	Electricity Generating PCL	3,832	0.00	23,704	Intertek Group plc	71,128	0.06
(581)	Msci Daily Tr Net Emerging	36,594	0.03	(14,227)	ITM Power plc_Barclays	2,507	0.00
(89,000)	Srisawad Power 1979 PCL	3,274	0.00	(90,658)	ITM Power plc_MS	31,726	0.03
		84,143	0.07	(14)	ITV plc_Barclays	2	0.00
	United Kingdom			(10,454)	ITV plc_GS	1,350	0.00
34,103	3i Group plc	72,813	0.07	(156,395)	ITV plc_JPM	21,464	0.02
33,988	Abcam plc	249,538	0.22	(922)	Janus Henderson Group plc	667	0.00
(893)	Admiral Group plc_GS	1,298	0.00	(4,795)	JD Wetherspoon plc	2,796	0.00
32,407	Admiral Group plc_JPM	23,739	0.02	27,102	Jet2 plc	62,062	0.06
(131,878)	Airtel Africa plc	22,530	0.02	(313,584)	Jupiter Fund Management	54,644	0.05
(442)	Allfunds Group plc	76	0.00	(106,190)	Kingfisher plc	41,024	0.04
14,512	Ashtead Group plc_GS	108,906	0.10	(94,240)	Learning Technologies Group	24,933	0.02
11,222	Ashtead Group plc_JPM	50,110	0.05	(329,215)	Legal & General Group plc_Barclays	47,392	0.04
22,160	ASOS plc	4,386	0.00	(10,450)	Legal & General Group plc_GS	804	0.00
12,020	Associated British Foods plc	10,391	0.01	(504,140)	Legal & General Group plc_JPM	13,514	0.01
(767,170)	Assura plc	72,410	0.07	(1,550)	Liberty Global plc-Series C	40	0.00
5,438	Astrazeneca plc	8,659	0.01	787	Linde plc	61,039	0.05
(88,208)	Auto Trader Group plc	16,138	0.01	(22,617)	Lloyds Banking Group plc	449	0.00
(6,839)	Aviva plc - Class B_GS	2	0.00	7,864	London Stock Exchange plc_Barclays	7,966	0.01
(50,863)	Aviva plc - Class B_JPM	6,112	0.01	14,228	London Stock Exchange plc_GS	26,114	0.02
307,516	B&M European Value Retail SA	100,764	0.09	9,105	London Stock Exchange plc_JPM	806	0.00
(5,800)	BAE Systems plc	1,254	0.00	(4,276)	Low Liquidity	24,556	0.02
(58,802)	Bakkavor Group plc	13,356	0.01	(3,787)	LXi REIT plc	721	0.00
(8,136)	Balfour Beatty plc	3,414	0.00	(150,376)	Marks & Spencer Group plc	1,657	0.00
(2)	Barratt Developments plc_Barclays	1	0.00	(5,551)	Melrose Indust plc	4,276	0.00
(61,958)	Barratt Developments plc_JPM	36,699	0.03	(25,605)	Michael Page International plc	71,971	0.06
6,583	Beazley plc	306	0.00	(18,452)	Mondi plc	1,253	0.00
(631)	Berkeley Group Holding plc	3,574	0.00	(18,452)	MSGLGEU5	34,996	0.03
(36,934)	Big Yellow Group plc	15,229	0.01	(14,247)	MSGLGHDG	52,827	0.05
(1,302)	Breedon Group plc NPV	361	0.00	(291,297)	MSGLUKEW	43,263	0.04
(33,388)	Bridgepoint Group Limited	12,635	0.01	(1,418)	National Grid	1,814	0.00
				182,020	Natwest Group plc_Barclays	87,934	0.08
					Natwest Group plc_JPM	22,864	0.02

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

Nominal	Description	Fair Value €	% of Net Assets	Nominal	Description	Fair Value €	% of Net Assets
	Equity swaps (b) (continued)				Equity swaps (b) (continued)		
	United Kingdom (continued)				United States (continued)		
2,609	Next plc_GS	9,837	0.01	(56)	Aspen Technology Inc	259	0.00
12,742	Next plc_JPM	42,045	0.04	(203)	Autodesk Inc	77	0.00
(111,866)	Ninety One plc	27,144	0.02	275	Automatic Data Processing Inc_GS	1,029	0.00
29,494	Ocado Group plc	26,708	0.02	(440)	Automatic Data Processing Inc_MS	1,402	0.00
(4,590)	OSB Group plc	146	0.00	656	Autozone Inc	16,629	0.02
(869)	Oxford Instruments plc_GS	1,049	0.00	(1,794)	Avidity Biosciences Inc	11,325	0.01
7,299	Oxford Instruments plc_JPM	43,652	0.04	(262)	Avista Corporation	29	0.00
(2)	Oxford Nanopore Technologies plc	1	0.00	122	Axcels Technologies Inc	11,745	0.01
74,091	Pearson plc	6,481	0.01	(266)	Axon Enterprise Inc	5,369	0.01
(306)	Pennon Group plc_Barclays	548	0.00	(203)	Axon Financial Inc	1,256	0.00
824	Pennon Group plc_GS	16	0.00	(119)	Azenta Inc	200	0.00
17,344	Pentair plc	106,714	0.10	22,667	Baker Hughes Company - Class A	25,513	0.02
(40,440)	Persimmon plc	127,289	0.11	(244)	Bankunitd Inc	2,658	0.00
(5,122)	Phoenix Group Holdings plc_GS	2,091	0.00	(20)	Beam Therapeutics Inc	238	0.00
(28,823)	Phoenix Group Holdings plc_JPM	16,762	0.02	(2,231)	Beauty Health Company	4,082	0.01
(368,819)	Primary Health Properties plc	97,644	0.09	8,824	Belling Distribution LLC Company	11,164	0.01
(3,579)	Prudential plc	341	0.00	1,098	Best Buy Company Inc	3,727	0.00
(18,676)	Qinetiq Group plc	1,789	0.00	(313)	Biogen Inc	4,848	0.01
(4,383)	Reckitt Benckiser Group plc_GS	18,818	0.02	(166)	Biomarin Pharmaceutical Inc	2,950	0.00
(5,463)	Reckitt Benckiser Group plc_JPM	5,145	0.01	(1,132)	Bio-Techne Corporation	2,758	0.00
439	Relx plc_GS	956	0.00	(5,195)	BJS Wholesale Club Holdings	25,627	0.02
50,781	Relx plc_JPM	82,036	0.07	(395)	Black Hills Corporation	538	0.00
(22,249)	Renewi plc	10,411	0.01	(90)	Boeing Company	204	0.00
4,356	Rio Tinto plc_Barclays	1,687	0.00	533	Booking Holdings Inc	42,485	0.04
(165)	Rio Tinto plc_GS	500	0.00	(135)	Boston Beer Company Inc	1,026	0.00
6,699	Rolls-Royce Holdings plc	356	0.00	(3,562)	Bowlero Corporation	8,955	0.01
(307)	Russell UK Mid 150	52,382	0.05	(140)	Brinks Company	91	0.00
(61,223)	S4 Capital plc	35,622	0.03	(50)	Bristol-Myers Squibb Company	140	0.00
(29,991)	Safestore Holdings plc	20,731	0.02	3,428	Bunge Limited_GS	9,177	0.01
11,231	Sage Group plc_GS	5,342	0.01	(4,531)	Bunge Limited_MS	1,654	0.00
56,962	Sage Group plc_JPM	48,880	0.04	(294)	Cadence Bank	1,203	0.00
20,887	Sainsbury (J) Plc	2,363	0.00	(465)	Caleres Inc	213	0.00
(101,260)	Schroders plc_Barclays	39,648	0.04	449	Calix Inc	2,056	0.00
(349,453)	Schroders plc_GS	97,569	0.09	30,879	Callon Petroleum Company	3,858	0.00
(54,323)	Schroders plc_JPM	18,927	0.02	(7,218)	Cal-Maine Foods Inc	54,918	0.05
(2,030)	Segro plc	2,124	0.00	(4,113)	Campbell Soup Company	9,664	0.01
(545)	Severn Trent plc_Barclays	2,419	0.00	(51)	Carlisle Companies Inc	51	0.00
(1,886)	Severn Trent plc_GS	4,477	0.00	353	Carnival plc	810	0.00
(351)	Shell plc	118	0.00	3,307	Caterpillar Inc	69,068	0.06
(23,401)	Smart Metering Systems plc	22,768	0.02	3,187	Celanese Corporation - Class A	20,700	0.02
63,712	Smith & Nephew plc	37,395	0.03	(822)	Celldex Therapeutics Inc	1,930	0.00
(16,078)	Spectris plc	30,132	0.03	(682)	Centerpoint Energy Inc	498	0.00
(1,812)	Spirax-Sarco Eng_GS	16,559	0.02	(729)	Ceridian HCM Holding Inc	1,939	0.00
(2,193)	Spirax-Sarco Eng_JPM	22,362	0.02	(192)	CF Industries Holdings Inc	230	0.00
30,695	SSE plc_Barclays	52,444	0.05	(41)	Charter Communications Inc	29	0.00
59,472	SSE plc_JPM	14,939	0.01	4,749	Cheniere Energy Inc	14,580	0.01
(80,296)	SSP Group plc	11,976	0.01	(2,686)	Chevron Corporation	35,633	0.03
(3,421)	St James's Place plc	2,011	0.00	12	Chipotle Mexican Grill Inc	548	0.00
36,286	Standard Life Aberdeen plc	1,556	0.00	(18)	Ciena Corporation	127	0.00
(3,881)	Tate & Lyle plc	1,243	0.00	(17,732)	Cinemark Holdings Inc	5,962	0.01
683	Taylor Wimpey plc	2	0.00	39	Cintas Corporation	1,333	0.00
(354)	Technipfmc plc	37	0.00	(476)	Citigroup Inc	162	0.00
(73,015)	Travis Perkins Ord_GS	118,203	0.11	(367)	Cleveland-Cliffs Inc	17	0.00
(17,763)	Travis Perkins Ord_JPM	25,093	0.02	(337)	CMS Energy Corporation	862	0.00
(10,164)	Trealtt plc	7,392	0.01	566	CNO Financial Group Inc	896	0.00
(3,596)	Tritax Big Box REIT plc	926	0.00	93,974	CNX Resources Corporation	159,804	0.14
9,418	Unilever plc	4,827	0.00	(75)	Cogent Communications Holdings	34	0.00
(88,877)	Unite Group plc	43,598	0.04	(42)	Cognizant Tech Solutions - Class A	17	0.00
(1,462)	United Utilities Group plc_Barclays	2,104	0.00	(253)	Comcast Corporation - Class A	16	0.00
(3,596)	United Utilities Group plc_GS	1,860	0.00	(27)	Commerce Bancshares Inc	448	0.00
(34,064)	Urban Logistics REIT plc	5,989	0.01	827	Commercial Metals Company	5,723	0.01
(1,919)	Vistry Group plc	2,092	0.00	(201)	Community Bank System Inc	1,215	0.00
(8,575)	Volusion Group plc	1,676	0.00	(9,524)	Conagra Foods Inc	28,606	0.03
(10,978)	Weir Group plc	4,253	0.00	(184)	Confluent Inc - Class A	24	0.00
20,154	Whitbread plc	77,861	0.07	(3,291)	Conocophillips Company	56,864	0.05
(68)	Willis Towers Watson plc	15	0.00	(519)	Consolidated Edison Inc	1,087	0.00
(17,392)	WPP plc	16,199	0.01	1,404	Copart Inc	10,275	0.01
				(413)	Corning Inc	15	0.00
		4,099,271	3.65	(346)	Corteva Inc	31	0.00
	United States			560	Costco Wholesale Corporation	11,533	0.01
19,260	Abiomed Inc CVR	37,514	0.03	651	Coterra Energy Inc	773	0.00
1,562	Adobe Inc	193,169	0.17	113	Coty Inc - Class A	173	0.00
(36,468)	ADT Inc	1,498	0.00	(1,205)	Cracker Barrel Old Country	2,386	0.00
(189)	Adtalem Global Education Inc	108	0.00	(412)	Cytokinetics Inc	1,968	0.00
(100)	Aehr Test Systems	38	0.00	(611)	Danaher Corporation	5,143	0.01
(1,025)	Affirm Holdings Inc	560	0.00	(17)	Deere & Company	25	0.00
(13)	Agilon Health Inc	98	0.00	(5,263)	Devon Energy Corporation	207	0.00
548	Air Products & Chemicals Inc	11,252	0.01	(87)	Diamondback Energy Inc_GS	1,136	0.00
(12,241)	Alcoa Upstream Corporation	3,400	0.00	(4,205)	Diamondback Energy Inc_MS	11,141	0.01
(380)	Alliant Energy Corporation	744	0.00	(98)	Dillard's Inc - Class A	338	0.00
(693)	Allstate Corporation	3,174	0.00	(1,931)	Dineequity Inc	732	0.00
(71)	Alnylam Pharmaceuticals Inc	603	0.00	(1,813)	Discovery Inc	1,719	0.00
(67)	Alpha Metallurgical Resources	60	0.00	(1)	Docusign Inc	9	0.00
1,050	Amazon.com Inc	4,089	0.01	1,396	Dropbox Inc - Class A	5,855	0.01
(148)	Amerco	507	0.00	(182)	DTE Energy Company	507	0.00
275	Ameren Corporation	104	0.00	(747)	Duke Energy Corporation	496	0.00
(226)	American Electric Power Company Inc	1,352	0.00	143	Dynatrace Inc	1,734	0.00
(140)	American Water Works Company Inc	801	0.00	4,076	Eagle Materials Inc	79,260	0.07
(312)	Ameris Bancorp	509	0.00	82	Ecolab Inc	1,111	0.00
1,840	Ansys Inc	148,223	0.13	4,931	Edwards Lifesciences Corporation	54,392	0.05
7,165	Antero Resources Corporation	8,401	0.01	1,845	ELF Beauty Inc	28,152	0.03
22,567	Aramark	90,716	0.08				

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

Nominal	Description	Fair Value €	% of Net Assets	Nominal	Description	Fair Value €	% of Net Assets
	Equity swaps (b) (continued)				Equity swaps (b) (continued)		
	United States (continued)				United States (continued)		
(284)	Envista Holdings Corporation	428	0.00	(2,064)	Newell Brands Inc	1,468	0.00
(322)	Essential Utilities Inc	459	0.00	(427)	Newmont Corporation_Barclays	1,610	0.00
(332)	Evergy Inc	1,224	0.00	(828)	Newmont Corporation_GS	2,117	0.00
(269)	Eversource Energy Inc	1,327	0.00	(5,421)	Newmont Corporation_MS	41,897	0.04
(645)	Evolent Health Inc - Class A	25	0.00	(41)	Nextstar Broadcast Group	47	0.00
(2,467)	Exelixis Inc	85	0.00	2,303	Nike Inc	20,783	0.02
11,121	Expedia Group Inc	114,966	0.10	(725)	Nisource Inc	713	0.00
(412)	Exponent Inc	702	0.00	(1,410)	Northwestern Corporation	2,760	0.00
(3,626)	Extra Space Storage Inc	29,636	0.03	(1)	NOV Inc	6	0.00
893	Fastly Inc - Class A	4,226	0.01	(382)	Novavax Inc	3,398	0.00
(19)	Fate Therapeutics Inc	21	0.00	(69)	Nutanix Inc - Class A	74	0.00
(1,501)	Federated Hermes Inc	4,261	0.01	241	NVR Inc	125,596	0.11
(45)	Fedex Corporation	45	0.00	(20,111)	Olin Corporation	14,416	0.01
(371)	Fidelity National Information Services Company	86	0.00	(204)	Omnicell Inc	30	0.00
2,303	Fidelity National Financial Inc	2,032	0.00	(1,074)	One Gas Inc	2,355	0.00
(1,490)	Fifth Third Bancorp	222	0.00	1,502	Onemain Holdings Inc	9,320	0.01
(624)	First American Financial Corporation	100	0.00	(317)	Ormat Technologies Inc	937	0.00
(10)	First Commonwealth Financial Corporation	2	0.00	(154)	Otis Worldwide Corporation	38	0.00
(529)	Firstenergy Corporation	210	0.00	2,123	Overstock.com Inc	22,815	0.02
159,529	Flexion Therapeutics Inc	102,356	0.09	(270)	Ovintiv Inc_GS	49	0.00
(1,001)	Flywire Corporation-Voting	43	0.00	12,391	Ovintiv Inc_MS	24,166	0.02
(491)	FMC Corporation_GS	644	0.00	10,151	Owens Corning	233,974	0.21
(2,882)	FMC Corporation_MS	3,387	0.00	(372)	Pacira Biosciences Inc	1,830	0.00
(1,538)	FNB Corporation	948	0.00	1,971	Papa John's International Inc	2,190	0.00
(9,314)	Franchise Group Inc	5,400	0.01	(354)	Paramount Global	201	0.00
(627)	Freshpet Inc	436	0.00	4,678	Parker Hannifin Corporation	247,798	0.22
(1,527)	Frontier Communications Parent Inc	4,664	0.01	(1)	Paychex Inc	4	0.00
(4)	FTI Consulting Inc	5	0.00	(417)	Paycom Software Inc	2,420	0.00
(1,050)	FTSE Francesmidcaptradeplus	14,747	0.01	1,375	PBF Energy Inc - Class A_GS	603	0.00
(8,923)	FuelCell Energy Inc	396	0.00	14,789	PBF Energy Inc - Class A_MS	39,388	0.04
290	General Dynamics Corporation	1,603	0.00	(5,713)	Penn Entertainment Inc	5,197	0.01
(2,338)	General Mills Inc	8,532	0.01	(163)	Perficient Inc	128	0.00
(704)	Genworth Financial Inc - Class A	22	0.00	(203)	Philip Morris International Inc	31	0.00
(461)	Gilead Sciences Inc	205	0.00	(13,281)	Phillips 66	14,410	0.01
(312)	Global Payments Inc	369	0.00	(6,611)	Pioneer Natural Resources Company	16,410	0.02
(1,518)	Guess? Inc	94	0.00	(127)	Planet Fitness Inc - Class A	19	0.00
(497)	Guidewire Software Inc	784	0.00	(3,687)	Post Holdings Inc	9,260	0.01
(55)	Haemonetics Corporation	15	0.00	8,337	Prevail Therapeutics Inc	-	0.00
(9,018)	Hain Celestial Group Inc	7,451	0.01	(266)	Primerica Inc	223	0.00
(110)	Hancock Whitney Corporation	907	0.00	(968)	Privia Health Group Inc	316	0.00
(1,453)	Harmonic Inc	304	0.00	(412)	PTC Therapeutics Inc	2,067	0.00
(6,526)	Hecla Mining Company	717	0.00	(323)	Public Service Enterprise Gp	281	0.00
(610)	Hercules Capital Inc	1,221	0.00	7,787	Quanta Services Inc	167,313	0.15
(7,702)	Hess Corporation	3,564	0.00	(156)	Quidelortho Corporation	204	0.00
(8,472)	Hibbett Sports Inc	48,743	0.04	2,535	Ralph Lauren Corporation	28,280	0.03
(66)	IAC/Interactive Corporation	50	0.00	(124)	Rambus Inc	13	0.00
118	IDEX Corporation	1,132	0.00	(301)	Repligen Corporation	3,115	0.00
817	Idexx Laboratories Inc	90,275	0.08	(905)	Revence Therapeutics Inc	1,978	0.00
(324)	Illumina Inc	1,076	0.00	355	Ringcentral Inc - Class A	1,195	0.00
(913)	Infinera Corporation	1,964	0.00	(80)	RLI Corporation	12	0.00
(722)	Ingredion Inc	2,397	0.00	(234)	Roblox Corporation - Class A	201	0.00
(154)	Installed Building Products Company	62	0.00	2,752	Ross Stores Inc	18,657	0.02
(287)	Integra Lifesciences Holding	2,417	0.00	(191)	Royal Gold Inc	4,657	0.01
(184)	Invesco Limited	46	0.00	(8)	Royalty Pharma plc - Class A	20	0.00
(146)	Irhythm Technologies Inc	2,662	0.00	(3,451)	S&P 500 Energy Index	73,539	0.07
(246)	J2 Global Inc	647	0.00	(1,407)	S&P 500 Utilities Index	46,942	0.04
(500)	Jackson Financial Inc - Class A	30	0.00	2,174	S&P Global Inc	141,986	0.13
12,967	Johnson Controls Internation	77,855	0.07	(1,082)	Sabre Corporation	1,145	0.00
(462)	Keurig Dr Pepper Inc	121	0.00	(29)	Sarepta Therapeutics Inc	163	0.00
1	Kinder Morgan Inc_GS	-	0.00	(88)	SBA Communication Corporation - Class A	113	0.00
(581)	KKR & Company Inc	89	0.00	(289)	Science Applications International corporation	12	0.00
(17,983)	Knight Swift Transportation	148	0.00	(451)	Scotts Miracle-Gro Company - Class A	933	0.00
(9,386)	Kraft Heinz Company	39,093	0.04	(135)	Seagen Inc	1,250	0.00
(219)	L3Harris Technologies Inc	88	0.00	(1,523)	Seaworld Entertainment Inc	982	0.00
2	Laboratory Corporation of Amer Holdings	30	0.00	(119)	Sempra Energy Company	897	0.00
(223)	Laclede Group Inc	984	0.00	(874)	Semtech Corporation	1,672	0.00
763	Lancaster Colony Corporation	1,345	0.00	842	Service Corporation International	624	0.00
(255)	Lantheus Holdings Inc	89	0.00	(319)	Servisfirst Bancshares Inc	4,874	0.01
(2,039)	Las Vegas Sands Corporation	806	0.00	16,742	Silverbow Resources Inc	93,681	0.08
(35)	Leidos Holdings Inc	-	0.00	1,438	Six Flags Entertainment Corporation	1,043	0.00
366	Lennar Corporation - Class A	831	0.00	(259)	Skyline Champion Corporation	92	0.00
(10,448)	Leslies Inc	4,121	0.01	750	SM Energy Company_GS	3,266	0.00
(226)	Light & Wonder Inc	54	0.00	6,327	SM Energy Company_MS	24,462	0.02
279	Liveramp Holdings Inc	1,494	0.00	(156)	Snowflake Inc - Class A	302	0.00
(322)	Lumentum Holdings	973	0.00	(1,531)	Sonoco Products Company	173	0.00
(59)	M & T Bank Corporation	29	0.00	(454)	South State Corporation	1,147	0.00
(18,153)	Marathon Oil Corporation	11,212	0.01	(157)	Southern Copper Corporation	338	0.00
(33)	Marketaxess Holdings Inc	80	0.00	231,125	Southwestern Energy Company	195,911	0.18
(267)	Mariott Vacations World Corporation	705	0.00	(418)	Sphere Entertainment Company	993	0.00
71	Mckesson Corporation	2,413	0.00	(494)	Sprout Social Inc - Class A	2,400	0.00
1,434	Microsoft Corporation_GS	91,103	0.08	5,985	Sprouts Farmers Market Inc	5,484	0.01
1,351	Microsoft Corporation_MS	127,776	0.12	(9)	Stride Inc	2	0.00
(221)	Middleby Corporation_GS	16	0.00	(15,369)	Sunpower Corporation_Barclays	5,906	0.01
7,159	Middleby Corporation_MS	50,068	0.05	(612)	Sunpower Corporation_GS	1,785	0.00
(97)	Model N Inc	24	0.00	(184)	Sylvamo Corporation	795	0.00
4,759	Molson Coors Brewing Company - Class B	7,435	0.01	(107)	Synnex Corporation	45	0.00
(555)	Mosaic Company	601	0.00	(1,453)	Tandem Diabetes Care Inc	11,266	0.01
144	Motorola Solutions Inc	1,125	0.00	(4,240)	Tapestry Inc NPV	1,878	0.00
(1,740)	MSCI Daily TR Net Emerging Market	3,472	0.00	(763)	Target Corporation	1,918	0.00
(117)	Neurocrine Biosciences Inc	286	0.00	(199)	Teleflex Inc	3,341	0.00
33	New Relic Inc	169	0.00	11,592	Terex Corporation	115,658	0.10

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

Nominal	Description	Fair Value €	% of Net Assets	Nominal	Description	Fair Value €	% of Net Assets
	Equity swaps (b) (continued)				Option contracts (b) (continued)		
	United States (continued)				United Kingdom		
102	Tetra Tech Inc	1,980	0.00	2	Call on 11500 AZN LN 21 July 2023	5,337	0.01
(244)	Texas Capital Bancshares Inc	1,918	0.00	1	Call on 12000 AZN LN 21 July 2023	973	0.00
(19)	Texas Pacific Land Corporation	862	0.00	90	Call on 240 NWG LN 21 July 2023	8,128	0.01
99	Thermo Fisher Scientific Inc	180	0.00	79	Call on 250 NWG LN 18 August 2023	6,904	0.01
3,311	TJX Companies Inc	24,270	0.02	5	Call on 4200 ULVR LN 18 August 2023	2,476	0.00
(254)	T-Mobile US Inc	2,477	0.00	491	Call on 44 LLOY LN 18 August 2023	8,583	0.01
18,097	Toll Brothers Inc	199,291	0.18	447	Call on 44 LLOY LN 21 July 2023	3,907	0.00
(1,035)	Tradeweb Markets Inc - Class A	2,228	0.00	441	Call on 46 LLOY LN 18 August 2023	5,139	0.00
(143)	Transmedics Group Inc	276	0.00			41,447	0.04
18,102	TransUnion UK Inc	153,653	0.14				
(1,359)	Travel + Leisure Company	54	0.00				
(165)	Travelers Companies Inc	177	0.00				
(1,134)	Tripadvisor Inc	2,601	0.00				
(778)	Trupanion Inc	9,356	0.01				
(5,843)	Tyson Foods Inc - Class A	31,547	0.03				
(439)	UGI Corporation	528	0.00				
(1,666)	Uipath Inc - Class A	437	0.00				
(237)	Ultragenyx Pharmaceutical Inc	217	0.00				
(17)	Unifirst Corporation	292	0.00				
(72)	United Community Banks/Ga	511	0.00				
7,278	United Parcel Service - Class B	33,669	0.03				
(43)	United Rentals Inc	2	0.00				
8,033	Urban Outfitters Inc	34,092	0.03				
3,677	Vail Resorts Inc	29,775	0.03				
5,210	Valero Energy Corporation	22,139	0.02				
(1,186)	Valley National Bancorp	403	0.00				
48,144	Vertiv Holdings Company	161,644	0.15				
8,771	VF Corporation	9,232	0.01				
3,001	Viatis Inc	1,704	0.00				
(684)	Vir Biotechnology Inc	472	0.00				
(405)	Viridian Therapeutics Inc	3,253	0.00				
(20)	Visa Inc - Class A_GS	6	0.00				
3,490	Visa Inc - Class A_MS	83,842	0.08				
9,801	Vital Energy Inc	18,382	0.02				
(143)	Voya Financial Inc	111	0.00				
5,270	Waste Management Inc	41,422	0.04				
249	Watts Water Technologies - Class A	3,544	0.00				
1,244	WD-40 Company	3,284	0.00				
(218)	WEC Energy Group Inc_Barcays	1,211	0.00				
(531)	WEC Energy Group Inc_GS	391	0.00				
(179)	Wells Fargo & Company	51	0.00				
(14,873)	Wendys Company	4,609	0.01				
4,408	Wesco International Inc	144,156	0.13				
(431)	Western Digital Corporation	65	0.00				
(404)	Wex Inc	564	0.00				
19,705	Willscot Mobile Mini Holdings Corporation	44,749	0.04				
(323)	Wintrust Financial Corporation	168	0.00				
(91)	Workiva Inc	15	0.00				
1,513	WW Grainger Inc	148,686	0.13				
(3,446)	WW International Inc	139	0.00				
(2)	Xponential Fitness Inc - Class A	15	0.00				
4,312	Zebra Technologies Corporation - Class A	76,663	0.07				
(123)	Zoetis Inc_GS	139	0.00				
2,737	Zoetis Inc_MS	67,392	0.06				
		5,492,170	4.89				
	Total equity swaps	19,677,764	17.52				
	Futures contracts (a)						
	Germany						
24	EURO Stoxx 50 Index Futures September 2023	5,440	0.01				
	India						
34	Bharti Airtel July 2023	21,902	0.02				
37	HDFC Bank Limited July 2023	34,660	0.03				
30	Mahindra & Mahindra July 2023	49,908	0.04				
		106,470	0.09				
	United Kingdom						
(44)	FTSE 100 Index Futures September 2023	8,437	0.01				
	Total futures contracts	120,347	0.11				
	Government bonds						
	France						
5,000,000	France Discount Treasury Bill 0% 04/10/2023	4,956,775	4.41				
5,000,000	France Discount Treasury Bill 0% 06/09/2023	4,970,275	4.43				
5,000,000	France Discount Treasury Bill 0% 20/09/2023	4,963,750	4.42				
		14,890,800	13.26				
	Total government bonds	14,890,800	13.26				
	Option contracts (b)						
	Germany						
18	Put on 4250 SX5E Index 21 July 2023	1,962	0.00				
6	Put on 4300 SX5E Index 18 August 2023	2,400	0.00				
9	Put on 4350 SX5E Index 21 July 2023	2,295	0.00				
		6,657	0.00				

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

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

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised gain €	% of Net Assets
CHF1,516,720	€1,554,329	7 July 2023	2	143	0.00
DKK3,022,375	€405,793	13 July 2023	1	172	0.00
€9	£7	7 July 2023	1	-	0.00
€131,752	£112,736	13 July 2023	3	452	0.00
€1,792,089	HKD15,181,919	13 July 2023	3	17,156	0.02
€9,086,621	JPY1,376,568,086	13 July 2023	14	344,961	0.30
€1,529,470	KRW2,140,646,000	13 July 2023	1	40,302	0.04
€177,281	TRY4,784,807	13 July 2023	1	9,700	0.01
€67,181,133	US\$72,719,568	13 July 2023	9	570,540	0.50
£32,140,029	€37,422,490	7 July 2023	5	19,626	0.02
HKD756,535	€88,266	13 July 2023	1	182	0.00
Total unrealised gain on forward currency contracts				1,003,234	0.89
Total financial assets at fair value through profit or loss - trading				124,324,907	110.70

Financial liabilities at fair value through profit or loss

Nominal	Description	Fair Value €	% of Net Assets	Nominal	Description	Fair Value €	% of Net Assets
	Equity swaps				Equity swaps (continued)		
	Australia				Denmark (continued)		
16,479	ASX Limited	(74,585)	(0.07)	(3,839)	NKT A/C	(4,893)	(0.01)
6,787	Atlas Arteria	(335)	(0.00)	406	Orsted AS	(307)	(0.00)
(148)	Atlassian Corporation_Barclays	(2,744)	(0.00)	(4,248)	Pandora AS	(14,077)	(0.01)
(358)	Atlassian Corporation_MS	(6,731)	(0.01)	2,478	SimCorp AS	(439)	(0.00)
(52,347)	Computershare Limited	(37,707)	(0.03)	(153)	Sydbank AS	(459)	(0.00)
(67,673)	Fortescue Metals Group Limited	(17,633)	(0.02)			(22,804)	(0.02)
(89,268)	Lendlease Group	(34,039)	(0.03)				
20,188	Neuren Pharmaceuticals Limited	(8,630)	(0.01)		European Union		
13,553	Newcrest Mining Limited	(31,633)	(0.03)	(19,315)	STXE 600 EUR Price Index	(7,443)	(0.01)
69,612	Northern Star Resources Limited	(61,378)	(0.05)		Finland		
9,627	Pro Medicus Limited	(23,281)	(0.02)	50,383	Fortum OYJ_Barclays	(107,087)	(0.10)
195,935	Qantas Airways Limited	(88,342)	(0.08)	4,033	Fortum OYJ_GS	(2,496)	(0.00)
116,476	Ramelius Resources Limited	(14,372)	(0.01)	705	Kesko OYJ	(2,391)	(0.00)
12,207	Weebit Nano Limited	(11,607)	(0.01)	2,280	Kojamo OYJ	(3,396)	(0.00)
2,891	Whitehaven Coal Limited	(6,313)	(0.00)	(5,993)	Metsa Board OYJ - Class B	(177)	(0.00)
		(419,330)	(0.37)	(25,659)	Metsa Corporation_Barclays	(71,362)	(0.07)
				(72,982)	Metsa Corporation_GS	(81,449)	(0.07)
	Austria			13,043	Neste Oil OYJ_Barclays	(93,336)	(0.09)
(3,158)	AMS-Osram AG	(1,439)	(0.00)	(115)	Neste Oil OYJ_GS	(20)	(0.00)
803	Andritz AG	(3,198)	(0.00)	1,536	Orion OYJ	(763)	(0.00)
17,787	Bawag Group AG	(33,990)	(0.03)	(34)	QT Group OYJ	(281)	(0.00)
31,962	Erste Group Bank AG	(32,731)	(0.03)	575	Tietoenvy OYJ	(883)	(0.00)
(129)	OMV AG	(35)	(0.00)	441	Upm-Kymmene OYJ	(841)	(0.00)
(1,268)	Voestalpine AG	(3,604)	(0.00)	(852)	Wartsila OYJ	(1,843)	(0.00)
(15,594)	Wienerberger AG	(51,541)	(0.05)			(366,325)	(0.33)
		(126,538)	(0.11)		France		
	Belgium			(7,728)	Accor SA	(17,450)	(0.02)
571	Aedifica	(5,493)	(0.01)	92	ADP Promesses	(857)	(0.00)
488	Ageas	(2,226)	(0.00)	(1,962)	Air Liquide SA	(6,667)	(0.01)
1,543	Colruyt SA	(407)	(0.00)	(1,384)	Airbus SE	(8,605)	(0.01)
6,445	Dieteren SA/NV	(36,135)	(0.03)	(12,788)	Alstom SA	(36,590)	(0.03)
2,058	Proximus Group	(222)	(0.00)	58	Alten Group_Barclays	(630)	(0.00)
170	Solvay SA_Barclays	(978)	(0.00)	7,853	Alten Group_GS	(15,696)	(0.01)
159	Solvay SA_GS	(129)	(0.00)	19,010	Amundi SA	(88,652)	(0.08)
275	Umicore NPV	(707)	(0.00)	85	Arkema	(1)	(0.00)
		(46,297)	(0.04)	(14,415)	BNP Paribas_Barclays	(41,190)	(0.04)
	Bermuda			(6)	BNP Paribas_GS	(6)	(0.00)
(1,375)	Autostore Holdings Limited_Barclays	(216)	(0.00)	(3,321)	Bollore SE	(519)	(0.00)
(75,114)	Autostore Holdings Limited_GS	(295)	(0.00)	(7,365)	Bureau Veritas	(4,912)	(0.00)
(57)	Everest Re Group Limited	(48)	(0.00)	(801)	Capgemini SA	(5,212)	(0.01)
4,717	Hafnia Limited	(169)	(0.00)	(16,682)	Carrefour SA	(15,054)	(0.01)
(511)	Helen of Troy Limited	(3,331)	(0.00)	(31,081)	CGG SA	(548)	(0.00)
		(4,059)	(0.00)	5	Christian Dior SE_Barclays	(94)	(0.00)
	Brazil			(173)	Christian Dior SE_GS	(13,381)	(0.01)
(24)	Brazil Ibovespa Index	(63,934)	(0.06)	4,329	Cie Generale D'Optique Essilor International SA	(3,434)	(0.00)
	Canada			518	Coface SA	(583)	(0.00)
100	Agnico Eagle Mines Limited_GS	(225)	(0.00)	(127,551)	Credit Agricole SA	(38,931)	(0.04)
(18)	Agnico Eagle Mines Limited_MS	(29)	(0.00)	(4,136)	Danone	(2,391)	(0.00)
7,876	Brookfield Renewable Partner	(38,009)	(0.03)	(281)	Dassault Aviation	(3,623)	(0.00)
77,810	Enerplus Corporation	(41,131)	(0.04)	(1,013)	Edeirred	(485)	(0.00)
(182)	Lululemon Athletica Inc_GS	(4,538)	(0.00)	120	Eiffage	(353)	(0.00)
(380)	Lululemon Athletica Inc_MS	(29,021)	(0.03)	3,032	Eramet	(26,512)	(0.02)
(6,645)	Nutrien Limited	(6,913)	(0.01)	252	Eurazeo SE	(567)	(0.00)
(2,319)	Nuvei Corporation-Subordinate Vtg	(5,349)	(0.01)	(5,251)	Euro Stoxx 600 Industrial Goods & Services (Price) Index	(170,225)	(0.15)
85	Pan American Silver Corporation	(163)	(0.00)	145	Gaztransport Et Techniga	(394)	(0.00)
(309)	Parkland Corporation	(581)	(0.00)	(9,423)	Gecina SA	(27,524)	(0.03)
(8,366)	TFI International Inc	(38,190)	(0.03)	49	Ipsen SA	(46)	(0.00)
(41,268)	Tourmaline Oil Corporation	(79,756)	(0.07)	563	Ipsos	(140)	(0.00)
		(243,905)	(0.22)	538	La Francaise Des Jeux Saem	(624)	(0.00)
	Cayman Islands			22	Lvmh Moet Hennessy Louis Vuitton SE	(216)	(0.00)
(6,646)	Grab Holdings Limited - Class A	(3,061)	(0.00)	(3,922)	Neoen SA	(2,704)	(0.00)
	Chile			6,008	Nexans SA	(14,665)	(0.01)
(1,695,645)	Cia Sud Americana de Vapores	(479)	(0.00)	(5,320)	Orange SA	(699)	(0.00)
	China			(1,426)	Pernod-Ricard	(5,192)	(0.01)
(3)	AAC Technologies Holdings Inc	(1)	(0.00)	8,988	Remy Cointreau	(102,616)	(0.09)
33,577	Baidu Inc - Class A	(59,092)	(0.05)	(19,017)	Rexel SA	(50,302)	(0.05)
19,741	Iray Technology Company Limited - Class A	(111,104)	(0.10)	52,264	Rubis SCA	(51,361)	(0.05)
11,500	JD Logistics Inc	(538)	(0.00)	(13)	Safran SA	(11)	(0.00)
(5,362)	JinkoSolar Holding Company Limited	(12,578)	(0.01)	(691)	Schneider Electric SA	(2,701)	(0.00)
(318)	Joyy Inc	(986)	(0.00)	522	Scor Regroupee	(41)	(0.00)
103,501	Ping AN Insurance Group Company - Class H	(134,903)	(0.12)	304	Societe Bic SA	(566)	(0.00)
17,190	Shenzhen Mindray Bio-Medical- Class A	(178,149)	(0.16)	(31)	Societe Generale	(15)	(0.00)
26,514	Sungrow Power Supply Company Limited - Class A	(25,809)	(0.02)	(409)	Soitec	(9,280)	(0.01)
10,428	Tencent Holdings Limited	(14,697)	(0.01)	70	Sopra Steria Group	(478)	(0.00)
101,117	Tsingtao Brewery Company Limited - Class H	(74,150)	(0.07)	(978)	Spie SA	(687)	(0.00)
7	Xiaomi Corporation - Class B	-	(0.00)	(1,151)	Stoxx Europe 600 Chemicals Price Index	(28,203)	(0.03)
(45,512)	Xpeng Inc - Class A	(97,480)	(0.09)	(6,785)	Stoxx Europe 600 Utilities Price EUR	(208,758)	(0.19)
77,610	Yifeng Pharmacy Chain Company Limited - Class A	(120,029)	(0.11)	(3,068)	SXOP Index	(214,560)	(0.19)
239,437	Zhongnan Online P&C Insurance - Class H	(132,021)	(0.12)	(846)	Technip Energies NV_Barclays	(2,261)	(0.00)
		(961,537)	(0.86)	(2,060)	Technip Energies NV_GS	(3,946)	(0.00)
	Denmark			(501)	Thales SA	(1,577)	(0.00)
(296)	Carlsberg AS	(59)	(0.00)	1,908	Unibisoft Entertainment	(120)	(0.00)
9,444	CHR Hansen Holding AS	(137)	(0.00)	(803)	Valeo SA	(79)	(0.00)
(3,360)	Demant AS	(1,003)	(0.00)	(1,325)	Veolia Environnement	(593)	(0.00)
(856)	GN Store Nord AS	(437)	(0.00)	125	Wendel Investissement	(1,133)	(0.00)
(148)	Jyske Bank	(993)	(0.00)			(1,234,660)	(1.10)
					Germany		
				(4,217)	Aixtron AG	(8,658)	(0.01)
				(46)	Allianz SE	(221)	(0.00)
				210	Basf SE	(1,168)	(0.00)

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

Nominal	Description	Fair Value €	% of Net Assets	Nominal	Description	Fair Value €	% of Net Assets
	Equity swaps (continued)				Equity swaps (continued)		
	Germany (continued)				Italy (continued)		
151	Beiersdorf AG	(467)	(0.00)	(285,801)	Intesa Sanpaolo SpA_Barclays	(24,419)	(0.02)
251	Carl Zeiss Meditec AG	(2,364)	(0.00)	(16,684)	Intesa Sanpaolo SpA_GS	(226)	(0.00)
2,079	Commerzbank AG	(380)	(0.00)	(21,653)	Iveco Group NV	(3,890)	(0.01)
(1,596)	CTS Eventim AG & Company KGAA	(467)	(0.00)	(2,993)	Leonardo SpA	(461)	(0.00)
(276)	Daimler Truck Hold NPV	(1,103)	(0.00)	(1,890)	Pirelli & C SpA	(24)	(0.00)
989	Deutsche Bank AG	(51)	(0.00)	(1,108)	Prismian SpA	(3,655)	(0.00)
(698)	Deutsche Boerse AG	(122)	(0.00)	(3,200)	Recordati SpA	(13,975)	(0.01)
(809)	DHL Group	(90)	(0.00)	(42,282)	Saras SpA	(601)	(0.00)
157	Dr Ing Hc F Porsche AG	(75)	(0.00)	(41,779)	Terna SpA	(33,166)	(0.03)
(16,789)	Evotec SE	(23,258)	(0.02)	(48,463)	Unicredit SpA_Barclays	(93,238)	(0.08)
(1,071)	Fraport AG	(1,109)	(0.00)	(2,038)	Unicredit SpA_GS	(4,500)	(0.01)
2,642	Freenet AG	(3,096)	(0.00)				
(505)	Fresenius Medical Care AG & Company KGaA	(1,937)	(0.00)			(344,142)	(0.31)
2,030	Gea Group AG	(3,034)	(0.00)				
(897)	Gerresheimer AG	(4,103)	(0.01)		Japan		
(6,172)	Hellofresh AG	(10,230)	(0.01)	(100)	Advantest Corporation	(4,833)	(0.01)
255	Henkel AG & Co KGaA_Barclays	(195)	(0.00)	(100)	Aisin Corporation	(292)	(0.00)
(4,438)	Henkel AG & Co KGaA_GS	(6,531)	(0.01)	(1,400)	Aozora Bank Limited	(322)	(0.00)
(240)	HOCHTIEF AG	(948)	(0.00)	(5,900)	Asahi Group Holdings Limited	(16,794)	(0.02)
(668)	Hugo Boss	(1,368)	(0.00)	(8,800)	Askul Corporation	(7,660)	(0.01)
(3,620)	Infinion Technologies AG	(13,833)	(0.01)	(2,251)	Bridgestone Corporation	(8,571)	(0.01)
5	K plus S AG_Barclays	(8)	(0.00)	(5,300)	Canon Inc	(16,288)	(0.02)
(515)	K plus S AG_GS	(76)	(0.00)	(400)	Chugai Pharmaceutical Company Limited	(121)	(0.00)
19,257	Kabel Deutschland Holding AG	(20,206)	(0.02)	(1,500)	CKD Corporation	(1,685)	(0.00)
(540)	Knorr-Bremse AG	(1,805)	(0.00)	(700)	COMSYS Holdings Corporation	(203)	(0.00)
1,634	Lanxess AG	(218)	(0.00)	(1,029)	Dai Nippon Printing Company Limited	(823)	(0.00)
(1,866)	Nemetschek AG	(8,233)	(0.01)	(100)	Daiichi Sankyo Company Limited	(197)	(0.00)
(660)	Norddeutsche Affinerie AG	(4,143)	(0.01)	(3,100)	Daiichikosho Company Limited	(298)	(0.00)
(3,083)	Nordex SE	(1,058)	(0.00)	(1,325)	Denso Corporation	(19,988)	(0.02)
101	Porsche AG	(31)	(0.00)	(1,900)	Doutor Nichires Holdings Company	(810)	(0.00)
(199)	Prosieben Sat 1 Media SE	(145)	(0.00)	(300)	Ebara Corporation	(1,237)	(0.00)
(4)	Rheinmetall AG	(46)	(0.00)	(300)	Fast Retailing Company Limited	(6,424)	(0.01)
118	RWE AG	(1)	(0.00)	(300)	Ferrotec Holdings Corporation	(828)	(0.00)
62,055	Schaeffler AG	(54,756)	(0.05)	(2,900)	Financial Partners Group Company Limited	(2,144)	(0.00)
(1,148)	Siemens AG	(1,254)	(0.00)	(200)	Fuji Media Holdings Inc	(406)	(0.00)
6,191	Telefonica Deutschland Holdings	(2,413)	(0.00)	(800)	Fujimi Inc	(2,584)	(0.00)
(2,718)	Thyssenkrupp AG	(1,176)	(0.00)	(1,700)	Fujitsu Limited	(1,379)	(0.00)
10,254	United Internet AG	(9,758)	(0.01)	(700)	GMO Internet Group Inc	(163)	(0.00)
(1,444)	Vantage Towers AG	(2,911)	(0.00)	(300)	GNI Group Limited	(14)	(0.00)
(258)	Vonovia	(41)	(0.00)	(800)	Goldwin Inc	(184)	(0.00)
(73)	Wacker Chemi AG	(93)	(0.00)	(1,259)	Gungho Online Entertainment	(2,100)	(0.00)
2	Zalando SE	(4)	(0.00)	(1,400)	Hachijuni Bank Limited	(91)	(0.00)
		(193,184)	(0.17)	(300)	Hitachi Construction Machine	(1,169)	(0.00)
				(100)	Honda Motor Company Limited	(30)	(0.00)
				(500)	Hoshizaki Corporation	(797)	(0.00)
				(7,855)	Hosiden Corporation	(1,035)	(0.00)
	Hong Kong			(4,700)	House Foods Group Inc	(492)	(0.00)
92,610	AIA Group Limited	(112,516)	(0.10)	(300)	Iida Group Holdings Company Limited	(95)	(0.00)
5	Allibaba Health Information Technology Limited	-	(0.00)	(1,100)	Inpex Corporation	(604)	(0.00)
(844,625)	CSPC Pharmaceutical Group Limited	(1,563)	(0.00)	(100)	Japan Aviation Electronics	(338)	(0.00)
(108)	Shenzhen Intl Holdings	(7)	(0.00)	(9,151)	Japan Post Bank Company Limited	(1,233)	(0.00)
		(114,086)	(0.10)	(10,800)	Japan Tobacco Inc	(18,050)	(0.02)
				(500)	JGC Holdings Corporation	(268)	(0.00)
	Indonesia			(1,300)	Kajima Corporation	(2,115)	(0.00)
(734)	MSCI Daily TR Net Emerging Market	(84,069)	(0.07)	(100)	Kamigumi Company Limited	(73)	(0.00)
				(200)	Kawasaki Heavy Industries Limited	(792)	(0.00)
	Ireland			(3,700)	Kikkoman Corporation	(2,431)	(0.00)
(523)	Accenture plc - Class A	(12,697)	(0.01)	(2,600)	Koei Tecmo Holdings Company Limited	(332)	(0.00)
(2,951)	CRH plc	(20,298)	(0.02)	(200)	Koito Manufacturing Company Limited	(134)	(0.00)
(404)	Flutter Entertainment plc_GS	(1,817)	(0.00)	(200)	Komatsu Limited	(699)	(0.00)
2,862	Flutter Entertainment plc_JPM	(6,196)	(0.01)	(300)	Kotobuki Spirits Company Limited	(46)	(0.00)
761	Glanbia plc_Barclays	(244)	(0.00)	(13,104)	K'S Holdings Corporation	(3,410)	(0.00)
(14,135)	Glanbia plc_GS	(33,772)	(0.03)	(500)	Kubota Corporation	(651)	(0.00)
9,669	Grafton Group plc_GS	(418)	(0.00)	(600)	Kuraray Company Limited	(769)	(0.00)
19,774	Grafton Group plc_JPM	(16,056)	(0.01)	(3,500)	Kyocera Corporation	(438)	(0.00)
6,721	Kingspan Group plc	(17,060)	(0.02)	(300)	Kyowa Exeo Corporation	(136)	(0.00)
(2,322)	Perrigo Company	(1,297)	(0.00)	(41)	Lasalle Logiport REIT	(164)	(0.00)
(275)	Seagate Technology Holdings	(1,401)	(0.00)	(500)	Macnica Holdings Inc	(1,086)	(0.00)
10,522	Smurfit Kappa Group plc	(31,635)	(0.03)	(300)	Makita Corporation	(649)	(0.00)
		(142,891)	(0.13)	(4,243)	Marubeni Corporation	(12,063)	(0.01)
				(1,100)	Maruichi Steel Tube Limited	(1,880)	(0.00)
	Israel			(800)	Mazda Motor Corporation	(28)	(0.00)
(147)	Cyberark Software Limited/Israel	(148)	(0.00)	(300)	Medley Inc	(496)	(0.00)
(532)	Global-E Online Limited	(325)	(0.00)	(3,900)	Meiji Holdings Company Limited	(78)	(0.00)
(347)	Mobileye Global Inc - Class A	(182)	(0.00)	(600)	Minebea Mitsumi Inc	(751)	(0.00)
900	Plus500 Limited	(2,400)	(0.00)	(300)	Mitsubishi Corporation	(1,521)	(0.00)
(750)	Wix.com Limited	(1,492)	(0.00)	(14,000)	Mitsubishi Electric Corporation	(219)	(0.00)
		(4,547)	(0.00)	(409)	Mitsubishi Heavy Industries Limited	(4,309)	(0.01)
				(2,200)	Mitsubishi Motors Corporation	(214)	(0.00)
	Italy			(2,372)	Mitsui & Company Limited	(18,528)	(0.02)
(13,523)	A2A SpA_GS	(1,469)	(0.00)	(100)	Mitsui Chemicals Inc	(191)	(0.00)
(4,601)	Amplifon SpA	(2,290)	(0.00)	(1,100)	Mitsui Fudosan Company Limited	(665)	(0.00)
(508)	Azimut Holding SpA	(547)	(0.00)	(4,500)	Monex Group Inc	(1,164)	(0.00)
(693)	Banca Generali SpA	(25)	(0.00)	(100)	MS&AD Insurance Group Holdings	(111)	(0.00)
(16,772)	Banco BPM SpA	(1,553)	(0.00)	(4,000)	NEC Corporation	(10,317)	(0.01)
(4,133)	BFF Bank SpA	(516)	(0.00)	(300)	Nitco Inc/Japan	(773)	(0.00)
(6,983)	Bper Banca	(343)	(0.00)	(200)	Nippon Gas Company Limited	(93)	(0.00)
(1,367)	Brembo SpA	(387)	(0.00)	(800)	Nippon Steel	(70)	(0.00)
(14,389)	Buzzi SpA	(93,202)	(0.08)	(1,700)	Nippon Television Network Corporation	(1,152)	(0.00)
(12,085)	Davide Campari Milano NV	(20,440)	(0.02)	(600)	Nishi-Nippon Financial Holdings	(682)	(0.00)
(3,072)	Enel SpA_Barclays	(173)	(0.00)	(1,200)	Nissin Seifun Group Inc	(18)	(0.00)
(3,214)	Enel SpA_GS	(434)	(0.00)	(600)	Nitori Holdings Company Limited	(110)	(0.00)
(25,026)	Eni SpA	(17,438)	(0.02)	(100)	Nitto Denko Corporation	(654)	(0.00)
48,791	Ferretti SpA	(6,031)	(0.01)				
(11,211)	Infrastructure Wireless Italiana SpA	(21,139)	(0.02)				

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

Nominal	Description	Fair Value €	% of Net Assets	Nominal	Description	Fair Value €	% of Net Assets
	Equity swaps (continued)				Equity swaps (continued)		
	Japan (continued)				Netherlands (continued)		
(900)	Nomura Real Estate Holdings	(285)	(0.00)	352	Redcare Pharmacy NV	(15)	(0.00)
(900)	Obayashi Corporation	(567)	(0.00)	18,058	Shell plc	(3,613)	(0.00)
(2,600)	Olisix Inc	(1,348)	(0.00)	(6,993)	Universal Music Gr	(1,497)	(0.00)
(5,100)	Ouji Holdings Corporation	(215)	(0.00)	(33)	Wolters Kluwer NV	(22)	(0.00)
(100)	Okuma Corporation	(1,221)	(0.00)			(199,651)	(0.18)
(200)	Organo Corporation	(1,172)	(0.00)				
(400)	Otsuka Corporation	(941)	(0.00)		Norway		
(2,300)	Outsourcing Inc	(100)	(0.00)	112,999	Aker Carbon Capture AS	(9,628)	(0.01)
(1,200)	Peptidream Inc	(394)	(0.00)	(701)	Equinox ASA	(96)	(0.00)
(100)	PKSHA Technology Inc	(658)	(0.00)	1,814	Frontline plc	(451)	(0.00)
(2,800)	Pola Orbis Holdings Inc	(3,684)	(0.01)	294	Gjensidige Forsikring ASA	(238)	(0.00)
(200)	Renesas Electronics Corporation	(1,085)	(0.00)	(675)	Kongsberg Gruppen ASA	(1,302)	(0.00)
(300)	Rorze Corporation	(53)	(0.00)	166,539	NEL ASA	(13,693)	(0.01)
(4,470)	Saizeriya Company Limited	(11,431)	(0.01)	(2,042)	Nordic Semiconductor ASA_Barclays	(3,698)	(0.01)
(1,900)	Sakata Seed Corporation	(2,114)	(0.00)	(1,574)	Nordic Semiconductor ASA_GS	(705)	(0.00)
(500)	Sanrio Company Limited	(1,160)	(0.00)	1,557	Norsk Hydro ASA	(36)	(0.00)
(100)	Screen Holdings Company Limited	(3,229)	(0.00)	(2,111)	Orkla ASA	(93)	(0.00)
(6,400)	Sega Sammy Holdings Inc	(9,508)	(0.01)	(34)	TGS Nopce Geophysical Company ASA	(6)	(0.00)
(1,300)	Seino Holdings Company Limited	(2,668)	(0.00)	(1,575)	Tomra Systems ASA	(754)	(0.00)
(200)	Sekisui House Limited	(133)	(0.00)			(30,700)	(0.03)
(39,278)	Sharp Corporation	(1,149)	(0.00)		Panama		
(1,400)	Shimizu Corporation	(339)	(0.00)	(102)	Copa Holdings SA - Class A	(113)	(0.00)
(300)	Shin-Etsu Chemical Company Limited	(893)	(0.00)		Peru		
(400)	Shinko Electric Industries	(728)	(0.00)	(73)	Credicorp Limited	(939)	(0.00)
(1,500)	Showa Denko K K	(880)	(0.00)		Poland		
200	Socionext Inc	(6,922)	(0.01)	2	Allegro.eu SA	(2)	(0.00)
815	Sony Group Corporation	(836)	(0.00)	(1,475)	Dino Polska SA	(46,647)	(0.04)
(400)	Sumco Corporation	(305)	(0.00)	(60)	LPP SA	(47,887)	(0.04)
(400)	Sumitomo Bakelite Company Limited	(959)	(0.00)	(14,840)	Polski Koncern Naftowy Orlen	(18,460)	(0.02)
(2,295)	Sumitomo Mitsui Financial Group Inc	(14,926)	(0.02)			(112,996)	(0.10)
(100)	Sysmex Corporation	(22)	(0.00)		Portugal		
(700)	Taisei Corporation	(851)	(0.00)	(163,698)	Banco Comercial Portugues SA	(178)	(0.00)
(1,100)	Takara Holdings Inc	(215)	(0.00)	84,643	EDP-Energias De Portugal SA_Barclays	(14,855)	(0.01)
(15,200)	Takashimaya Company Limited	(5,022)	(0.01)	1,773	EDP-Energias De Portugal SA_GS	(17)	(0.00)
(300)	Takeda Pharmaceutical Company Limited	(102)	(0.00)	(1,773)	Galp Energia SGPS SA_Barclays	(199)	(0.00)
(500)	Takeuchi Manufacturing Company Limited	(1,926)	(0.00)	(643)	Galp Energia SGPS SA_GS	(8)	(0.00)
(1,700)	TBS Holdings Inc	(6,103)	(0.01)	64,786	Greenvolt Energi	(140,792)	(0.13)
(200)	THK Company Limited	(32)	(0.00)			(156,049)	(0.14)
(2,745)	Tokio Marine Holdings Inc	(9,619)	(0.01)		Singapore		
(400)	Tokyo Ohka Kogyo Company Limited	(3,125)	(0.00)	(1,253)	Scilex Holding Company	(2,553)	(0.00)
(300)	Tokyo Seimitsu Company Limited	(2,551)	(0.00)	(41,600)	UOL Group Limited	(3,082)	(0.00)
(2,000)	Tokyo Steel Manufacturing Company Limited	(326)	(0.00)			(5,635)	(0.00)
(1,370)	Toppan Printing Company Limited	(1,401)	(0.00)		South Africa		
(100)	Toyo Tanso Company Limited	(89)	(0.00)	(14,435)	MR Price Group Limited Zar	(8,265)	(0.01)
(400)	Toyo Tire Corporation	(476)	(0.00)	(31,775)	The Foschini Group Limited	(12,075)	(0.01)
(100)	Toyota Industries Corporation	(1,481)	(0.00)			(20,340)	(0.02)
(700)	Trend Micro Inc	(218)	(0.00)		South Korea		
(200)	Tri Chemical Laboratories Inc	(313)	(0.00)	(592)	Ecopro Company Limited	(7,931)	(0.01)
(200)	Tsuburaya Fields Holdings Inc	(830)	(0.00)	(684)	Hanwha Aerospace Company Limited	(7,943)	(0.01)
(700)	Tsuruha Holdings Inc	(4,088)	(0.01)	1,168	Hyundai Rotem Company	(839)	(0.00)
(200)	Vision Inc	(150)	(0.00)	(3,485,590)	Kospi2 Index Futures September 12 USD	(75,688)	(0.07)
(200)	Yamaha Motor Company Limited	(176)	(0.00)	1,314	LG Energy Solution	(39,952)	(0.03)
(700)	Yamato Holdings Company Limited	(117)	(0.00)	673	Lotte Shopping Company	(5,855)	(0.00)
(400)	Yamato Kogyo Company Limited	(832)	(0.00)	(1,850)	Posco International Corporation	(11,114)	(0.01)
(500)	Yaskawa Electric Corporation	(2,538)	(0.00)	668	S-1 Corporation	(625)	(0.00)
(3,600)	Zigexn Company Limited	(1,050)	(0.00)	1,142	Samsung Biologics Company Limited	(91,155)	(0.08)
		(303,818)	(0.27)	2,326	SD Biosensor Inc	(7,682)	(0.01)
				1,617	SK Innovation Company Limited	(13,366)	(0.01)
						(262,150)	(0.23)
	Jersey				Spain		
14,103	Centamin plc	(1,083)	(0.00)	662	Acciona SA	(2,915)	(0.00)
(2,579)	Clarivate plc	(259)	(0.00)	1,995	Acerinox SA	(429)	(0.00)
		(1,342)	(0.00)	(10,749)	ACS Actividades Cons Y Services_Barclays	(26,657)	(0.02)
				(14,123)	ACS Actividades Cons Y Services_GS	(14,467)	(0.01)
	Luxembourg			126	Aena Sme SA_Barclays	(150)	(0.00)
433	Aperam	(1,854)	(0.00)	(187)	Aena Sme SA_GS	(116)	(0.00)
(1,236)	Arcelormittal	(470)	(0.00)	1,514	Atlantica Sustainable Infrastructure plc	(1,773)	(0.00)
3,584	SES	(4,736)	(0.01)	730	Banco Bilbao Vizcaya Argentaria SA	(6)	(0.00)
(1,469)	Tenaris SA_Barclays	(1,982)	(0.00)	(78,880)	Bankinter SA	(23,886)	(0.02)
(924)	Tenaris SA_GS	(771)	(0.00)	7,101	Cellnex Telecom Sau	(6,450)	(0.01)
		(9,813)	(0.01)	1,376	Corp Acciona Energias Renovables SA	(283)	(0.00)
	Macau			25,973	EDP Renovaveis SA	(32,361)	(0.03)
274,027	Sands China Limited	(54,540)	(0.05)	(21,578)	Enagas	(30,633)	(0.03)
	Malaysia			(8,597)	Fluidra SA	(13,980)	(0.01)
38,100	Hap Seng Consolidated	(2,960)	(0.00)	23,130	Grifols SA	(1,324)	(0.00)
	Netherlands			(1,738)	Grifols SA_Barclays	(1,943)	(0.00)
15,369	Aalberts Industries	(54,632)	(0.05)	(17,667)	Grifols SA_GS	(20,994)	(0.02)
(65,890)	ABN Amro Group NV	(33,429)	(0.03)	(7,658)	Melia Hotels International	(1,450)	(0.00)
7,017	Aegon NV	(10)	(0.00)	(28,419)	Repsol YPF SA_Barclays	(6,471)	(0.01)
(257)	Arcadis NV	(67)	(0.00)	1,660	Repsol YPF SA_GS	(250)	(0.00)
(613)	Argenx SE	(3,644)	(0.01)	(14,261)	Sacyr SA	(1,171)	(0.00)
12,801	Euronext NV	(85,052)	(0.08)	(10,086)	Sacyr Vallehermoso SA	(1,539)	(0.00)
(2,595)	Fugro NV	(1,603)	(0.00)	21,921	Telefonica SA	(144)	(0.00)
220	Heineken Holding NV_Barclays	(1,315)	(0.00)	8,633	Vidrala SA	(28,692)	(0.03)
(1,480)	Heineken Holding NV_GS	(66)	(0.00)			(218,084)	(0.19)
(5,087)	Koninklijke Ahold Delhaize NV	(9,522)	(0.01)				
(11,696)	Koninklijke KPN NV	(1,160)	(0.00)				
(1,310)	Philips Electronics NV	(2,731)	(0.00)				
(2,460)	Prosus NV	(1,210)	(0.00)				
1	Qiagen NV	(3)	(0.00)				
(460)	Randstad NV	(60)	(0.00)				

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

Nominal	Description	Fair Value €	% of Net Assets	Nominal	Description	Fair Value €	% of Net Assets
	Equity swaps (continued)				Equity swaps (continued)		
	Sweden				Switzerland (continued)		
(1,989)	AddTech AB	(2,410)	(0.00)	(5,140)	UBS Group AG	(180)	(0.00)
(3,473)	Alfa Laval AB_Barclays	(6,612)	(0.01)			(321,260)	(0.29)
(4,282)	Alfa Laval AB_GS	(3,055)	(0.00)				
(6,021)	Assa Abloy AB	(9,850)	(0.01)		Taiwan		
(25,102)	Atlas Copco AB	(1,544)	(0.00)	122,741	Chalease Holding Company Limited	(16,781)	(0.02)
2	Avanza Bank Holding AB	(1)	(0.00)	(60,070)	Compal Electronics Inc	(11,223)	(0.01)
9,695	Beijer Ref AB	(1,633)	(0.00)	(1,438)	Global Unichip Corporation	(23,101)	(0.02)
(17,757)	Catena AB	(6,426)	(0.01)	202,481	Hon Hai Precision Industry	(36,745)	(0.03)
(87,570)	Dometic Group AB	(81,431)	(0.07)	18,000	Parade Technologies Limited	(65,837)	(0.06)
(42,659)	Embracer Group AB	(17,343)	(0.02)	(678)	Twse Index	(22,794)	(0.02)
20,490	Epiroc AB	(2,237)	(0.00)	(17,000)	Win Semiconductors Corporation	(8,111)	(0.01)
2	EQT AB	(3)	(0.00)	(50,000)	Wistron Corporation Swap	(23,579)	(0.02)
694	Essity Aktiebolag	(776)	(0.00)			(208,171)	(0.19)
(1,143)	Evolution Gaming Group	(3,366)	(0.00)		Thailand		
(2,776)	Fabege AB_Barclays	(166)	(0.00)	(6)	Banpu Public Company Limited	-	(0.00)
4,609	Fabege AB_GS	(2,125)	(0.00)	48	Fabrinet	(70)	(0.00)
11,060	Fastighets AB Balder - Class B	(3,517)	(0.01)	65,786	Thai Union Frozen Products PCL	(3,408)	(0.00)
2,231	Fortnox AB	(1,973)	(0.00)			(3,478)	(0.00)
(22,943)	Hennes & Mauritz AB	(70,117)	(0.06)		United Arab Emirates		
(41,097)	Hexagon AB	(38,145)	(0.04)	852	International Holding Company	(3,385)	(0.00)
737	Hexpol AB	(143)	(0.00)	8,548	National Marine Dredging Company	(37,208)	(0.04)
2,540	Holmen AB	(59)	(0.00)	21,884	Q Holding PJSC	(218)	(0.00)
(18,514)	Husqvarna AB - Class B	(14,019)	(0.01)			(40,811)	(0.04)
(267)	Industrivarden AB-Class C	(204)	(0.00)		United Kingdom		
(5,312)	Indutrade AB	(3,430)	(0.00)	(6,230)	3I Group plc	(17,041)	(0.02)
857	Intrum AB	(2,954)	(0.00)	4,815	Allfunds Group plc	(907)	(0.00)
(4,216)	Investor AB	(3,213)	(0.00)	(851)	Amcor plc	(56)	(0.00)
215	JM AB	(186)	(0.00)	18,868	Anglo American plc_Barclays	(98,193)	(0.09)
(523)	Latour Investment Series B NPV	(234)	(0.00)	331	Anglo American plc_GS	(801)	(0.00)
525	Lifco AB	(16)	(0.00)	10,332	Anglo American plc_JPM	(37,565)	(0.03)
497	Loomis AB	(118)	(0.00)	(145)	Aon plc/Ireland - Class A	(4,773)	(0.01)
(1)	Mips AB	(11)	(0.00)	147,693	Ascential plc	(30,688)	(0.03)
(1,069)	New Wave Group AB	(277)	(0.00)	6,555	Astrazeneca plc	(18,712)	(0.02)
12	Orron Energy AB	-	(0.00)	(145,854)	Auto Trader Group plc	(13,735)	(0.01)
(433)	Saab AB - Class B	(166)	(0.00)	3,213	Barclays plc_GS	(148)	(0.00)
(445)	Sagax AB - Class B	(76)	(0.00)	(294,508)	Barclays plc_MS	(2,846)	(0.00)
44,563	Samhallsbyggnadsbolaget I No	(3,659)	(0.01)	7,981	Barratt Developments plc	(102)	(0.00)
(5,469)	Sectra AB	(7,729)	(0.01)	632	Bellway plc	(530)	(0.00)
(9,062)	Sinch AB_Barclays	(962)	(0.00)	9,851	Berkeley Group Holding plc	(27,002)	(0.02)
2,979	Sinch AB_GS	(93)	(0.00)	(102,795)	Boohoo Group plc	(480)	(0.00)
(110,049)	Skandinaviska Enskilda Ban - Class A	(99,988)	(0.09)	2,671	BP plc	(951)	(0.00)
(2,958)	SSAB AB - Class A	(1,854)	(0.00)	(7,604)	Bridgepoint Group Limited	(927)	(0.00)
61,369	SSAB AB - Class B	(6,574)	(0.01)	15,271	British American Tobacco plc	(2,101)	(0.00)
(23,803)	Storskogen Group AB - Class B	(252)	(0.00)	526	Burberry Group plc_Barclays	(2,288)	(0.00)
(3,782)	Svenska Cellulosa AB	(69)	(0.00)	8,290	Burberry Group plc_GS	(16,959)	(0.02)
(133,676)	Svenska Handelsbkn Series A NPV	(33,507)	(0.03)	10	Cineworld Group plc	(2)	(0.00)
924	Swedish Orphan Biovitrum AB	(1,071)	(0.00)	(7,449)	CNH Industrial NV	(4,021)	(0.00)
(10,526)	Thule Group AB	(33,412)	(0.03)	(1,581)	Coca-Cola Europacific Partners plc	(913)	(0.00)
19,572	Vitrolife AB	(14,005)	(0.01)	2,794	Compass Group food service company	(130)	(0.00)
(56,971)	Volvo Car AB - Class B	(2,547)	(0.00)	(1,764)	Computacenter plc	(618)	(0.00)
(1,618)	Wallenstam AB - Class B	(70)	(0.00)	(29,739)	Darktrace plc_GS	(16,034)	(0.02)
		(483,628)	(0.43)	(16,654)	Darktrace plc_JPM	(17,625)	(0.02)
	Switzerland			8,950	Dechra Pharmaceuticals plc	(7,291)	(0.01)
(895)	Adecco Group AG	(2)	(0.00)	1,512	Derwent Valley Holdings plc	(3,258)	(0.00)
(1,973)	Alcon Inc	(20,862)	(0.02)	14,254	Diageo plc_GS	(2,544)	(0.00)
(703)	Banque Cantonale Vaudoise	(2,613)	(0.00)	(12,952)	Diageo plc_JPM	(4,764)	(0.01)
294	Barny Callebaut AG	(49,785)	(0.05)	320,567	Dominos Pizza UK & Ireland plc	(24,311)	(0.02)
(245)	Belimo Holding AG	(2,579)	(0.00)	(2)	Dowlais Group plc	-	(0.00)
(205)	Bucher Industries AG	(562)	(0.00)	(66,041)	Drax Group plc	(7,188)	(0.01)
(53)	Clariant AG	(12)	(0.00)	(2,740)	Ferguson plc_Barclays	(55,371)	(0.05)
604	Coca-Cola HBC AG	(1,153)	(0.00)	(110)	Ferguson plc_GS	(1,441)	(0.00)
(31)	Comet Holding AG	(334)	(0.00)	30,660	Fevertree Drinks plc	(67,399)	(0.06)
(96)	DKSH Holding Limited	(10)	(0.00)	3,648	Future plc	(4,548)	(0.00)
14	EMS-Chemie Holding AG	(531)	(0.00)	439,275	Grainger plc_GS	(58,650)	(0.05)
310	Flughafen Zuerich	(313)	(0.00)	107,800	Grainger plc_JPM	(27,114)	(0.02)
199	Galenica Sante Limited_Barclays	(791)	(0.00)	157	Greggs plc_Barclays	(543)	(0.00)
(304)	Galenica Sante Limited_GS	(126)	(0.00)	24,941	Greggs plc_GS	(15,048)	(0.01)
86,292	Glencore International plc_Barclays	(14,918)	(0.02)	18,952	Greggs plc_JPM	(12,516)	(0.01)
78,199	Glencore International plc_JPM	(36,905)	(0.03)	3	Haleon plc_Barclays	-	(0.00)
68	Kuehne & Nagel International AG_Barclays	(530)	(0.00)	(151,154)	Haleon plc_JPM	(7,484)	(0.01)
(1,576)	Kuehne & Nagel International AG_GS	(7,611)	(0.01)	10,758	Harbour Energy plc	(2,051)	(0.00)
(5,151)	Lafargeholcim Limited	(21,355)	(0.02)	595,159	Hays plc	(104,093)	(0.09)
(2,876)	Landis+Gyr Group AG	(60,069)	(0.06)	(851)	Hikma Pharmaceuticals plc	(587)	(0.00)
(782)	Logitech International	(1,785)	(0.00)	(2,867)	HSBC Holdings plc	(359)	(0.00)
(34,458)	Meyer Burger Technology AG	(1,819)	(0.00)	131	IG Group Holdings plc_GS	(36)	(0.00)
6,099	Nestle SA	(8,676)	(0.01)	34,587	IG Group Holdings plc_JPM	(16,877)	(0.02)
184	Novartis AG_Barclays	(423)	(0.00)	49,961	Imperial Brands plc	(63,559)	(0.06)
(1,455)	Novartis AG_GS	(707)	(0.00)	27,819	Inchcape plc_GS	(1,772)	(0.00)
410	Partners Group Holding AG	(9,806)	(0.01)	24,688	Inchcape plc_JPM	(22,855)	(0.02)
196	Roche Holding AG	(456)	(0.00)	(7,500)	Intercontinental Hotels Group plc	(8,200)	(0.01)
(4)	Schindler Holding	-	(0.00)	(1,628)	Intermediate Capital Group plc	(631)	(0.00)
(21,109)	SIG Combibloc Group	(21,617)	(0.02)	(5)	International Consolidated Airlines Group SA_Barclays	(1)	(0.00)
66	Sonova Holding AG_Barclays	(2,777)	(0.00)	79,766	International Consolidated Airlines Group SA_GS	(2,544)	(0.00)
(251)	Sonova Holding AG_GS	(283)	(0.00)	(10,457)	International Distributions Services plc_GS	(2,401)	(0.00)
(3,159)	Straumann Holding	(48,010)	(0.04)	(15,492)	Investec plc	(698)	(0.00)
(1,279)	Sulzer AG	(1,749)	(0.00)	41,224	JD Sports Fashion_GS	(86)	(0.00)
27	Swisscom AG	(1,052)	(0.00)	359,015	JD Sports Fashion_JPM	(50,729)	(0.05)
(138)	Swissquote Group Holding	(807)	(0.00)	468,013	John Wood Group plc	(134,874)	(0.12)
(151)	Temenos AG	(52)	(0.00)	(1,602)	Johnson Matthey plc	(396)	(0.00)
				99,459	Kingfisher plc	(19,741)	(0.02)

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

Nominal	Description	Fair Value €	% of Net Assets	Nominal	Description	Fair Value €	% of Net Assets
	Equity swaps (continued)				Equity swaps (continued)		
	United Kingdom (continued)				United States (continued)		
33,792	Land Securities Group plc	(35,224)	(0.03)	(1,369)	Altria Group Inc	(587)	(0.00)
(15,448)	Liquid MCX	(34,785)	(0.03)	(1,380)	Amazon.com Inc	(38,221)	(0.04)
(20)	Livanova plc	(170)	(0.00)	(1,402)	American Airlines Group Inc	(4,935)	(0.01)
1,005,565	Lloyds Banking Group plc_Barclays	(43,036)	(0.04)	(476)	American Express Company	(5,846)	(0.01)
2,152,388	Lloyds Banking Group plc_JPM	(30,576)	(0.03)	(1,406)	American International Group	(5,998)	(0.01)
17,863	Londonmetric Property plc	(4,757)	(0.01)	1,035	American States Water Company	(1,538)	(0.00)
16,444	M&G plc	(232)	(0.00)	(186)	American Water Works Company Inc	(234)	(0.00)
(2)	Melrose Indust plc	(5)	(0.00)	(97)	Amerisourcebergen Corporation	(1,914)	(0.00)
11,041	Mondi plc	(11,674)	(0.01)	(2,208)	Amicus Therapeutics Inc	(1,699)	(0.00)
(345)	Moneysupermarket.com Group plc_GS	(35)	(0.00)	(357)	AMN Healthcare Services Inc	(7,004)	(0.01)
(101,755)	Moneysupermarket.com Group plc_JPM	(7,088)	(0.01)	(191)	Amphastar Pharmaceuticals Inc	(3,720)	(0.00)
(16,212)	MSGLHD01	(9,550)	(0.01)	(9,253)	Amphenol Corporation - Class A	(68,428)	(0.06)
(6,210)	MSGLHD03	(2,704)	(0.00)	(275)	Analog Devices Inc	(3,161)	(0.00)
(1,337)	National Grid_GS	(91)	(0.00)	(89)	Ansys Inc	(492)	(0.00)
154,073	National Grid_JPM	(5,765)	(0.01)	(383)	API Group Corporat	(1,857)	(0.00)
(4,434)	Natwest Group plc	(50)	(0.00)	(93)	Applian Corporation	(581)	(0.00)
(562)	Noble Corporation plc	(624)	(0.00)	(876)	Apple Inc	(36,960)	(0.03)
(368)	Nvent Electric plc	(77)	(0.00)	(63)	Applied Materials Inc	(1,977)	(0.00)
(3,434)	Ocado Group plc	(4,051)	(0.00)	(481)	Arcus Biosciences Inc	(1,166)	(0.00)
(126)	Persimmon plc	-	(0.00)	(12,421)	Array Technologies Inc	(12,305)	(0.01)
7,853	Pets At Home Group plc	(804)	(0.00)	(722)	Arrowhead Pharmaceuticals Inc	(2,708)	(0.00)
6,057	Rentokil Initial plc	(283)	(0.00)	(392)	Asbury Automotive Group Company	(2,259)	(0.00)
182,834	Rightmove plc	(48,591)	(0.04)	338	Ashland Holdings Inc	(417)	(0.00)
7,968	Rio Tinto plc	(7,888)	(0.01)	(521)	ATI Inc	(2,838)	(0.00)
(2)	Rolls-Royce Holdings plc_Barclays	(1)	(0.00)	(677)	Atlantic Union Bankshares Company	(978)	(0.00)
(106,106)	Rolls-Royce Holdings plc_JPM	(1,581)	(0.00)	(293)	Atmos Energy Corporation	(793)	(0.00)
6,156	Rotorik plc	(1,081)	(0.00)	(743)	Autodesk Inc	(9,128)	(0.01)
4,907	RS Group plc	(9,622)	(0.01)	(499)	Avangrid Inc	(24)	(0.00)
(148,897)	Sainsbury (J) Plc	(4,100)	(0.00)	(1,069)	Avantor Inc	(63)	(0.00)
144,661	Segro plc_GS	(84,114)	(0.08)	(34)	Avient Corporation	(9)	(0.00)
210,163	Segro plc_JPM	(205,189)	(0.18)	(15)	Avis Budget Group Inc_GS	(521)	(0.00)
(16,679)	Serco Group plc	(1,369)	(0.00)	(3,790)	Avis Budget Group Inc_MS	(59,112)	(0.05)
378,525	Shaftesbury Capital plc	(34,286)	(0.03)	(703)	Avnet Inc	(5,790)	(0.01)
(3,973)	Smith & Nephew plc	(2,017)	(0.00)	(346)	Axsome Therapeutics Inc	(2,750)	(0.00)
3,146	Smiths Group plc	(449)	(0.00)	(2,087)	B&G Foods Inc	(691)	(0.00)
(19,639)	Softcat plc	(33,402)	(0.03)	(289)	Baker Hughes Company - Class A	(550)	(0.00)
206	Spectris plc_Barclays	(472)	(0.00)	(155)	Ball Corporation	(228)	(0.00)
12,686	Spectris plc_JPM	(24,492)	(0.02)	(47,259)	Bank of America Corporation	(5,531)	(0.01)
21,976	Spirent Communications plc	(2,969)	(0.00)	(12)	Bank OZK	(5)	(0.00)
(2,967)	SSE plc	(550)	(0.00)	(1,098)	Bath & Body Works Company	(186)	(0.00)
45,740	St James's Place plc	(83,641)	(0.08)	(478)	Baxter International Inc	(886)	(0.00)
(85,864)	Standard Chartered plc	(56,965)	(0.05)	(643)	Becton Dickinson And Company	(4,664)	(0.01)
(17,148)	Standard Life Aberdeen plc	(1,744)	(0.00)	(245)	Belden Inc	(25)	(0.00)
(8,796)	Stellantis NV	(10,449)	(0.01)	(1,246)	Bentley Systems Inc - Class B	(6,188)	(0.01)
(1,811)	Subsea 7 SA_Barclays	(3,136)	(0.00)	(437)	Berkshire Hathaway Inc - Class B	(14,521)	(0.01)
(785)	Subsea 7 SA_GS	(1,512)	(0.00)	(10)	Blackrock Inc_GS	(489)	(0.00)
(3,606)	Tate & Lyle plc	(239)	(0.00)	(214)	Blackrock Inc_MS	(9,963)	(0.01)
31,635	Tesco plc	(4,181)	(0.00)	(2,083)	Bloom Energy Corporation	(345)	(0.00)
623,982	Tritax Big Box REIT plc	(191,553)	(0.17)	(153)	Blueprint Medicines Corporation	(2,807)	(0.00)
2,248	Trinox Holdings plc - Class A	(928)	(0.00)	(102)	Booking Company	(979)	(0.00)
380	Unilever plc_Barclays	(862)	(0.00)	(121)	Boeing Holdings Inc	(22,273)	(0.02)
27,483	Unilever plc_JPM	(35,438)	(0.03)	(344)	Booz Allen Hamilton Holdings	(2,929)	(0.00)
(36,953)	Unite Group plc	(2,153)	(0.00)	(627)	Borgwarner Inc	(437)	(0.00)
3,338	Virgin Money Uk plc	(251)	(0.00)	(403)	Boston Properties Inc	(2,863)	(0.00)
2	Vistry Group plc	(2)	(0.00)	(2,147)	Box Inc - Class A	(3,338)	(0.00)
54,848	Vodafone Group plc	(205)	(0.00)	(1,397)	Boyd Gaming Corporation	(1,812)	(0.00)
72,064	Watches of Switzerland Company Limited	(62,413)	(0.06)	(730)	Bridgebio Pharma Inc	(3,912)	(0.00)
14,362	Weir Group plc	(4,398)	(0.00)	(687)	Bright Horizons Family Solutions LLC	(823)	(0.00)
31,147	WH Smith plc	(21,903)	(0.02)	(220)	Broadridge Financial Solutions	(2,469)	(0.00)
(6,745)	Whitbread plc	(16,655)	(0.02)	(536)	Brunswick Corporation	(1,092)	(0.00)
(19,124)	Wise plc - Class A_GS	(8,062)	(0.01)	(887)	Buckle Inc	(77)	(0.00)
(22,835)	Wise plc - Class A_JPM	(24,084)	(0.02)	(57)	CACI International Inc - Class A	(2,257)	(0.00)
2,549	WPP plc	(3,580)	(0.00)	(448)	Cactus Inc - Class A	(624)	(0.00)
		(2,236,216)	(1.99)	(70)	Cadence Design Systems Inc_GS	(106)	(0.00)
				(693)	Cadence Design Systems Inc_MS	(19,338)	(0.02)
	United States			(454)	Caesars Entertainment Inc	(988)	(0.00)
(1,824)	3D Systems Corporation	(1,300)	(0.00)	(384)	California Resources Corporation	(1,471)	(0.00)
(91)	Abbott Laboratories_GS	(44)	(0.00)	(2,479)	Camping World Holdings Inc - Class A	(6,505)	(0.01)
(600)	Abbott Laboratories_MS	(3,185)	(0.00)	(319)	Capital One Financial Corporation	(2,813)	(0.00)
(51)	ABM Industries Inc	(23)	(0.00)	(94)	Carlyle Group Inc	(82)	(0.00)
(428)	Academy Sports & Outdoors Inc	(1,275)	(0.00)	(284)	Carmax Inc_Barclays	(2,946)	(0.00)
(261)	Acadia Healthcare Company Inc	(2,365)	(0.00)	1,151	Carmax Inc_GS	(119)	(0.00)
(261)	Acuity Brands Inc	(224)	(0.00)	(10,240)	Carmax Inc_MS	(25,451)	(0.02)
(214)	Acushnet Holdings Corporation	(835)	(0.00)	(2,200)	Carnival plc	(17,295)	(0.02)
(1,304)	ACV Auctions Inc - Class A	(78)	(0.00)	(4,553)	Carters Inc	(10,817)	(0.01)
(451)	Adient plc	(917)	(0.00)	(1,405)	Caseys General Stores Inc	(16,052)	(0.02)
(62)	Adobe Inc	(8,246)	(0.01)	(2,733)	Cavco Industries Inc	(51,803)	(0.05)
(188)	Advanced Drainage Systems Inc	(2,647)	(0.00)	(276)	Cboe Global Markets Inc	(434)	(0.00)
(130)	Advanced Energy Industries Inc	(2,426)	(0.00)	(9)	CBRE Group Inc - Class A	(3)	(0.00)
(351)	Advanced Micro Devices Inc_GS	(2,032)	(0.00)	(46)	Charles River Laboratories	(276)	(0.00)
(211)	Advanced Micro Devices Inc_MS	(5,299)	(0.01)	(70)	Chart Industries Inc	(2,178)	(0.00)
(86)	Aerovironment Inc	(1,012)	(0.00)	11,721	Chegg Inc	(95,782)	(0.09)
530	Agilent Technologies Inc	(5,681)	(0.01)	(972)	Chesapeake Energy Corporation_GS	(4,149)	(0.00)
(893)	Agiros Pharmaceuticals Inc	(4,517)	(0.01)	(18,188)	Chesapeake Energy Corporation_MS	(74,014)	(0.07)
(305)	Airbnb Inc - Class A	(1,157)	(0.00)	(7,011)	Chicos FAS Inc	(227)	(0.00)
(1,293)	Alaska Air Group Inc	(6,547)	(0.01)	(796)	Choice Hotels Intl Inc	(5)	(0.00)
(98)	Align Technology Inc	(2,445)	(0.00)	(215)	Chord Energy Corporation_GS	(2,396)	(0.00)
(1,285)	Allegro Microsystems Inc	(9,873)	(0.01)	(2,168)	Chord Energy Corporation_MS	(11,204)	(0.01)
(148)	Alliant Energy Corporation	(60)	(0.00)	(1,142)	Churchill Downs Inc	(4,672)	(0.01)
(1,363)	Alphabet Inc - Class A	(20,008)	(0.02)	(45)	Cigna Group	(1,327)	(0.00)
(194)	Altair Engineering Inc - Class A	(971)	(0.00)	(106)	Cirrus Logic Inc	(450)	(0.00)
207	Altice USA Inc - Class A	(262)	(0.00)				

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

Nominal	Description	Fair Value €	% of Net Assets	Nominal	Description	Fair Value €	% of Net Assets
	Equity swaps (continued)				Equity swaps (continued)		
	United States (continued)				United States (continued)		
(1,108)	Cisco Systems Inc	(1,152)	(0.00)	(5,643)	Fedex Corporation	(109,775)	(0.10)
(3,559)	Civitas Resources Inc	(437)	(0.00)	4,812	First Horizon Corporation	(30,491)	(0.03)
1,053	Clorox Company	(3,351)	(0.00)	(1,404)	First Solar Inc_Barcays	(14,642)	(0.01)
(255)	Cloudflare Inc - Class A	(377)	(0.00)	(79)	First Solar Inc_GS	(303)	(0.00)
(422)	CME Group Inc	(1,529)	(0.00)	(1,092)	Firstenergy Corporation	(425)	(0.00)
(86)	CMS Energy Corporation	(8)	(0.00)	466	Five Below	(864)	(0.00)
(319)	Cognex Corporation_GS	(560)	(0.00)	(73)	Fleetcor Technologies Inc	(2,646)	(0.00)
(11,148)	Cognex Corporation_MS	(40,297)	(0.04)	(42)	Flowserve Corporation	(73)	(0.00)
(249)	Coherent Corporation	(1,875)	(0.00)	(1,441)	Foot Locker Inc	(769)	(0.00)
(20)	Colfax Corporation Company	(215)	(0.00)	(31,207)	Ford Motor Company	(18,998)	(0.02)
(4,341)	Colgate-Palmolive Company	(1,267)	(0.00)	(561)	Fortinet Inc_GS	(3,813)	(0.00)
(568)	Comerica Inc_Barcays	(4,515)	(0.01)	(2,240)	Fortinet Inc_MS	(33,177)	(0.03)
524	Comerica Inc_GS	(12,945)	(0.01)	(426)	Fortive Corporation	(3,431)	(0.00)
(266)	Commvault Systems Inc	(524)	(0.00)	(226)	Fortune Brands Home & Security Company	(2,351)	(0.00)
(46,657)	Comstock Resources Inc	(21,008)	(0.02)	(3,293)	Fox Corporation - Class A	(1,264)	(0.00)
(260)	Constellation USD NPV_Barcays	(2,974)	(0.00)	(153)	Fox Factory Holding Corporation	(1,703)	(0.00)
(168)	Constellation USD NPV_GS	(2,351)	(0.00)	4,627	Freepoint-Mcmoran Copper_Barcays	(12,002)	(0.01)
(177)	Costar Group Inc_GS	(300)	(0.00)	(10,310)	Freepoint-Mcmoran Copper_MS	(35,311)	(0.03)
(12,824)	Costar Group Inc_MS	(83,738)	(0.08)	(1,401)	Frontdoor Inc	(738)	(0.00)
(24)	Costco Wholesale Corporation	(602)	(0.00)	(14,989)	GAP Inc	(191)	(0.00)
(830)	Coterra Energy Inc	(842)	(0.00)	(316)	Genco Shipping & Trading Limited	(22)	(0.00)
(319)	Crane Company	(778)	(0.00)	(204)	Generac Holdings Inc	(8,640)	(0.01)
(372)	Crane NXT Company	(1,092)	(0.00)	(965)	Genlex Corporation	(1,845)	(0.00)
(600)	Crede Technology Group Holdings	(2,469)	(0.00)	(752)	Genuine Parts Company	(4,870)	(0.01)
(1,010)	Crocs Inc	(4,809)	(0.01)	(8,279)	Ginkgo Bioworks Holdings Inc	(4,736)	(0.01)
(158)	CrowdStrike Holdings Inc - Class A_Barcays	(2,017)	(0.00)	(239)	Glaukos Corporation	(104)	(0.00)
(196)	CrowdStrike Holdings Inc - Class A_GS	(156)	(0.00)	(245)	Globalfoundries Inc	(2,425)	(0.00)
(840)	CrowdStrike Holdings Inc - Class A_MS	(17,581)	(0.02)	(572)	Graco Inc	(9,124)	(0.01)
(1,037)	CSX Corporation	(1,596)	(0.00)	(929)	Granite Construction Inc	(917)	(0.00)
(252)	Datadog Inc - Class A	(4,090)	(0.00)	(2,953)	Graphic Packaging Holding Company	(1,098)	(0.00)
(1,102)	Dave & Busters Entertainmen	(12,690)	(0.01)	(1,647)	Grocery Outlet Holding Corporation	(652)	(0.00)
(204)	Davita Inc	(567)	(0.00)	(646)	Group 1 Automotive Inc	(20,395)	(0.02)
(2,882)	Deere & Company	(73,839)	(0.07)	(4,887)	Gulfport Energy Corporation	(87,853)	(0.08)
(109)	Dell Technologies -C W/I	(698)	(0.00)	(336)	GXO Logistics Inc_GS	(4,121)	(0.00)
(44)	Delta Air Lines Inc	(570)	(0.00)	(12,085)	GXO Logistics Inc_MS	(65,093)	(0.06)
(287)	Denali Therapeutics Inc	(1,033)	(0.00)	(411)	H.B. Fuller Company	(2,408)	(0.00)
(419)	Devon Energy Corporation	(324)	(0.00)	13,863	Halliburton Company_Barcays	(94,665)	(0.09)
(1,141)	Dexcom Inc	(5,268)	(0.01)	1	Halliburton Company_MS	(7)	(0.00)
(560)	Discover Financial Services	(3,153)	(0.00)	(20,110)	Hanesbrands Inc	(1,761)	(0.00)
(3,194)	Dish Network Corporation - Class A_Barcays	(1,143)	(0.00)	(195)	Hanover Insurance Group Inc	(455)	(0.00)
3,941	Dish Network Corporation - Class A_GS	(975)	(0.00)	(418)	Hartford Financial Services Group	(258)	(0.00)
1,114	Dollar General Corporation	(3,498)	(0.00)	(1,721)	Hasbro Inc	(2,204)	(0.00)
1,108	Dollar Tree Inc	(8,670)	(0.01)	(875)	Hayward Holdings Inc	(1,260)	(0.00)
1,987	Dominion Energy Inc	(1,748)	(0.00)	(186)	Healthequity Inc	(1,367)	(0.00)
(995)	Dominos Pizza Inc	(28,839)	(0.03)	(61)	Heico Corporation	(1,188)	(0.00)
(242)	Doubleverify Holdings Inc	(1,866)	(0.00)	(151)	Hess Corporation	(345)	(0.00)
(115)	Dover Corporation_GS	(664)	(0.00)	(105)	Hexcel Corporation	(840)	(0.00)
(11,368)	Dover Corporation_MS	(56,650)	(0.05)	(362)	Hillenbrand Inc	(2,114)	(0.00)
(603)	Dow Inc	(403)	(0.00)	(1,671)	Hilton Worldwide Holdings Inc	(6,062)	(0.01)
(258)	Driven Brands Holdings Inc	(100)	(0.00)	(82)	Hippo Parent Corporation	(11)	(0.00)
1,025	DTE Energy Company	(1,435)	(0.00)	(952)	Home Bancshares Inc	(109)	(0.00)
(3,570)	Dun & Bradstreet Holdings Inc	(4,613)	(0.01)	(852)	Home Depot Inc	(2,890)	(0.00)
(213)	Dupont De Nemours Inc	(247)	(0.00)	(252)	Honeywell International Inc	(2,500)	(0.00)
(2,079)	Dynavax Technologies Corporation	(4,718)	(0.01)	(8,247)	Hormel Foods Corporation	(1,240)	(0.00)
(1,237)	Eagle Bulk Shipping Inc	(3,605)	(0.00)	(87)	Houlihan Lokey Inc	(982)	(0.00)
(1,549)	Eagle Materials Inc_Barcays	(67,898)	(0.06)	(133)	Howard Hughes Corporation	(407)	(0.00)
(56)	Eagle Materials Inc_GS	(967)	(0.00)	(8,239)	HP Inc	(11,554)	(0.01)
(27)	Eaton Corporation plc	(916)	(0.00)	(60)	Hubspot Inc	(495)	(0.00)
4,103	Ebay Inc	(2,598)	(0.00)	(401)	Huntington Ingalls Industries	(2,048)	(0.00)
(6,990)	Edgewell Personal Care Company	(2,987)	(0.00)	(1,376)	Hyatt Hotels Corporation - Class A	(2,202)	(0.00)
(299)	Edwards Lifesciences Corporation	(933)	(0.00)	(218)	ICU Medical Inc	(2,954)	(0.00)
(2,563)	Electronic Arts Inc	(7,601)	(0.01)	(138)	Immunovant Inc	(271)	(0.00)
(45)	Eli Lilly & Company_GS	(100)	(0.00)	(131)	Impinj Inc	(196)	(0.00)
(171)	Eli Lilly & Company_MS	(18,826)	(0.02)	(1,965)	Indie Semiconductor Inc - Class A	(2,026)	(0.00)
(255)	Emerson Electric Company	(1,186)	(0.00)	(597)	Ingersoll Rand Inc	(3,783)	(0.00)
(125)	Encore Wire Corporation	(1,627)	(0.00)	(216)	Insight Enterprises Inc	(1,743)	(0.00)
(9,345)	Energizer Holdings Inc	(4,292)	(0.01)	(916)	Insmed Inc	(3,407)	(0.00)
(862)	Enovix Corporation	(88)	(0.00)	(303)	Insulet Corporation	(2,400)	(0.00)
(153)	Entegris Inc	(5,268)	(0.01)	(701)	Intel Corporation	(3,218)	(0.00)
(1,250)	Envestnet Inc	(854)	(0.00)	(322)	Intellia Therapeutics Inc	(267)	(0.00)
(11)	EOG Resources Inc_GS	(28)	(0.00)	(307)	Intercontinental Exchange Inc	(126)	(0.00)
(2,796)	EOG Resources Inc_MS	(4,599)	(0.01)	(402)	Interdigital Inc	(10,430)	(0.01)
(638)	EQT Corporation_Barcays	(5,391)	(0.01)	(188)	International Flavors & Fragrances Inc	(24)	(0.00)
(896)	EQT Corporation_GS	(7,305)	(0.01)	(255)	Intra-Cellular Therapies Inc	(3,876)	(0.00)
(22,326)	EQT Corporation_MS	(92,168)	(0.08)	(1,422)	Intuit Inc	(20,730)	(0.02)
(114)	ESAB Corporation.com	(803)	(0.00)	(478)	Intuitive Surgical Inc	(53,164)	(0.05)
669	Estee Lauder Companies Inc	(373)	(0.00)	(1,332)	Ionis Pharmaceuticals Inc	(5,711)	(0.01)
3,159	ETSY Inc	(27,246)	(0.03)	(738)	Iovia Holdings Inc	(21,606)	(0.02)
(155)	Euronet Worldwide Inc	(817)	(0.00)	(31,630)	Irobot Corporation	(104,988)	(0.09)
(164)	Everbridge Inc	(271)	(0.00)	(723)	Ironwood Pharmaceuticals Inc	(90)	(0.00)
(1,167)	Eversource Energy Inc	(1,071)	(0.00)	(5,104)	Itron Inc	(8,367)	(0.01)
(376)	Exact Sciences Corporation	(10,098)	(0.01)	(118)	Jabil Inc	(2,641)	(0.00)
(1,122)	Xpedia Group Inc	(14,006)	(0.01)	(163)	Jack Henry & Associates Inc	(237)	(0.00)
(287)	Expeditors International of Washington Inc	(4,094)	(0.00)	(3,342)	Jetblue Airways Corporation	(6,006)	(0.01)
(594)	Exxon Mobil Corporation	(1,481)	(0.00)	(416)	Johnson & Johnson Inc_GS	(1,752)	(0.00)
(89)	Facebook Inc - Class A_GS	(215)	(0.00)	(1)	Johnson & Johnson Inc_MS	(1)	(0.00)
(681)	Facebook Inc - Class A_MS	(46,525)	(0.04)	(1,441)	Juniper Networks Inc	(556)	(0.00)
(29)	Factset Research Systems Inc	(50)	(0.00)	(249)	KBR Inc	(1,913)	(0.00)
(63)	Fair Isaac Corporation_GS	(1,069)	(0.00)	(2,392)	Kellogg Company	(3,412)	(0.00)
(76)	Fair Isaac Corporation_MS	(6,812)	(0.01)	(352)	Kemper Corporation	(269)	(0.00)
(84)	Fastenal Company	(390)	(0.00)	(568)	Kennedy	(99)	(0.00)

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

Nominal	Description	Fair Value €	% of Net Assets	Nominal	Description	Fair Value €	% of Net Assets
	Equity swaps (continued)				Equity swaps (continued)		
	United States (continued)				United States (continued)		
(2,122)	Key Corporation Limited_Barclays	(108)	(0.00)	(398)	Oxford Industries Inc	(1,111)	(0.00)
3,721	Key Corporation Limited_GS	(2,623)	(0.00)	(215)	Paccar Inc_GS	(912)	(0.00)
(1,021)	Kimberly-Clark Corporation	(838)	(0.00)	(16,871)	Paccar Inc_MS	(143,496)	(0.13)
	2 Kinder Morgan Inc_MS	(1)	(0.00)	(1,385)	Palantir Technologies Inc - Class A	(9,463)	(0.01)
(34)	Kinsale Capital Group Inc	(2,682)	(0.00)	(41)	Palo Alto Networks Inc	(2,433)	(0.00)
(355)	Kirby Corporation	(271)	(0.00)	(1,145)	Patterson-UTI Energy Inc	(730)	(0.00)
(1,934)	Kohl's Corporation	(1,013)	(0.00)	(75)	Paycom Software Inc	(280)	(0.00)
2,457	Kosmos Energy Limited	(194)	(0.00)	(520)	Paypal Holdings Inc	(928)	(0.00)
(134)	Krystal Biotech Inc	(4,279)	(0.01)	(231)	Pegasystems Inc	(2,593)	(0.00)
(462)	Lamb Weston Holdings	(2,549)	(0.00)	(45)	Penumbra Inc	(2,253)	(0.00)
(129)	Lattice Semiconductor Corporation	(143)	(0.00)	(318)	Pepsico Inc	(427)	(0.00)
(229)	LCI Industries Company	(1,421)	(0.00)	(489)	Performance Food Group Company	(845)	(0.00)
(3,056)	Leggett & Platt Inc	(1,251)	(0.00)	(526)	Permian Resources Corporation_GS	(402)	(0.00)
(1,882)	Lemonade Inc	(10,236)	(0.01)	(47,179)	Permian Resources Corporation_MS	(40,059)	(0.04)
(3,191)	Lendingclub Corporation	(5,100)	(0.01)	1,089	Petco Health And Wellness Company	(1,248)	(0.00)
(8)	Lennox International Inc	(318)	(0.00)	(773)	Pfizer Inc	(338)	(0.00)
(70)	LGI Homes Inc_GS	(1,901)	(0.00)	(670)	Phillips 66	(300)	(0.00)
(6,980)	LGI Homes Inc_MS	(89,131)	(0.08)	(259)	Pinnacle West Capital	(308)	(0.00)
(4,096)	Life Time Group Holdings Inc	(3,431)	(0.00)	(50)	Pioneer Natural Resources Company	(291)	(0.00)
(984)	Lincoln National Corporation	(5,315)	(0.01)	(1,570)	Plug Power Inc	(2,409)	(0.00)
(36)	Littelfuse Inc	(2,287)	(0.00)	(549)	Polaris Inc_GS	(4,366)	(0.01)
(1,280)	Live Nation Entertainment Inc	(2,679)	(0.00)	(8,280)	Polaris Inc_MS	(73,658)	(0.07)
(203)	Loews Corporation	(538)	(0.00)	(645)	Pool Corporation_GS	(18,085)	(0.02)
(395)	Lowe's Companies Inc_GS	(350)	(0.00)	(3,197)	Pool Corporation_MS	(93,287)	(0.08)
(5,804)	Lowe's Companies Inc_MS	(96,967)	(0.09)	(183)	Portland General Electric Company	(150)	(0.00)
(10,480)	Macys Inc	(9,447)	(0.01)	(1,751)	Powerschool Holdings Inc - Class A	(223)	(0.00)
(306)	Madison Square Garden Sports Corporation	(2,814)	(0.00)	(65)	Principal Financial Group	(114)	(0.00)
(2,551)	Magnolia Oil & Gas Corporation	(2,307)	(0.00)	783	Procter & Gamble Company_GS	(1,513)	(0.00)
(215)	Manhattan Associates Inc	(3,093)	(0.00)	(901)	Procter & Gamble Company_MS	(8,098)	(0.01)
(1,325)	Mannkind Corporation	(57)	(0.00)	(593)	Progress Software Corporation	(1,150)	(0.00)
(4,028)	Marinemax Inc	(21,836)	(0.02)	(403)	Progressive Corporation	(693)	(0.00)
(5)	Markel Group Inc	(298)	(0.00)	(446)	Propetro Holding Corporation	(206)	(0.00)
(1,824)	Marrriott International - Class A	(28,330)	(0.03)	(635)	PTC Inc	(4,560)	(0.01)
(256)	Marsh & McLennan Company	(1,422)	(0.00)	(390)	Public Service Enterprise Gp	(155)	(0.00)
(31)	Martin Marietta Materials	(1,838)	(0.00)	(313)	Pure Storage Inc - Class A	(1,347)	(0.00)
(274)	Marvell Technology Group Limited	(61)	(0.00)	(329)	PVH Corporation	(493)	(0.00)
(1,540)	Masco Corporation	(3,075)	(0.00)	(128)	Qovvo Inc	(554)	(0.00)
(14)	Mastec Inc	(261)	(0.00)	(12)	Quaker Houghton Corporation	(62)	(0.00)
(388)	Mastercard Inc	(22,754)	(0.02)	(414)	Quest Diagnostics Inc	(2,028)	(0.00)
(158)	Matador Resources Company	(309)	(0.00)	(1,420)	R1 RCM Inc	(5,382)	(0.01)
(647)	Match Group Inc	(3,397)	(0.00)	(22,154)	Range Resources Corporation	(48,347)	(0.04)
(46)	Matson Inc	(353)	(0.00)	(357)	Raymond James Financial Inc	(911)	(0.00)
(1,167)	Mattel Inc	(123)	(0.00)	(20)	RBC Bearings Inc	(84)	(0.00)
(1,520)	Maximus Inc	(1,896)	(0.00)	(151)	Reata Pharmaceuticals Inc - Class A	(9,347)	(0.01)
(1,030)	Medifast Inc	(4,366)	(0.01)	(181)	Reliance Steel & Aluminum	(3,974)	(0.00)
(301)	Meritage Homes Corporation	(6,562)	(0.01)	(507)	Republic Services Inc_GS	(1,814)	(0.00)
(249)	MetLife Inc	(1,084)	(0.00)	(11,925)	Republic Services Inc_MS	(149,413)	(0.13)
(4,046)	MGM Resorts International	(4,609)	(0.01)	(3,868)	Resideo Tech Inc	(944)	(0.00)
(157)	Microchip Technology Inc	(69)	(0.00)	(496)	Revolution Medicines Inc	(96)	(0.00)
(136)	Mid-America Apartment Communities	(3)	(0.00)	(9,534)	Revolve Group Inc	(710)	(0.00)
(435)	Mister Car Wash Inc	(83)	(0.00)	(11,275)	Rivian Automotive Inc - Class A	(44,802)	(0.04)
(20)	MKS Instruments Inc	(453)	(0.00)	(545)	Robert Half International Inc_GS	(553)	(0.00)
(42)	Molina Healthcare Inc	(872)	(0.00)	(8,868)	Robert Half International Inc_MS	(32,279)	(0.03)
(1,116)	Monro Inc	(140)	(0.00)	(600)	Rocket Pharmaceuticals Inc	(762)	(0.00)
5,311	Monster Beverage Corporation	(8,756)	(0.01)	(431)	Rogers Corporation	(1,630)	(0.00)
(45)	Moodys Corporation_GS	(410)	(0.00)	(106)	Rollins Inc	(13)	(0.00)
(462)	Moodys Corporation_MS	(17,169)	(0.02)	(155)	Roper Technologies Inc	(3,484)	(0.00)
(119)	Morningstar Inc	(1,167)	(0.00)	(267)	Royal Caribbean Cruises Limited	(11,792)	(0.01)
(368)	Morphic Holding Inc	(283)	(0.00)	(368)	RPM International Inc	(791)	(0.00)
(282)	MSA Safety Inc	(5,217)	(0.01)	(724)	RXO LLC NPV	(1,522)	(0.00)
(294)	MSC Industrial Direct Company - Class A	(936)	(0.00)	(233)	Ryan Specialty Holdings Inc	(1,813)	(0.00)
(301)	MSCI Inc	(4,415)	(0.01)	(73)	Ryder System Inc	(27)	(0.00)
(37,738)	MSGLCEN	(15,330)	(0.01)	(623)	S&P 500 Industrials Idx	(64,108)	(0.06)
(338)	Murphy Oil Corporation	(27)	(0.00)	(779)	S&P 500 Materials Index	(32,322)	(0.03)
(1,096)	Murphy USA Inc	(34,491)	(0.03)	(233)	S&P Global Inc	(3,085)	(0.00)
146	NASDAQ Inc	(691)	(0.00)	(924)	S&P Sprocm Chemicals Idx	(31,391)	(0.03)
(2,205)	Neogen Corporation	(1,394)	(0.00)	(1,249)	S&P Sprocm Met&Mng Index	(20,360)	(0.02)
(2,904)	News Corporation - Class A	(5,391)	(0.01)	(56)	Sage Therapeutics Inc	(10)	(0.00)
(3,027)	Nike Inc	(3,522)	(0.00)	(742)	Salesforce Inc	(12,486)	(0.01)
62	Nisource Inc	(5)	(0.00)	(14,069)	Sally Beauty Holdings Inc	(13,867)	(0.01)
(5,239)	Nordson Corporation	(140,611)	(0.13)	(216)	Sanmina Corporation	(1,607)	(0.00)
(3,750)	Nordstrom Inc	(1,650)	(0.00)	(376)	Schneider National Inc - Class B	(904)	(0.00)
(16)	Norfolk Southern Corporation	(215)	(0.00)	(315)	Schrodinger Inc	(222)	(0.00)
(32,252)	Northern Oil And Gas Inc	(55,251)	(0.05)	(431)	Schwab (Charles) Corporation	(3,613)	(0.00)
(68)	Northrop Grumman Corporation	(312)	(0.00)	(798)	Sealed Air Corporation	(444)	(0.00)
(1,343)	Norwegian Cruise Line Holdin_Barclays	(8,415)	(0.01)	(1,782)	Sentinelone Inc -Class A	(18)	(0.00)
(102)	Norwegian Cruise Line Holdin_GS	(686)	(0.00)	(97)	ServiceNow Inc_GS	(1,519)	(0.00)
(1)	Norwegian Cruise Line Holdin_MS	(6)	(0.00)	(320)	ServiceNow Inc_MS	(38,968)	(0.04)
(659)	NRG Energy Inc	(3,665)	(0.00)	(33)	Sherwin-Williams Company_GS	(753)	(0.00)
3,546	Nu Skin Enterprises Inc - Class A	(9,939)	(0.01)	(5,432)	Sherwin-Williams Company_MS	(164,921)	(0.15)
(146)	Nucor Corporation	(3,641)	(0.00)	(956)	Shoals Technologies Group -A	(365)	(0.00)
(64)	Nvidia Corporation	(16,319)	(0.02)	(60)	Silicon Laboratories Inc	(1,087)	(0.00)
6,350	Occidental Petroleum Corporation_Barclays	(30,731)	(0.03)	879	Simply Good Foods Company	(502)	(0.00)
(630)	Occidental Petroleum Corporation_GS	(6)	(0.00)	(253)	Siteone Landscape Supply Inc_GS	(3,492)	(0.00)
(1,943)	ODP Corporation	(5,714)	(0.01)	(9,154)	Siteone Landscape Supply Inc_MS	(141,888)	(0.13)
(113)	Old Dominion Freight Line	(5,543)	(0.01)	(9,969)	Skyline Champion Corporation	(14,102)	(0.01)
(405)	Omnicom Group Inc	(1,643)	(0.00)	(405)	Smith (A.O.) Corporation	(2,766)	(0.00)
(1,506)	Oracle Corporation Swap	(61,601)	(0.06)	(3,665)	Snap Inc - Class A	(634)	(0.00)
(36)	Oreilly Automotive Inc	(1,115)	(0.00)	(105)	SoFi Technologies Inc	(259)	(0.00)
(115)	Organon & Company	(116)	(0.00)	(815)	Sonic Automotive Inc - Class A	(4,463)	(0.01)
(19,803)	Otis Worldwide Corporation	(100,819)	(0.09)	(1,228)	Sotera Health Company	(3,775)	(0.00)

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

Nominal	Description	Fair Value €	% of Net Assets	Nominal	Description	Fair Value €	% of Net Assets
	Equity swaps (continued)				Equity swaps (continued)		
	United States (continued)				United States (continued)		
(818)	Southwest Airlines Company_GS	(1,074)	(0.00)	(25,599)	XPO Inc_MS	(252,195)	(0.23)
(1)	Southwest Airlines Company_MS	(1)	(0.00)	(18)	Yeti Holdings Inc	(49)	(0.00)
(945)	Southwest Gas Corporation	(3,036)	(0.00)	(7)	Zebra Technologies Corporation - Class A	(81)	(0.00)
(4,055)	Spectrum Brands Holdings Inc	(20,838)	(0.02)	(117)	Zillow Group Inc	(680)	(0.00)
(110)	Splunk Inc	(1,932)	(0.00)	(87)	Zimmer Biomet Holdings Inc	(190)	(0.00)
(1,781)	Springworks Therapeutics Inc	(4,009)	(0.00)	(844)	Zions Bancorporation Na	(2,883)	(0.00)
(354)	SPX Technologies Inc	(7,363)	(0.01)	(323)	Zoom Video Communications - Class A	(1,082)	(0.00)
(117)	SS&C Technologies Holdings Inc	(631)	(0.00)	(163)	Zscaler Inc	(3,376)	(0.00)
(252)	Stanley Black & Decker Inc_Barclays	(3,125)	(0.00)			(5,568,229)	(4.96)
(503)	Stanley Black & Decker Inc_GS	(1,929)	(0.00)				
(211)	Steel Dynamics Inc_Barclays	(2,486)	(0.00)				
(66)	Steel Dynamics Inc_GS	(5)	(0.00)				
(22,665)	Stern Inc	(29,178)	(0.03)		Total equity swaps	(14,624,214)	(13.02)
(372)	Stericycle Inc	(602)	(0.00)		Futures contracts		
(65)	Steris plc	(207)	(0.00)		Germany		
(473)	Stryker Corporation	(22,352)	(0.02)	(173)	EURO Stoxx 50 Index Futures September 2023	(101,090)	(0.09)
(32)	Summit Materials Inc - Class A	(106)	(0.00)	(19)	Stoxx Europe 600 Index Futures September 2023	(1,197)	(0.00)
(132)	Super Micro Computer Inc	(10,850)	(0.01)			(102,287)	(0.09)
(1,498)	Sweetgreen Inc - Class A	(3,174)	(0.00)		India		
(388)	Synopsys Inc	(37,322)	(0.03)	(49)	Hero Motocorp Limited July 2023	(33,770)	(0.03)
(481)	Tango Holdings	(3,401)	(0.00)	(80)	IFSC Nifty 50 Index Futures July 2023	-	(0.00)
(289)	Targa Resources Corporation	(1,613)	(0.00)			(33,770)	(0.03)
(90)	Tenable Holdings Inc	(510)	(0.00)		Italy		
(1,037)	Teradata Corporation	(11,132)	(0.01)	(3)	FTSE/MIB Index Futures September 2023	(12,045)	(0.01)
(2,418)	Tesla Inc_Barclays	(15,746)	(0.02)		Japan		
(268)	Tesla Inc_GS	(7,102)	(0.01)	(103)	Mini TPX Index Futures September 2023	(29,418)	(0.03)
(287)	Tesla Inc_MS	(17,395)	(0.02)		Singapore		
(100)	Texas Instruments Inc	(1,558)	(0.00)	(76)	FTSE China A50 Index Futures July 2023	(5,645)	(0.01)
(891)	Textron Inc	(609)	(0.00)		United States		
714	Thermo Fisher Scientific Inc	(14,099)	(0.01)	(5)	S&P500 E-mini Index Futures September 2023	(24,943)	(0.02)
(203)	Timken Company	(1,100)	(0.00)				
(45)	TJX Companies Inc	(511)	(0.00)		Total futures contracts	(208,108)	(0.19)
(1,407)	Toast Inc - Class A	(2,230)	(0.00)		Warrants		
(44)	Toll Brothers Inc	(122)	(0.00)	(19,880)	Cayman Islands Vertical Aerospace Limited	(3,280)	(0.00)
(97)	Topbuild Corporation	(1,398)	(0.00)				
(399)	Tractor Supply Company	(1,497)	(0.00)		Total warrants	(3,280)	(0.00)
(27)	Transdigm Group Inc	(1,049)	(0.00)				
5,994	Treehouse Foods Inc	(11,491)	(0.01)				
(1,214)	Trex Company Inc	(6,250)	(0.01)				
(1,106)	Trimble Inc	(6,452)	(0.01)				
(148)	Trinet Group Inc	(1,697)	(0.00)				
(1)	Tyler Technologies Inc	(81)	(0.00)				
(37)	Uber Technologies Inc	(164)	(0.00)				
183	UMB Financial Corporation	(3,735)	(0.00)				
(120)	Union Pacific Corporation_GS	(37)	(0.00)				
(6,355)	Union Pacific Corporation_MS	(37,159)	(0.03)				
(204)	United Parcel Service - Class B	(684)	(0.00)				
(12)	United Therapeutics Corporation	(102)	(0.00)				
(303)	Unity Software Inc	(4,097)	(0.00)				
320	US Bancorp	(4,170)	(0.01)				
(1,437)	Valvoline Inc	(703)	(0.00)				
(143)	Vaxcyte Inc	(24)	(0.00)				
(214)	Veeva Systems Inc - Class A	(6,492)	(0.01)				
(48)	Ventyx Biosciences Inc	(30)	(0.00)				
(4,113)	Veradigm Inc	(2,591)	(0.00)				
(1)	Verisign Inc	(7)	(0.00)				
(37)	Veritiv Corporation	(21)	(0.00)				
(237)	Verizon Communications Inc	(39)	(0.00)				
(1,779)	Verra Mobility Corporation	(4,910)	(0.01)				
(121)	Vertex Pharmaceuticals Inc	(943)	(0.00)				
(174)	Viasat Inc	(1,267)	(0.00)				
(2,094)	Viavi Solutions Inc	(228)	(0.00)				
(131)	Vicor Corporation	(1,510)	(0.00)				
(1,550)	Victorias Secret Lingerie Company - Class A	(207)	(0.00)				
(4,420)	Virgin Galactic Holdings Inc	(1,704)	(0.00)				
(1,126)	Vista Outdoor Inc	(54)	(0.00)				
(459)	Vontier Corporation	(1,915)	(0.00)				
(12)	Vulcan Materials Company	(60)	(0.00)				
3,772	Walgreens Boots Alliance Inc NPV	(8,832)	(0.01)				
(1,262)	Walmart Inc	(6,240)	(0.01)				
(25)	Warrior Met Coal Inc	(89)	(0.00)				
(241)	Waters Corporation	(1,140)	(0.00)				
(156)	Watsco Inc_GS	(4,393)	(0.01)				
(3,721)	Watsco Inc_MS	(122,006)	(0.11)				
(91)	Wesco International Inc	(155)	(0.00)				
(396)	West Pharmaceutical Services	(9,150)	(0.01)				
(345)	Westlake Chemical Corporation_GS	(3,572)	(0.00)				
(9,993)	Westlake Chemical Corporation_MS	(54,461)	(0.05)				
(121)	Whirlpool Corporation	(1,061)	(0.00)				
(11)	White Mountains Insurance Group	(506)	(0.00)				
(1,404)	Williams-Sonoma Inc_GS	(3,015)	(0.00)				
(1,789)	Williams-Sonoma Inc_MS	(3,268)	(0.00)				
(9,971)	Wolverine World Wide Inc	(8,623)	(0.01)				
(757)	Workday Inc - Class A	(53,581)	(0.05)				
91	WR Berkley Corporation	(257)	(0.00)				
(7)	WW Grainger Inc	(872)	(0.00)				
(4,401)	Wyndham Hotels & Resorts Inc	(2,462)	(0.00)				
(922)	Wynn Resorts Limited	(2,490)	(0.00)				
(1,472)	Xcel Energy Inc	(579)	(0.00)				
(1,566)	Xerox Holdings Corporation	(445)	(0.00)				
(20)	XPO Inc_GS	(221)	(0.00)				

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

Forward currency contracts (note 4)**

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised loss €	% of Net Assets
€14,679	CHF14,336	7 July 2023	2	(13)	(0.00)
€1,048,577	CHF1,024,274	13 July 2023	2	(1,555)	(0.00)
€1,115,261	DKK8,310,163	13 July 2023	1	(959)	(0.00)
€1,680,526	£1,447,414	13 July 2023	1	(5,206)	(0.01)
€1,502	HKD12,910	13 July 2023	1	(8)	(0.00)
€191,332	JPY30,144,667	13 July 2023	3	(97)	(0.00)
€639,795	SGD945,320	13 July 2023	1	(343)	(0.00)
€2,060,732	US\$2,256,170	13 July 2023	7	(5,903)	(0.00)
JPY4,200,986	€26,811	13 July 2023	1	(133)	(0.00)
NOK20,431	€1,749	7 July 2023	1	(1)	(0.00)
SEK62,901	€73,918	7 July 2023	2	(695)	(0.00)
SGD503,781	€341,277	13 July 2023	1	(134)	(0.00)
US\$4,332,772	€3,970,294	7 July 2023	6	(231)	(0.00)
US\$6,000,000	€5,510,760	13 July 2023	1	(14,804)	(0.02)
Total unrealised loss on forward currency contracts				(30,082)	(0.03)
Total financial liabilities at fair value through profit or loss - trading				(14,865,684)	(13.24)
Total financial assets at fair value through profit or loss - trading				124,324,907	110.70
Total financial liabilities at fair value through profit or loss - trading				(14,865,684)	(13.24)
Other net assets				2,848,815	2.54
Net assets attributable to holders of redeemable participating shares				112,308,038	100.00

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

^ Agreed by the Independent Pricing Committee to mark to zero in July 2020 given no expected recovery from the claim.

(a) Exchange traded derivative instruments

(b) OTC financial derivatives instrument

* Transferable securities dealt on another regulated market

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

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

Analysis of Total Assets

	% of Total Assets
Transferable securities listed on official stock exchange	62.29
Exchange traded financial derivative instruments described in classification (a) above	0.08
OTC financial derivative instruments described in classification (b) above	12.48
Other current assets	25.15
	100.00

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

Positions valued at zero have been priced in accordance with the valuation policy.

Financial assets at fair value through profit or loss

Nominal	Description	Fair Value US\$	% of Net Assets	Nominal	Description	Fair Value US\$	% of Net Assets
	Equity swaps (b)				Equity swaps (b) (continued)		
	Austria				Germany (continued)		
25	Erste Group Bank AG	20	0.00	160	Brenntag SE	1,056	0.00
(136)	Verbund - Oesterreichische Elektrizitaetswirtschafts AG	576	0.00	(87)	Carl Zeiss Meditec AG	1,711	0.01
110	Wienerberger AG	162	0.00	51	Covestro AG	443	0.00
		758	0.00	(180)	CTS Eventim AG & Company KGAA	233	0.00
				160	Daimler Truck Hold NPV	322	0.00
	Belgium			(42)	Deutsche Bank AG	-	0.00
(362)	Galapagos NV	914	0.00	456	DHL Group	1,549	0.01
69	UCB SA	105	0.00	(675)	Encavis AG	1,801	0.01
		1,019	0.00	(120)	Evonik Industries AG	171	0.00
				(86)	Fraport AG	192	0.00
	Bermuda			475	Infineon Technologies AG	509	0.00
206	Arch Capital Group Limited	1,992	0.01	(193)	K plus S AG	128	0.00
31	Everest Re Group Limited	119	0.00	28	Knorr-Bremse AG	184	0.00
(824)	Hafnia Limited	240	0.00	(208)	Lanxess AG	1,396	0.01
33	Renaissancere Holdings Limited	165	0.00	(169)	Leg Immobilien SE	1,671	0.01
(17)	Signet Jewelers Limited	113	0.00	46	MTU Aero Engines Holding AG	1,145	0.01
		2,629	0.01	3	Muenchener Rueckver AG	42	0.00
				(1,203)	Nordex SE	167	0.00
	Canada			12	Rational AG	728	0.00
(209)	AbCellera Biologics Inc	68	0.00	(77)	Salzgitter AG	111	0.00
(904)	Barrick Gold Corporation	346	0.00	28	SAP SE	70	0.00
11	Canadian Pacific Kansas City	4	0.00	294	Siemens AG	567	0.00
47	Canadian Solar Inc	36	0.00	(177)	Siemens Energy AG	726	0.00
16	CGI Inc	556	0.00	(2,278)	Telefonica Deutschland Holdings	147	0.00
60	GFL Environmental Inc	102	0.00	(451)	United Internet AG	45	0.00
28	Gildan Activewear Inc	121	0.00	(134)	Verbio Vereinigte Bioenergi	333	0.00
(1,103)	Kinross Gold Corporation	259	0.00	(1,928)	Vonovia	6,185	0.02
33	Lululemon Athletica Inc	124	0.00	(21)	Wacker Chemi AG	44	0.00
(493)	Pan American Silver Corporation	1,131	0.01	(1,207)	Zalando SE	5,503	0.02
140	RB Global Inc	323	0.00			43,630	0.15
22	Restaurant Brands International Inc	36	0.00				
(103)	Shopify Inc - Class A	2	0.00		Hungary		
30	TFI International Inc	107	0.00	(129)	Wizz Air Holdings plc	84	0.00
65	Thomson Reuters Corporation	1,347	0.01				
		4,562	0.02		Ireland		
				14	Accenture plc - Class A	295	0.00
	Denmark			64	Allegion plc	227	0.00
(592)	Bavarian Nordic AS	2,223	0.01	52	Flutter Entertainment plc	298	0.00
106	Carlsberg AS	8	0.00	(3)	Jazz Pharmaceuticals plc	14	0.00
386	Danske Bank AS	1,053	0.00			834	0.00
17	DSV Panalpina AS	475	0.00				
104	Fislmith & Company AS	1,199	0.01		Israel		
(53)	Genmab	434	0.00	195	Inmode Limited	422	0.00
46	Jyske Bank	109	0.00	18	JFrog Limited	14	0.00
109	Novo Nordisk AS - Class B	315	0.00	7	Nova Limited	29	0.00
(111)	Novozymes AS - Class B	347	0.00			465	0.00
		6,163	0.02				
					Italy		
	Finland			1,026	Assicurazioni Generali SpA	1,976	0.01
(728)	Fortum OYJ	1,092	0.01	151	Azimut Holding SpA	122	0.00
(179)	Kesko OYJ	144	0.00	142	Banca Generali SpA	432	0.00
(42)	Kojamo OYJ	194	0.00	557	Banca Mediolanum	857	0.01
(129)	Orion OYJ	765	0.00	3,034	Bper Banca	2,975	0.01
(71)	Stora Enso OYJ - Class R	56	0.00	52	Buzzi SpA	293	0.00
599	Wartsila OYJ	1,053	0.00	305	Davide Campari Milano NV	807	0.00
		3,304	0.01	495	Enel SpA	589	0.00
				3,050	ENI SpA	1,570	0.01
	France			220	Infrastructure Wireless Italiana SpA	511	0.00
281	Accor SA	1,007	0.00	150	Interpump Group SpA	951	0.01
215	Air Liquide SA	4,469	0.02	9,086	Intesa Sanpaolo SpA	2,765	0.01
516	Alstom SA	68	0.00	426	Mediobanca SpA	710	0.00
(20)	Amundi SA	41	0.00	211	Moncler SpA	2,938	0.01
667	BNP Paribas	811	0.00	(424)	Nexi SpA	498	0.00
692	Bouygues SA	352	0.00	284	Poste Italiane SpA	122	0.00
39	Capgemini SA	60	0.00	24	Prysman SpA	148	0.00
1,291	Credit Agricole SA	33	0.00	(3,865)	Saipem SpA	456	0.00
51	Dassault Aviation	1,734	0.01	2,010	Unicredit SpA	18,331	0.06
13	Dassault Systemes	10	0.00	1,065	Unipol Gruppo Finanziario	237	0.00
10	Edenred	13	0.00			37,288	0.13
2,424	Engie SA	2,492	0.01				
90	Forvia	71	0.00		Jersey		
448	Getlink Railway Company	43	0.00	(4,451)	Centamin plc	333	0.00
4	Hermes International	1,045	0.00				
51	Ipsen SA	465	0.00		Malta		
195	Legrand SA	2,190	0.01	168	Kindred Group plc	125	0.00
115	L'Oreal SA	1,587	0.01				
65	Lvmh Moet Hennessy Louis Vuitton SE	6,589	0.02		Mexico		
(155)	Michelin (CGDE)	60	0.00	(513)	Freshillo plc	384	0.00
510	Rexel SA	1,081	0.01				
(35)	Sartorius Stedim Biotech	2,301	0.01		Netherlands		
305	Schneider Electric SA	6,047	0.02	42	Aercap Holdings NV	80	0.00
249	Scor Regroupee	1,031	0.00	86	Akzo Nobel NV	697	0.00
34	Seb SA	985	0.00	(107)	Aifen NV	2,090	0.01
165	Sodexo	1,935	0.01	11	ASM International N.V.	438	0.00
477	St. Gobain	868	0.00	59	ASML Holding NV	573	0.00
398	Vinci SA	1,143	0.01	8	BE Semiconductor Industries	2	0.00
(136)	Worldline SA	474	0.00	(11)	Euronext NV	57	0.00
		39,005	0.14	344	Ferrovial SE	673	0.00
				1,493	Ing Groep NV	342	0.00
	Germany			(1,290)	Just Eat Takeaway.com NV	4,937	0.02
82	Allianz SE	303	0.00	81	Koninklijke Ahold Delhaize NV	86	0.00
(6,343)	Aroundtown SA	6,515	0.02	48	NXP Semiconductors NV	512	0.00
442	Bayerische Motoren Werke AG	9,633	0.03	(201)	OCI NV	10	0.00
				82	Philips Electronics NV	92	0.00

Man Funds VI plc

Unaudited schedule of investments as at 30 June 2023 (continued)
Man AHL Multi Strategy Alternative (continued)



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

Nominal	Description	Fair Value US\$	% of Net Assets	Nominal	Description	Fair Value US\$	% of Net Assets
	Equity swaps (b) (continued)				Equity swaps (b) (continued)		
	Netherlands (continued)				United Kingdom (continued)		
51	Prosus NV	73	0.00	66	Associated British Foods plc	38	0.00
7	Randstad NV	9	0.00	500	Balfour Beatty plc	136	0.00
(61)	Signify NV	233	0.00	426	Barclays plc	4	0.00
46	Vopak	129	0.00	321	Bunzl plc	267	0.00
197	Wolters Kluwer NV	1,553	0.01	996	Centrica plc	87	0.00
		12,586	0.04	211	Coca-Cola Europacific Partners plc	836	0.00
				910	Compass Group food service company	2,521	0.01
	Norway			(1,136)	Drax Group plc	415	0.00
(547)	Aker BP ASA	165	0.00	(163)	DS Smith plc	48	0.00
665	DNB Bank ASA	570	0.01	100	Ferguson plc	1,090	0.01
27	Kongsberg Gruppen ASA	161	0.00	(547)	Future plc	1,531	0.01
(338)	Nordic Semiconductor ASA	377	0.00	(216)	Genus plc	1,812	0.01
(803)	Norsk Hydro ASA	243	0.00	(8)	Greggs plc	2	0.00
920	Orkla ASA	360	0.00	31	Halma plc	49	0.00
(242)	Telenor ASA	11	0.00	(1,264)	Hargreaves Lansdown plc	185	0.00
40	TGS Nepec Geophysical Company ASA	26	0.00	(95)	Howden Joinery Group plc	43	0.00
(505)	Tomra Systems ASA	249	0.00	619	HSBC Holdings plc	107	0.00
		2,162	0.01	93	IMI plc	243	0.00
				62	International Game Technology	216	0.00
	Spain			26	Intertek Group plc	34	0.00
(13)	Acciona SA	31	0.00	(185)	Investec plc	76	0.00
12	ACS Actividades Cons Y Services	14	0.00	(1,836)	ITV plc	271	0.00
20	Aena Sme SA	84	0.00	(3,973)	Kingfisher plc	527	0.00
267	Amadeus IT Group SA	2,697	0.01	786	Melrose Indust plc	228	0.00
3,556	Banco Bilbao Vizcaya Argentaria SA	244	0.00	(3,222)	Oxford Nanopore Technologies plc	868	0.00
5,921	Banco Santander SA	1,058	0.00	(30)	Pennon Group plc	16	0.00
(233)	Corp Acciona Energias Renovables SA	588	0.00	91	Pentair plc	485	0.00
(493)	EDP Renovaveis SA	604	0.00	(81)	Persimmon plc	14	0.00
581	Enagas	252	0.00	(1,987)	Rightmove plc	791	0.00
4,690	Iberdrola SA	1,187	0.01	(1,243)	S4 Capital plc	1,874	0.01
234	Inditex SA	1,062	0.00	(994)	Schroders plc	38	0.00
111	Sacyr Vallehermoso SA	7	0.00	(85)	Severn Trent plc	131	0.00
(1,612)	Solaria Energia Y Medio Ambi	4,557	0.02	(668)	St James's Place plc	446	0.00
		12,385	0.04	52	Standard Chartered plc	2	0.00
				2,729	Stellantis NV	5,718	0.02
	Sweden			(214)	Taylor Wimpey plc	1	0.00
882	Atlas Copco AB	1,579	0.01	(645)	Watches of Switzerland Company Limited	1,680	0.01
(845)	Axfood AB NPV	1,719	0.01			24,265	0.08
(61)	Billerud AB	2	0.00		United States		
(376)	Boliden AB	1,428	0.00	60	Aaon Inc	1,286	0.01
(2,798)	Embracer Group AB	1,453	0.00	(221)	Abbvie Inc	374	0.00
(1,265)	EQT AB	2,174	0.01	108	Acadia Healthcare Company Inc	433	0.00
(612)	Fabege AB	304	0.00	6	Adobe Inc	394	0.00
(2,796)	Fastighets AB Balder - Class B	2,109	0.01	127	Advanced Drainage Systems Inc	1,231	0.01
(645)	Kinnevik AB	1	0.00	41	Advanced Energy Industries Inc	443	0.00
(476)	Sagax AB - Class B	405	0.00	280	Advanced Micro Devices Inc	990	0.00
(886)	Securitas AB	73	0.00	71	Agilon Health Inc	1	0.00
(4,714)	Sinch AB	8,124	0.03	41	Air Lease Corporation	28	0.00
149	Skandinaviska Enskilda Ban - Class A	49	0.00	114	Airbnb Inc - Class A	1,617	0.01
3	Spotify Technology SA	5	0.00	15	Akamai Technologies Inc	9	0.00
(143)	Svenska Cellulosa AB	60	0.00	47	Albany Intl Corporation - Class A	581	0.00
130	Svenska Handelsbkn Series A NPV	15	0.00	35	Albermarle Corporation	532	0.00
69	Swedbank AB	14	0.00	(162)	Alcoa Upstream Corporation	176	0.00
(591)	Swedish Orphan Biovitrum AB	129	0.00	33	Align Technology Inc	1,448	0.01
(1,288)	Tele2 AB - Class B	163	0.00	226	Allegro Microsystems Inc	2,562	0.01
161	Telefonaktiebolaget LM Ericsson	41	0.00	71	Allison Transmission Holding	392	0.00
76	Trelleborg AB - Class B	13	0.00	(58)	Alynjam Pharmaceuticals Inc	866	0.00
866	Volvo AB	1,064	0.00	(112)	Alteryx Inc - Class A	41	0.00
		20,924	0.07	(282)	American Eagle Outfitters Inc	351	0.00
	Switzerland			34	American Equity Invnt Life Holding limited	368	0.00
176	ABB Limited	99	0.00	39	American International Group	34	0.00
65	Alcon Inc	419	0.00	45	Amerisourcebergen Corporation	463	0.00
(44)	Bachem Holding AG	371	0.00	39	Ametek Inc	154	0.00
49	Banque Cantonale Vaudoise	373	0.00	260	Amkor Technology Inc	2,186	0.01
120	Cie Financiere Richemont	1,390	0.01	121	AMN Healthcare Services Inc	1,653	0.01
282	Coca-Cola HBC AG	62	0.00	166	Amphenol Corporation - Class A	728	0.00
130	Georg Fischer AG	1,796	0.01	137	Analog Devices Inc	1,338	0.01
14	Helvetia Holding AG	36	0.00	225	API Group Corporat	1,302	0.01
26	Kuehne & Nagel International AG	1,086	0.01	11	Appfolio Inc - Class A	162	0.00
586	Lafargeholcim Limited	3,424	0.01	64	Apple Inc	888	0.00
1	Lindt & Spruengli AG	3,864	0.01	27	Applied Industrial Technologies Inc	89	0.00
(15)	Logitech International	7	0.00	104	Applied Materials Inc	871	0.00
417	Novartis AG	4,251	0.02	54	Applovin Corporation - Class A	175	0.00
137	On Holding AG - Class A	630	0.00	178	Aramark	489	0.00
29	Schindler Holding	771	0.00	45	Arcosa Inc	508	0.00
21	SIG Combibloc Group	67	0.00	16	Ares Management Corporation	36	0.00
563	Stmicroelectronics NV	1,005	0.00	121	Arista Networks Inc	911	0.00
17	Swatch Group AG	89	0.00	11	Arrow Electronics Inc	61	0.00
(38)	Swiss Prime Site	120	0.00	79	Arthur J Gallagher & Company	1,779	0.01
48	Swiss Re Limited	16	0.00	(78)	Associated Banc Corporation	126	0.00
54	TE Connectivity Limited	393	0.00	65	ATI Inc	165	0.00
1	VAT Group AG	92	0.00	56	Atkore Inc	1,014	0.00
		20,361	0.07	71	Atmos Energy Corporation	131	0.00
	Thailand			67	Atricare Inc	365	0.00
34	Fabrinet	1,067	0.01	24	Autodesk Inc	21	0.00
	United Kingdom			43	Automatic Data Processing Inc	126	0.00
(1,187)	Airtel Africa plc	164	0.00	(58)	Avantor Inc	27	0.00
(588)	Antofagasta plc	856	0.00	69	Avient Corporation	238	0.00
21	Aon plc/Ireland - Class A	403	0.00	14	Avis Budget Group Inc	396	0.00
12	Ashtead Group plc	12	0.00	14	Avnet Inc	37	0.00
				76	Axalta Coating Systems Limited	339	0.00

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

Nominal	Description	Fair Value US\$	% of Net Assets	Nominal	Description	Fair Value US\$	% of Net Assets
	Equity swaps (b) (continued)				Equity swaps (b) (continued)		
	United States (continued)				United States (continued)		
95	Axcelis Technologies Inc	4,441	0.02	83	Dover Corporation	263	0.00
40	Badger Meter Inc	1,642	0.01	67	Doximity Inc - Class A	93	0.00
16	Balchem Corporation	612	0.00	434	Dr Horton Inc	7,412	0.03
62	Beacon Roofing Supply Inc	1,154	0.01	61	Dropbox Inc - Class A	22	0.00
36	Becton Dickinson And Company	169	0.00	(72)	Duke Energy Corporation	119	0.00
72	Belden Inc	2,532	0.01	52	Dycom Industries Inc	956	0.00
60	Berry Global Group Inc	195	0.00	63	Dynatrace Inc	34	0.00
6	Bill Holdings Inc	14	0.00	46	Eagle Materials Inc	973	0.00
(40)	Biogen Inc	159	0.00	(101)	Ebay Inc	73	0.00
(39)	Biomarin Pharmaceutical Inc	176	0.00	188	Edwards Lifesciences Corporation	1,194	0.01
(16)	Bio-Rad Laboratories - Class A	764	0.00	22	Elevance Health Inc	5	0.00
66	Block Inc	126	0.00	207	ELF Beauty Inc	5,759	0.02
(805)	Bloom Energy Corporation	889	0.00	38	Emcor Group Inc	1,313	0.01
55	Boise Cascade Company	946	0.00	58	Ensign Group Inc	394	0.00
4	Booking Holdings Inc	215	0.00	20	Equifax Inc	136	0.00
76	Booz Allen Hamilton Holdings	743	0.00	50	ESAB Corporation	307	0.00
408	Boston Scientific Corporation	609	0.00	(14)	Estee Lauder Companies Inc	165	0.00
128	Box Inc - Class A	378	0.00	23	Evercore Inc	1,433	0.01
129	Boyd Gaming Corporation	824	0.00	(242)	Exelixis Inc	178	0.00
14	Bright Horizons Family Solutions LLC	198	0.00	56	Exservice Holdings Inc	2,718	0.01
92	Brinks Company	268	0.00	59	Expedia Group Inc	758	0.00
(198)	Bristol-Myers Squibb Company	160	0.00	88	Expeditors International of Washington Inc	1,171	0.01
30	Broadcom Inc	794	0.00	229	Extreme Networks Inc	981	0.00
17	Broadridge Financial Solutions	83	0.00	9	F5 Inc	1	0.00
8	Brown & Brown Inc	4	0.00	9	Facebook Inc - Class A	134	0.00
176	Brown-Forman Corporation - Class B	232	0.00	13	Factset Research Systems Inc	123	0.00
379	Builders Firstsource Inc	14,901	0.05	370	Fastenal Company	1,978	0.01
(225)	Bumble Inc - Class A	479	0.00	25	Federal Signal Corporation	128	0.00
55	Bunge Limited	17	0.00	88	Federated Hermes Inc	676	0.00
(59)	Burlington Stores Inc	1,330	0.01	14	Fedex Corporation	183	0.00
27	Cadence Design Systems Inc	669	0.00	(125)	Fidelity National Information Services Company	116	0.00
96	Calix Inc	198	0.00	14	Five9 Inc	116	0.00
27	Callaway Golf Company	6	0.00	566	Flex Limited	3,204	0.01
(16)	Campbell Soup Company	79	0.00	17	Flowerserve Corporation	12	0.00
156	Cardinal Health Inc	642	0.00	(242)	Foot Locker Inc	2,263	0.01
51	Carlisle Companies Inc	290	0.00	84	Fortinet Inc	685	0.00
245	Carrier Global Corporation	631	0.00	50	Fortune Brands Home & Security Company	283	0.00
46	Casella Waste Systems Inc - Class A	557	0.00	14	Forward Air Corporation	234	0.00
8	Caseys General Stores Inc	105	0.00	19	Fox Factory Holding Corporation	135	0.00
47	Caterpillar Inc	97	0.00	175	Frontdoor Inc	361	0.00
60	CDW Corporation	90	0.00	17	FTI Consulting Inc	211	0.00
40	Celsius Holdings Inc	613	0.00	(1,634)	GAP Inc	403	0.00
26	Chart Industries Inc	569	0.00	21	Gartner Inc	633	0.00
68	Chemours Company	154	0.00	166	General Elec Company	1,511	0.01
39	Cheniere Energy Inc	642	0.00	71	Globalfoundries Inc	79	0.00
(143)	Chewy Inc - Class A	137	0.00	131	Globus Medical Inc - Class A	19	0.00
12	Chipotle Mexican Grill Inc	2,593	0.01	(17)	Goldman Sachs Group Inc	36	0.00
25	Churchill Downs Inc	107	0.00	212	Goodyear Tire & Rubber Company	58	0.00
34	Cigna Group	771	0.00	83	Graco Inc	839	0.00
44	Cintas Corporation	1,539	0.01	250	Graphic Packaging Holding Company	170	0.00
149	Cisco Systems Inc	143	0.00	70	GXO Logistics Inc	699	0.00
(527)	Citigroup Inc	726	0.00	80	Haemonetics Corporation	1,057	0.01
(424)	Citizens Financial Group	627	0.00	(204)	Halozyme Therapeutics Inc	163	0.00
61	Clean Harbors Inc	1,905	0.01	56	Hamilton Lane Inc - Class A	458	0.00
13	CNO Financial Group Inc	-	0.00	(107)	Harley-Davidson Inc	163	0.00
38	Coca-Cola Bottling Company Consol	2,794	0.01	40	Harmony Biosciences Holdings	23	0.00
22	Coherent Corporation	220	0.00	67	HCA Holdings Inc	1,414	0.01
(138)	Columbia Banking System Inc	151	0.00	68	Healthsouth Corporation	289	0.00
47	Comfort Systems USA Inc	825	0.00	(590)	Hecla Mining Company	215	0.00
35	Commercial Metals Company	11	0.00	34	Hess Corporation	880	0.00
24	Commvault Systems Inc	121	0.00	15	Hexcel Corporation	44	0.00
(55)	Consolidated Edison Inc	129	0.00	48	Hillenbrand Inc	133	0.00
64	Constellation USD NPV	942	0.00	24	Hilton Grand Vacations	9	0.00
16	Cooper Companies Inc	114	0.00	148	Hilton Worldwide Holdings Inc	712	0.00
393	Copart Inc	5,823	0.02	5	Home Depot Inc	19	0.00
29	Corning Inc	15	0.00	13	Hormel Foods Corporation	-	0.00
82	Costar Group Inc	531	0.00	31	Houlihan Lokey Inc	1,178	0.01
35	Coursera Inc	1	0.00	44	Hub Group Inc - Class A	240	0.00
34	Crane Company	431	0.00	11	Hubbell Inc	96	0.00
56	Crane NXT Company	452	0.00	6	Hubspot Inc	130	0.00
44	Cummins Inc	108	0.00	25	Humana Inc	35	0.00
(112)	Cushman & Wakefield plc	364	0.00	6	Hyatt Hotels Corporation - Class A	14	0.00
75	CVS Caremark Corporation	6	0.00	17	Idexx Laboratories Inc	211	0.00
(223)	Cytokinetics Inc	1,129	0.01	50	Illinois Tool Works	849	0.00
111	Darden Restaurants Inc	1,432	0.01	(171)	illumina Inc	1,771	0.01
91	Datadog Inc - Class A	166	0.00	(1,064)	Immunogen Inc	274	0.00
50	Davita Inc	352	0.00	228	Ingersoll Rand Inc	1,435	0.01
17	Deckers Outdoor Corporation	1,445	0.01	74	Ingredion Inc	325	0.00
14	Deere & Company	81	0.00	8	Insight Enterprises Inc	25	0.00
20	Dell Technologies -C W/I	49	0.00	76	Insperty Inc	1,014	0.00
40	Delta Air Lines Inc	24	0.00	26	Inspire Medical Systems Inc	431	0.00
(298)	Denali Therapeutics Inc	333	0.00	59	Installed Building Products Company	1,765	0.01
(166)	Devon Energy Corporation	30	0.00	44	Integer Holdings Corporation	500	0.00
96	Dexcom Inc	1,049	0.01	(69)	International Flavors & Fragrances Inc	295	0.00
58	Diodes Inc	965	0.00	(73)	International Paper Company	45	0.00
(1,130)	Dish Network Corporation - Class A	2,001	0.01	1	Intuit Inc	13	0.00
(238)	Dominion Energy Inc	229	0.00	39	Intuitive Surgical Inc	1,189	0.01
38	Dominos Pizza Inc	510	0.00	165	Iridium Communications Inc	3,008	0.01
19	Donaldson Company Inc	16	0.00	39	ITT Inc	91	0.00
66	Doordash Inc - Class A	461	0.00	25	J & J Snack Foods Corporation	262	0.00
50	Doubleverity Holdings Inc	133	0.00	176	Jabil Inc	5,900	0.02

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

Nominal	Description	Fair Value US\$	% of Net Assets	Nominal	Description	Fair Value US\$	% of Net Assets
	Equity swaps (b) (continued)				Equity swaps (b) (continued)		
	United States (continued)				United States (continued)		
34	John Bean Technologies Corporation	322	0.00	38	Palo Alto Networks Inc	1,210	0.01
246	Johnson Controls International	571	0.00	12	Papa John's International Inc	6	0.00
(11)	Jones Lang Lasalle Inc	399	0.00	59	Parker Hannifin Corporation	3,752	0.01
229	KB Home	1,601	0.01	40	Parsons Corporation	399	0.00
(1,528)	Key Corporation Limited	2,599	0.01	81	Patterson Companies Inc	200	0.00
68	Keysight Technologies Inc	137	0.00	50	Paychex Inc	88	0.00
15	Kinsale Capital Group Inc	2,106	0.01	40	Paycom Software Inc	1,477	0.01
55	KLA Corporation	4,542	0.02	57	Paycor HCM Inc	29	0.00
108	Knight Swift Transportation	106	0.00	42	Paylocity Holding Corporation	313	0.00
(56)	Kraft Heinz Company	77	0.00	(186)	Penn Entertainment Inc	773	0.00
(75)	Krystal Biotech Inc	20	0.00	29	Penumbra Inc	510	0.00
83	Kulicke & Soffa Industries	433	0.00	120	Performance Food Group Company	440	0.00
(147)	Kyndryl Holdings Inc	160	0.00	(338)	Petco Health And Wellness Company	18	0.00
17	Laboratory Corporation of Amer Holdings	96	0.00	(533)	Pfizer Inc	1,049	0.01
20	LAM Research Corporation	625	0.00	22	Plexus Corporation	216	0.00
176	Lamb Weston Holdings	515	0.00	88	Portland General Electric Company	80	0.00
36	Lancaster Colony Corporation	180	0.00	56	Power Integrations Inc	822	0.00
23	Landstar System Inc	473	0.00	3	Primerica Inc	31	0.00
185	Lattice Semiconductor Corporation	2,399	0.01	27	Procure Technologies Inc	59	0.00
422	Lennar Corporation - Class A	6,078	0.02	216	Progyny Inc	408	0.00
28	Lennox International Inc	767	0.00	4	PTC Inc	7	0.00
(162)	Leslies Inc	188	0.00	(127)	PTC Therapeutics Inc	200	0.00
39	LGI Homes Inc	745	0.00	649	PulteGroup Inc	8,280	0.03
38	Lincoln Electric Holdings	828	0.00	125	Pure Storage Inc - Class A	302	0.00
11	Littelfuse Inc	623	0.00	9	PVG Corporation	30	0.00
104	Livent Corporation	196	0.00	117	Qualcomm Inc Swap	82	0.00
62	LKQ Corporation	243	0.00	9	Qualys Inc	46	0.00
138	Louisiana-Pacific Corporation	1,969	0.01	78	Quanta Services Inc	2,929	0.01
9	LPL Financial Holdings Inc	96	0.00	77	Radian Group Inc	367	0.00
(172)	Lyft Inc - Class A	150	0.00	103	Rambus Inc	1,371	0.01
81	Macom Technology Solutions Holdings	498	0.00	22	RBC Bearings Inc	170	0.00
(115)	Madrigal Pharmaceuticals Inc	533	0.00	10	Red Rock Resorts Inc - Class A	-	0.00
4	Manhattan Associates Inc	39	0.00	(6)	Regeneron Pharmaceuticals	161	0.00
6	Manpower Inc	20	0.00	17	Reliance Steel & Aluminum	304	0.00
144	Marriott International - Class A	2,687	0.01	72	Republic Services Inc	495	0.00
81	Marsh & McLennan Company	1,255	0.01	(694)	Revanche Therapeutics Inc	4,442	0.02
21	Martin Marietta Materials	455	0.00	24	RLI Corporation	462	0.00
136	Marvell Technology Group Limited	47	0.00	1	Rockwell Automation Inc	5	0.00
111	Masco Corporation	472	0.00	282	Rollins Inc	831	0.00
12	Masonite International Corporation	102	0.00	21	Royal Caribbean Cruises Limited	57	0.00
63	Mastec Inc	1,195	0.01	(166)	Royalty Pharma plc - Class A	1,079	0.01
66	Matador Resources Company	101	0.00	8	RPM International Inc	6	0.00
27	Matson Inc	287	0.00	138	Ryan Specialty Holdings Inc	392	0.00
(6)	McCormick & Company-Non Voting Shares	11	0.00	22	SAIA Inc	1,113	0.01
40	Mcdonalds Corporation	226	0.00	(156)	Scotts Miracle-Gro Company - Class A	944	0.00
24	Mckesson Corporation	1,029	0.01	54	SEI Investments Company	199	0.00
114	MDC Holdings Inc	781	0.00	29	Selective Insurance Group Inc	15	0.00
47	Merit Medical Systems Inc	79	0.00	34	ServiceNow Inc	1,686	0.01
63	Meritage Homes Corporation	1,229	0.01	147	Shoals Technologies Group -A	144	0.00
141	MGIC Investment Corporation	209	0.00	32	Silgan Holdings Inc	8	0.00
56	MGP Ingredients Inc	414	0.00	228	Simply Good Foods Company	263	0.00
250	Microchip Technology Inc	2,163	0.01	47	Simpson Manufacturing Company Inc	1,558	0.01
35	Middleby Corporation	12	0.00	29	Siteone Landscape Supply Inc	411	0.00
(176)	Moderna Inc	537	0.00	46	Stime Corporation	189	0.00
43	Moelis & Company - Class A	417	0.00	63	Skechers USA Inc - Class A	366	0.00
38	Molina Healthcare Inc	380	0.00	69	Skyworks Solutions Inc	523	0.00
242	Molson Coors Brewing Company - Class B	1,996	0.01	29	Smith (A.O.) Corporation	68	0.00
30	Monolithic Power Systems Inc	2,074	0.01	20	Snap-On Inc	840	0.00
743	Monster Beverage Corporation	1,983	0.01	25	Snowflake Inc - Class A	45	0.00
(207)	Morgan Stanley International Holdings Inc	262	0.00	45	Sonos Inc	8	0.00
18	Morningstar Inc	646	0.00	(34)	Southern Company	4	0.00
42	Motorola Solutions Inc	505	0.00	19	Spectrum Brands Holdings Inc	69	0.00
(52)	MP Materials Corporation	188	0.00	202	Sprouts Farmers Market Inc	935	0.00
16	Mr Cooper Group Inc	9	0.00	27	SPS Commerce Inc	2,526	0.01
19	MSA Safety Inc	836	0.00	7	SPX Technologies Inc	10	0.00
45	MSC Industrial Direct Company - Class A	277	0.00	34	Squarespace Inc - Class A	30	0.00
2	MSCI Inc	2	0.00	18	SS&C Technologies Holdings Inc	18	0.00
82	Mueller Industries Inc	1,033	0.01	32	Stanley Black & Decker Inc	184	0.00
192	Mueller Water Products Inc - Class A	755	0.00	18	Steris plc	394	0.00
25	Nasdaq Inc	1	0.00	45	Stifel Financial Corporation	1,958	0.01
117	Neogen Corporation	286	0.00	41	Stryker Corporation	394	0.00
33	Netapp Inc	107	0.00	44	Summit Materials Inc - Class A	151	0.00
(48)	New Fortress Energy Inc	121	0.00	290	Sunpower Corporation	3	0.00
(318)	Newmont Corporation	84	0.00	(849)	Sunrun Inc	636	0.00
21	Nordson Corporation	213	0.00	70	Super Micro Computer Inc	4,401	0.02
(244)	NOV Inc	16	0.00	126	Surgery Partners Inc	1,079	0.01
39	Novanta Inc	2,109	0.01	27	Synaptics Inc	43	0.00
104	Nvidia Corporation	7,191	0.03	8	Synopsys Inc	314	0.00
(6)	Okta Inc	9	0.00	21	Tango Holdings	29	0.00
724	Olaplex Holdings Inc	122	0.00	24	Targa Resources Corporation	22	0.00
30	Old Dominion Freight Line	1,333	0.01	(165)	Target Corporation	1,103	0.01
169	Old Republic Intl Corporation	56	0.00	284	Taylor Morrison Home Corporation - Class A	1,632	0.01
72	Omniceil Inc	75	0.00	12	Teledyne Technologies Inc	110	0.00
194	On Semiconductor Corporation	1,621	0.01	20	Tenable Holdings Inc	34	0.00
50	Onto Innovation Inc	1,648	0.01	139	Tenet Healthcare Corporation	1,178	0.01
240	Option Care Health Inc	375	0.00	19	Teradata Corporation	17	0.00
(189)	Organon & Company	131	0.00	49	Teradyne Inc	177	0.00
6	Oshkosh Corporation	16	0.00	79	Terex Corporation	159	0.00
65	Otis Worldwide Corporation	113	0.00	28	Tetra Tech Inc	402	0.00
106	Owens Corning	2,573	0.01	181	Texas Instruments Inc	905	0.00
47	Paccar Inc	280	0.00	161	Texas Roadhouse Inc	1,080	0.01

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

Nominal	Description	Fair Value US\$	% of Net Assets	Nominal	Description	Fair Value US\$	% of Net Assets
	Equity swaps (b) (continued)				Futures contracts (a) (continued)		
	United States (continued)				United Kingdom		
28	Timken Company	123	0.00	(3)	3 Months Euro EURIBOR Futures June 2024	2,318	0.01
318	Toll Brothers Inc	3,366	0.01	(2)	3 Months Euro EURIBOR Futures March 2025	996	0.00
30	Topbuild Corporation	1,510	0.01	(12)	ICE 3 Months SONIA Futures June 2024	43,925	0.15
90	Trade Desk Inc	516	0.00	(3)	3 Months Euro EURIBOR Futures December 2025	655	0.00
17	Tradeweb Markets Inc - Class A	104	0.00	(1)	ICE 3 Months SONIA Futures September 2023	1,923	0.01
113	Trane Technology plc	919	0.00	(2)	ICE 3 Months SONIA Futures December 2024	3,941	0.02
6	Transdigm Group Inc	286	0.00				
34	TransUnion UK Inc	107	0.00			53,758	0.19
215	Tri Pointe Homes Inc	628	0.00				
17	Trimble Inc	23	0.00				
18	Trinet Group Inc	12	0.00				
(54)	Tripadvisor Inc	387	0.00				
(615)	Truist Financial Corporation	1,292	0.01				
(37)	Twilio Inc - Class A	15	0.00				
1	Tyler Technologies Inc	14	0.00				
97	Uber Technologies Inc	32	0.00				
82	UFP Industries Inc	910	0.00				
5	Union Pacific Corporation	1	0.00				
73	United Rentals Inc	3,688	0.01				
13	Unitedhealth Group Inc	44	0.00				
11	Universal Display Corporation	53	0.00				
46	Universal Health Services - Class B	675	0.00				
87	Unum Group	416	0.00				
235	Us Foods Holding Corporation	1,787	0.01				
5	Vail Resorts Inc	25	0.00				
41	Veeva Systems Inc - Class A	877	0.00				
7	Verisign Inc	31	0.00				
326	Verra Mobility Corporation	1,751	0.01				
58	Vertiv Holdings Company	44	0.00				
(183)	VF Corporation	320	0.00				
42	Viavi Solutions Inc	9	0.00				
(266)	Vir Biotechnology Inc	579	0.00				
159	Vishay Intertechnology Inc	908	0.00				
140	Vontier Corporation	631	0.00				
49	Vulcan Materials Company	805	0.00				
64	Wabtec Corporation	318	0.00				
(346)	Walgreens Boots Alliance Inc NPV	1,033	0.01				
37	Waste Management Inc	178	0.00				
28	Watsco Inc	1,734	0.01				
17	Watts Water Technologies - Class A	585	0.00				
(5)	WEC Energy Group Inc	1	0.00				
(36)	Wendys Company	17	0.00				
87	Wesco International Inc	2,010	0.01				
19	West Pharmaceutical Services	385	0.00				
66	Wingstop Inc	656	0.00				
21	Woodward Inc	119	0.00				
7	Workday Inc - Class A	61	0.00				
23	Workiva Inc	113	0.00				
32	WW Grainger Inc	3,946	0.02				
(16)	Xcel Energy Inc	14	0.00				
67	Xylem Inc	166	0.00				
209	Yum! Brands Inc	738	0.00				
14	Zebra Technologies Corporation - Class A	135	0.00				
51	Zimmer Biomet Holdings Inc	179	0.00				
178	Zurn Elkay Water Solutions Cor	543	0.00				
		343,306	1.18				
	Total equity swaps	577,639	1.98				
	Futures contracts (a)						
	Australia						
(24)	Australian 10 Years Bond Futures September 2023	7,282	0.03				
(7)	Australian 3 Years Bond Futures September 2023	1,275	0.00				
		8,557	0.03				
	Canada						
(1)	3M Corra Futures March 2024	359	0.00				
4	S&P/TSX 60 Index Futures September 2023	5,668	0.02				
		6,027	0.02				
	France						
2	CAC 40 10 Euro Index Futures July 2023	584	0.00				
	Germany						
(7)	Short EURO BTP Futures September 2023	2,509	0.01				
(4)	EURO SCHATZ Futures September 2023	1,162	0.00				
		3,671	0.01				
	Japan						
4	TOPIX Index Futures September 2023	14,024	0.05				
	Malaysia						
(8)	FTSE KLCI Index Future July 2023	1,039	0.00				
	Singapore						
12	Nikkei 225 (SGX) Index Futures September 2023	37,799	0.13				
	South Korea						
(6)	Korea 10 Years Bond Futures September 2023	273	0.00				
(11)	Korea 3 Years Bond Futures September 2023	2,231	0.01				
		2,504	0.01				

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

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

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised gain US\$	% of Net Assets
AUD32,721	€19,954	3 July 2023	1	10	0.00
AUD286,528	£150,000	3 July 2023	4	38	0.00
AUD100,000	JPY9,576,700	5 July 2023	1	267	0.00
AUD1,200,000	JPY113,986,549	25 August 2023	9	4,484	0.02
AUD1,481	US\$983	13 July 2023	1	3	0.00
AUD100,000	US\$66,551	20 July 2023	1	55	0.00
BRL5,200,000	US\$1,045,729	5 July 2023	68	31,221	0.12
BRL2,100,000	US\$423,478	2 August 2023	20	9,203	0.04
BRL908,221	US\$184,028	5 September 2023	10	1,981	0.00
CAD144,935	€100,000	6 September 2023	1	175	0.00
CAD5,000,000	US\$3,720,569	7 July 2023	49	58,399	0.24
CAD670	US\$503	13 July 2023	2	3	0.00
CHF900,000	US\$999,736	7 August 2023	9	10,352	0.05
CLP300,000,000	US\$368,701	27 July 2023	14	3,879	0.00
CLP250,000,000	US\$308,417	22 August 2023	2	1,099	0.00
CLP25,000,000	US\$30,806	3 October 2023	1	21	0.00
COP2,200,000,000	US\$495,662	23 August 2023	25	22,966	0.05
€200,000	AUD327,590	5 July 2023	2	161	0.00
€780,046	AUD1,272,815	16 August 2023	14	4,640	0.00
€300,000	CAD433,754	6 September 2023	3	269	0.00
€200,000	CHF194,288	15 August 2023	2	479	0.00
€300,000	£256,806	17 August 2023	3	1,528	0.00
€2,000,000	JPY301,794,624	8 August 2023	21	85,374	0.31
€100,000	NOK1,166,808	9 August 2023	1	250	0.00
€900,000	SEK9,315,076	11 September 2023	4	10,602	0.05
€700,000	US\$758,834	5 July 2023	7	5,046	0.02
€250,000	US\$270,507	13 July 2023	1	2,421	0.01
£100,000	AUD190,486	3 July 2023	2	330	0.00
£100,000	AUD190,848	5 July 2023	2	83	0.00
£776,930	AUD1,474,573	20 September 2023	19	4,188	0.00
£86,325	€100,000	3 July 2023	1	635	0.00
£954,118	€1,100,000	17 August 2023	10	10,284	0.03
£100,000	JPY18,266,700	5 July 2023	2	663	0.00
£1,700,000	JPY293,209,202	27 July 2023	37	124,318	0.47
£100,000	US\$126,309	3 July 2023	2	829	0.00
£50,000	US\$63,082	5 July 2023	1	488	0.00
£200,000	US\$252,481	7 July 2023	2	1,799	0.00
£2,600,000	US\$3,264,047	12 July 2023	57	41,736	0.15
£616	US\$776	13 July 2023	2	7	0.00
£8,222	US\$10,391	31 July 2023	2	63	0.00
£950,000	US\$1,200,889	12 September 2023	9	7,156	0.04
HUF76,079,231	€200,000	16 August 2023	8	1,038	0.00
HUF8,404,448	US\$24,476	13 July 2023	2	16	0.00
HUF70,000,000	US\$201,549	28 July 2023	14	1,562	0.00
HUF50,000,000	US\$143,957	8 August 2023	12	735	0.00
HUF20,000,000	US\$57,304	31 August 2023	5	274	0.00
HUF15,675,676	US\$44,608	26 October 2023	4	63	0.00
INR52,500,000	US\$637,189	7 July 2023	35	2,445	0.00
INR10,000,000	US\$121,597	18 August 2023	4	67	0.00
JPY10,000,000	US\$69,059	3 July 2023	2	159	0.00
MXN12,500,000	US\$702,075	13 July 2023	30	24,862	0.08
MXN3,500,000	US\$195,042	25 August 2023	10	6,819	0.00
MXN12,716,028	US\$719,834	20 September 2023	24	10,256	0.04
NOK500,000	US\$46,471	3 July 2023	1	203	0.00
NOK1,000,000	US\$92,596	9 August 2023	2	885	0.00
NZD600,000	US\$364,685	11 July 2023	1	2,881	0.01
PEN500,000	US\$132,748	18 July 2023	6	4,945	0.00
PEN1,000,000	US\$270,980	16 August 2023	6	3,773	0.03
PHP7,500,000	US\$134,362	10 July 2023	2	1,231	0.00
PHP2,500,000	US\$45,101	11 August 2023	1	69	0.00
PLN5,766,340	€1,280,676	24 August 2023	36	14,206	0.02
PLN402,005	US\$98,763	13 July 2023	1	113	0.00
PLN1,200,000	US\$290,099	26 July 2023	23	4,833	0.00
PLN800,000	US\$191,610	23 August 2023	14	4,751	0.00
PLN200,000	US\$48,931	18 October 2023	3	34	0.00
SEK83,920	US\$7,724	13 July 2023	1	51	0.00
SGD100,000	US\$73,729	3 July 2023	1	170	0.00
THB2,500,000	US\$70,101	12 July 2023	1	495	0.00
US\$305,579	AUD449,893	13 July 2023	6	5,990	0.02
US\$867,627	AUD1,300,000	20 July 2023	15	1,745	0.00
US\$1,608,135	AUD2,400,000	21 July 2023	7	9,535	0.03
US\$442,915	BRL2,124,520	5 July 2023	22	2,908	0.00
US\$20,887	BRL100,000	2 August 2023	1	283	0.00
US\$607,325	CAD800,000	7 July 2023	4	2,690	0.01
US\$1,080	CAD1,428	13 July 2023	3	2	0.00
US\$152,249	CAD200,000	15 August 2023	1	996	0.00
US\$2,821,620	CHF2,500,000	7 August 2023	22	15,820	0.08
US\$280,527	CLP225,000,000	27 July 2023	5	1,095	0.00
US\$71,297	CNY500,000	12 July 2023	1	2,502	0.01
US\$283,549	CNY2,000,000	24 July 2023	1	8,089	0.03

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

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

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised gain US\$	% of Net Assets
US\$844,596	CNY6,000,000	4 August 2023	6	17,470	0.07
US\$420,171	CNY3,000,000	10 August 2023	2	6,410	0.02
US\$69,168	CNY500,000	17 August 2023	1	170	0.00
US\$876,898	€800,000	5 July 2023	8	3,890	0.00
US\$573,233	£450,000	12 July 2023	12	1,077	0.00
US\$1,208	£948	13 July 2023	2	3	0.00
US\$26,700	HUF9,189,190	28 July 2023	2	36	0.00
US\$123,731	ILS457,858	20 July 2023	7	285	0.00
US\$152,375	INR12,500,000	7 July 2023	2	83	0.00
US\$69,252	JPY10,000,000	3 July 2023	1	34	0.00
US\$456,763	JPY63,844,975	13 July 2023	12	14,145	0.05
US\$2,614,569	JPY360,000,000	27 July 2023	33	113,044	0.47
US\$505,888	KRW660,664,000	13 July 2023	1	4,138	0.02
US\$307,006	KRW400,000,000	7 August 2023	2	2,823	0.01
US\$691,125	KRW900,000,000	18 August 2023	21	6,227	0.00
US\$58,437	MXN1,000,000	3 July 2023	2	163	0.00
US\$484,029	MXN8,300,168	13 July 2023	16	1,332	0.00
US\$509	NOK5,436	13 July 2023	1	1	0.00
US\$140,772	NOK1,500,000	9 August 2023	4	552	0.00
US\$374,236	NZD600,000	11 July 2023	2	6,670	0.03
US\$61,525	NZD100,000	7 September 2023	7	277	0.00
US\$74,330	PLN300,000	26 July 2023	4	598	0.00
US\$188,463	SEK2,000,000	17 August 2023	9	2,878	0.00
US\$73,992	SGD100,000	3 July 2023	1	93	0.00
US\$148,593	SGD200,000	10 July 2023	2	756	0.00
US\$1,491,973	SGD2,000,000	14 August 2023	1	11,667	0.04
US\$72,403	THB2,500,000	12 July 2023	1	1,807	0.01
US\$144,908	THB5,000,000	26 July 2023	2	3,498	0.02
US\$245,431	TWD7,500,000	7 July 2023	2	4,776	0.02
US\$410,118	TWD12,500,000	21 July 2023	1	8,994	0.03
US\$242,870	TWD7,500,000	22 August 2023	2	1,943	0.01
US\$108,629	ZAR2,000,000	26 July 2023	1	3,049	0.01
ZAR4,500,000	US\$234,298	26 July 2023	11	3,259	0.00
Total unrealised gain on forward currency contracts				808,244	2.77
Total financial assets at fair value through profit or loss - trading				15,935,546	54.65

Financial liabilities at fair value through profit or loss

Nominal	Description	Fair Value US\$	% of Net Assets	Nominal	Description	Fair Value US\$	% of Net Assets
	Equity swaps				Equity swaps (continued)		
	Argentina				France (continued)		
44	Globant SA	(967)	(0.00)	83	LA Francaise Des Jeux Saem	(118)	(0.00)
7	Mercadolibre Inc	(329)	(0.00)	37	Nexans SA	(499)	(0.00)
		(1,296)	(0.00)	541	Orange SA	(412)	(0.00)
	Australia			205	Pernod-Ricard	(1,258)	(0.01)
53	Atlassian Corporation	(442)	(0.00)	65	Publicis Groupe	(25)	(0.00)
	Austria			13	Remy Cointreau	(132)	(0.00)
378	AMS-Osram AG	(366)	(0.00)	148	Renault SA	(53)	(0.00)
88	Andritz AG	(55)	(0.00)	134	Rubis SCA	(475)	(0.00)
106	Bawag Group AG	(876)	(0.00)	368	Sanofi	(106)	(0.00)
176	OMV AG	(1,596)	(0.01)	1,182	Societe Generale	(1,887)	(0.01)
442	Raiffeisen Bank International	(797)	(0.00)	(16)	Soitec	(215)	(0.00)
34	Voestalpine AG	(104)	(0.00)	86	Total SE	(23)	(0.00)
		(3,794)	(0.01)	(113)	Ubisoft Entertainment	(67)	(0.00)
	Belgium			(258)	Vallourec SA	(212)	(0.00)
602	Anheuser-Busch Inbev SA/NV	(4,246)	(0.02)	199	Vivendi Universal SA	(245)	(0.00)
(4)	Dieteren SA/NV	(84)	(0.00)			(12,458)	(0.04)
55	Groupe Bruxelles Lambert SA	(889)	(0.00)		Germany		
(57)	KBC Group NV	(129)	(0.00)	(31)	Adidas AG	(728)	(0.00)
(48)	Proximus Group	(1)	(0.00)	(48)	Aixtron AG	(293)	(0.00)
44	Solvay SA	(252)	(0.00)	323	BASF SE	(1,346)	(0.01)
		(5,601)	(0.02)	390	Bayer AG	(1,875)	(0.01)
	Bermuda			(34)	Bechtle AG	(62)	(0.00)
23	Assured Guaranty Limited	(129)	(0.00)	185	Beiersdorf AG	(377)	(0.00)
(188)	Autostore Holdings Limited	(192)	(0.00)	(112)	Commerzbank AG	(65)	(0.00)
40	Axis Capital Holdings Limited	(283)	(0.00)	(100)	Continental AG	(907)	(0.00)
69	Genpact Limited	(102)	(0.00)	(410)	Delivery Hero AG	(1,643)	(0.01)
354	Hiscox Limited	(33)	(0.00)	(27)	Deutsche Boerse AG	(64)	(0.00)
(59)	Valaris Limited	(292)	(0.00)	1,026	Deutsche Lufthansa AG	(459)	(0.00)
		(1,031)	(0.00)	1,385	Deutsche Telekom AG	(3,592)	(0.01)
	Brazil			944	E.on AG	(232)	(0.00)
(1,390)	NU Holdings Limited	(5,109)	(0.02)	(536)	Evotec SE	(1,695)	(0.01)
738	PagSeguro Digital Limited - Class A	(460)	(0.00)	366	Fresenius SE & Company KGAA	(146)	(0.00)
(22)	XP Inc - Class A	(208)	(0.00)	23	Gea Group AG	(100)	(0.00)
		(5,777)	(0.02)	(100)	Gerresheimer AG	(3,689)	(0.01)
	Canada			(2)	Hannover Rueckversicherer	(54)	(0.00)
(102)	Agnico Eagle Mines Limited	(193)	(0.00)	(54)	Heidelberg Materials AG	(835)	(0.00)
(1,036)	Algonquin Power & Utilities Corporation	(478)	(0.00)	(2,537)	Hellofresh AG	(6,694)	(0.02)
3	Bank of Montreal	(13)	(0.00)	175	Kion Group AG	(40)	(0.00)
(8)	BCE Inc	(5)	(0.00)	438	Mercedes-Benz Group AG	(49)	(0.00)
(651)	Blackberry Limited	(822)	(0.00)	60	Merck KGaA	(1,111)	(0.01)
(10)	Brookfield Corporation	(27)	(0.00)	(204)	Nemetschek AG	(2,207)	(0.01)
(15)	Canadian Natural Resources	(27)	(0.00)	(15)	Norddeutsche Affinerie AG	(65)	(0.00)
(112)	Imperial Oil Limited	(4,092)	(0.02)	(221)	Prosieben Sat 1 Media SE	(178)	(0.00)
24	Methanex Corporation	(143)	(0.00)	(230)	Puma AG	(964)	(0.00)
(44)	Pembina Pipeline Corporation	(391)	(0.00)	43	Rheinmetall AG	(56)	(0.00)
555	Primo Water Corporation	(1,394)	(0.01)	(52)	RWE AG	(4)	(0.00)
30	Rogers Communications Inc - Class B	(89)	(0.00)	(54)	Siemens Healthineers AG	(215)	(0.00)
22	Royal Bank of Canada	(83)	(0.00)	(8)	SMA Solar Technology AG	(78)	(0.00)
(30)	Suncor Energy Inc	(21)	(0.00)	(17)	Symrise AG	(12)	(0.00)
179	Telus Corporation	(260)	(0.00)	(973)	Tag Immobilien AG	(2,170)	(0.01)
(54)	Toronto-Dominion Bank	(170)	(0.00)	(898)	Teamviewer SE	(3,197)	(0.01)
		(8,206)	(0.03)	(1,932)	Thyssenkrupp AG	(1,563)	(0.01)
	Denmark			(520)	TUI AG	(274)	(0.00)
(1,439)	Ambu AS	(4,304)	(0.02)	10	VW Stock	(316)	(0.00)
10	AP Moller - Maersk AS	(3,643)	(0.01)			(37,355)	(0.13)
(345)	GN Store Nord AS	(949)	(0.00)		Greece		
(94)	Netcompany Group AS	(227)	(0.00)	146	Star Bulk Carriers Corporation	(633)	(0.00)
(150)	Orsted AS	(341)	(0.00)		Ireland		
(4)	Pandora AS	(17)	(0.00)	(183)	Alkermes plc	(531)	(0.00)
(17)	Rockwool AS - Class B	(1,006)	(0.01)	174	DCC plc	(168)	(0.00)
(6)	Royal Unibrew AS	(2)	(0.00)	(269)	Experian plc	(458)	(0.00)
211	Tryg AS	(158)	(0.00)	682	Grafton Group plc	(766)	(0.00)
59	Vestas Wind Systems AS	(116)	(0.00)	(7)	Icon plc	(45)	(0.00)
		(10,763)	(0.04)	(129)	Perrigo Company	(20)	(0.00)
	Finland			(95)	Prothena Corporation plc	(1,040)	(0.01)
20	Elisa OYJ	(149)	(0.00)	(56)	Seagate Technology Holdings	(243)	(0.00)
(193)	Kone OYJ	(456)	(0.00)			(3,271)	(0.01)
(144)	Metso Corporation	(194)	(0.00)		Israel		
1,001	Nokia OYJ	(654)	(0.01)	(4)	Check Point Software Tech	(10)	(0.00)
141	Nokian Renkaat OYJ	(87)	(0.00)	(5)	Cyberark Software Limited/Israel	(165)	(0.00)
548	Nordea Bank AB	(182)	(0.00)	(229)	Global-E Online Limited	(4,516)	(0.02)
261	Outokumpu OYJ	(172)	(0.00)	32	Monday.com Limited	(185)	(0.00)
73	Upm-Kymmene OYJ	(471)	(0.00)	37	Solaredge Technologies Inc	(371)	(0.00)
		(2,265)	(0.01)			(5,247)	(0.02)
	France				Italy		
(46)	ADP Promesses	(376)	(0.00)	(1,648)	A2A SpA	(1,083)	(0.00)
(2,141)	Air France-KLM	(381)	(0.00)	(123)	Amplifon SpA	(1,088)	(0.01)
21	Arkema	(210)	(0.00)	1,979	Banca Monte dei Paschi di Siena	(205)	(0.00)
595	AXA SA	(579)	(0.00)	138	Fincombank SpA	(400)	(0.00)
(9)	Biomerieux NPV	(17)	(0.00)	(132)	Hera SpA	(94)	(0.00)
357	Bureau Veritas	(242)	(0.00)	(123)	Italgas SpA	(63)	(0.00)
89	Cie Generale D'Optique Essilor International SA	(109)	(0.00)	(187)	Iveco Group NV	(679)	(0.00)
716	Danone	(2,350)	(0.01)	(145)	Pirelli & C SpA	(19)	(0.00)
91	Eiffage	(354)	(0.00)	34	Recordati SpA	(41)	(0.00)
35	Kering	(2,113)	(0.01)	507	Saras SpA	(50)	(0.00)
				(120)	Terna SpA	(209)	(0.00)
						(3,931)	(0.01)

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

Nominal	Description	Fair Value US\$	% of Net Assets	Nominal	Description	Fair Value US\$	% of Net Assets
	Equity swaps (continued)				Equity swaps (continued)		
	Jersey				Sweden (continued)		
(164)	Clarivate plc	(197)	(0.00)	(410)	Sandvik AB	(1,965)	(0.01)
144	Novocure Limited	(715)	(0.00)	85	SKF AB	(56)	(0.00)
		(912)	(0.00)	(796)	SSAB AB - Class B	(446)	(0.00)
	Luxembourg			(4,793)	Telia Company AB	(52)	(0.00)
261	Arcelormittal	(586)	(0.00)	(179)	Thule Group AB	(1,330)	(0.01)
(142)	Millicom International Cellular SA	(91)	(0.00)			(21,879)	(0.08)
638	SES	(931)	(0.01)		Switzerland		
381	Tenaris SA	(604)	(0.00)	71	Adecco Group AG	(245)	(0.00)
		(2,212)	(0.01)	65	Baloise Holding	(1,172)	(0.01)
	Malta			6	Barry Callebaut AG	(1,895)	(0.01)
163	Entain plc	(273)	(0.00)	20	Chubb Limited	(360)	(0.00)
	Monaco			321	Clariant AG	(887)	(0.00)
24	Scorpio Tankers Inc	(207)	(0.00)	(365)	Crispr Therapeutics AG	(900)	(0.00)
	Netherlands			(20)	DSM Firmenich AG	(65)	(0.00)
46	Aalberts Industries	(250)	(0.00)	5	EMS-Chemie Holding AG	(852)	(0.00)
(17)	Adyen NV	(4,114)	(0.01)	(21)	Flughafen Zuerich	(911)	(0.01)
3,802	Aegon NV	(1,502)	(0.01)	57	Galenica Sante Limited	(310)	(0.00)
(54)	Argenx SE	(2,817)	(0.01)	1	Geberit AG	(40)	(0.00)
137	ASR Nederland NV	(138)	(0.00)	1	Givaudan SA	(17)	(0.00)
217	Heineken NV	(1,454)	(0.01)	(152)	Julius Baer Holding AG - Class B	(1,353)	(0.01)
35	Imcd Group NV	(294)	(0.00)	5	Lonza Group AG	(235)	(0.00)
314	Jde Peets Bv	(63)	(0.00)	426	Nestle SA	(2,039)	(0.01)
5,039	Koninklijke KPN NV	(5)	(0.00)	(6)	Partners Group Holding AG	(90)	(0.00)
367	NN Group NV	(1,652)	(0.01)	4	PSP Swiss Property AG	(79)	(0.00)
(127)	Redcare Pharmacy NV	(611)	(0.00)	104	Roche Holding AG	(161)	(0.00)
(843)	Universal Music Gr	(284)	(0.00)	113	SGS SA	(324)	(0.00)
		(13,184)	(0.05)	(148)	Straumann Holding	(3,425)	(0.01)
	Norway			37	Swiss Life Holding	(671)	(0.00)
(226)	Equinor ASA	(275)	(0.00)	(3)	Swisscom AG	(5)	(0.00)
112	Gjensidige Forsikring ASA	(162)	(0.00)	(18)	Tecan Group AG	(33)	(0.00)
(2,434)	Kahoot! ASA	(2,009)	(0.01)	(2,629)	Transocean Limited	(2,278)	(0.01)
(583)	NEL ASA	(8)	(0.00)	528	UBS Group AG	(592)	(0.00)
(146)	Salmar ASA	(53)	(0.00)	14	Zurich Financial Services AG	(26)	(0.00)
(262)	Schibsted ASA	(297)	(0.00)			(18,965)	(0.07)
241	Storebrand ASA	(54)	(0.00)		United Kingdom		
993	Var Energi ASA	(164)	(0.00)	37	Ancor plc	(55)	(0.00)
		(3,022)	(0.01)	(1,248)	Auto Trader Group plc	(290)	(0.00)
	Panama			2,486	Aviva plc - Class B	(1,628)	(0.01)
(28)	Copa Holdings SA - Class A	(927)	(0.00)	(767)	B&M European Value Retail SA	(749)	(0.00)
	Poland			502	Barratt Developments plc	(340)	(0.00)
(717)	Inpost SA	(2,902)	(0.01)	723	Britvic plc	(175)	(0.00)
	Portugal			28	Burberry Group plc	(163)	(0.00)
4,421	EDP-Energias De Portugal SA	(1,796)	(0.01)	852	CNH Industrial NV	(644)	(0.00)
131	Galp Energia SGPS SA	(84)	(0.00)	(23)	Croda International plc	(14)	(0.00)
(220)	Jeronimo Martins	(843)	(0.00)	(115)	CVS Group plc	(358)	(0.00)
		(2,723)	(0.01)	(1,209)	Darktrace plc	(747)	(0.00)
	Puerto Rico			(4,929)	Deliveroo Holdings plc - Class A	(1,191)	(0.01)
44	First BanCorp	(91)	(0.00)	414	Diageo plc	(1,557)	(0.01)
	Russia			2,539	Direct Line Insurance Company	(1,270)	(0.01)
251	Yandex NV - Class A	(11,691)	(0.04)	(321)	Dunelm Group plc	(640)	(0.00)
	South Korea			164	Energiean plc	(474)	(0.00)
(324)	Coupang Inc	(440)	(0.00)	(445)	Fevertree Drinks plc	(669)	(0.00)
	Spain			(2)	Games Workshop Group plc	(1)	(0.00)
448	Acerinox SA	(137)	(0.00)	528	Glaxosmithkline plc	(548)	(0.00)
50	Atlantica Sustainable Infrastructure plc	(213)	(0.00)	2,525	Haleon plc	(372)	(0.00)
2,691	Banco De Sabadell SA	(225)	(0.00)	871	Harbour Energy plc	(692)	(0.00)
623	Bankinter SA	(574)	(0.00)	758	Hays plc	(129)	(0.00)
2,124	Caixabank	(189)	(0.00)	(18)	Indivior plc	(9)	(0.00)
73	Endesa SA	(42)	(0.00)	(623)	Informa plc	(1,380)	(0.01)
(974)	Grifols SA	(1,995)	(0.01)	13	Intercontinental Hotels Group plc	(9)	(0.00)
2,217	Mapfre SA	(157)	(0.00)	(306)	Intermediate Capital Group plc	(469)	(0.00)
688	Red Electrica Corporation	(883)	(0.00)	6,367	International Consolidated Airlines Group SA	(197)	(0.00)
1,342	Repsol YPF SA	(2,012)	(0.01)	(9,025)	JD Sports Fashion	(847)	(0.00)
4,314	Telefonica SA	(1,522)	(0.01)	(445)	Jet2 plc	(762)	(0.00)
		(7,949)	(0.03)	(86)	Johnson Matthey plc	-	(0.00)
	Sweden			812	Legal & General Group plc	(400)	(0.00)
(798)	Avanza Bank Holding AB	(354)	(0.00)	(88)	Liberty Global plc-Series C	(10)	(0.00)
(111)	Castellum AB	(5)	(0.00)	(12)	Livanova plc	(112)	(0.00)
(395)	Domestic Group AB	(392)	(0.00)	(101)	London Stock Exchange plc	(869)	(0.00)
(724)	Electrolux AB	(1,022)	(0.01)	121	Michael Page International plc	(95)	(0.00)
(752)	Elekta AB - Class B	(796)	(0.00)	1,457	Mobico Group plc	(738)	(0.00)
(115)	Epiroc AB	(402)	(0.00)	(149)	Next plc	(1,565)	(0.01)
135	Essity Aktiebolag	(278)	(0.00)	(72)	Noble Corporation plc	(305)	(0.00)
(42)	Evolution Gaming Group	(34)	(0.00)	230	Nomad Foods Limited	(801)	(0.00)
20	Getinge AB	(118)	(0.00)	(7,448)	Ocado Group plc	(8,703)	(0.03)
(1,895)	Hennes & Mauritz AB	(11,007)	(0.04)	897	OSB Group plc	(162)	(0.00)
(331)	Hexagon AB	(701)	(0.00)	635	Pearson plc	(602)	(0.00)
(412)	Hexatronic Group	(527)	(0.00)	(445)	Pets At Home Group plc	(282)	(0.00)
(83)	Husqvarna AB - Class B	(69)	(0.00)	1,235	Phoenix Group Holdings plc	(1,439)	(0.01)
(525)	Investor AB	(1,191)	(0.01)	555	Qinetiq Group plc	(3)	(0.00)
70	Latour Investment Series B NPV	(27)	(0.00)	255	Reckitt Benckiser Group plc	(1,375)	(0.01)
(124)	Lifco AB	(808)	(0.00)	430	Redrow plc	(109)	(0.00)
116	Saab AB - Class B	(299)	(0.00)	598	Rexx plc	(249)	(0.00)
				274	Rentokil Initial plc	(3)	(0.00)
				1,718	Rolls-Royce Holdings plc	(57)	(0.00)
				376	RS Group plc	(782)	(0.00)
				(1,017)	Serco Group plc	(158)	(0.00)
				(496)	Shell plc	(56)	(0.00)
				194	Smith & Nephew plc	(41)	(0.00)
				378	Smiths Group plc	(79)	(0.00)

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

Nominal	Description	Fair Value US\$	% of Net Assets	Nominal	Description	Fair Value US\$	% of Net Assets
	Equity swaps (continued)				Equity swaps (continued)		
	United Kingdom (continued)				United States (continued)		
9	Spirax-Sarco Eng	(154)	(0.00)	14	Chemed Corporation	(161)	(0.00)
(381)	SSP Group plc	(125)	(0.00)	(114)	Chevron Corporation	(376)	(0.00)
(2,824)	Standard Life Aberdeen plc	(1,425)	(0.01)	13	Choice Hotels Intl Inc	(11)	(0.00)
(144)	Subsea 7 SA	(258)	(0.00)	22	Ciena Corporation	(27)	(0.00)
1,062	Tate & Lyle plc	(952)	(0.01)	31	Cirrus Logic Inc	(138)	(0.00)
(132)	Technipfmc plc	(348)	(0.00)	19	Clear Secure Inc - Class A	(29)	(0.00)
792	Unilever plc	(2,085)	(0.01)	(22)	Clorox Company	(12)	(0.00)
1,510	Virgin Money Uk plc	(616)	(0.00)	52	Cloudflare Inc - Class A	(127)	(0.00)
235	Vistry Group plc	(79)	(0.00)	(45)	CME Group Inc	(215)	(0.00)
(302)	WH Smith plc	(116)	(0.00)	55	Coca-Cola Company	(68)	(0.00)
28	Willis Towers Watson plc	(234)	(0.00)	78	Cognex Corporation	(611)	(0.00)
(954)	Wise plc - Class A	(1,050)	(0.01)	4	Cognizant Tech Solutions - Class A	-	(0.00)
		(42,816)	(0.15)	(19)	Colgate-Palmolive Company	(31)	(0.00)
				17	Columbia Sportswear Company	(269)	(0.00)
	United States			(391)	Comcast Corporation - Class A	(1,484)	(0.01)
(130)	10X Genomics Inc - Class A	(34)	(0.00)	(106)	Comerica Inc	(403)	(0.00)
(10)	3M Company	(56)	(0.00)	20	Concentrix Corporation	(53)	(0.00)
69	ABM Industries Inc	(245)	(0.00)	(40)	Confluent Inc - Class A	(502)	(0.00)
(196)	Acadia Pharmaceuticals Inc	(1,205)	(0.01)	(141)	Conocophillips Company	(183)	(0.00)
128	Aecom Technology Corporation	(382)	(0.00)	(24)	Corcept Therapeutics Inc	(133)	(0.00)
12	Affiliated Managers Group Inc	(78)	(0.00)	6	Corteva Inc	(33)	(0.00)
41	AGCO Corporation	(214)	(0.00)	(35)	Costco Wholesale Corporation	(700)	(0.00)
(35)	Agilent Technologies Inc	(78)	(0.00)	(422)	Coty Inc - Class A	(2,185)	(0.01)
(8)	Air Products & Chemicals Inc	(221)	(0.00)	142	Cross Inc	(1,262)	(0.01)
18	Alarm.com Holdings Inc	(305)	(0.00)	26	CrowdStrike Holdings Inc - Class A	(100)	(0.00)
(132)	Alaska Air Group Inc	(1,718)	(0.01)	(5)	Crown Holdings Inc	(48)	(0.00)
224	Alight Inc - Class A	(13)	(0.00)	15	CSX Corporation	-	(0.00)
44	Alphabet Inc - Class A	(157)	(0.00)	(34)	CVR Energy Inc	(163)	(0.00)
(153)	Amazon.com Inc	(416)	(0.00)	(54)	Danaher Corporation	(170)	(0.00)
30	Ambarella Inc	(162)	(0.00)	161	Darling Ingredients Inc	(242)	(0.00)
(960)	American Airlines Group Inc	(3,740)	(0.01)	45	Dentsply Sirona Inc	(24)	(0.00)
(12)	American Electric Power Company Inc	(11)	(0.00)	(15)	Diamondback Energy Inc	(69)	(0.00)
40	American Financial Group Inc	(792)	(0.00)	(15)	Dicks Sporting Goods Inc	(43)	(0.00)
(117)	Amgen Inc	(159)	(0.00)	(45)	DigitalOcean Holdings Inc	(505)	(0.00)
(604)	Amicus Therapeutics Inc	(662)	(0.00)	4	Dillard's Inc - Class A	(129)	(0.00)
(237)	Antero Midstream Corporation	(1,380)	(0.01)	(6)	Discover Financial Services	(112)	(0.00)
(114)	Antero Resources Corporation	(110)	(0.00)	(1,240)	Discovery Inc	(265)	(0.00)
(138)	APA Corporation	(90)	(0.00)	212	Docusign Inc	(760)	(0.00)
(103)	Apellis Pharmaceuticals Inc	(4,238)	(0.02)	(154)	Dow Inc	(477)	(0.00)
16	Aptargroup Inc	(25)	(0.00)	88	Driven Brands Holdings Inc	(71)	(0.00)
23	Archer-Daniels-Midland Company	(43)	(0.00)	(58)	Dun & Bradstreet Holdings Inc	(91)	(0.00)
53	Armstrong World Industries Inc	(12)	(0.00)	25	Duolingo	(229)	(0.00)
(636)	Array Technologies Inc	(1,744)	(0.01)	(5)	Eastman Chemical Company	(30)	(0.00)
(267)	Arrowhead Pharmaceuticals Inc	(1,323)	(0.01)	(103)	Edgewell Personal Care Company	(1,168)	(0.01)
63	Artisan Partners Asset Management Inc - Class A	(768)	(0.00)	74	Edison International	(125)	(0.00)
201	Asana Inc - Class A	(67)	(0.00)	(264)	Eli Lilly & Company	(39)	(0.00)
41	ASGN Inc	(423)	(0.00)	(13)	Elastic NV	(107)	(0.00)
10	Assurant Inc	(19)	(0.00)	(35)	Eli Lilly & Company	(313)	(0.00)
(8)	Autonation Inc	(223)	(0.00)	74	Emerson Electric Company	(248)	(0.00)
(2)	Avery Dennison Corporation	(22)	(0.00)	29	Encore Wire Corporation	(2)	(0.00)
69	Axon Enterprise Inc	(840)	(0.00)	(46)	Endeavor Group Hold - Class A	(36)	(0.00)
71	Axonics Modulation Technology	(55)	(0.00)	154	Enphase Energy Inc	(1,803)	(0.01)
(287)	Axsome Therapeutics Inc	(2,238)	(0.01)	74	Envista Holdings Corporation	(101)	(0.00)
(191)	Baker Hughes Company - Class A	(691)	(0.00)	(67)	EOG Resources Inc	(346)	(0.00)
(1,923)	Bank of America Corporation	(616)	(0.00)	34	Epam Systems Inc	(314)	(0.00)
(56)	Bank of New York Mellon Corporation	(125)	(0.00)	(66)	EQT Corporation	(137)	(0.00)
(220)	Bath & Body Works Company	(527)	(0.00)	14	Erie Indemnity Company - Class A	(247)	(0.00)
(213)	Bausch Health Companies Inc	(27)	(0.00)	(349)	Exact Sciences Corporation	(5,547)	(0.02)
(155)	Baxter International Inc	(893)	(0.01)	(21)	Exelon Corporation	(8)	(0.00)
(193)	Beam Therapeutics Inc	(237)	(0.00)	(93)	Exxon Mobil Corporation	(298)	(0.00)
(34)	Best Buy Company Inc	(308)	(0.00)	29	Fidelity National Financial Inc	(102)	(0.00)
(12)	Bio-Techne Corporation	(50)	(0.00)	(259)	Fifth Third Bancorp	(14)	(0.00)
154	BJS Wholesale Club Holdings	(916)	(0.01)	(154)	First Horizon Corporation	(35)	(0.00)
7	Blackbaud Inc	(4)	(0.00)	25	First Solar Inc	(50)	(0.00)
(9)	Blackrock Inc	(511)	(0.00)	(17)	Firstcash Holdings	(652)	(0.00)
(19)	Blackstone Group Inc	(124)	(0.00)	185	Flowers Foods Inc	(542)	(0.00)
35	Blue Owl Capital Inc	(1)	(0.00)	(138)	Fluence Energy Inc	(1,184)	(0.01)
(222)	Blueprint Medicines Corporation	(2,485)	(0.01)	44	Flywire Corporation	(31)	(0.00)
97	Borgwarner Inc	(23)	(0.00)	(3)	FMC Corporation	-	(0.00)
60	Boston Beer Company Inc	(751)	(0.00)	85	FNB Corporation	(249)	(0.00)
93	Brady Corporation - Class A	(206)	(0.00)	(1,419)	Ford Motor Company	(4,420)	(0.02)
109	BrightHouse Financial Inc	(743)	(0.00)	110	Formfactor Inc	(616)	(0.00)
(22)	Brookfield Renewable Corporation - Class A	(31)	(0.00)	(13)	Fox Corporation - Class A	(30)	(0.00)
36	Cabot Corporation	(270)	(0.00)	(78)	Franklin Resources Inc	(57)	(0.00)
(31)	Caesars Entertainment Inc	(240)	(0.00)	(349)	Freeport-Mcmoran Copper	(612)	(0.00)
34	California Water Service Group Company	(301)	(0.00)	(220)	Frontier Communications Parent Inc	(622)	(0.00)
(23)	Callon Petroleum Company	(64)	(0.00)	(81)	Frontier Group Holdings Inc	(54)	(0.00)
484	Cal-Maine Foods Inc	(4,014)	(0.02)	61	GE HealthCare Technologies Inc	(7)	(0.00)
(9)	Capital One Financial Corporation	(129)	(0.00)	(50)	Generac Holdings Inc	(2,327)	(0.01)
(28)	Carlyle Group Inc	(98)	(0.00)	(249)	General Motors Company	(1,569)	(0.01)
(200)	Carmax Inc	(4,080)	(0.02)	22	Genuine Parts Company	(244)	(0.00)
(1,450)	Carnival Corporation	(13,253)	(0.05)	291	Genworth Financial Inc - Class A	(310)	(0.00)
6	Carters Inc	(30)	(0.00)	(275)	Gilead Sciences Inc	(85)	(0.00)
(326)	Catalent Inc	(478)	(0.00)	12	Gitlab Inc - Class A	(11)	(0.00)
5	Cavco Industries Inc	(25)	(0.00)	(44)	Glaukos Corporation	(1,036)	(0.01)
(26)	Centerpoint Energy Inc	(10)	(0.00)	20	Globe Life Inc	(173)	(0.00)
(110)	Cerevel Therapeutics Holding	(629)	(0.00)	(3)	Graham Holdings Company - Class B	(450)	(0.00)
56	Cerara Inc	(41)	(0.00)	11	Grand Canyon Education Inc	(84)	(0.00)
84	CH Robinson Worldwide Inc	(776)	(0.00)	67	Grocery Outlet Holding Corporation	(213)	(0.00)
(54)	Championx Corporation	(248)	(0.00)	(44)	Guardant Health Inc	(482)	(0.00)
(9)	Charles River Laboratories	(94)	(0.00)	129	H&R Block Inc	(632)	(0.00)
(33)	Charter Communications Inc	(865)	(0.00)				

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

Nominal	Description	Fair Value US\$	% of Net Assets	Nominal	Description	Fair Value US\$	% of Net Assets
	Equity swaps (continued)				Equity swaps (continued)		
	United States (continued)				United States (continued)		
41	H.B. Fuller Company	(36)	(0.00)	(34)	Oracle Corporation Swap	(85)	(0.00)
(489)	Halliburton Company	(1,253)	(0.01)	(1,346)	Pacific Biosciences of California	(2,351)	(0.01)
(84)	Hasbro Inc	(1,090)	(0.01)	41	Pagerduty Inc	(9)	(0.00)
67	HashiCorp Inc - Class A	(414)	(0.00)	(726)	Paramount Global	(251)	(0.00)
63	Healthequity Inc	(31)	(0.00)	(370)	Patterson-UTI Energy Inc	(403)	(0.00)
(201)	Helmerich & Payne	(1,160)	(0.01)	26	Paypal Holdings Inc	-	(0.00)
65	Henry Schein Inc	(37)	(0.00)	(21)	Pennymac Financial Services	(265)	(0.00)
25	Hershey Company	(586)	(0.00)	(3)	Penske Automotive Group Inc	(85)	(0.00)
(42)	Hertz Global Holdings Inc	(106)	(0.00)	13	Pepsico Inc	(12)	(0.00)
175	Hologic Inc	(358)	(0.00)	(177)	Pemian Resources Corporation	(208)	(0.00)
115	Hostess Brands Inc	(16)	(0.00)	79	PFB Energy Inc - Class A	(177)	(0.00)
26	Hunt (Jb) Transprt Svcs Inc	(109)	(0.00)	170	Pilgrims Pride Corporation	(746)	(0.00)
(167)	Huntington Bancshares Inc	(73)	(0.00)	(166)	Plains GP Holdings LP - Class A	(1,235)	(0.01)
(87)	Huntsman Corporation	(123)	(0.00)	48	Planet Fitness Inc - Class A	(470)	(0.00)
(183)	IAC/Interactive Corporation	(2,612)	(0.01)	(1,163)	Plug Power Inc	(1,795)	(0.01)
12	ICU Medical Inc	(697)	(0.00)	(274)	PNC Financial Services Group Company	(513)	(0.00)
49	IDEX Corporation	(340)	(0.00)	63	PNM Resources Inc	(198)	(0.00)
35	Impinj Inc	(536)	(0.00)	10	Pool Corporation	(353)	(0.00)
56	Inari Medical Inc	(108)	(0.00)	124	Post Holdings Inc	(113)	(0.00)
(19)	Incyte Corporation	(6)	(0.00)	(77)	Prestige Consumer Healthcare Inc	(1,742)	(0.01)
26	Ingevity Corporation	(564)	(0.00)	74	Principal Financial Group	(870)	(0.00)
(529)	Insmad Inc	(655)	(0.00)	128	Privia Health Group Inc	(82)	(0.00)
12	Insulet Corporation	(311)	(0.00)	69	Progressive Corporation	(44)	(0.00)
55	Integra Lifesciences Holding	(384)	(0.00)	(21)	Public Service Enterprise Gp	(34)	(0.00)
(32)	Intel Corporation	(99)	(0.00)	5	Quaker Houghton Corporation	(14)	(0.00)
(296)	Intellia Therapeutics Inc	(216)	(0.00)	26	Quest Diagnostics Inc	(77)	(0.00)
25	Inter Parfums Inc	(163)	(0.00)	119	Quidelortho Corporation	(1,234)	(0.01)
(171)	Intra-Cellular Therapies Inc	(1,985)	(0.01)	102	R1 RCM Inc	(219)	(0.00)
(578)	Invesco Limited	(626)	(0.00)	21	Rapid7 Inc	(24)	(0.00)
(272)	Ionis Pharmaceuticals Inc	(1,376)	(0.01)	(251)	Reata Pharmaceuticals Inc - Class A	(1,718)	(0.01)
9	IPG Photonics Corporation	(229)	(0.00)	(140)	Regions Financial Corporation	(74)	(0.00)
(29)	Iqvia Holdings Inc	(458)	(0.00)	51	Reinsurance Group of America	(228)	(0.00)
(24)	Irhythm Technologies Inc	(56)	(0.00)	188	Resideo Tech Inc	(866)	(0.00)
27	Itron Inc	(379)	(0.00)	40	Resmed Inc	(233)	(0.00)
(2,134)	Jetblue Airways Corporation	(4,029)	(0.02)	(15)	Revvity Inc	(37)	(0.00)
(186)	Johnson & Johnson Inc	(1,374)	(0.01)	121	Reynolds Consumer Products LLC	(191)	(0.00)
(23)	Karuna Therapeutics Inc	(378)	(0.00)	(43)	RH NPV	(3,380)	(0.01)
49	Kennametal Inc	(9)	(0.00)	139	Ringcentral Inc - Class A	(144)	(0.00)
448	Keurig Dr Pepper Inc	(1,629)	(0.01)	(1,000)	Rivian Automotive Inc - Class A	(3,385)	(0.01)
(422)	Kinder Morgan Inc	(248)	(0.00)	158	Robert Half International Inc	(205)	(0.00)
(55)	KKR & Company Inc	(269)	(0.00)	(525)	Robinhood Markets Inc - Class A	(638)	(0.00)
(638)	Kohl's Corporation	(635)	(0.00)	67	Roblox Corporation - Class A	(16)	(0.00)
50	Korn Ferry Inc	(550)	(0.00)	(513)	Rocket Lab USA Inc	(1,100)	(0.01)
(11)	Kroger Company	(10)	(0.00)	4	Rogers Corporation	(2)	(0.00)
33	Lantheus Holdings Inc	(67)	(0.00)	(1,034)	Roivant Sciences Limited	(598)	(0.00)
(48)	Liberty Media Corporation	(1,088)	(0.01)	(223)	Sage Therapeutics Inc	(605)	(0.00)
(56)	Lincoln National Corporation	(195)	(0.00)	3	Salesforce Inc	(9)	(0.00)
(12)	Lithia Motors Inc - Class A	(1,008)	(0.01)	(130)	Sarepta Therapeutics Inc	(821)	(0.00)
(12)	Live Nation Entertainment Inc	(268)	(0.00)	(104)	Schlumberger Limited	(351)	(0.00)
70	Loews Corporation	(54)	(0.00)	(135)	Schwab (Charles) Corporation	(430)	(0.00)
(6)	Lowes Companies Inc	(108)	(0.00)	48	Sealed Air Corporation	(256)	(0.00)
(45)	LyondellBasell Industries - Class A	(193)	(0.00)	51	Seaworld Entertainment Inc	(14)	(0.00)
(4)	M & T Bank Corporation	(5)	(0.00)	(5)	Sherwin-Williams Company	(168)	(0.00)
(629)	Macy's Inc	(692)	(0.00)	(59)	Shift4 Payments Inc - Class A	(279)	(0.00)
(9)	Madison Square Garden Sports Corporation	(227)	(0.00)	45	Shockwave Medical Inc	(47)	(0.00)
(175)	Marathon Oil Corporation	(100)	(0.00)	6	Silicon Laboratories Inc	(77)	(0.00)
(591)	Marqeta Inc - Class A	(370)	(0.00)	(58)	Six Flags Entertainment Corporation	(88)	(0.00)
32	Masimo Corporation	(314)	(0.00)	194	Skyline Champion Corporation	(751)	(0.00)
(8)	Match Group Inc	(69)	(0.00)	(53)	SLM Corporation	(183)	(0.00)
9	Maximus Inc	(8)	(0.00)	(1,090)	Sofi Technologies Inc	(157)	(0.00)
161	Maxlinear Inc	(608)	(0.00)	51	Sonoco Products Company	(78)	(0.00)
50	MDU Resources Group Inc	(314)	(0.00)	(127)	Sotera Health Company	(305)	(0.00)
(3)	Medpace Holdings Inc	-	(0.00)	(6)	Southern Copper Corporation	(5)	(0.00)
(142)	Merck & Company Inc	(592)	(0.00)	(335)	Southwest Airlines Company	(1,897)	(0.01)
(62)	MGM Resorts International	(109)	(0.00)	(3)	Splunk Inc	(66)	(0.00)
36	Micron Technology Inc	(98)	(0.00)	46	Sprout Social Inc - Class A	(1)	(0.00)
(10)	MKS Instruments Inc	(242)	(0.00)	327	Staar Surgical Company	(2,058)	(0.01)
(28)	Mondelez International Inc - Class A	-	(0.00)	241	Starbucks Corporation	(1,147)	(0.01)
(2)	Moodys Corporation	(100)	(0.00)	(13)	State Street Corporation	(31)	(0.00)
(22)	Mosaic Company	(13)	(0.00)	87	Steel Dynamics Inc	(1,313)	(0.01)
(27)	Murphy Oil Corporation	(91)	(0.00)	56	Stericycle Inc	(576)	(0.00)
(1)	Murphy USA Inc	(31)	(0.00)	(1,549)	Sunnova Energy International	(2,410)	(0.01)
(197)	Natera Inc	(843)	(0.00)	(108)	Synchrony Financial	(587)	(0.00)
13	National Fuel Gas Company	(38)	(0.00)	10	Synnex Corporation	(14)	(0.00)
(273)	Navient Corporation	(2,025)	(0.01)	(53)	Synovus Financial Corporation	(60)	(0.00)
(26)	Neurocrine Biosciences Inc	(115)	(0.00)	74	Sysco Corporation	(248)	(0.00)
(914)	New York Community Bancorp	(2,049)	(0.01)	(52)	Take-Two Interactive Software	(2,042)	(0.01)
(28)	Nextera Energy Inc	(10)	(0.00)	87	Tapestry Inc NPV	(92)	(0.00)
18	Nextstar Broadcast Group	(329)	(0.00)	6	Teleflex Inc	(34)	(0.00)
(543)	Nordstrom Inc	(2,414)	(0.01)	59	Tempur Sealy International	(68)	(0.00)
(49)	Northern Oil And Gas Inc	(148)	(0.00)	(3)	Texas Pacific Land Corporation	(2,586)	(0.01)
(582)	Norwegian Cruise Line Holdin	(5,046)	(0.02)	(1,082)	TG Therapeutics Inc	(625)	(0.00)
(101)	NRG Energy Inc	(363)	(0.00)	(43)	Thermo Fisher Scientific Inc	(78)	(0.00)
63	Nucor Corporation	(103)	(0.00)	(49)	T-Mobile US Inc	(364)	(0.00)
(113)	Occidental Petroleum Corporation	(186)	(0.00)	102	Toast Inc - Class A	(9)	(0.00)
17	OGE Energy Corporation	(26)	(0.00)	53	Toro Company	(326)	(0.00)
84	O-I Glass Inc	(95)	(0.00)	(8)	Travel + Leisure Company	(19)	(0.00)
(77)	Old National Bancorp	(34)	(0.00)	21	Travelers Companies Inc	(265)	(0.00)
151	Olin Corporation	(834)	(0.00)	7	Ubiquiti Inc	(755)	(0.00)
(33)	Onemain Holdings Inc	(247)	(0.00)	59	Uipath Inc - Class A	(85)	(0.00)
10	Oneok Inc	(67)	(0.00)	(221)	Ultragenyx Pharmaceutical Inc	(621)	(0.00)

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

Nominal	Description	Fair Value US\$	% of Net Assets	Nominal	Description	Fair Value US\$	% of Net Assets
	Option contracts (continued)				Option contracts (continued)		
	Germany (continued)				United States (continued)		
(8)	Put on 132 EURO-BUND 21 July 2023	(3,666)	(0.01)	(2)	Call on 109.75 United States 5 Years Futures 21 July 2023	(63)	(0.00)
(5)	Put on 132.5 EURO-BUND 21 July 2023	(3,055)	(0.01)	(5)	Call on 110 United States 5 Years Futures 21 July 2023	(117)	(0.00)
(5)	Put on 133 EURO-BUND 21 July 2023	(4,037)	(0.01)	(3)	Call on 110.25 United States 5 Years Futures 21 July 2023	(47)	(0.00)
(3)	Put on 133.5 EURO-BUND 21 July 2023	(3,109)	(0.01)	(2)	Call on 110.5 United States 5 Years Futures 21 July 2023	(31)	(0.00)
(3)	Put on 14900 DAX Index 15 September 2023	(1,548)	(0.01)	(8)	Call on 113.25 United States 10 Years Futures 21 July 2023	(2,625)	(0.01)
(3)	Put on 15100 DAX Index 15 September 2023	(1,848)	(0.01)	(7)	Call on 113.5 United States 10 Years Futures 21 July 2023	(1,859)	(0.01)
(1)	Put on 15200 DAX Index 15 September 2023	(674)	(0.00)	(10)	Call on 113.75 United States 10 Years Futures 21 July 2023	(2,187)	(0.01)
(2)	Put on 15300 DAX Index 15 September 2023	(1,478)	(0.01)	(18)	Call on 114 United States 10 Years Futures 21 July 2023	(3,094)	(0.01)
(3)	Put on 15400 DAX Index 15 September 2023	(2,435)	(0.01)	(13)	Call on 114.25 United States 10 Years Futures 21 July 2023	(1,828)	(0.01)
(1)	Put on 15450 DAX Index 15 September 2023	(852)	(0.00)	(18)	Call on 114.5 United States 10 Years Futures 21 July 2023	(1,969)	(0.01)
(2)	Put on 15500 DAX Index 15 September 2023	(1,786)	(0.01)	(13)	Call on 114.75 United States 10 Years Futures 21 July 2023	(1,219)	(0.00)
(1)	Put on 15600 DAX Index 15 September 2023	(984)	(0.00)	(21)	Call on 115 United States 10 Years Futures 21 July 2023	(1,641)	(0.01)
(1)	Put on 15800 DAX Index 15 September 2023	(1,199)	(0.00)	(15)	Call on 115.25 United States 10 Years Futures 21 July 2023	(938)	(0.00)
(16)	Put on 4075 SX5E Index 21 July 2023	(663)	(0.00)	(23)	Call on 115.5 United States 10 Years Futures 21 July 2023	(1,078)	(0.00)
(16)	Put on 4100 SX5E Index 21 July 2023	(751)	(0.00)	(25)	Call on 116 United States 10 Years Futures 21 July 2023	(781)	(0.00)
(12)	Put on 4125 SX5E Index 21 July 2023	(642)	(0.00)	(12)	Call on 116.5 United States 10 Years Futures 21 July 2023	(188)	(0.00)
(11)	Put on 4150 SX5E Index 21 July 2023	(672)	(0.00)	(3)	Call on 127.5 United States Bond Futures 21 July 2023	(2,906)	(0.01)
(13)	Put on 4175 SX5E Index 21 July 2023	(922)	(0.00)	(3)	Call on 128 United States Bond Futures 21 July 2023	(2,297)	(0.01)
(16)	Put on 4200 SX5E Index 21 July 2023	(1,327)	(0.01)	(4)	Call on 128.5 United States Bond Futures 21 July 2023	(2,438)	(0.01)
(15)	Put on 4225 SX5E Index 21 July 2023	(1,489)	(0.01)	(7)	Call on 129 United States Bond Futures 21 July 2023	(3,281)	(0.01)
(14)	Put on 4250 SX5E Index 21 July 2023	(1,665)	(0.01)	(4)	Call on 129.5 United States Bond Futures 21 July 2023	(1,500)	(0.01)
(13)	Put on 4275 SX5E Index 21 July 2023	(1,872)	(0.01)	(7)	Call on 130 United States Bond Futures 21 July 2023	(1,969)	(0.01)
(10)	Put on 4300 SX5E Index 21 July 2023	(1,767)	(0.01)	(4)	Call on 130.5 United States Bond Futures 21 July 2023	(875)	(0.00)
(8)	Put on 4325 SX5E Index 21 July 2023	(1,772)	(0.01)	(9)	Call on 131 United States Bond Futures 21 July 2023	(1,547)	(0.01)
(12)	Put on 4350 SX5E Index 21 July 2023	(3,338)	(0.01)	(5)	Call on 131.5 United States Bond Futures 21 July 2023	(625)	(0.00)
				(9)	Call on 132 United States Bond Futures 21 July 2023	(844)	(0.00)
		(119,065)	(0.41)	(11)	Call on 133 United States Bond Futures 21 July 2023	(688)	(0.00)
				(6)	Call on 134 United States Bond Futures 21 July 2023	(188)	(0.00)
	Japan			(1)	Call on 1890 RUY Index 21 July 2023	(2,932)	(0.01)
(1)	Call on 32250 NKY Index 14 July 2023	(7,507)	(0.03)	(1)	Call on 1895 RUY Index 21 July 2023	(2,680)	(0.01)
(1)	Put on 29625 NKY Index 14 July 2023	(48)	(0.00)	(1)	Call on 1900 RUY Index 21 July 2023	(2,529)	(0.01)
		(7,555)	(0.03)	(2)	Call on 1905 RUY Index 21 July 2023	(5,360)	(0.02)
				(1)	Call on 1910 RUY Index 21 July 2023	(2,008)	(0.01)
	South Korea			(1)	Call on 1915 RUY Index 21 July 2023	(2,200)	(0.01)
(6)	Call on 345 KOSPI2 Index 13 July 2023	(842)	(0.00)	(1)	Call on 1925 RUY Index 21 July 2023	(1,710)	(0.01)
(6)	Call on 347.5 KOSPI2 Index 10 August 2023	(2,527)	(0.01)	(1)	Call on 1930 RUY Index 21 July 2023	(1,507)	(0.01)
(13)	Call on 347.5 KOSPI2 Index 13 July 2023	(913)	(0.00)	(1)	Call on 1935 RUY Index 21 July 2023	(1,302)	(0.00)
(4)	Call on 350 KOSPI2 Index 10 August 2023	(1,222)	(0.00)	(1)	Call on 1940 RUY Index 21 July 2023	(1,049)	(0.00)
(12)	Call on 350 KOSPI2 Index 13 July 2023	(433)	(0.00)	(1)	Call on 1945 RUY Index 21 July 2023	(1,030)	(0.00)
(5)	Call on 352.5 KOSPI2 Index 10 August 2023	(1,100)	(0.00)	(1)	Call on 1950 RUY Index 21 July 2023	(929)	(0.00)
(12)	Call on 352.5 KOSPI2 Index 13 July 2023	(205)	(0.00)	(1)	Call on 1955 RUY Index 21 July 2023	(998)	(0.00)
(10)	Call on 355 KOSPI2 Index 13 July 2023	(95)	(0.00)	(1)	Call on 1965 RUY Index 21 July 2023	(760)	(0.00)
(13)	Call on 357.5 KOSPI2 Index 13 July 2023	(74)	(0.00)	(1)	Call on 1970 RUY Index 21 July 2023	(570)	(0.00)
(11)	Call on 360 KOSPI2 Index 13 July 2023	(42)	(0.00)	(1)	Call on 1975 RUY Index 21 July 2023	(500)	(0.00)
(10)	Call on 362.5 KOSPI2 Index 13 July 2023	(19)	(0.00)	(1)	Call on 1980 RUY Index 21 July 2023	(510)	(0.00)
(1)	Put on 325 KOSPI2 Index 10 August 2023	(222)	(0.00)	(1)	Call on 1985 RUY Index 21 July 2023	(400)	(0.00)
(10)	Put on 325 KOSPI2 Index 13 July 2023	(342)	(0.00)	(8)	Call on 4420 S&P Emini Index 21 July 2023	(35,200)	(0.12)
(5)	Put on 327.5 KOSPI2 Index 10 August 2023	(1,480)	(0.01)	(4)	Call on 4425 S&P Emini Index 21 July 2023	(16,800)	(0.06)
(10)	Put on 327.5 KOSPI2 Index 13 July 2023	(550)	(0.00)	(8)	Call on 4430 S&P Emini Index 21 July 2023	(32,000)	(0.11)
(4)	Put on 330 KOSPI2 Index 10 August 2023	(1,548)	(0.01)	(4)	Call on 4440 S&P Emini Index 21 July 2023	(14,500)	(0.05)
(13)	Put on 330 KOSPI2 Index 13 July 2023	(1,258)	(0.00)	(8)	Call on 4450 S&P Emini Index 21 July 2023	(26,200)	(0.09)
(6)	Put on 332.5 KOSPI2 Index 10 August 2023	(3,028)	(0.01)	(8)	Call on 4460 S&P Emini Index 21 July 2023	(23,500)	(0.08)
(12)	Put on 332.5 KOSPI2 Index 13 July 2023	(2,026)	(0.01)	(7)	Call on 4470 S&P Emini Index 21 July 2023	(18,375)	(0.06)
(12)	Put on 335 KOSPI2 Index 13 July 2023	(3,392)	(0.01)	(7)	Call on 4475 S&P Emini Index 21 July 2023	(17,412)	(0.06)
(11)	Put on 337.5 KOSPI2 Index 13 July 2023	(4,884)	(0.02)	(4)	Call on 4480 S&P Emini Index 21 July 2023	(9,350)	(0.03)
(8)	Put on 340 KOSPI2 Index 13 July 2023	(5,419)	(0.02)	(4)	Call on 4490 S&P Emini Index 21 July 2023	(8,300)	(0.03)
(8)	Put on 342.5 KOSPI2 Index 13 July 2023	(7,893)	(0.03)	(4)	Call on 4500 S&P Emini Index 21 July 2023	(7,250)	(0.03)
(4)	Put on 345 KOSPI2 Index 13 July 2023	(5,343)	(0.02)	(5)	Call on 4510 S&P Emini Index 21 July 2023	(7,937)	(0.03)
		(44,857)	(0.15)	(4)	Call on 4520 S&P Emini Index 21 July 2023	(5,500)	(0.02)
				(4)	Call on 4525 S&P Emini Index 21 July 2023	(5,100)	(0.02)
				(4)	Call on 4530 S&P Emini Index 21 July 2023	(4,750)	(0.02)
	United Kingdom			(3)	Call on 4540 S&P Emini Index 21 July 2023	(3,037)	(0.01)
(2)	Call on 7775 UKX Index 15 September 2023	(954)	(0.00)	(5)	Call on 4550 S&P Emini Index 21 July 2023	(4,375)	(0.02)
(3)	Call on 7800 UKX Index 15 September 2023	(1,220)	(0.00)	(1)	Put on 105.75 United States 5 Years Futures 21 July 2023	(109)	(0.00)
(2)	Call on 7825 UKX Index 15 September 2023	(687)	(0.00)	(4)	Put on 106 United States 5 Years Futures 21 July 2023	(625)	(0.00)
(2)	Call on 7850 UKX Index 15 September 2023	(585)	(0.00)	(3)	Put on 106.25 United States 5 Years Futures 21 July 2023	(633)	(0.00)
(2)	Call on 7875 UKX Index 15 September 2023	(496)	(0.00)	(5)	Put on 106.5 United States 5 Years Futures 21 July 2023	(1,406)	(0.01)
(1)	Call on 7900 UKX Index 15 September 2023	(210)	(0.00)	(2)	Put on 106.75 United States 5 Years Futures 21 July 2023	(750)	(0.00)
(4)	Call on 7925 UKX Index 15 September 2023	(712)	(0.00)	(3)	Put on 107 United States 5 Years Futures 21 July 2023	(1,453)	(0.01)
(2)	Call on 7950 UKX Index 15 September 2023	(292)	(0.00)	(2)	Put on 107.25 United States 5 Years Futures 21 July 2023	(1,219)	(0.00)
(2)	Call on 7975 UKX Index 15 September 2023	(254)	(0.00)	(2)	Put on 107.5 United States 5 Years Futures 21 July 2023	(1,516)	(0.01)
(2)	Put on 7225 UKX Index 15 September 2023	(1,411)	(0.01)	(2)	Put on 107.75 United States 5 Years Futures 21 July 2023	(1,859)	(0.01)
(2)	Put on 7250 UKX Index 15 September 2023	(1,513)	(0.01)	(14)	Put on 110 United States 10 Years Futures 21 July 2023	(1,312)	(0.00)
(2)	Put on 7275 UKX Index 15 September 2023	(1,615)	(0.01)	(1)	Put on 110.25 United States 10 Years Futures 21 July 2023	(1,375)	(0.01)
(1)	Put on 7300 UKX Index 15 September 2023	(865)	(0.00)				
(2)	Put on 7325 UKX Index 15 September 2023	(1,856)	(0.01)				
(4)	Put on 7350 UKX Index 15 September 2023	(3,967)	(0.01)				
(3)	Put on 7375 UKX Index 15 September 2023	(3,204)	(0.01)				
(2)	Put on 7400 UKX Index 15 September 2023	(2,288)	(0.01)				
(2)	Put on 7425 UKX Index 15 September 2023	(2,454)	(0.01)				
		(24,583)	(0.08)				
	United States						
(2)	Call on 108 United States 5 Years Futures 21 July 2023	(406)	(0.00)				
(3)	Call on 108.25 United States 5 Years Futures 21 July 2023	(445)	(0.00)				
(2)	Call on 108.5 United States 5 Years Futures 21 July 2023	(219)	(0.00)				
(3)	Call on 109 United States 5 Years Futures 21 July 2023	(258)	(0.00)				
(4)	Call on 109.25 United States 5 Years Futures 21 July 2023	(188)	(0.00)				
(3)	Call on 109.5 United States 5 Years Futures 21 July 2023	(94)	(0.00)				

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

Nominal	Description	Fair Value US\$	% of Net Assets
	Option contracts (continued)		
	United States (continued)		
(12)	Put on 110.5 United States 10 Years Futures 21 July 2023	(1,875)	(0.01)
(10)	Put on 110.75 United States 10 Years Futures 21 July 2023	(2,031)	(0.01)
(23)	Put on 111 United States 10 Years Futures 21 July 2023	(5,750)	(0.02)
(15)	Put on 111.25 United States 10 Years Futures 21 July 2023	(4,687)	(0.02)
(20)	Put on 111.5 United States 10 Years Futures 21 July 2023	(7,812)	(0.03)
(13)	Put on 111.75 United States 10 Years Futures 21 July 2023	(6,094)	(0.02)
(23)	Put on 112 United States 10 Years Futures 21 July 2023	(13,297)	(0.05)
(13)	Put on 112.25 United States 10 Years Futures 21 July 2023	(8,937)	(0.03)
(15)	Put on 112.5 United States 10 Years Futures 21 July 2023	(12,422)	(0.04)
(18)	Put on 113 United States 10 Years Futures 21 July 2023	(20,531)	(0.07)
(3)	Put on 121 United States Bond Futures 21 July 2023	(188)	(0.00)
(11)	Put on 122 United States Bond Futures 21 July 2023	(1,203)	(0.00)
(5)	Put on 122.5 United States Bond Futures 21 July 2023	(703)	(0.00)
(10)	Put on 123 United States Bond Futures 21 July 2023	(1,719)	(0.01)
(9)	Put on 124 United States Bond Futures 21 July 2023	(2,812)	(0.01)
(5)	Put on 124.5 United States Bond Futures 21 July 2023	(2,031)	(0.01)
(7)	Put on 125 United States Bond Futures 21 July 2023	(3,719)	(0.01)
(4)	Put on 125.5 United States Bond Futures 21 July 2023	(2,687)	(0.01)
(8)	Put on 126 United States Bond Futures 21 July 2023	(6,750)	(0.02)
(4)	Put on 126.5 United States Bond Futures 21 July 2023	(4,188)	(0.01)
(4)	Put on 127 United States Bond Futures 21 July 2023	(5,125)	(0.02)
(2)	Put on 1735 RUY Index 21 July 2023	(370)	(0.00)
(1)	Put on 1745 RUY Index 21 July 2023	(217)	(0.00)
(1)	Put on 1765 RUY Index 21 July 2023	(283)	(0.00)
(1)	Put on 1770 RUY Index 21 July 2023	(303)	(0.00)
(1)	Put on 1775 RUY Index 21 July 2023	(297)	(0.00)
(1)	Put on 1780 RUY Index 21 July 2023	(354)	(0.00)
(1)	Put on 1785 RUY Index 21 July 2023	(384)	(0.00)
(1)	Put on 1790 RUY Index 21 July 2023	(415)	(0.00)
(1)	Put on 1795 RUY Index 21 July 2023	(424)	(0.00)
(1)	Put on 1800 RUY Index 21 July 2023	(480)	(0.00)
(1)	Put on 1805 RUY Index 21 July 2023	(513)	(0.00)
(1)	Put on 1810 RUY Index 21 July 2023	(560)	(0.00)
(1)	Put on 1815 RUY Index 21 July 2023	(618)	(0.00)
(1)	Put on 1820 RUY Index 21 July 2023	(732)	(0.00)
(1)	Put on 1825 RUY Index 21 July 2023	(748)	(0.00)
(1)	Put on 1830 RUY Index 21 July 2023	(835)	(0.00)
(1)	Put on 1835 RUY Index 21 July 2023	(861)	(0.00)
(1)	Put on 1840 RUY Index 21 July 2023	(1,046)	(0.00)
(1)	Put on 1850 RUY Index 21 July 2023	(1,362)	(0.01)
(8)	Put on 4175 S&P Emini Index 21 July 2023	(1,280)	(0.00)
(8)	Put on 4180 S&P Emini Index 21 July 2023	(1,300)	(0.00)
(8)	Put on 4190 S&P Emini Index 21 July 2023	(1,360)	(0.00)
(8)	Put on 4200 S&P Emini Index 21 July 2023	(1,440)	(0.01)
(7)	Put on 4225 S&P Emini Index 21 July 2023	(1,452)	(0.01)
(7)	Put on 4230 S&P Emini Index 21 July 2023	(1,487)	(0.01)
(4)	Put on 4260 S&P Emini Index 21 July 2023	(1,000)	(0.00)
(4)	Put on 4270 S&P Emini Index 21 July 2023	(1,100)	(0.00)
(4)	Put on 4275 S&P Emini Index 21 July 2023	(1,100)	(0.00)
(5)	Put on 4280 S&P Emini Index 21 July 2023	(1,437)	(0.01)
(4)	Put on 4290 S&P Emini Index 21 July 2023	(1,250)	(0.00)
(4)	Put on 4300 S&P Emini Index 21 July 2023	(1,350)	(0.00)
(3)	Put on 4310 S&P Emini Index 21 July 2023	(1,087)	(0.00)
(4)	Put on 4320 S&P Emini Index 21 July 2023	(1,600)	(0.01)
(4)	Put on 4325 S&P Emini Index 21 July 2023	(1,650)	(0.01)
(4)	Put on 4330 S&P Emini Index 21 July 2023	(1,700)	(0.01)
(5)	Put on 4340 S&P Emini Index 21 July 2023	(2,312)	(0.01)
(3)	Put on 4360 S&P Emini Index 21 July 2023	(1,650)	(0.01)
		(472,356)	(1.62)
	Total option contracts	(684,522)	(2.35)

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

Forward currency contracts (note 4)**

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised loss US\$	% of Net Assets
AUD131,177	€80,046	3 July 2023	3	(17)	(0.00)
AUD1,773,977	€1,100,000	16 August 2023	11	(20,486)	(0.10)
AUD93,067	£50,000	20 September 2023	1	(1,491)	(0.01)
AUD1,000,000	JPY96,211,116	25 August 2023	11	(4,794)	(0.00)
AUD3,295	US\$2,219	13 July 2023	5	(26)	(0.00)
AUD2,300,000	US\$1,541,293	20 July 2023	6	(9,351)	(0.03)
AUD4,900,000	US\$3,325,739	21 July 2023	39	(61,930)	(0.25)
BRL1,300,000	US\$270,410	2 August 2023	15	(2,561)	(0.00)
BRL1,491,779	US\$307,014	5 September 2023	14	(1,492)	(0.00)
CAD1,728,844	€1,200,000	6 September 2023	16	(5,752)	(0.00)
CAD100,000	US\$75,608	5 July 2023	1	(31)	(0.00)
CAD500,000	US\$378,169	7 July 2023	3	(272)	(0.00)
CAD800,000	US\$608,667	15 August 2023	4	(3,656)	(0.01)
CHF387,739	€400,000	15 August 2023	10	(1,896)	(0.00)
CHF2,100,000	US\$2,395,835	7 August 2023	11	(38,962)	(0.13)
CLP500,000,000	US\$624,630	27 July 2023	16	(3,664)	(0.01)
CLP200,000,000	US\$248,521	22 August 2023	4	(908)	(0.00)
CLP175,000,000	US\$216,236	3 October 2023	4	(446)	(0.00)
CNY500,000	US\$68,966	12 July 2023	1	(170)	(0.00)
COP800,000,000	US\$189,355	23 August 2023	4	(766)	(0.00)
€100,000	AUD164,681	3 July 2023	1	(514)	(0.00)
€919,954	AUD1,516,184	16 August 2023	12	(4,578)	(0.00)
€400,000	CAD580,217	6 September 2023	4	(1,061)	(0.00)
€200,000	CHF195,745	15 August 2023	2	(1,159)	(0.00)
€100,000	£86,134	3 July 2023	1	(393)	(0.00)
€500,000	£433,809	17 August 2023	5	(4,828)	(0.02)
€500,000	NOK5,896,769	9 August 2023	7	(4,615)	(0.02)
€3,100,000	US\$3,399,101	5 July 2023	33	(16,201)	(0.04)
€13,485,924	US\$14,765,860	31 July 2023	2	(28,927)	(0.10)
£50,000	AUD95,498	3 July 2023	1	(5)	(0.00)
£323,070	AUD616,256	20 September 2023	8	(316)	(0.00)
£1,114,904	€1,300,000	17 August 2023	10	(3,980)	(0.00)
£750,000	US\$955,939	7 July 2023	7	(2,388)	(0.00)
£300,000	US\$384,380	12 July 2023	4	(2,944)	(0.01)
£371	US\$474	13 July 2023	1	(2)	(0.00)
£1,832,734	US\$2,333,648	31 July 2023	2	(3,047)	(0.01)
£450,000	US\$573,349	12 September 2023	12	(1,120)	(0.00)
HUF150,939,876	€400,000	16 August 2023	6	(1,441)	(0.00)
HUF87,830	US\$257	13 July 2023	1	(1)	(0.00)
HUF4,324,324	US\$12,332	26 October 2023	1	(9)	(0.00)
ILS500,000	US\$140,698	20 July 2023	1	(5,890)	(0.02)
INR85,000,000	US\$1,035,480	18 August 2023	80	(1,331)	(0.00)
INR12,500,000	US\$152,132	24 August 2023	2	(81)	(0.00)
JPY38,012,236	AUD400,000	25 August 2023	4	(1,378)	(0.00)
JPY89,183,656	€600,000	8 August 2023	6	(35,044)	(0.13)
JPY87,444,268	£500,000	27 July 2023	10	(28,181)	(0.10)
JPY40,329,949	US\$285,679	13 July 2023	9	(6,084)	(0.02)
JPY40,000,000	US\$288,333	27 July 2023	3	(10,386)	(0.04)
KRW1,000,000,000	US\$776,754	5 July 2023	72	(17,599)	(0.07)
KRW500,000,000	US\$393,576	24 July 2023	14	(13,643)	(0.04)
KRW400,000,000	US\$314,636	7 August 2023	4	(10,452)	(0.04)
KRW200,000,000	US\$157,134	18 August 2023	2	(4,934)	(0.02)
MXN1,000,000	US\$58,484	3 July 2023	2	(210)	(0.00)
MXN1,000,000	US\$58,540	5 July 2023	2	(288)	(0.00)
MXN2,500,000	US\$145,828	13 July 2023	7	(441)	(0.00)
MXN6,783,972	US\$390,592	20 September 2023	12	(1,087)	(0.00)
NOK4,620,701	€400,000	9 August 2023	4	(5,349)	(0.03)
NZD600,000	US\$378,712	11 July 2023	7	(11,146)	(0.06)
NZD300,000	US\$185,619	12 July 2023	9	(1,837)	(0.00)
PLN531,726	€119,324	24 August 2023	3	(37)	(0.00)
PLN300,000	US\$74,040	18 October 2023	4	(593)	(0.00)
SEK39,874,781	US\$3,733,024	31 July 2023	1	(35,893)	(0.12)
SEK1,500,000	US\$140,686	17 August 2023	2	(1,497)	(0.01)
SGD600,000	US\$448,865	14 August 2023	6	(4,773)	(0.00)
TWD7,500,000	US\$242,167	7 July 2023	2	(1,513)	(0.01)
TWD2,500,000	US\$80,444	21 July 2023	1	(219)	(0.00)
US\$66,208	AUD100,000	5 July 2023	1	(366)	(0.00)
US\$372	AUD563	13 July 2023	2	(2)	(0.00)
US\$728,546	AUD1,100,000	20 July 2023	11	(4,121)	(0.00)
US\$1,259,456	AUD1,900,000	21 July 2023	19	(6,105)	(0.00)
US\$617,739	BRL3,075,480	5 July 2023	80	(19,213)	(0.04)
US\$20,546	BRL100,000	2 August 2023	1	(58)	(0.00)
US\$3,180,869	CAD4,300,000	7 July 2023	41	(69,042)	(0.31)
US\$1,225	CAD1,633	13 July 2023	2	(10)	(0.00)
US\$2,683,267	CHF2,400,000	7 August 2023	22	(10,301)	(0.02)
US\$278,428	CLP225,000,000	27 July 2023	2	(1,004)	(0.00)
US\$2,266,327	€2,100,000	5 July 2023	29	(25,313)	(0.13)
US\$9,890,937	€9,139,817	13 July 2023	2	(87,106)	(0.30)
US\$126,174	£100,000	3 July 2023	1	(963)	(0.00)
US\$1,200,585	£950,000	7 July 2023	9	(7,246)	(0.04)

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

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

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised loss US\$	% of Net Assets
US\$2,113,084	£1,700,000	12 July 2023	29	(48,385)	(0.26)
US\$229,775	£181,711	13 July 2023	3	(1,265)	(0.01)
US\$31,356	HUF10,810,810	28 July 2023	3	(12)	(0.00)
US\$134,709	ILS500,000	5 July 2023	1	(42)	(0.00)
US\$11,346	ILS42,142	20 July 2023	1	(17)	(0.00)
US\$269,495	ILS1,000,000	20 September 2023	12	(791)	(0.00)
US\$482,092	INR40,000,000	7 July 2023	50	(5,252)	(0.00)
US\$69,099	JPY10,000,000	5 July 2023	1	(139)	(0.00)
US\$69,305	JPY10,000,000	27 July 2023	2	(181)	(0.00)
US\$750,876	KRW1,000,000,000	5 July 2023	3	(8,278)	(0.02)
US\$378,800	KRW500,000,000	24 July 2023	2	(1,133)	(0.00)
US\$303,866	KRW400,000,000	18 August 2023	45	(530)	(0.00)
US\$98,807	MXN1,699,832	13 July 2023	3	(47)	(0.00)
US\$46,185	NOK500,000	3 July 2023	1	(489)	(0.00)
US\$364,117	NZD600,000	11 July 2023	9	(3,448)	(0.01)
US\$364,680	NZD600,000	12 July 2023	1	(2,884)	(0.01)
US\$137,191	PEN500,000	18 July 2023	3	(502)	(0.00)
US\$133,284	PHP7,500,000	10 July 2023	3	(2,310)	(0.00)
US\$44,368	PHP2,500,000	11 August 2023	1	(802)	(0.00)
US\$89,755	PHP5,000,000	18 August 2023	1	(568)	(0.00)
US\$13	PLN5	13 July 2023	1	-	(0.00)
US\$47,625	PLN200,000	26 July 2023	2	(1,530)	(0.00)
US\$45,911	SEK500,000	5 July 2023	1	(390)	(0.00)
US\$230,543	SEK2,500,000	17 August 2023	6	(1,438)	(0.00)
US\$73,758	SGD100,000	5 July 2023	1	(147)	(0.00)
US\$73,746	SGD100,000	10 July 2023	1	(172)	(0.00)
US\$70,348	THB2,500,000	21 August 2023	1	(534)	(0.00)
US\$439,293	ZAR8,500,000	26 July 2023	26	(9,423)	(0.02)
US\$25,708	ZAR500,000	2 October 2023	3	(513)	(0.00)
ZAR9,500,000	US\$513,547	26 July 2023	24	(12,041)	(0.01)
ZAR2,000,000	US\$108,978	2 October 2023	4	(4,087)	(0.02)
Total unrealised loss on forward currency contracts				(774,286)	(2.65)
Total financial liabilities at fair value through profit or loss - trading				(2,076,376)	(7.12)
Total financial assets at fair value through profit or loss - trading				15,935,546	54.65
Total financial liabilities at fair value through profit or loss - trading				(2,076,376)	(7.12)
Other net assets				15,300,689	52.47
Net assets attributable to holders of redeemable participating shares				29,159,859	100.00

**The forward currency contracts are held with Citibank N.A., HSBC Bank Plc, Royal Bank of Scotland and The Bank of New York Mellon.

(a) Exchange traded derivative instruments

(b) OTC financial derivatives instrument

* Transferable securities dealt on another regulated market

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

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

Analysis of Total Assets

	% of Total Assets
Transferable securities listed on official stock exchange	31.00
Exchange traded financial derivative instruments described in classification (a) above	0.72
OTC financial derivative instruments described in classification (b) above	4.35
Transferable Securities as described in # above	13.92
Other current assets	50.01
	100.00

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

Positions valued at zero have been priced in accordance with the valuation policy.

Financial assets at fair value through profit or loss

Nominal	Description	Fair Value US\$	% of Net Assets	Nominal	Description	Fair Value US\$	% of Net Assets
	Credit default swaps (b)				Government bonds (continued)		
	European Union				United States (continued)		
(830,000,000)	Itraxx Europes39V 1-5 Years 100 Obps 20 June 2028	10,674,738	0.28	100,000,000	United States Treasury Bill 0% 27/07/2023#	99,667,860	2.64
(300,000,000)	GS	12,960,766	0.34		United States Treasury Inflation Linked IX N/B 0.63% 15/07/2032	133,474,776	3.53
	Itraxx Xovers39V 1-5 Years 500 Obps 20 June 2028 GS	23,635,504	0.62	45,821,250	United States Treasury Inflation Linked IX N/B 1.13% 15/01/2033	43,953,218	1.16
	United States				United States Treasury Inflation Linked IX N/B 1.25% 15/04/2028*	42,087,920	1.11
(445,000,000)	Nahys40V 1-5 Years 500 Obps 20 June 2028 JPM	12,218,196	0.33	43,482,030	United States Treasury Inflation Linked IX N/B 1.63% 15/10/2027	110,002,972	2.91
(1,070,000,000)	Naigs40V 1-5 Years 100 Obps 20 June 2028 Barclays	15,969,367	0.42			1,721,419,259	45.51
		28,187,563	0.75				
	Total credit default swaps	51,823,067	1.37		Total government bonds	2,624,439,901	69.38
	Futures contracts (a)				Total return swap (b)		
	Australia				United States		
1,231	SPI 200 Index Futures September 2023	989,023	0.03	4,827,000	BBG Commex AG&LV Capital Partners	3,630,973	0.09
	Canada				Total total return swaps	3,630,973	0.09
1,148	S&P/TSX 60 Index Futures September 2023	3,256,659	0.09				
	France						
1,045	CAC 40 10 Euro Index Futures July 2023	1,550,358	0.04				
	Germany						
234	STOXX Euro ESG Index Futures September 2023	7,604	0.00				
232	DAX Index Future September 2023	434,968	0.01				
955	EURO BTP Futures September 2023	576,036	0.01				
143	EURO BUXL 30 Years Bond September 2023	346,305	0.01				
3,317	EURO Stoxx 50 Index Futures September 2023	2,926,024	0.08				
		4,290,937	0.11				
	Italy						
494	FTSE/MIB Index Futures September 2023	2,388,617	0.06				
	Japan						
357	Japan OSE 10 Years Bond September 2023	1,404,763	0.04				
1,648	TOPIX Index Futures September 2023	8,657,464	0.23				
		10,062,227	0.27				
	Netherlands						
466	Amsterdam Index Futures July 2023	1,071,604	0.03				
	Singapore						
1,395	Nikkei 225 (SGX) Index Futures September 2023	5,647,362	0.15				
1,757	MSCI Singapore Index Futures July 2023	63,966	0.00				
5,580	FTSE China A50 Index Futures July 2023	136,366	0.00				
		5,847,694	0.15				
	Sweden						
4,235	OMXS30 Index Futures July 2023	64,209	0.00				
	United States						
1,558	S&P500 E-mini Index Futures September 2023	11,048,573	0.29				
529	Nasdaq 100 E-mini Index Futures September 2023	6,545,188	0.17				
44	E-mini S&P 500 ESG Index Futures September 2023	253,300	0.01				
1,449	United States Ultra Bond CBT Futures September 2023	1,794,086	0.05				
		19,641,147	0.52				
	Total futures contracts	49,162,475	1.30				
	Government bonds						
	France						
50,000,000	France Discount Treasury Bill 0% 01/11/2023	53,923,220	1.43				
50,000,000	France Discount Treasury Bill 0% 04/10/2023	54,078,415	1.43				
50,000,000	France Discount Treasury Bill 0% 20/03/2024	53,156,793	1.41				
50,000,000	France Discount Treasury Bill 0% 21/02/2024	53,307,897	1.41				
50,000,000	France Discount Treasury Bill 0% 24/01/2024	53,467,455	1.41				
50,000,000	France Discount Treasury Bill 0% 29/11/2023	53,765,844	1.42				
111,691,070	France Treasury Bill BTF 0.10% 25/07/2031	118,519,178	3.13				
50,000,000	French Discount Treasury Bill 0% 06/09/2023	54,225,700	1.43				
50,000,000	French Discount Treasury Bill 0% 09/08/2023	54,371,349	1.44				
100,000,000	French Discount Treasury Bill 0% 12/07/2023#	109,026,357	2.88				
		657,842,208	17.39				
	Germany						
122,205,200	Deutsche Bundesrepublik Inflation Linked Bond 0.1% 15/04/2033	133,732,517	3.53				
	United Kingdom						
90,106,810	United Kingdom Gilt Inflation Linked I/L 0.13% 10/08/2031	111,445,917	2.95				
	United States						
100,000,000	United States Treasury Bill 0% 03/09/2023	99,561,132	2.63				
100,000,000	United States Treasury Bill 0% 07/09/2023	99,059,744	2.62				
100,000,000	United States Treasury Bill 0% 09/11/2023#	98,145,990	2.59				
100,000,000	United States Treasury Bill 0% 10/08/2023	99,459,282	2.63				
300,000,000	United States Treasury Bill 0% 12/10/2023#	295,644,882	7.82				
100,000,000	United States Treasury Bill 0% 14/09/2023#	98,955,300	2.62				
100,000,000	United States Treasury Bill 0% 14/12/2023#	97,624,165	2.58				
10,000,000	United States Treasury Bill 0% 17/08/2023#	9,935,633	0.26				
150,000,000	United States Treasury Bill 0% 19/10/2023#	147,663,235	3.90				
50,000,000	United States Treasury Bill 0% 20/07/2023#	49,881,681	1.32				
100,000,000	United States Treasury Bill 0% 24/10/2023#	98,369,877	2.60				
100,000,000	United States Treasury Bill 0% 24/11/2023#	97,931,592	2.59				

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

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

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised gain US\$	% of Net Assets
CHF74,608,280	US\$83,635,244	31 July 2023	14	39,157	0.00
€1,481,320,154	US\$1,618,544,558	31 July 2023	24	188,779	0.00
£918,168	US\$1,151,925	13 July 2023	1	15,493	0.00
£416,607,612	US\$529,580,377	31 July 2023	12	199,526	0.01
SGD8,829,238	US\$6,528,583	31 July 2023	4	3,030	0.00
US\$294,901	BRL1,426,832	31 July 2023	1	812	0.00
US\$4	CHF4	31 July 2023	2	-	0.00
US\$942,820	€859,583	31 July 2023	6	3,497	0.00
US\$127,093	£99,683	31 July 2023	6	332	0.00
US\$28,432,937	JPY3,950,315,454	13 July 2023	2	1,046,500	0.03
Total unrealised gain on forward currency contracts				1,497,126	0.04
Total financial assets at fair value through profit or loss - trading				2,730,553,542	72.18

Financial liabilities at fair value through profit or loss

Nominal	Description	Fair Value US\$	% of Net Assets
Futures contracts			
Australia			
1,021	Australian 10 Years Bond Futures September 2023	(406,625)	(0.01)
648	Australian 3 Years Bond Futures September 2023	(225,795)	(0.01)
		(632,420)	(0.02)
Canada			
743	Canadian 10 Years Bond Futures September 2023	(597,247)	(0.02)
Germany			
915	EURO BOBL Futures September 2023	(1,520,821)	(0.04)
871	EURO Bund Futures September 2023	(1,191,364)	(0.03)
814	EURO OAT Futures September 2023	(679,037)	(0.02)
1,386	Swiss Market Index Futures September 2023	(465,826)	(0.01)
		(3,857,048)	(0.10)
Hong Kong			
466	Hang Seng Index Futures July 2023	(429,896)	(0.01)
1,223	HSCEI Index Futures July 2023	(343,368)	(0.01)
		(773,264)	(0.02)
India			
315	IFSC Nifty 50 Index Futures July 2023	-	(0.00)
Singapore			
767	FTSE Taiwan Index Futures July 2023	(59,835)	(0.00)
South Africa			
506	FTSE/JSE Top 40 Index Futures September 2023	(234,689)	(0.01)
South Korea			
432	Korea 10 Years Bond Futures September 2023	(51,417)	(0.00)
667	Korea 3 Years Bond Futures September 2023	(147,361)	(0.00)
1,543	KOSPI2 Index Futures September 2023	(1,154,208)	(0.03)
		(1,352,986)	(0.03)
Sweden			
117	OMXS30 ESG Index Futures July 2023	(4,272)	(0.00)
United Kingdom			
1,933	FTSE 100 Index Futures September 2023	(1,067,849)	(0.03)
669	Long Gilt Futures September 2023	(961,167)	(0.02)
		(2,029,016)	(0.05)
United States			
1,599	United States 10 Years Treasury Note CBT Futures September 2023	(3,382,719)	(0.09)
440	United States 2 Years Treasury Note CBT Futures September 2023	(944,347)	(0.02)
1,499	United States 5 Years Treasury Note CBT Futures September 2023	(2,540,078)	(0.07)
1,168	United States Long Bond CBT Futures September 2023	(457,852)	(0.01)
		(7,324,996)	(0.19)
	Total futures contracts	(16,865,773)	(0.44)

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

Forward currency contracts (note 4)**

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised loss US\$	% of Net Assets
AUD622,647	US\$416,070	31 July 2023	1	(1,201)	(0.00)
BRL100,641,709	US\$20,938,493	31 July 2023	1	(194,896)	(0.01)
€9,367,377	US\$10,274,448	31 July 2023	2	(38,115)	(0.00)
£12,109	US\$15,440	31 July 2023	3	(40)	(0.00)
HKD846	US\$108	31 July 2023	1	-	(0.00)
JPY18,804,070,285	US\$131,645,757	31 July 2023	1	(896,093)	(0.02)
SEK445,507	US\$41,684	31 July 2023	3	(378)	(0.00)
SGD707	US\$523	31 July 2023	1	-	(0.00)
US\$288,000	BRL1,404,345	31 July 2023	1	(1,454)	(0.00)
US\$65,447	CHF58,794	13 July 2023	1	(360)	(0.00)
US\$160,062	CHF143,020	31 July 2023	12	(334)	(0.00)
US\$851,071,671	€786,383,982	13 July 2023	4	(7,432,698)	(0.20)
US\$30,515,471	€27,945,164	31 July 2023	19	(21,998)	(0.00)
US\$137,473,635	£109,378,762	13 July 2023	2	(1,597,496)	(0.04)
US\$287,334	£226,699	31 July 2023	12	(949)	(0.00)
US\$93,168	SGD126,004	31 July 2023	2	(45)	(0.00)
Total unrealised loss on forward currency contracts				(10,186,057)	(0.27)
Total financial liabilities at fair value through profit or loss - trading				(27,051,830)	(0.71)
Total financial assets at fair value through profit or loss - trading				2,730,553,542	72.18
Total financial liabilities at fair value through profit or loss - trading				(27,051,830)	(0.71)
Other net assets				1,079,393,391	28.53
Net assets attributable to holders of redeemable participating shares				3,782,895,103	100.00

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

(a) Exchange traded derivative instruments

(b) OTC financial derivatives instrument

* Transferable securities dealt on another regulated market

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

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

Analysis of Total Assets

	% of Total Assets
Transferable securities listed on official stock exchange	35.06
Exchange traded financial derivative instruments described in classification (a) above	1.25
OTC financial derivative instruments described in classification (b) above	1.45
Transferable Securities as described in # above	30.57
Transferable securities dealt on another regulated market described in * above	1.07
Other current assets	30.60
	100.00

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

Positions valued at zero have been priced in accordance with the valuation policy.

Financial assets at fair value through profit or loss

Nominal	Description	Fair Value €	% of Net Assets	Nominal	Description	Fair Value €	% of Net Assets
	Equities				Real estate investment trust		
	Belgium				United Kingdom		
371	D'Ieteren Group	60,065	0.12	198,714	Segro plc	1,659,842	3.44
	Denmark				Total real estate investment trust	1,659,842	3.44
2,352	Rockwool A/S	556,893	1.15				
	Germany						
107,500	Brenntag SE	7,675,500	15.89				
37,084	Fielmann AG	1,809,699	3.75				
16,634	Puma SE	916,866	1.90				
		10,402,065	21.54				
	Netherlands						
1,565	Aalberts Industries NV	60,300	0.12				
	Switzerland						
20,412	Dufry AG	852,397	1.77				
	United Kingdom						
447,508	Domino's Pizza Group plc	1,439,296	2.98				
614,715	Grainger plc	1,627,506	3.37				
54,464	IMI plc	1,040,864	2.16				
214,286	Infoma plc	1,812,887	3.75				
34,543	Intertek Group plc	1,716,799	3.56				
47,470	Liberty Global plc	773,182	1.60				
108,626	Pearson plc	1,040,509	2.15				
324,082	Rightmove plc	1,975,891	4.09				
41,431	WH Smith plc	747,372	1.55				
		12,174,306	25.21				
	Total equities	24,106,026	49.91				
	Equity swaps (b)						
	France						
12,443	Alten Group	221,378	0.46				
122,040	Elis SA	390,806	0.81				
(26,963)	JCDecaux SE	3,205	0.00				
		615,389	1.27				
	Germany						
(17,128)	Brenntag SE_GS	55,791	0.12				
(107,500)	Brenntag SE_JPM	1,115,850	2.31				
(78,873)	Ionos SE	176,468	0.36				
		1,348,109	2.79				
	Italy						
(19,283)	Interpump Group SpA	21,249	0.04				
	Netherlands						
(74,720)	Jde Peets Bv	744	0.00				
	Sweden						
(27,043)	Trelleborg AB - Class B	24,767	0.05				
(157,811)	Wihlborgs Fastigheter AB	36,767	0.08				
		61,534	0.13				
	Switzerland						
(5,261)	Bossard Holding AG	71,235	0.15				
11,971	Dufry Group	684	0.00				
		71,919	0.15				
	United Kingdom						
(60,792)	Bunzl plc	4,482	0.01				
(128,900)	Howden Joinery Group plc	43,151	0.09				
(445,476)	Jupiter Fund Management	110,832	0.23				
(212,588)	Michael Page International plc	106,797	0.22				
(428)	Russell Uk Mid 150	80,912	0.17				
(481,224)	Schroders plc	1,034,618	2.14				
(23,753)	Spectris plc	42,218	0.09				
(96,653)	Travis Perkins Ord	112,701	0.23				
(123,739)	Unite Group plc	46,818	0.10				
		1,582,529	3.28				
	United States						
(1,460)	FTSE Francesmidcaptradeplus	19,411	0.04				
	Total equity swaps	3,720,884	7.70				
	Government bonds						
	France						
4,000,000	France Discount Treasury Bill 0% 01/11/2023	3,954,040	8.19				
2,000,000	France Discount Treasury Bill 0% 04/10/2023	1,982,710	4.11				
4,000,000	French Discount Treasury Bill 0% 09/08/2023	3,986,900	8.25				
		9,923,650	20.55				
	Total government bonds	9,923,650	20.55				
	Preferred stocks						
	Germany						
86,823	Schaeffler AG	490,116	1.02				
	Total preferred stocks	490,116	1.02				

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

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

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised gain €	% of Net Assets
€813,896	£696,666	13 July 2023	5	2,525	0.00
€801,339	US\$867,384	13 July 2023	2	6,820	0.02
£131,015	€152,548	7 July 2023	2	80	0.00
US\$3,084	€2,823	7 July 2023	2	3	0.00
Total unrealised gain on forward currency contracts				9,428	0.02
Total financial assets at fair value through profit or loss - trading				39,909,946	82.64

Financial liabilities at fair value through profit or loss

Nominal	Description	Fair Value €	% of Net Assets
	Equity swaps		
	Belgium		
8,608	Dieteren SA/NV	(66,754)	(0.14)
	Finland		
(95,150)	Metso Corporation	(92,638)	(0.19)
	France		
27,438	Amundi SA	(127,620)	(0.26)
(13,120)	Gecina SA	(67,985)	(0.14)
		(195,605)	(0.40)
	Netherlands		
21,076	Aalberts Industries	(66,607)	(0.14)
	Spain		
12,006	Vidrala SA	(40,436)	(0.08)
	Sweden		
(24,880)	Catena AB	(14,546)	(0.03)
(109,392)	Dometic Group AB	(97,496)	(0.20)
		(112,042)	(0.23)
	Switzerland		
427	Barry Callebaut AG	(86,717)	(0.18)
	United Kingdom		
(190,816)	Auto Trader Group plc	(26,446)	(0.06)
(88,489)	Dunelm Group plc	(5,170)	(0.01)
		(31,616)	(0.07)
	Total equity swaps	(692,415)	(1.43)

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

Forward currency contracts (note 4)**

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised loss €	% of Net Assets
€845,672	CHF826,022	13 July 2023	1	(1,203)	(0.00)
€503,403	DKK3,748,619	13 July 2023	8	(111)	(0.00)
€12,718,641	£10,954,089	13 July 2023	4	(39,057)	(0.08)
€11,781	US\$12,882	13 July 2023	1	(19)	(0.00)
SEK5,299	€454	7 July 2023	1	(4)	(0.00)
SEK1,505,554	€129,092	13 July 2023	1	(1,339)	(0.01)
US\$289,270	€265,070	7 July 2023	3	(16)	(0.00)
Total unrealised loss on forward currency contracts				(41,749)	(0.09)
Total financial liabilities at fair value through profit or loss - trading				(734,164)	(1.52)
Total financial assets at fair value through profit or loss - trading				39,909,946	82.64
Total financial liabilities at fair value through profit or loss - trading				(734,164)	(1.52)
Other net assets				9,120,772	18.88
Net assets attributable to holders of redeemable participating shares				48,296,554	100.00

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

(a) Exchange traded derivative instruments

(b) OTC financial derivatives instrument

* Transferable securities dealt on another regulated market

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

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

Analysis of Total Assets

Transferable securities listed on official stock exchange

OTC financial derivative instruments described in classification (b) above

Transferable Securities as described in # above

Other current assets

% of Total

Assets

62.70

7.27

7.79

22.24

100.00

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

Positions valued at zero have been priced in accordance with the valuation policy.

Man Funds VI plc

Unaudited schedule of investments as at 30 June 2023 (continued)
Man GLG Global Emerging Markets Debt Total Return



Financial assets at fair value through profit or loss

Nominal	Description	Fair Value US\$	% of Net Assets
	Credit default swaps (b)		
	United States		
212,858,000	Ems39V 1-5 Years 100 Obps 20 June 2028 GS	10,314,267	1.74
82,500,000	Federative Republic of Brazil 100 Obps 20 June 2028 GS	2,703,498	0.46
113,600,000	Republic of Colombia 100 Obps 20 June 2028 GS	6,495,789	1.10
125,000,000	Republic of South Africa Government International Bond 1 Obps GS	8,753,001	1.48
99,375,000	The Republic of Turkey 100 Obps 20 June 2028 GS	14,945,689	2.53
		<u>43,212,244</u>	<u>7.31</u>
	Total credit default swaps	<u>43,212,244</u>	<u>7.31</u>
	Government bonds		
	United States		
43,295,000	United States Treasury Bill 0% 02/11/2023	42,534,395	7.20
80,000,000	United States Treasury Bill 0% 07/12/2023#	78,187,742	13.23
90,000,000	United States Treasury Bill 0% 09/11/2023#	88,331,391	14.94
98,000,000	United States Treasury Bill 0% 14/12/2023#	95,671,682	16.18
51,670,000	United States Treasury Bill 0% 16/11/2023#	50,661,337	8.57
1,000,000	United States Treasury Bill 0% 19/10/2023#	984,421	0.17
15,580,000	United States Treasury Bill 0% 21/12/2023#	15,192,938	2.57
90,000,000	United States Treasury Bill 0% 24/11/2023#	88,138,433	14.91
78,845,000	United States Treasury Bill 0% 30/11/2023	77,142,887	13.05
		<u>536,845,226</u>	<u>90.82</u>
	Total government bonds	<u>536,845,226</u>	<u>90.82</u>
	Interest rate swaps (b)		
	South Africa		
(836,900,000)	Payable 7.135% VS Jibar 3M 0BP 24 March 2022 - 24 March 2027	1,926,470	0.33
	Total interest rate swaps	<u>1,926,470</u>	<u>0.33</u>

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

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

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised gain US\$	% of Net Assets
BRL163,881,996	US\$33,100,085	5 July 2023	10	840,978	0.15
BRL11,138,962	US\$2,230,000	3 November 2023	1	32,657	0.00
CHF4,442,860	US\$4,968,250	7 July 2023	2	1,200	0.00
€334,610,349	US\$365,162,239	7 July 2023	15	18,446	0.00
£2,841,780	US\$3,611,552	7 July 2023	4	1,490	0.00
US\$15,729	€14,357	7 July 2023	5	60	0.00
Total unrealised gain on forward currency contracts				894,831	0.15
Total financial assets at fair value through profit or loss - trading				582,878,771	98.61

Financial liabilities at fair value through profit or loss

Forward currency contracts (note 4)**

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised loss US\$	% of Net Assets
AUD124,411,940	US\$83,081,102	7 July 2023	1	(250,121)	(0.04)
CLP4,523,494,500	US\$5,670,000	28 August 2023	2	(73,454)	(0.01)
€6,567	US\$7,196	7 July 2023	4	(27)	(0.00)
NOK4,846	US\$453	7 July 2023	1	(1)	(0.00)
SEK8,041,596	US\$751,633	7 July 2023	1	(6,910)	(0.00)
US\$30,909,468	BRL163,881,997	5 July 2023	1	(3,031,595)	(0.51)
US\$29,349,048	BRL148,152,567	3 November 2023	7	(745,181)	(0.14)
US\$19,266,156	CLP15,958,638,363	28 August 2023	1	(478,151)	(0.08)
US\$23,900,000	COP101,097,000,000	14 July 2023	1	(198,928)	(0.03)
US\$184,584	€169,308	7 July 2023	9	(192)	(0.00)
US\$42,639,810	MXN756,050,946	16 October 2023	1	(568,353)	(0.10)
US\$2,714,860	ZAR52,460,571	24 July 2023	2	(55,147)	(0.01)
Total unrealised loss on forward currency contracts				(5,408,060)	(0.92)
Total financial liabilities at fair value through profit or loss - trading				(5,408,060)	(0.92)
Total financial assets at fair value through profit or loss - trading				582,878,771	98.61
Total financial liabilities at fair value through profit or loss - trading				(5,408,060)	(0.92)
Other net assets				13,647,803	2.31
Net assets attributable to holders of redeemable participating shares				591,118,514	100.00

**The forward currency contracts are held with HSBC Bank Plc and The Bank of New York Mellon.

(a) Exchange traded derivative instruments

(b) OTC financial derivatives instrument

* Transferable securities dealt on another regulated market

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

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

Analysis of Total Assets

	% of Total Assets
Transferable securities listed on official stock exchange	19.49
OTC financial derivative instruments described in classification (b) above	7.50
Transferable Securities as described in # above	67.94
Other current assets	5.07
	100.00

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

Positions valued at zero have been priced in accordance with the valuation policy.

Man Funds VI plc

Unaudited schedule of investments as at 30 June 2023 (continued)
Man GLG Innovation Equity Alternative



Financial assets at fair value through profit or loss

Nominal	Description	Fair Value US\$	% of Net Assets
Equities			
Canada			
271,746	GFL Environmental Inc	10,543,745	8.77
12,564	Lululemon Athletica Inc	4,755,474	3.96
		<u>15,299,219</u>	<u>12.73</u>
United Kingdom			
255,379	TechnipFMC plc	4,244,399	3.53
United States			
73,937	Amazon.com Inc	9,638,427	8.02
23,181	Dr Horton Inc	2,820,896	2.35
61,746	Draftkings Inc	1,640,591	1.36
4,788	Fair Isaac Corporation	3,874,498	3.22
414,015	Hostess Brands Inc	10,482,860	8.72
11,293	Microsoft Corporation	3,845,718	3.20
3,735	Netflix Inc	1,645,230	1.37
3,780	Nvidia Corporation	1,599,016	1.33
15,910	Sherwin Williams Company	4,224,423	3.51
66,596	XPO Inc	3,929,164	3.27
		<u>43,700,823</u>	<u>36.35</u>
	Total equities	<u>63,244,441</u>	<u>52.61</u>
Equity swaps (b)			
United States			
(69,594)	Callaway Golf Company	76,522	0.06
(26,976)	Conagra Foods Inc	38,540	0.03
(22,535)	Hormel Foods Corporation	6,916	0.01
(6,143)	JM Smucker Company	2,717	0.00
(42,482)	Kraft Heinz Company	114,149	0.10
(49,954)	Penn Entertainment Inc	36,247	0.03
(16,432)	Starbucks Corporation	31,453	0.03
(16,927)	Sysco Corporation	14,338	0.01
		<u>320,882</u>	<u>0.27</u>
	Total equity swaps	<u>320,882</u>	<u>0.27</u>
Government bonds			
United States			
10,000,000	United States Treasury Bill 0% 02/11/2023	9,824,320	8.17
1,000,000	United States Treasury Bill 0% 09/11/2023#	981,460	0.82
2,000,000	United States Treasury Bill 0% 12/10/2023#	1,970,966	1.64
15,000,000	United States Treasury Bill 0% 19/10/2023#	14,766,323	12.28
20,000,000	United States Treasury Bill 0% 25/01/2024#	19,428,106	16.16
8,000,000	United States Treasury Bill 0% 26/10/2023#	7,867,297	6.54
		<u>54,838,472</u>	<u>45.61</u>
	Total government bonds	<u>54,838,472</u>	<u>45.61</u>
Option contracts (b)			
United States			
500	Call on 210 AXON US 21 July 2023	42,500	0.04
220	Call on 340 MCO US 21 July 2023	290,400	0.24
43	Put on 4375 SPX Index 31 August 2023	220,117	0.18
		<u>553,017</u>	<u>0.46</u>
	Total option contracts	<u>553,017</u>	<u>0.46</u>

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

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

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised gain US\$	% of Net Assets
CHF1,924,256	US\$2,151,810	7 July 2023	2	520	0.00
€94,943,146	US\$103,612,016	7 July 2023	8	5,231	0.01
£669,784	US\$851,211	7 July 2023	5	352	0.00
US\$1,807	€1,649	7 July 2023	2	7	0.00
Total unrealised gain on forward currency contracts				6,110	0.01
Total financial assets at fair value through profit or loss - trading				118,962,922	98.96

Man Funds VI plc

Unaudited schedule of investments as at 30 June 2023 (continued)
Man GLG Innovation Equity Alternative (continued)



Financial liabilities at fair value through profit or loss

Nominal	Description	Fair Value US\$	% of Net Assets
	Equity swaps		
	Canada		
(13,995)	Canadian Tire Corporation - Class A	(192,170)	(0.16)
(16,562)	Restaurant Brands International Inc	(31,870)	(0.03)
		<u>(224,040)</u>	<u>(0.19)</u>
	United States		
(4,646)	Analog Devices Inc	(56,191)	(0.05)
(3,666)	Apple Inc	(29,247)	(0.02)
(760)	Autozone Inc	(74,758)	(0.06)
(20,906)	Ball Corporation	(17,918)	(0.01)
(10,898)	Blackstone Group Inc	(14,695)	(0.01)
(40,098)	Caesars Entertainment Inc	(308,422)	(0.26)
(19,748)	Campbell Soup Company	(170)	(0.00)
(3,723)	Charter Communications Inc	(126,901)	(0.11)
(38,234)	Cheesecake Factory Inc	(83,690)	(0.07)
(5,495)	Essex Property Trust Inc	(173,932)	(0.14)
(10,902)	Fastenal Company	(74,225)	(0.06)
(8,256)	Hilton Worldwide Holdings Inc	(29,999)	(0.03)
(13,727)	Jack In The Box Inc	(107,551)	(0.09)
(5,711)	Lowe's Companies Inc	(111,937)	(0.09)
(29,731)	Mgm Resorts International	(126,243)	(0.11)
(1,842)	O'Reilly Automotive Inc	(94,880)	(0.08)
(20,903)	Performance Food Group Company	(44,809)	(0.04)
(9,601)	Robert Half International Inc	(50,594)	(0.04)
(73,655)	Southwest Airlines Company	(466,329)	(0.39)
(8,685)	T-Mobile Us Inc	(2,624)	(0.00)
(7,400)	Tractor Supply Company	(11,899)	(0.01)
(10,629)	United Parcel Service - Class B	(66,016)	(0.05)
(23,711)	Walt Disney Company	(10,442)	(0.01)
(15,699)	Waste Management Inc	(32,951)	(0.03)
		<u>(2,116,423)</u>	<u>(1.76)</u>
	Total equity swaps	<u>(2,340,463)</u>	<u>(1.95)</u>

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

Forward currency contracts (note 4)**

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised loss US\$	% of Net Assets
€988	US\$1,082	7 July 2023	1	(4)	(0.00)
SEK5,834	US\$546	7 July 2023	1	(5)	(0.00)
US\$4,202,538	€3,851,994	7 July 2023	5	(1,378)	(0.00)
Total unrealised loss on forward currency contracts				(1,387)	(0.00)
Total financial liabilities at fair value through profit or loss - trading				(2,341,850)	(1.95)
Total financial assets at fair value through profit or loss - trading				118,962,922	98.96
Total financial liabilities at fair value through profit or loss - trading				(2,341,850)	(1.95)
Other net assets				3,599,810	2.99
Net assets attributable to holders of redeemable participating shares				120,220,882	100.00

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

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

* Transferable securities dealt on another regulated market

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

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

Analysis of Total Assets	% of Total Assets
Transferable securities listed on official stock exchange	57.14
OTC financial derivative instruments described in classification (b) above	0.69
Transferable Securities as described in # above	35.20
Other current assets	6.97
	100.00

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

Positions valued at zero have been priced in accordance with the valuation policy.

Financial assets at fair value through profit or loss

Nominal	Description	Fair Value US\$	% of Net Assets	Nominal	Description	Fair Value US\$	% of Net Assets
	Equities				Futures contracts (a) (continued)		
	Argentina				United Kingdom (continued)		
4,114	Mercadolibre Inc	4,873,444	1.69	(66)	ICE 3 Month SONIA Futures December 2024	275,756	0.10
				(213)	Long Gilt Futures September 2023	100,297	0.03
	Bermuda					1,006,953	0.35
79,542	Arch Capital Group Limited	5,953,719	2.06		United States		
				(86)	3 Month SOFR Futures March 2025	85,000	0.03
	Canada			(164)	3 Month SOFR Futures June 2024	268,125	0.09
21,679	Lululemon Athletica Inc	8,205,502	2.84	(82)	3 Month SOFR Futures September 2023	117,825	0.04
				(66)	3 Month SOFR Futures December 2025	27,487	0.01
	United States			32	S&P500 E-mini Index Futures September 2023	209,270	0.07
16,708	Adobe Inc	8,170,045	2.82		United States 5 Years Treasury Note CBT Futures September 2023	171,250	0.06
183,305	Ally Financial Inc	4,951,068	1.71	14	MSCI EAFE Index Futures September 2023	1,870	0.00
110,562	Alphabet Inc	13,234,271	4.58	12	Nasdaq 100 E-mini Index Futures September 2023	140,609	0.05
6,298	Amazon.com Inc	821,007	0.28		United States 2 Years Treasury Note CBT Futures September 2023	542,024	0.19
22,613	Biogen Inc	6,441,313	2.23		United States 10 Years Treasury Note CBT Futures September 2023	190,078	0.06
65,045	Boston Scientific Corporation	3,518,284	1.22	(305)	CBOE Volatility Index Futures July 2023	1,408,235	0.49
285,465	Citigroup Inc	13,142,808	4.54			3,161,773	1.09
71,430	Constellation Energy Corporation	6,539,417	2.26		Total futures contracts	5,142,920	1.78
7,153	Dataadog Inc	703,712	0.24		Government bonds		
94,013	Devon Energy Corporation	4,544,588	1.57		United States		
301,131	Dropbox Inc	8,031,164	2.78	50,000,000	United States Treasury Bill 0% 14/09/2023#	49,477,650	17.11
75,138	Dynatrace Inc	3,867,353	1.34	50,000,000	United States Treasury Bill 0% 16/11/2023#	49,023,938	16.96
1	Edwards Lifesciences Corporation	94	0.00			98,501,588	34.07
99,045	Fortinet Inc	7,486,812	2.59		Total government bonds	98,501,588	34.07
22,041	Intuitive Surgical Inc	7,536,700	2.61		Real estate investment trust		
243,199	Liberty Siriusxm Group	7,979,359	2.76		United States		
53,481	LKQ Corporation	3,116,338	1.08	14,972	Equinix Inc	11,737,150	4.06
28,330	Meta Platforms Inc	8,130,143	2.81		Total real estate investment trust	11,737,150	4.06
376	NVR Inc	2,387,833	0.83		Total return swap (b)		
93,011	Paypal Holdings Inc	6,206,624	2.15	1,382,184	AHL Risk Style Premia Segregated Portfolio	1,352,517	0.47
12,966	Teradyne Inc	1,443,505	0.50			1,352,517	0.47
13,212	Tyler Technologies Inc	5,502,402	1.90		Total total return swaps	1,352,517	0.47
2,501	Ulta Salon Cosmetics & Fragrance Inc	1,176,958	0.41				
13,251	Vertex Pharmaceuticals Inc	4,663,159	1.61				
3,092	Zebra Technologies Corporation	914,706	0.32				
98,438	Zoominfo Technologies Inc - Class A	2,499,341	0.86				
		133,009,004	46.00				
	Total equities	152,041,669	52.59				
	Equity swaps (b)						
	United States						
(183,305)	Ally Financial Inc	221,799	0.08				
(285,465)	Citigroup Inc	79,930	0.03				
(94,013)	Devon Energy Corporation	5,641	0.00				
(93,011)	Paypal Holdings Inc	2,274,119	0.79				
(3,092)	Zebra Technologies Corporation - Class A	222,748	0.08				
(98,438)	Zoominfo Technologies Inc - Class A	362,252	0.12				
		3,166,489	1.10				
	Total equity swaps	3,166,489	1.10				
	Futures contracts (a)						
	Australia						
(30)	Australian 10 Years Bond Futures September 2023	3,648	0.00				
(274)	Australian 3 Years Bond Futures September 2023	65,805	0.02				
		69,453	0.02				
	Canada						
(153)	Canadian 10 Years Bond Futures September 2023	43,378	0.01				
	France						
21	CAC40 10 Euro Index Futures July 2023	18,556	0.01				
	Germany						
(535)	EURO SCHATZ Futures September 2023	287,424	0.10				
140	EURO BTP Futures September 2023	805	0.00				
(213)	EURO BOBL Futures September 2023	117,392	0.04				
26	EURO BUXL 30 Years Bond September 2023	32,599	0.01				
87	EURO Stoxx 50 Index Futures September 2023	27,791	0.01				
		466,011	0.16				
	Hong Kong						
(19)	HSCEI Index Futures July 2023	5,570	0.00				
(11)	Hang Seng Index Futures July 2023	12,818	0.01				
		18,388	0.01				
	Italy						
19	FTSE/MIB Index Futures September 2023	77,985	0.03				
	Japan						
35	Japan OSE 10 Years Bond September 2023	104,053	0.04				
18	TOPIX Index Futures September 2023	84,306	0.03				
		188,359	0.07				
	Netherlands						
10	Amsterdam Index Futures July 2023	13,181	0.00				
	Singapore						
21	Nikkei 225 (SGX) Index Futures September 2023	78,883	0.03				
	United Kingdom						
(246)	3 Month Euro EURIBOR Futures June 2024	185,647	0.06				
(145)	3 Month Euro EURIBOR Futures March 2025	76,343	0.03				
(74)	ICE 3 Month SONIA Futures June 2024	331,775	0.12				
(122)	3 Month Euro EURIBOR Futures December 2025	37,135	0.01				

Man Funds VI plc

Unaudited schedule of investments as at 30 June 2023 (continued)
Man Alternative Style Risk Premia (continued)



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

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

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised gain US\$	% of Net Assets
AUD477,541	£250,000	3 July 2023	1	59	0.00
AUD2,300,000	NZD2,475,014	27 July 2023	12	16,173	0.01
AUD200,000	US\$132,096	3 July 2023	1	1,045	0.00
AUD4,577	US\$3,036	13 July 2023	3	12	0.00
AUD2,500,000	US\$1,656,952	20 July 2023	22	8,201	0.00
CAD1,737,461	€1,200,000	6 September 2023	5	771	0.00
CAD51,600,000	US\$38,495,427	7 July 2023	189	503,474	0.12
CHF97,511	€100,000	15 August 2023	1	173	0.00
CHF6,600,000	US\$7,383,693	7 August 2023	30	23,623	0.00
€900,000	AUD1,464,964	16 August 2023	2	7,743	0.00
€1,000,000	CAD1,441,102	6 September 2023	2	4,489	0.00
€6,700,000	CHF6,497,662	15 August 2023	25	28,385	0.01
€6,300,000	£5,406,821	17 August 2023	8	14,427	0.00
€13,500,000	JPY2,021,775,744	8 August 2023	36	683,051	0.25
€400,000	SEK4,660,372	11 September 2023	1	5,038	0.00
€1,908,079	US\$2,069,285	5 July 2023	20	12,920	0.00
£200,000	AUD381,451	3 July 2023	4	342	0.00
£50,000	AUD95,388	5 July 2023	1	65	0.00
£6,800,000	AUD12,817,792	20 September 2023	22	95,539	0.03
£18,263,321	€21,100,000	17 August 2023	22	148,492	0.07
£50,000	JPY9,134,940	3 July 2023	1	338	0.00
£100,000	JPY18,265,450	5 July 2023	2	672	0.00
£8,750,000	JPY1,485,571,963	27 July 2023	35	803,814	0.29
£268,296	US\$338,478	5 July 2023	1	2,630	0.00
£100,000	US\$126,304	7 July 2023	1	836	0.00
£20,250,000	US\$25,420,030	12 July 2023	44	326,894	0.12
£87	US\$109	13 July 2023	1	2	0.00
£800,000	US\$1,011,349	12 September 2023	2	5,951	0.00
JPY50,000,000	US\$345,329	3 July 2023	2	762	0.00
JPY4,000,000	US\$27,639	5 July 2023	1	56	0.00
MXN103,500,000	US\$5,767,487	13 July 2023	21	251,562	0.11
MXN67,000,000	US\$3,735,681	25 August 2023	9	128,513	0.08
MXN59,112,540	US\$3,344,929	20 September 2023	16	49,018	0.00
NOK11,724,067	€1,000,000	9 August 2023	5	2,735	0.00
NOK19,500,000	SEK19,451,168	15 August 2023	16	18,495	0.01
NOK530,497	US\$49,573	31 July 2023	1	3	0.00
NZD329,446	AUD300,000	27 July 2023	1	1,945	0.00
NZD1,300,000	US\$791,198	3 July 2023	2	5,230	0.00
NZD15,300,000	US\$9,296,905	11 July 2023	4	76,028	0.03
SEK2,500,000	US\$229,949	3 July 2023	1	1,534	0.00
SEK62,348	US\$5,744	5 July 2023	1	29	0.00
SEK483,233	US\$44,474	13 July 2023	1	291	0.00
SGD400,000	US\$294,916	3 July 2023	2	680	0.00
US\$907,004	AUD1,317,047	13 July 2023	4	29,970	0.01
US\$334,769	AUD500,000	20 July 2023	5	1,739	0.00
US\$14,411,358	AUD21,500,000	21 July 2023	39	90,563	0.03
US\$7,985,355	CAD10,500,000	7 July 2023	4	49,530	0.03
US\$90	CAD119	13 July 2023	1	-	0.00
US\$3,848,426	CHF3,400,000	7 August 2023	8	32,538	0.01
US\$283,968	CNY2,000,000	12 July 2023	4	8,784	0.00
US\$209,998	CNY1,500,000	4 August 2023	3	3,217	0.00
US\$4,364,130	CNY31,000,000	10 August 2023	4	88,603	0.04
US\$138,337	CNY1,000,000	17 August 2023	1	339	0.00
US\$4,597,468	€4,200,000	5 July 2023	33	14,191	0.00
US\$1,014,877	€926,000	13 July 2023	1	3,952	0.00
US\$32,540	€29,728	31 July 2023	3	53	0.00
US\$8,278,796	£6,500,000	12 July 2023	12	14,349	0.00
US\$1,475	£1,155	13 July 2023	3	6	0.00
US\$207,849	JPY30,000,000	3 July 2023	3	195	0.00
US\$2,027,199	JPY283,682,758	13 July 2023	9	60,506	0.02
US\$15,067,123	JPY2,090,000,000	27 July 2023	48	544,359	0.19
US\$152,181	KRW200,000,000	5 July 2023	2	351	0.00
US\$1,246,282	KRW1,627,582,000	13 July 2023	1	10,194	0.01
US\$3,226,418	KRW4,200,000,000	7 August 2023	4	32,484	0.01
US\$2,867,924	KRW3,700,000,000	18 August 2023	19	52,243	0.02
US\$379,871	MXN6,500,000	3 July 2023	2	1,092	0.00
US\$2,794,141	MXN48,000,000	13 July 2023	6	2,697	0.00
US\$9,790,303	NZD15,700,000	11 July 2023	11	172,326	0.05
US\$1,606,946	NZD2,600,000	12 July 2023	15	14,167	0.00
US\$476	NZD769	13 July 2023	3	4	0.00
US\$1,246,256	NZD2,000,000	17 August 2023	10	21,214	0.01
US\$1,476,599	NZD2,400,000	7 September 2023	7	6,665	0.00
US\$143,687	SEK1,548,140	3 July 2023	4	339	0.00
US\$77	SEK824	31 July 2023	1	-	0.00
US\$2,774,172	SEK29,500,000	17 August 2023	12	36,796	0.00
US\$148,025	SGD200,000	3 July 2023	2	226	0.00
US\$2,978,010	SGD4,000,000	10 July 2023	7	21,271	0.01

Man Funds VI plc

Unaudited schedule of investments as at 30 June 2023 (continued)
 Man Alternative Style Risk Premia (continued)



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

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

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised gain US\$	% of Net Assets
US\$4,770,142	SGD6,400,000	28 July 2023	1	36,145	0.01
Total unrealised gain on forward currency contracts				4,583,148	1.58
Total financial assets at fair value through profit or loss - trading				276,525,481	95.65

Man Funds VI plc

Unaudited schedule of investments as at 30 June 2023 (continued)
Man Alternative Style Risk Premia (continued)



Financial liabilities at fair value through profit or loss

Nominal	Description	Fair Value US\$	% of Net Assets
Equity swaps			
Argentina			
(4,114)	Mercadolibre Inc	(663,959)	(0.23)
Bermuda			
(79,542)	Arch Capital Group Limited	(1,081,794)	(0.37)
Canada			
(21,679)	Lululemon Athletica Inc	(1,772,902)	(0.61)
United States			
(16,708)	Adobe Inc	(2,641,702)	(0.91)
(110,562)	Alphabet Inc - Class A	(1,370,531)	(0.47)
(6,298)	Amazon.com Inc	(105,114)	(0.04)
(22,613)	Biogen Inc	(104,020)	(0.04)
(65,045)	Boston Scientific Corporation	(813,044)	(0.28)
(71,430)	Constellation USD NPV	(48,572)	(0.02)
(7,153)	Datadog Inc - Class A	(203,646)	(0.07)
(301,131)	Dropbox Inc - Class A	(1,252,705)	(0.43)
(75,138)	Dynatrace Inc	(824,264)	(0.29)
(1)	Edwards Lifesciences Corporation	(13)	(0.00)
(14,972)	Equinix Inc	(394,213)	(0.14)
(28,330)	Facebook Inc - Class A	(1,352,474)	(0.47)
(99,045)	Fortinet Inc	(1,412,787)	(0.49)
(22,041)	Intuitive Surgical Inc	(2,498,788)	(0.86)
(243,199)	Liberty Media Corporation	(975,228)	(0.34)
(53,481)	LKQ Corporation	(241,734)	(0.08)
(376)	NVR Inc	(777,470)	(0.27)
(12,966)	Teradyne Inc	(105,154)	(0.04)
(13,212)	Tyler Technologies Inc	(1,108,487)	(0.38)
(2,501)	Ulta Beauty	(154,949)	(0.05)
(13,251)	Vertex Pharmaceuticals Inc	(947,579)	(0.33)
		(17,332,474)	(6.00)
Total equity swaps			
		(20,851,129)	(7.21)
Futures contracts			
Australia			
21	SPI 200 Index Futures September 2023	(42,685)	(0.02)
Canada			
(3)	S&P/TSX 60 Index Futures September 2023	(12,938)	(0.00)
Germany			
6	DAX Index Future September 2023	(9,055)	(0.00)
116	EURO Bund Futures September 2023	(39,145)	(0.01)
153	EURO OAT Futures September 2023	(42,595)	(0.02)
		(90,795)	(0.03)
Singapore			
68	FTSE Taiwan Index Futures July 2023	(4,666)	(0.00)
South Africa			
(30)	FTSE/JSE Top 40 Index Futures September 2023	(14,758)	(0.01)
South Korea			
49	KOSPI2 Index Futures September 2023	(44,703)	(0.02)
Sweden			
71	OMXS30 Index Futures July 2023	(1,350)	(0.00)
United States			
1	3 Month SOFR Futures September 2026	(1,113)	(0.00)
(8)	E-Mini Russ 2000 Index Futures Sep23	(20,745)	(0.01)
7	MSCI EMGMKT Index Futures September 2023	(11,360)	(0.00)
20	United States Long Bond CBT Futures September 2023	(13,375)	(0.01)
(12)	United States Ultra Bond CBT Futures September 2023	(8,500)	(0.00)
		(55,093)	(0.02)
Total futures contracts			
		(266,988)	(0.10)

Man Funds VI plc

Unaudited schedule of investments as at 30 June 2023 (continued)
Man Alternative Style Risk Premia (continued)



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

Forward currency contracts (note 4)**

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised loss US\$	% of Net Assets
AUD1,456,916	€900,000	16 August 2023	5	(13,108)	(0.00)
AUD372,389	£200,000	20 September 2023	3	(5,882)	(0.00)
AUD2,600,000	NZD2,862,986	27 July 2023	25	(21,625)	(0.00)
AUD68,740	US\$47,043	13 July 2023	6	(1,267)	(0.00)
AUD20,400,000	US\$13,671,221	20 July 2023	29	(83,560)	(0.03)
AUD25,400,000	US\$17,230,304	21 July 2023	144	(311,790)	(0.10)
AUD21,029,791	US\$14,068,888	31 July 2023	1	(56,738)	(0.02)
CAD2,200,000	US\$1,664,338	7 July 2023	9	(1,595)	(0.00)
CAD11,900,000	US\$9,054,375	15 August 2023	4	(54,842)	(0.02)
CHF17,265,709	€17,800,000	15 August 2023	21	(71,739)	(0.03)
CHF3,400,000	US\$3,880,107	7 August 2023	11	(64,218)	(0.02)
CNY2,000,000	US\$277,714	12 July 2023	3	(2,530)	(0.00)
CNY3,000,000	US\$417,136	10 August 2023	5	(3,375)	(0.00)
DKK4,696,205	US\$691,208	31 July 2023	2	(1,761)	(0.00)
€200,000	CAD290,051	6 September 2023	2	(487)	(0.00)
€6,100,000	CHF5,959,859	15 August 2023	58	(23,677)	(0.00)
€3,300,000	£2,851,001	17 August 2023	29	(16,424)	(0.00)
€1,200,000	NOK14,137,678	9 August 2023	2	(9,713)	(0.01)
€100,000	SEK1,180,386	11 September 2023	1	(161)	(0.00)
€8,930	US\$9,749	3 July 2023	1	(5)	(0.00)
€20,000,000	US\$22,037,578	5 July 2023	50	(212,419)	(0.12)
€113,592,248	US\$124,373,175	31 July 2023	2	(243,655)	(0.09)
£50,000	AUD95,536	3 July 2023	1	(31)	(0.00)
£100,000	AUD191,083	5 July 2023	2	(73)	(0.00)
£500,000	AUD954,229	20 September 2023	4	(811)	(0.00)
£1,350,000	US\$1,720,436	7 July 2023	5	(4,044)	(0.00)
£1,100,000	US\$1,409,103	12 July 2023	7	(10,505)	(0.00)
£4,089	US\$5,213	13 July 2023	2	(14)	(0.00)
£78,862,977	US\$100,417,411	31 July 2023	1	(131,149)	(0.05)
£6,250,000	US\$7,961,811	12 September 2023	9	(14,149)	(0.00)
JPY754,735,501	€5,100,000	8 August 2023	31	(321,019)	(0.18)
JPY9,127,200	£50,000	3 July 2023	1	(392)	(0.00)
JPY9,149,200	£50,000	5 July 2023	1	(222)	(0.00)
JPY713,512,907	£4,100,000	27 July 2023	36	(255,620)	(0.07)
JPY644,050	US\$4,579	13 July 2023	5	(116)	(0.00)
JPY180,880,421	US\$1,264,446	31 July 2023	1	(6,737)	(0.00)
KRW3,000,000,000	US\$2,335,953	5 July 2023	17	(58,492)	(0.02)
KRW1,131,461,000	US\$875,243	13 July 2023	1	(15,940)	(0.01)
KRW1,600,000,000	US\$1,243,921	24 July 2023	10	(28,136)	(0.00)
KRW3,200,000,000	US\$2,514,102	7 August 2023	21	(80,628)	(0.03)
MXN6,500,000	US\$380,025	3 July 2023	12	(1,247)	(0.00)
MXN4,000,000	US\$233,888	5 July 2023	8	(881)	(0.00)
MXN13,500,000	US\$787,577	13 July 2023	6	(2,482)	(0.00)
MXN36,887,460	US\$2,118,949	20 September 2023	4	(1,057)	(0.00)
NOK2,311,074	€200,000	9 August 2023	2	(2,607)	(0.00)
NZD4,954,887	AUD4,600,000	27 July 2023	4	(29,365)	(0.01)
NZD11,700,000	US\$7,384,602	11 July 2023	100	(217,060)	(0.08)
NZD7,900,000	US\$4,880,019	12 July 2023	54	(40,413)	(0.00)
NZD20,181,560	US\$12,461,689	31 July 2023	1	(99,273)	(0.03)
NZD4,100,000	US\$2,552,113	17 August 2023	2	(40,780)	(0.02)
SEK5,811,841	€500,000	11 September 2023	5	(7,562)	(0.00)
SEK18,878,079	NOK19,500,000	15 August 2023	10	(71,666)	(0.02)
SEK54,015,747	US\$5,056,831	31 July 2023	4	(48,570)	(0.02)
SEK2,000,000	US\$187,052	17 August 2023	3	(1,468)	(0.00)
SGD600,000	US\$448,475	10 July 2023	6	(4,965)	(0.00)
SGD2,900,000	US\$2,167,923	28 July 2023	29	(22,830)	(0.00)
US\$132,186	AUD200,000	3 July 2023	2	(956)	(0.00)
US\$199,066	AUD300,000	5 July 2023	3	(656)	(0.00)
US\$14,690,707	AUD22,400,000	20 July 2023	19	(229,073)	(0.12)
US\$2,849,621	AUD4,300,000	21 July 2023	40	(14,548)	(0.00)
US\$33,679,178	CAD45,600,000	7 July 2023	206	(784,963)	(0.24)
US\$116	CAD155	13 July 2023	1	(1)	(0.00)
US\$150,894	CAD200,000	15 August 2023	2	(358)	(0.00)
US\$707	CHF639	13 July 2023	1	(8)	(0.00)
US\$5,892,656	CHF5,300,000	7 August 2023	30	(55,640)	(0.01)
US\$20,070,443	€18,600,000	5 July 2023	118	(226,951)	(0.08)
US\$1,791,913	€1,657,000	13 July 2023	1	(17,053)	(0.01)
US\$8,802	€8,079	31 July 2023	1	(27)	(0.00)
US\$1,831,832	£1,450,000	7 July 2023	12	(11,699)	(0.00)
US\$18,207,360	£14,600,000	12 July 2023	164	(355,863)	(0.10)
US\$1,904,279	£1,506,009	13 July 2023	7	(10,557)	(0.00)
US\$338,537	£268,296	31 July 2023	1	(2,641)	(0.00)
US\$138,247	JPY20,000,000	3 July 2023	2	(189)	(0.00)
US\$345,708	JPY50,000,000	5 July 2023	5	(484)	(0.00)
US\$54	JPY7,740	13 July 2023	1	-	(0.00)
US\$346,564	JPY50,000,000	27 July 2023	2	(871)	(0.00)
US\$27,747	JPY4,000,000	31 July 2023	1	(66)	(0.00)
US\$2,103,615	KRW2,800,000,000	5 July 2023	8	(22,014)	(0.01)
US\$1,214,182	KRW1,600,000,000	24 July 2023	1	(1,602)	(0.00)
US\$834,946	KRW1,100,000,000	18 August 2023	20	(2,147)	(0.00)

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

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

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised loss US\$	% of Net Assets
US\$195,317	MXN3,500,000	25 August 2023	7	(6,545)	(0.00)
US\$790,131	NZD1,300,000	3 July 2023	13	(6,301)	(0.00)
US\$486,433	NZD800,000	5 July 2023	8	(3,671)	(0.00)
US\$6,847,071	NZD11,300,000	11 July 2023	35	(75,421)	(0.02)
US\$9,787,292	NZD16,100,000	12 July 2023	10	(75,690)	(0.03)
US\$1,273,187	NZD2,100,000	17 August 2023	11	(13,106)	(0.01)
US\$91,791	SEK1,000,000	3 July 2023	2	(803)	(0.00)
US\$321,803	SEK3,500,000	5 July 2023	7	(2,302)	(0.00)
US\$5,751	SEK62,348	31 July 2023	1	(30)	(0.00)
US\$2,674,940	SEK29,000,000	17 August 2023	7	(16,039)	(0.00)
US\$147,744	SGD200,000	3 July 2023	2	(54)	(0.00)
US\$589,981	SGD800,000	5 July 2023	8	(1,258)	(0.00)
US\$294,984	SGD400,000	10 July 2023	2	(690)	(0.00)
Total unrealised loss on forward currency contracts				(4,661,152)	(1.61)
Total financial liabilities at fair value through profit or loss - trading				(25,779,269)	(8.92)
Total financial assets at fair value through profit or loss - trading				276,525,481	95.65
Total financial liabilities at fair value through profit or loss - trading				(25,779,269)	(8.92)
Other net assets				38,374,076	13.27
Net assets attributable to holders of redeemable participating shares				289,120,288	100.00

**The forward currency contracts are held with Citibank N.A., HSBC Bank Plc, Royal Bank of Scotland and The Bank of New York Mellon.

(a) Exchange traded derivative instruments

(b) OTC financial derivatives instrument

* Transferable securities dealt on another regulated market

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

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

Analysis of Total Assets

	% of Total Assets
Transferable securities listed on official stock exchange	46.48
Exchange traded financial derivative instruments described in classification (a) above	1.46
OTC financial derivative instruments described in classification (b) above	2.58
Transferable Securities as described in # above	27.95
Other current assets	21.53
	100.00

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

Positions valued at zero have been priced in accordance with the valuation policy.

Financial assets at fair value through profit or loss

Nominal	Description	Fair Value US\$	% of Net Assets
Futures contracts (a)			
Australia			
162	SPI 200 Index Futures September 2023	135,992	0.03
Canada			
173	S&P/TSX 60 Index Futures September 2023	495,385	0.12
France			
182	CAC 40 10 Euro Index Futures July 2023	273,755	0.06
Germany			
39	STOXX Euro ESG Index Futures September 2023	1,538	0.00
40	DAX Index Future September 2023	80,193	0.02
265	EURO BTP Futures September 2023	165,882	0.04
21	EURO BUXL 30 Years Bond September 2023	47,415	0.01
543	EURO Stoxx 50 Index Futures September 2023	485,518	0.11
		780,546	0.18
Italy			
100	FTSE/MIB Index Futures September 2023	489,764	0.12
Japan			
61	Japan OSE 10 Years Bond September 2023	250,072	0.06
256	TOPIX Index Futures September 2023	1,359,819	0.32
		1,609,891	0.38
Netherlands			
91	Amsterdam Index Futures July 2023	212,970	0.05
Singapore			
217	Nikkei 225 (SGX) Index Futures September 2023	888,906	0.21
228	MSCI Singapore Index Futures July 2023	8,484	0.00
719	FTSE China A50 Index Futures July 2023	17,160	0.00
		914,550	0.21
Sweden			
887	OMXS30 Index Futures July 2023	9,196	0.00
United States			
228	S&P500 E-mini Index Futures September 2023	1,643,780	0.38
73	Nasdaq 100 E-mini Index Futures September 2023	914,017	0.21
6	E-mini S&P 500 ESG Index Futures September 2023	35,345	0.01
333	United States Ultra Bond CBT Futures September 2023	444,406	0.11
		3,037,548	0.71
Total futures contracts		7,959,597	1.86
Government bonds			
France			
50,000,000	France Discount Treasury Bill 0% 01/11/2023	53,923,220	12.57
25,000,000	France Discount Treasury Bill 0% 20/03/2024	26,578,397	6.19
45,000,000	France Discount Treasury Bill 0% 24/01/2024	48,120,710	11.21
45,000,000	France Discount Treasury Bill 0% 29/11/2023	48,389,259	11.28
25,000,000	French Discount Treasury Bill 0% 09/08/2023	27,185,674	6.34
25,000,000	French Discount Treasury Bill 0% 12/07/2023#	27,256,589	6.35
		231,453,849	53.94
United States			
6,000,000	United States Treasury Bill 0% 02/11/2023	5,894,593	1.37
50,000,000	United States Treasury Bill 0% 07/12/2023#	48,867,339	11.39
		54,761,932	12.76
Total government bonds		286,215,781	66.70

Man Funds VI plc

Unaudited schedule of investments as at 30 June 2023 (continued)
Man AHL Active Balanced (continued)



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

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

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised gain US\$	% of Net Assets
€50,557,030	US\$55,050,934	13 July 2023	2	142,754	0.04
€1,175	US\$1,284	31 July 2023	2	-	0.00
£1,227	US\$1,559	31 July 2023	2	1	0.00
JPY616,555,497	US\$4,281,558	31 July 2023	1	5,515	0.00
US\$3,610,902	€3,295,000	13 July 2023	1	13,712	0.00
US\$4,319,264	JPY600,093,133	13 July 2023	2	158,986	0.04
Total unrealised gain on forward currency contracts				320,968	0.08
Total financial assets at fair value through profit or loss - trading				294,496,346	68.64

Financial liabilities at fair value through profit or loss

Nominal	Description	Fair Value US\$	% of Net Assets
Futures contracts			
Australia			
203	Australian 10 Years Bond Futures September 2023	(81,360)	(0.02)
122	Australian 3 Years Bond Futures September 2023	(42,855)	(0.01)
		(124,215)	(0.03)
Canada			
145	Canadian 10 Years Bond Futures September 2023	(112,450)	(0.03)
Germany			
211	EURO BOBL Futures September 2023	(358,898)	(0.08)
200	EURO Bund Futures September 2023	(284,241)	(0.07)
197	EURO OAT Futures September 2023	(171,560)	(0.04)
237	Swiss Market Index Futures September 2023	(80,304)	(0.02)
		(895,003)	(0.21)
Hong Kong			
61	Hang Seng Index Futures July 2023	(56,312)	(0.02)
158	HSCEI Index Futures July 2023	(44,649)	(0.01)
		(100,961)	(0.03)
India			
32	IFSC Nifty 50 Index Futures July 2023	-	(0.00)
Singapore			
104	FTSE Taiwan Index Futures July 2023	(7,997)	(0.00)
South Africa			
77	FTSE/JSE Top 40 Index Futures September 2023	(38,992)	(0.01)
South Korea			
78	Korea 10 Years Bond Futures September 2023	(9,099)	(0.00)
112	Korea 3 Years Bond Futures September 2023	(24,620)	(0.01)
196	KOSPI2 Index Futures September 2023	(147,203)	(0.03)
		(180,922)	(0.04)
Sweden			
24	OMXS30 ESG Index Futures July 2023	(580)	(0.00)
United Kingdom			
382	FTSE 100 Index Futures September 2023	(208,355)	(0.05)
162	Long Gilt Futures September 2023	(233,756)	(0.05)
		(442,111)	(0.10)
United States			
361	United States 10 Years Treasury Note CBT Futures September 2023	(773,034)	(0.18)
103	United States 2 Years Treasury Note CBT Futures September 2023	(230,035)	(0.05)
341	United States 5 Years Treasury Note CBT Futures September 2023	(582,185)	(0.14)
271	United States Long Bond CBT Futures September 2023	(91,000)	(0.02)
		(1,676,254)	(0.39)
	Total futures contracts	(3,579,485)	(0.84)

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

Forward currency contracts (note 4)**

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised loss US\$	% of Net Assets
€28,063,236	US\$30,817,120	13 July 2023	2	(180,164)	(0.04)
JPY54,994,939,232	US\$385,015,069	31 July 2023	1	(2,620,739)	(0.61)
US\$324,602,027	€299,922,873	13 July 2023	1	(2,827,197)	(0.66)
US\$4,204,652	£3,345,953	13 July 2023	1	(49,606)	(0.01)
Total unrealised loss on forward currency contracts				(5,677,706)	(1.32)
Total financial liabilities at fair value through profit or loss - trading				(9,257,191)	(2.16)
Total financial assets at fair value through profit or loss - trading				294,496,346	68.64
Total financial liabilities at fair value through profit or loss - trading				(9,257,191)	(2.16)
Other net assets				143,851,514	33.52
Net assets attributable to holders of redeemable participating shares				429,090,669	100.00

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

(a) Exchange traded derivative instruments

(b) OTC financial derivatives instrument

* Transferable securities dealt on another regulated market

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

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

Analysis of Total Assets

	% of Total Assets
Transferable securities listed on official stock exchange	46.19
Exchange traded financial derivative instruments described in classification (a) above	1.75
OTC financial derivative instruments described in classification (b) above	0.07
Transferable Securities as described in # above	16.73
Other current assets	35.26
	100.00

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

Positions valued at zero have been priced in accordance with the valuation policy.

Financial assets at fair value through profit or loss

Nominal	Description	Fair Value €	% of Net Assets	Nominal	Description	Fair Value €	% of Net Assets
	Convertible bonds				Corporate bonds (continued)		
	Luxembourg				Jersey		
14,200,000	GFGGR 1.25% 15/03/2028	11,093,750	1.01	704,000	AA Bond Company Limited 6.5% 31/01/2026	711,209	0.06
	Total convertible bonds	11,093,750	1.01		Luxembourg		
	Corporate bonds			4,955,000	ADVZCN 6.25% 01/04/2028	5,059,489	0.46
	Austria			5,005,766	Atento Luxco 1 SA 20% 10/03/2025#	4,345,056	0.40
4,001,000	Benteler International AG 10.5% 15/05/2028*	3,707,453	0.34	11,976,000	Atento Luxembourg Company 1 SA 8% 10/02/2026*	1,845,577	0.17
6,205,000	Iochepe-Maxion Austria GmbH / Maxion Wheels de Mexico S de RL de CV 5% 07/05/2028	4,810,183	0.44	3,278,000	Cirsa Finance International Sarl 10.375% 30/11/2027	3,517,310	0.32
2,700,000	Lenzing AG 5.75% (Perpetual)	2,410,492	0.22	14,446,148	Dicemd 12.5% 15/09/2026	11,701,380	1.07
		10,928,128	1.00	2,197,000	Kenbourne Invest SA 4.7% 22/01/2028*	1,353,097	0.12
	Cayman Islands			3,768,000	Kenbourne Invest SA 6.875% 26/11/2024*	3,009,030	0.27
21,899,741	ABRA Global Finance 5% 02/03/2028*	17,551,308	1.60	20,543,044	LHMC Finco 2 Sarl 7.25% 02/10/2025	20,324,774	1.86
3,932,000	Liberty Costa Rica Senior Secured Finance 10.875% 15/01/2031*	3,570,844	0.33	3,194,000	Monitchem Holdco 3 SA 8.75% 01/05/2028	3,162,558	0.29
		21,122,152	1.93	13,961,000	Odysee Europe Holding Company Sarl 8% 15/05/2023	12,829,461	1.17
	Cyprus			4,380,443	Paper Industries Intermediate Financing Sarl 6% 01/03/2025	3,383,892	0.31
4,268,000	Bank of Cyprus Holdings plc 11.875% 21/12/2171	4,326,365	0.39	638,267	Paper Industries Intermediate Financing Sarl 7% 01/03/2025	547,313	0.05
4,553,000	Hellenic Bank Public Company 10.25% 14/06/2023	4,680,370	0.43	28,500,000	Vivion Investments Sarl 3% 08/08/2024	10,661,892	0.97
		9,006,735	0.82		Mexico		
	Finland			2,107,000	Credito Real SAB de CV SOFOM ER 5% 01/02/2027	270,539	0.03
30,609,000	SBB Treasury 08/02/2024	27,359,549	2.50	6,922,000	Total Play Telecomunicaciones SA de CV 6.375% 20/09/2028	3,691,466	0.34
	France			22,414,000	Total Play Telecomunicaciones SA de CV 7.5% 12/11/2025*	14,606,064	1.33
3,951,000	Altice France SA 4% 15/07/2029	2,845,909	0.26			18,568,069	1.70
5,645,000	Altice France SA 5.125% 15/01/2029*	3,694,159	0.34		Netherlands		
5,339,000	Banque Federative du Credit Mutuel SA 0% 31/12/2100	4,153,998	0.38	2,816,000	Achmea BV 6.75% 26/12/2043	2,838,334	0.26
20,700,000	Casino Guichard Perrachon SA 3.58% 07/02/2025	1,174,725	0.11	8,866,917	Bluewater Holding BV 12% 10/11/2026	8,208,603	0.75
24,800,000	Casino Guichard Perrachon SA 4.498% 07/03/2024	1,416,080	0.13	4,893,000	IPD 3 BV 8% 15/06/2028	5,003,044	0.46
2,000,000	Electricite De France SA 4.625% 25/01/2043	1,920,446	0.17	19,362,033	Selecta Group BV 8% 01/04/2026	17,118,457	1.56
2,900,000	Elior Group SA 3.75% 15/07/2026	1,909,000	0.17	4,742,000	Shero Bidco BV 9% 15/11/2027#	4,117,573	0.38
7,889,000	Goldstory SASU 5.375% 01/03/2026	7,636,757	0.70	3,211,000	Teva Pharmaceutical Finance Netherlands II BV 3.75% 09/05/2027	2,910,714	0.26
6,303,000	IM Group SAS 8% 01/03/2028	5,600,297	0.51	11,328,000	Teva Pharmaceutical Finance Netherlands II BV 7.375% 15/09/2029	11,568,607	1.06
5,084,000	Midco GB SASU 7.75% 01/11/2027	4,785,900	0.44			51,765,332	4.73
2,456,000	Mobilux Finance SAS 4.25% 15/07/2028	2,119,405	0.19		Norway		
5,129,000	Societe Generale SA 7.875% 18/12/2023	4,609,165	0.42	4,000,000	Airswift Global AS 8.67538% 12/05/2025*	3,794,684	0.35
3,313,000	Societe Generale SA 8% 29/09/2025	2,852,519	0.26	9,250,000	Athomstart Invest 585 AS 11.75% 29/09/2026	8,695,245	0.79
		44,718,360	4.08	4,200,000	Norwegian Energy Company ASA 9% 17/06/2026	3,907,424	0.36
	Germany					16,397,353	1.50
4,600,000	Aareal Bank AG 7.321% 30/04/2171	3,745,826	0.34		Portugal		
6,242,000	Adler Pelzer Holding GmbH 9.5% 01/04/2027	5,804,542	0.53	1,600,000	Banco Comercial Portugues SA 3.871% 27/03/2030	1,376,261	0.13
7,800,000	Commerzbank AG 6.75% 05/10/2033	7,746,313	0.71	3,400,000	BCPPL 1.75% 07/04/2028	2,889,303	0.26
1,400,000	Commerzbank AG 8.625% 28/02/2033	1,572,059	0.14	2,100,000	Novo Banco SA 9.875% 01/12/2033	2,167,095	0.20
3,097,000	CT Investment GmbH 5.5% 15/04/2026	2,882,208	0.26			6,432,659	0.59
6,400,000	Deutsche Bank AG 1.25% 12/12/2030	6,854,678	0.63		Romania		
5,600,000	Deutsche Pfandbriefbank AG 7.625% 08/12/2025	6,119,740	0.56	5,100,000	RCS & RDS SA 3.25% 02/05/2028	4,322,250	0.39
4,038,000	Gruenthal GmbH 6.75% 15/05/2030	4,134,104	0.38				
2,500,000	IKB Deutsche Industriebank AG 4% 31/01/2028	2,007,625	0.18		Slovenia		
15,214,770	Safari Holding Verwaltungs GmbH 7.75% 15/12/2025	13,541,145	1.24	1,150,000	ADRBID 4% 15/11/2027	946,530	0.09
		54,408,240	4.97	2,140,000	ADRBID 4.625% 15/08/2028	1,733,325	0.16
	Gibraltar			1,167,000	ADRBID 5.25% 01/02/2030	926,260	0.08
27,921,000	GAMHOL 7.558% 15/07/2027	26,368,592	2.41	339,000	United Group BV 3.625% 15/02/2028	269,802	0.02
10,641,000	GAMHOL Floating 15/07/2028	10,087,668	0.92			3,875,917	0.35
		36,456,260	3.33		South Africa		
	Hungary			4,857,000	Investec plc 9.125% 06/03/2033	5,514,206	0.50
4,528,000	OTP Bank Nyrt 8.75% 15/05/2033	4,171,072	0.38				
	Ireland				Spain		
8,845,000	Permanent TSB Group Holdings plc 13.25% (Perpetual)	9,879,387	0.90	4,200,000	Abanca Corporacion Bancaria SA 8.375% 23/09/2033	4,205,359	0.38
12,145,000	Permanent TSB Group Holdings plc 6.625% 25/04/2028	12,162,962	1.11	3,000,000	Bankinter SA 7.375% (Perpetual)	2,846,334	0.26
6,540,000	Permanent TSB Group Holdings plc 6.625% 30/06/2029	6,547,325	0.60	5,600,000	CaixaBank SA 6.875% 25/10/2033	6,089,667	0.56
		28,589,674	2.61	112,000	Food Service Project SA 5.5% 15/11/2027	107,139	0.01
	Isle of Man			10,199,000	Tendam Brands SAU 8.8791% 31/03/2028	10,213,024	0.93
7,229,000	Playtech plc 5.875% 28/06/2028	7,210,927	0.66	2,200,000	Unicaja Banco SA 4.875% 31/12/2099	1,544,158	0.14
	Italy					25,005,681	2.28
4,619,000	Almaviva-The Italian Innovation Company SpA 4.875% 30/10/2026	4,469,715	0.41		Switzerland		
1,424,000	Banca IFIS SpA 6.125% 19/01/2027	1,426,173	0.13	2,700,000	Julius Baer Group Limited 6.625% 15/08/2029	2,348,887	0.21
4,833,000	Banca Monte dei Paschi di Siena SpA 2.63% 28/04/2025	4,537,153	0.41		United Kingdom		
3,796,000	Bormioli Pharma SpA 8.794556% 15/05/2028	3,709,045	0.34	8,998,000	Admiral Group plc 8.5% 06/01/2034	10,602,241	0.97
369,000	Castor SpA 6% 15/02/2029	318,237	0.03	1,367,000	ASSDLN 4.5% 16/02/2026	1,369,624	0.12
8,596,000	Cedacri Mergco SpA Float 15/05/2028	8,289,767	0.76	1,371,000	B&M European Value Retail SA 4% 15/11/2028	1,372,946	0.13
8,655,000	Centurion Bidco SpA 5.875% 30/09/2026	7,830,303	0.71	17,079,000	Bellis Acquisition Company plc 3.25% 16/02/2026	16,705,555	1.52
5,496,000	Fiber Bidco SpA 11% 25/10/2027	5,890,910	0.54	12,825,000	Bellis Finco plc 4% 16/02/2027	11,153,351	1.02
2,820,000	Fiber Bidco SpA 7.543% 25/10/2027	2,835,933	0.26	20,000	Bracken MidCo1 plc 6.75% 01/11/2027	18,202	0.00
5,030,000	FIS Fabbrica Italiana Sintetici SpA 5.625% 01/08/2027	4,506,151	0.41	6,472,000	British Telecommunications plc 8.375% 20/12/2083	7,425,609	0.68
2,312,000	Intesa Sanpaolo SpA 6.625% 20/06/2033*	2,112,502	0.19	1,015,000	BUPA Finance plc 4.00% 23/09/2036 (Perpetual)	704,385	0.06
2,931,000	Kepler SpA 0.426% 15/05/2029	2,914,150	0.27		Canary Wharf Group Investment Holdings plc 1.75% 07/04/2026	647,515	0.06
1,751,000	Leather 2 SpA 0% 30/09/2028	1,661,261	0.15	1,401,000	Close Brothers Group plc 7.75% 14/06/2028	1,615,698	0.15
7,108,000	Limacorporate SpA 8.1461% 01/02/2028	7,075,481	0.65		Constellation Automotive Financing plc 4.875% 15/07/2027	2,926,928	0.27
4,696,000	Lottomatica SpA 7.125% 01/06/2028	4,807,873	0.44	5,416,000	Co-Operative Bank Finance Plc 9% 27/11/2025	6,300,820	0.58
4,342,000	Lottomatica SpA 7.508% 01/06/2028	4,368,812	0.40	6,271,000	Co-Operative Bank Finance plc 9.5% 24/05/2028	7,288,458	0.67
3,071,966	Officine Maccatferri SpA 5.75% 31/12/2024	2,887,648	0.26	5,127,000	Co-Operative Bank Finance plc 9.5% 25/04/2029	5,931,214	0.54
		69,641,114	6.36	7,143,000	Deuce Finco plc 5.5% 15/06/2027	7,094,365	0.65
				4,416,000	Esure Group plc 12% 20/12/2033	5,271,224	0.48

Man Funds VI plc

Unaudited schedule of investments as at 30 June 2023 (continued)
Man GLG High Yield Opportunities (continued)



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

Nominal	Description	Fair Value €	% of Net Assets	Nominal	Description	Fair Value €	% of Net Assets
	Corporate bonds (continued)				Preferred stocks		
	United Kingdom (continued)				Luxembourg		
8,709,000	Galaxy Bidco Limited 6.5% 31/07/2026	9,262,174	0.85	3,309,653	Selecta Group Finco SA	949,418	0.09
8,502,000	Galaxy Finco Limited 9.25% 31/07/2027	8,812,668	0.80				
3,091,000	Gatwick Airport Finance plc 4.375% 07/04/2026	3,284,955	0.30				
6,482,000	HSBC Holdings plc 6.547% 20/06/2034	5,919,660	0.54		Total preferred stocks	949,418	0.09
18,038,000	Iceland Bondco plc 4.625% 15/03/2025	20,074,506	1.83		Total return swap (b)		
	Inspired Entertainment Financing plc 7.875% 01/06/2026	11,439,941	1.04		France		
7,652,000	Jerrold Finco plc 4.875% 15/01/2026	7,847,611	0.72	3,430,000	CAB Selas	18,590	0.00
7,808,000	Jerrold Finco plc 5.25% 15/01/2027	7,638,373	0.70	1,900,000	Mobilux Finance	22,216	0.00
18,224,000	Lancashire Holdings Limited 5.625% 18/09/2041	13,897,846	1.27			40,806	0.00
4,965,000	Lloyds Banking Group plc 8% 27/09/2029*	4,169,280	0.38		Luxembourg		
13,228,000	Marex Group plc 8.375% 02/02/2028	13,180,485	1.20	1,106,000	HSE Finance Sarl	4,210	0.00
6,697,000	Maryland Bidco Limited 10% 26/01/2027	7,853,596	0.72				
11,048,000	Maryland Bidco Limited 10% 26/01/2028	11,073,969	1.01		Netherlands		
5,205,000	Maryland Bidco Limited Floating 0% 26/07/2027	5,260,329	0.48	(3,600,000)	ABN Amro Bank NV	811,100	0.08
5,802,000	OSB Group plc 9.993% 27/07/2033	6,757,965	0.62				
1,219,000	PeopleCert Wisdom Issuer plc 5.75% 15/09/2026	1,184,716	0.11	9,900,000	Banco Comercial Portugues SA	53,671	0.01
3,778,000	Peu Fin plc 7.25% 01/07/2028	3,786,455	0.35				
11,893,000	Provident Financial plc 8.875% 13/01/2032	12,430,633	1.13		Spain		
4,549,000	Quilter plc 8.625% 18/04/2033	5,408,878	0.49	1,000,000	Abanca Corporation Bancaria SA	3,472	0.00
16,114,000	RAC Bond Company plc 5.25% 04/11/2027	15,022,616	1.37				
3,118,000	RL Finance Bonds No 6 plc 10.125% 25/11/2171	3,581,070	0.33		Sweden		
12,742,000	Talktalk Telecom Group plc 3.875% 20/02/2025	12,071,287	1.10	16,148,000	Samhällsbyggnadsbolaget i Norden AB	318,923	0.03
	955,000 TI Automotive Finance plc 3.75% 15/04/2029	764,817	0.07				
14,987,000	TVL Finance plc 10.25% 28/04/2028	17,101,930	1.56	(12,206,000)	Capital One Financial Company	2,004,169	0.18
1,273,000	TVL Finance plc Float 28/04/2028	1,249,724	0.11	(2,281,000)	Freedom Mortgage Corporation	117,392	0.01
13,570,000	Utmost Group plc 4% 15/12/2031	11,456,676	1.05			2,121,561	0.19
2,333,000	Virgin Media Secured Finance plc 4.125% 15/08/2030	2,108,898	0.19				
2,921,000	Virgin Media Secured Finance plc 5.25% 15/05/2029	2,890,185	0.26				
5,528,000	Virgin Money UK 8.25% plc (Perpetual)	5,442,440	0.50		Total total return swaps	3,353,743	0.31
11,109,000	Voycar 5.875% 15/02/2027	10,514,898	0.96				
4,104,000	Waldorf Energy Finance plc 12% 02/03/2026	3,554,794	0.32		Warrants (a)		
423,000	Yorkshire Building Society 3.511% 11/10/2030	404,001	0.04		European Union		
		331,875,511	30.30	638,267	Lecta SA	-	0.00
	United States				United States		
269,000	Bausch Health Companies Inc 4.875% 01/06/2028*	146,628	0.01	977,000	Atento SA	438,799	0.04
7,508,000	Bausch Health Companies Inc 6.125% 01/02/2027*	4,413,617	0.40				
34,000	Bausch Health Companies Inc 6.25% 15/02/2029*	13,441	0.00				
3,337,000	Capital One Financial Corporation 3.95% (Perpetual)*	2,278,703	0.21		Total warrants	438,799	0.04
7,907,000	Comcast Corporation 2.937% 01/11/2056*	4,717,157	0.43				
1,681,000	CSC Holdings LLC 11.25% 15/05/2028*	1,495,974	0.14				
6,218,000	Cullinan Holdco Scsp 4.625% 15/10/2026	5,284,429	0.48				
10,920,000	Exela Intermediate LLC / Exela Finance Inc 11.5% 15/07/2026*	950,871	0.09				
	GPS Hospitality Holding Company LLC / GPS Finco Inc 7% 15/08/2028*	5,348,260	0.49				
640,000	Guitar Center Escrow Issuer II Inc 8.5% 15/01/2026*	533,127	0.05				
18,286,000	Guitar Center Inc 8.5% 15/01/2026*	15,232,439	1.39				
2,098,000	Iron Mountain Inc 5.25% 15/07/2030*	1,728,681	0.16				
	Iron Mountain Information Management Services Inc 5% 15/07/2032*	855,953	0.08				
5,000	Jane Street Group / JSG Finance Inc 4.5% 15/11/2029*	3,948	0.00				
6,017,000	Jane Street Group / JSG Finance Inc 4.5%*	4,750,665	0.43				
16,848,000	MPT Operating Partnership LP / MPT Finance Corporation 3.692% 05/06/2028	13,595,917	1.24				
1,260,000	PM General Purchaser LLC 9.5% 01/10/2028*	1,131,666	0.10				
8,378,000	Rite Aide Corporation RAD 8% 15/11/2026*	3,774,400	0.34				
	Sizzling Platter LLC / Sizzling Platter Finance Corporation 8.5% 28/11/2025*	4,655,875	0.43				
5,205,000	USB Realty Corporation 2.19129% 29/12/2049*	1,179,319	0.11				
6,470,000	Verizon Communications Inc 3.875% 01/03/2052	4,677,177	0.43				
922,000	Warnermedia Holdings Inc 5.141% 15/03/2052*	687,803	0.06				
100,000	WMG Acquisition Corporation 2.25% 15/08/2031	79,639	0.01				
		77,535,689	7.08				
	Total corporate bonds	939,705,803	85.79				
	Equities						
	European Union						
29,720,660	Lecta Limited	594,414	0.05				
43,363,930	Officine Maccaferri SpA	29,444,108	2.69				
		30,038,522	2.74				
	Germany						
282,346	Loewen Play GmbH Holding Company - Class A ^^	-	0.00				
	United Kingdom						
1,089,315	Maryland Holdco Limited	7,616,319	0.70				
43,319	Pizexp Equity - Stapled (A1)	75,720	0.00				
20,748	Pizexp Equity - Stapled (A2)	36,267	0.00				
742,640	PIZEXP PREF EQUITY - STAPLED (A1)	1,298,106	0.12				
355,675	PIZEXP PREF EQUITY - STAPLED (A2)	621,705	0.06				
		9,648,117	0.88				
	Total equities	39,686,639	3.62				
	Equity swaps (b)						
	United States						
(401,800)	Zions Bancorporation NA	776,608	0.07				
	Total equity swaps	776,608	0.07				

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

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

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised gain €	% of Net Assets
CHF6,367,888	€6,526,451	31 July 2023	3	8,985	0.00
€32,553	BRL171,226	31 July 2023	1	257	0.00
€14,512,649	£12,428,810	13 July 2023	3	37,416	0.01
€239,560	£205,461	31 July 2023	9	466	0.00
€3,005	SGD4,438	31 July 2023	1	1	0.00
€194,368,758	US\$210,375,653	13 July 2023	4	1,666,195	0.15
€562,505	US\$614,361	31 July 2023	5	296	0.00
£32,540,353	€37,718,380	13 July 2023	2	179,794	0.02
£113,657	€131,714	31 July 2023	27	549	0.00
US\$7,073,851	€6,462,906	13 July 2023	1	16,690	0.00
US\$246,482	€224,720	31 July 2023	4	837	0.00
Total unrealised gain on forward currency contracts				1,911,486	0.18
Total financial assets at fair value through profit or loss - trading				997,916,246	91.11

Financial liabilities at fair value through profit or loss

Nominal	Description	Fair Value €	% of Net Assets	Nominal	Description	Fair Value €	% of Net Assets
	Credit default swaps						
	European Union						
2,000,000	Auchan Holding 100 238bps 20 June 2024 JPM_CS	(10,865)	(0.00)				
1,840,000	Auchan Holding 100 238bps 20 June 2024 JPM_JPM	(9,995)	(0.00)	1,062,000	Victoria plc	(3,397)	(0.00)
1,730,000	Auchan Holding SA 100 145bps 20 December 2024 MS	(8,623)	(0.00)			(675,734)	(0.06)
931,000	Auchan Holding SA 100 200bps 20 June 2025 JPM	(4,239)	(0.00)				
12,220,000	CMA CGM 500 Obps 20 December 2027 JPM	(1,047,412)	(0.10)				
2,000,000	CNH Industrial NV 500 118bps 20 June 2024 GS	(89,010)	(0.01)				
11,160,000	Compagnie Financiere Michelin SA 5 Years 100 Obps 20 June 2027 JPM	(328,674)	(0.03)				
1,897,667	HSBC Holdings plc 100 160bps 20 June 2025 GS	(11,222)	(0.00)				
3,795,333	HSBC Holdings plc 100 161bps 20 June 2025 JPM	(22,444)	(0.00)				
1,571,000	HSBC Holdings plc 100 81.5bps 20 December 2025 CS	(8,334)	(0.00)			(524,802)	(0.05)
(3,390,000)	Iceland Bondco plc 500 Obps 20 December 2025 JPM	(85,320)	(0.01)				
	Iceland Bondco plc 500 1161.6046bps 20 December 2027 JPM	(124,604)	(0.01)				
(1,721,333)	Koninklijke KPN NV 100 Obps 20 December 2025 JPM	(56,674)	(0.01)				
3,604,000	United Group B.V. 500 1099.0279bps 20 December 2027 JPM	(153,931)	(0.02)				
(1,647,000)	Volvo Treasury AB 100 108bps 20 June 2025 JPM	(41,157)	(0.00)				
3,040,000	Volvo Treasury AB 100 73bps 20 June 2024 BNP	(7,705)	(0.00)				
1,000,000	Volvo Treasury AB 100 78bps 20 December 2023 JPM	(3,985)	(0.00)				
		(2,014,194)	(0.19)				
	United States						
15,323,000	Ally Financial Inc 500 Obps 20 June 2028 JPM	(1,459,958)	(0.13)				
500,000	BHP Group Limited 100 60bps 20 December 2023 JPM	(1,841)	(0.00)				
		(1,461,799)	(0.13)				
	Total credit default swaps	(3,475,993)	(0.32)				
	Equity swaps						
	United States						
(520,700)	United States Steel Corporation	(1,404,220)	(0.13)				
	Total equity swaps	(1,404,220)	(0.13)				
	Futures contracts						
	Germany						
1,224	EURO Bund Futures September 2023	(1,312,260)	(0.12)				
	Total futures contracts	(1,312,260)	(0.12)				
	Total return swaps						
	Austria						
8,001,000	Benteler International	(145,618)	(0.01)				
	Finland						
435,000	Ahstrom-Munksjö OYJ	(9,688)	(0.00)				
	Germany						
3,000,000	Deut Pfandbriefbank AG	(167,842)	(0.02)				
	Italy						
3,913,000	Castor SpA	(14,204)	(0.00)				
8,472,000	Engineering SpA	(50,730)	(0.01)				
7,468,000	Fabbrica Italiana Sintetici SpA	(221,417)	(0.02)				
		(286,351)	(0.03)				
	Jersey						
3,000,000	AA Bond Company Limited	(21,489)	(0.00)				
11,205,000	Wheel Bidco Limited	(4,178)	(0.00)				
		(25,667)	(0.00)				
	Luxembourg						
6,252,000	Atlas LuxCo 4 Sarl	(157,145)	(0.01)				
4,541,000	Cidron Aida Finco Sarl	(52,324)	(0.01)				
3,000,000	Cullinan Holdco SCSp	(21,634)	(0.00)				
24,900,000	VIVION Investments Sarl	(250,812)	(0.02)				
		(481,915)	(0.04)				
	Netherlands						
269,000	Maxeda Diy Holding BV	(4,324)	(0.00)				
8,606,090	Selecta Group BV	(213,644)	(0.02)				
25,688,000	Teva Pharmaceutical Industries Limited	(111,370)	(0.01)				
11,635,000	United Group BV	(178,790)	(0.02)				
7,561,000	WP/AP Telecom Holdings	(19,114)	(0.00)				
		(527,242)	(0.05)				
	Slovenia						
3,900,000	United Group BV	(22,443)	(0.00)				
	Spain						
9,200,000	Banco de Credito Social Cooperativo SA	(433,345)	(0.04)				
7,183,000	Food Service Project SA	(129,964)	(0.01)				
5,600,000	Ibercaja Banco SA	(21,116)	(0.00)				
		(584,425)	(0.05)				
	United Kingdom						
3,000,000	Bellis Acquisition Company plc	(75,886)	(0.01)				
10,951,572	Bracken MidCo 1 plc	(53,090)	(0.00)				
2,858,000	Paysafe Finance plc / Paysafe Holdings US Corporation	(107,861)	(0.01)				
6,250,000	Thames Water Utilities Limited	(426,641)	(0.04)				
9,734,000	The Co-Operative Bank Finance	(8,859)	(0.00)				

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

Forward currency contracts (note 4)**

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised loss €	% of Net Assets
BRL16,974,318	€3,235,793	31 July 2023	1	(34,156)	(0.01)
€45,226	BRL240,437	31 July 2023	1	(125)	(0.00)
€135	CHF132	31 July 2023	1	(1)	(0.00)
€356,268,238	£306,844,245	13 July 2023	2	(1,098,392)	(0.10)
€211,501	£182,568	31 July 2023	15	(954)	(0.00)
€9,560,273	US\$10,473,047	13 July 2023	2	(32,962)	(0.00)
€340	US\$372	31 July 2023	3	(1)	(0.00)
£137,716,601	€160,616,454	31 July 2023	17	(355,327)	(0.04)
SGD1,064,639	€722,846	31 July 2023	2	(2,114)	(0.00)
US\$5,081,307	€4,732,472	13 July 2023	1	(78,032)	(0.01)
US\$729,445,242	€669,266,126	31 July 2023	29	(1,742,999)	(0.15)
Total unrealised loss on forward currency contracts				(3,345,063)	(0.31)
Total financial liabilities at fair value through profit or loss - trading				(12,989,263)	(1.19)
Total financial assets at fair value through profit or loss - trading				997,916,246	91.11
Total financial liabilities at fair value through profit or loss - trading				(12,989,263)	(1.19)
Other net assets				110,414,497	10.08
Net assets attributable to holders of redeemable participating shares				1,095,341,480	100.00

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

^^ Stapled equity positions where the value of the stapled equity is already being priced into the value of the bond, therefore this security is marked to zero to avoid duplication.

(a) Exchange traded derivative instruments

(b) OTC financial derivatives instrument

* Transferable securities dealt on another regulated market

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

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

Analysis of Total Assets	% of Total Assets
Transferable securities listed on official stock exchange	76.52
Exchange traded financial derivative instruments described in classification (a) above	0.04
OTC financial derivative instruments described in classification (b) above	0.53
Transferable Securities as described in # above	0.74
Transferable securities dealt on another regulated market described in * above	9.97
Other current assets	12.20
	100.00

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

Positions valued at zero have been priced in accordance with the valuation policy.

Financial assets at fair value through profit or loss

Nominal	Description	Fair Value US\$	% of Net Assets	Nominal	Description	Fair Value US\$	% of Net Assets	
	Convertible bonds				Equity swaps (b) (continued)			
	Canada				China			
44,524,000	Wildbrain Limited 5.875% 30/09/2027	31,460,375	2.76	2,139,800	Inner Mongolia Yitai Coal Company Limited	274,138	0.02	
	Cayman Islands				Denmark			
12,000,000	VNET Group Inc Sr 0% 01/02/2026*	9,235,020	0.81	(35,000)	Bang & Olufsen AS	66,873	0.01	
	Total convertible bonds	40,695,395	3.57	75,000	Fismidth & Company AS	562,650	0.05	
	Corporate bonds				Finland			
	United Kingdom			(55,000)	Harvia OYJ	759,063	0.07	
17,000,000	Talktalk Telecom Group plc 3.875% 20/02/2025	17,559,333	1.54	595,627	Rovio Entertainment OYJ	160,489	0.01	
	Total corporate bonds	17,559,333	1.54		France			
	Equities			(300,000)	Atos SE	625,143	0.05	
	Australia			(140,000)	Casino Guichard Perrachon_Barclays	1,770,966	0.16	
9,823,715	McPherson's Limited	2,582,967	0.23	(60,000)	Casino Guichard Perrachon_GS	786,393	0.07	
	Bermuda			(200,000)	Casino Guichard Perrachon_MS	1,221,920	0.11	
24,216,407	R&Q Insurance Holdings Limited	15,886,365	1.39	(250,000)	Eutelsat Communications_Barclays	35,457	0.00	
	China			(500,000)	Eutelsat Communications_GS	1,731,962	0.15	
957,823	Hollysys Automation Technologies Limited	16,848,107	1.48	(30,000)	Mophy Energy SA	324,682	0.03	
	Germany			(44,451)	OVH Groupe Sas	46,556	0.00	
261,419	Innogy Claim_BNYM ^	-	0.00		Germany			
252,435	Innogy Claim_CSAGI ^	-	0.00	(500,000)	Aroundtown SA	159,831	0.02	
	Hong Kong			(3,000)	DFV Deutsche Familienversicherung AG_GS	30,112	0.00	
1,065,876	Global Cord Blood Corporation	1,119,170	0.10	(1,000)	DFV Deutsche Familienversicherung AG_MS	9,889	0.00	
	Italy			(25,000)	Nagarro SE	525,044	0.05	
96,560,969	Telecom Italia SpA	26,294,865	2.31	(200,000)	Prosieben Sat 1 Media_SE_Barclays	300,680	0.03	
	Japan			(400,000)	Prosieben Sat 1 Media_SE_MS	601,359	0.05	
76,400	JSR Corporation	2,172,512	0.19	2,750,000	Siemens Energy AG_JPM	7,004,220	0.61	
	South Korea			(1,750,000)	Siemens Energy AG_MS	6,338,710	0.56	
269,255	MagnaChip Semiconductor Corporation	3,010,271	0.26	(5,000)	SNP Schneider-Neureither & Partner_SE_Barclays	156,013	0.01	
	Switzerland			(5,000)	SNP Schneider-Neureither & Partner_SE_MS	143,466	0.01	
2,368	Dufry AG	107,885	0.01	(7,500)	TUI AG	91,055	0.01	
	United Kingdom			(80,000)	TUI AG_GS	663,645	0.06	
8,485,617	Revolution Bars Group plc	668,868	0.06	(20,000)	TUI AG_MS	255,668	0.02	
821,277	Watchstone Group plc	135,737	0.01	20,000	Uniper AG	25,311	0.00	
	United States	804,605	0.07	(50,000)	Varta AG_Barclays	1,975,965	0.17	
117,827	Aerofjet Rocketdyne Holdings Inc	6,465,167	0.57	(75,000)	Varta AG_MS	7,932,525	0.70	
140,159	Albertsons Companies Inc - Class A	3,058,269	0.27		Italy			
186,308	Amedisys Inc	17,036,004	1.49	(96,565,209)	Telecom Italia SpA	7,342,227	0.64	
99,303	American Equity Investment Life Holding Company	5,174,679	0.45		Japan			
713,750	Arconic Corporation	21,112,725	1.85	528,973	Toshiba Corporation	341,674	0.03	
94,562	Billander Acquisition Corporation - Class A	959,804	0.08		Norway			
103,465	Chinook Therapeutics Inc	3,975,125	0.35	(7,000,000)	NEL ASA	1,386,095	0.12	
110,757	Circor International Inc	6,252,233	0.55		Sweden			
3,344,046	Diversey Holdings Limited	28,056,546	2.46	(8,000)	CTEK AB	46,528	0.00	
3,982,900	Epizyme Inc	79,658	0.01	(100,000)	Embracer Group AB	196,643	0.02	
66,413	First Horizon Corporation	748,475	0.07	(200,000)	Intrum AB	296,631	0.02	
492,899	Focus Financial Partners Inc	25,882,126	2.27	25,000	Oncopeptides AB	8,980	0.00	
126,617	Gores Holding IX Inc - Class A	1,297,824	0.11	(1,000,000)	Vestum AB	186,552	0.02	
758,080	Horizon Therapeutics plc	77,968,528	6.83	(1,000,000)	Volvo Car AB - Class B	773,981	0.07	
1,050,114	Iveric Bio Inc	41,311,484	3.62		Switzerland			
664,192	National Instruments Corporation	38,124,621	3.34	(100,000)	Idorsia Limited_Barclays	1,011,569	0.09	
256,765	PMN Resources Inc	11,580,101	1.01	(100,000)	Idorsia Limited_MS	689,655	0.06	
91,681	Prevail Therapeutics Inc	45,841	0.00	10,000,000	Meyer Burger Technology AG	156,486	0.01	
2,065,451	Radiuz Global Infrastructure - Class A	30,775,220	2.70		United Kingdom			
322,854	Sciplay Corporation	6,353,767	0.56	(350,000)	ASOS plc	2,185,196	0.19	
143,333	Seagen Inc	27,585,869	2.42	220,309	BP plc	1,903,234	0.17	
34,742	Spectrum Brands Holdings Inc	2,711,613	0.24	(25,000)	Dialight plc	37,823	0.00	
582,693	Syneos Health Inc	24,554,683	2.15	(5,000,000)	Hammerson plc	169,090	0.02	
1	Unity Software Inc	43	0.00	(500,000)	ITM Power plc	2,197,656	0.19	
363,853	Univar Inc	13,040,492	1.14	850,000	Metro Bank plc	417,429	0.04	
1,403,444	US Xpress Enterprises Inc	8,617,146	0.76		United States			
	Total equities	402,768,043	35.30		184,828	Abiomed Inc CVR	392,759	0.03
	Equity swaps (b)			1,880,766	Adamas Pharmaceuticals Inc CVR Line	271,915	0.02	
	Australia			380,000	Akouos Inc	427,500	0.04	
500,000	Invocare Limited	57,942	0.01	240,001	Albireo Pharma Inc	630,003	0.05	
	Belgium			135,000	Chinook Therapeutics Inc	27,034	0.00	
(25,000)	Mithra Pharmaceuticals SA	286,660	0.03	1,300,000	CoNCERT Pharmaceuticals Inc	455,000	0.04	
	Brazil			20,094,610	Contra	4,018,922	0.36	
40,909	Arco Platform Limited - Class A	21,525	0.00	(63,058)	Extra Space Storage Inc	467,856	0.04	
	Canada			1,724,043	Flexion Therapeutics Inc	1,175,017	0.10	
40	Agnico Eagle Mines Limited	228,937	0.02	(156,638)	Franchise Group Inc	102,142	0.01	
(781)	B2Gold Corporation	13,972	0.00	(93,887)	Newmont Corporation	791,652	0.07	
1,099,200	Kinross Gold Corporation	112,142	0.01	194,165	Opiant Pharmaceuticals Inc	194,165	0.02	
	Total equity swaps	355,051	0.03			8,953,965	0.78	

Man Funds VI plc

Unaudited schedule of investments as at 30 June 2023 (continued)
Man GLG Event Driven Alternative (continued)



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

Nominal	Description	Fair Value US\$	% of Net Assets
Government bonds			
United States			
35,000,000	United States Treasury Bill 0% 02/11/2023	34,385,121	3.01
50,000,000	United States Treasury Bill 0% 03/08/2023	49,780,566	4.36
50,000,000	United States Treasury Bill 0% 07/09/2023	49,529,872	4.34
50,000,000	United States Treasury Bill 0% 10/08/2023	49,729,641	4.36
85,000,000	United States Treasury Bill 0% 12/10/2023#	83,766,050	7.34
50,000,000	United States Treasury Bill 0% 24/08/2023#	49,625,755	4.35
30,000,000	United States Treasury Bill 0% 25/01/2024#	29,142,158	2.56
50,000,000	United States Treasury Bill 0% 26/10/2023#	49,170,605	4.31
40,000,000	United States Treasury Bill 0% 27/07/2023#	39,867,144	3.50
		434,996,912	38.13
Total government bonds			
		434,996,912	38.13
Real estate investment trust			
United States			
70,102	Life Storage Inc	9,320,762	0.82
		9,320,762	0.82
Total real estate investment trust			
		9,320,762	0.82
Rights			
United States			
1,929,269	Xeris Biopharma CVR	916,403	0.08
		916,403	0.08
Total rights			
		916,403	0.08
Warrants (a)			
Canada			
75,000	Sagor Financial Company Limited	263	0.00
Cayman Islands			
174,679	Vertical Aerospace Limited	31,442	0.00
Luxembourg			
7,877	Ardagh Metal Packaging SA	1,024	0.00
United States			
6,157	ATI Physical Therapy Inc	55	0.00
2,176	Deerfield Healthcare	849	0.00
89,424	Oncology Institute Inc	4,024	0.00
94,338	Skillssoft Corporation	5,189	0.00
62,366	UWM Holdings Corporation	14,962	0.00
		25,079	0.00
Total warrants			
		57,828	0.00

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

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

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised gain US\$	% of Net Assets
CHF9,442,795	US\$10,559,451	7 July 2023	2	2,552	0.00
CHF10,683,380	US\$11,853,724	13 July 2023	2	103,878	0.01
€958,612,908	US\$1,046,139,118	7 July 2023	20	53,623	0.00
£5,746,054	US\$7,302,527	7 July 2023	2	3,011	0.00
US\$1,053,933	€962,038	7 July 2023	3	4,003	0.00
US\$1,078,387	€986,162	13 July 2023	1	1,783	0.00
US\$2,234,517	JPY321,120,660	13 July 2023	1	8,277	0.00
Total unrealised gain on forward currency contracts				177,127	0.01
Total financial assets at fair value through profit or loss - trading				1,038,920,927	91.06

Man Funds VI plc

Unaudited schedule of investments as at 30 June 2023 (continued)
Man GLG Event Driven Alternative (continued)



Financial liabilities at fair value through profit or loss

Nominal	Description	Fair Value US\$	% of Net Assets
Equity swaps			
Australia			
234,718	Newcrest Mining Limited	(613,766)	(0.05)
2,000,000	United Malt Group Limited	(177,807)	(0.02)
		(791,573)	(0.07)
Belgium			
25,000	Mithra Pharmaceuticals SA	(484,677)	(0.04)
Canada			
585,577	Canaccord Genuity Group Inc	(896,926)	(0.08)
399,742	Home Capital Group Inc	(95,378)	(0.01)
44	Pan American Silver Corporation	(982,284)	(0.08)
		(1,974,588)	(0.17)
China			
1,279,000	Golden Eagle Retail Group	(4,278)	(0.00)
70,508,842	Nanjing Iron & Steel Company - Class A	(3,591,848)	(0.32)
		(3,596,126)	(0.32)
Denmark			
35,000	Bang & Olufsen AS	(66,873)	(0.00)
(40,000)	Fismidth & Company AS_Barclays	(300,080)	(0.03)
(10,000)	Fismidth & Company AS_GS	(75,020)	(0.01)
(25,000)	Fismidth & Company AS_MS	(187,550)	(0.02)
38,261	Simcorp AS	(7,540)	(0.00)
		(637,063)	(0.06)
Finland			
55,000	Harvia OYJ	(759,063)	(0.07)
France			
300,000	Atos SE	(625,143)	(0.06)
400,000	Casino Guichard Perrachon	(3,779,279)	(0.33)
750,000	Eutelsat Communications	(1,740,145)	(0.15)
30,000	Mcopy Energy SA	(475,894)	(0.04)
44,451	OVH Groupe Sas	(46,556)	(0.00)
		(6,667,017)	(0.58)
Germany			
500,000	Aroundtown SA	(159,831)	(0.01)
4,000	DFV Deutsche Familienversicherung AG	(40,000)	(0.00)
131,980	Kabel Deutschland Holding AG	(719,951)	(0.06)
25,000	Nagarro SE	(525,044)	(0.05)
600,000	Prosieben Sat 1 Media SE	(902,039)	(0.08)
(1,000,000)	Siemens Energy AG	(2,460,205)	(0.22)
10,000	SNP Schneider-Neureither & Partner SE	(299,479)	(0.03)
107,500	TUI AG	(881,635)	(0.08)
(20,000)	Uniper AG	(25,311)	(0.00)
125,000	Varta AG	(12,518,707)	(1.10)
		(18,532,202)	(1.63)
Hong Kong			
5,045,500	Hong Kong Broadband Network Limited	(1,057,523)	(0.09)
Norway			
7,000,000	NEL ASA	(1,386,095)	(0.12)
Sweden			
8,000	CTEK AB	(46,528)	(0.00)
100,000	Embracer Group AB	(196,643)	(0.02)
200,000	Intrum AB	(296,631)	(0.02)
(25,000)	Oncopeptides AB	(8,980)	(0.00)
1,000,000	Vestum AB	(186,552)	(0.02)
1,000,000	Volvo Car AB - Class B	(773,981)	(0.07)
		(1,509,315)	(0.13)
Switzerland			
200,000	Idorsia Limited	(1,701,224)	(0.15)
(10,000,000)	Meyer Burger Technology AG	(156,486)	(0.01)
		(1,857,710)	(0.16)
United Kingdom			
2,278,981	Anexo Group plc	(2,303,419)	(0.20)
350,000	ASOS plc	(2,185,196)	(0.19)
(220,309)	BP plc	(1,887,435)	(0.17)
156,917	Dechra Pharmaceuticals plc	(124,921)	(0.01)
25,000	Dialight plc	(37,823)	(0.00)
590,432	EMIS Group plc	(316,728)	(0.03)
5,000,000	Hammerson plc	(169,090)	(0.02)
500,000	ITM Power plc	(2,197,656)	(0.19)
(150,000)	Metro Bank plc_Barclays	(83,756)	(0.01)
(700,000)	Metro Bank plc_GS	(392,796)	(0.03)
		(9,698,820)	(0.85)
United States			
124,261	First Horizon Corporation	(714,101)	(0.07)
(493,728)	Irobot Corporation	(24,365)	(0.00)
		(738,466)	(0.07)
Total equity swaps			
		(49,690,238)	(4.36)

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

Forward currency contracts (note 4)**

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised loss US\$	% of Net Assets
AUD2,141,929	US\$1,438,875	13 July 2023	1	(12,543)	(0.00)
CAD4,801,642	US\$3,650,650	13 July 2023	1	(21,253)	(0.00)
€1,192,317	US\$1,306,210	7 July 2023	3	(4,961)	(0.00)
£8,762,808	US\$11,168,819	13 July 2023	2	(27,226)	(0.00)
SEK6,121	US\$572	7 July 2023	1	(5)	(0.00)
SEK1,452,212	US\$135,609	13 July 2023	1	(1,082)	(0.00)
US\$31,722,644	CAD42,339,611	13 July 2023	1	(280,424)	(0.02)
US\$11,106,074	CHF10,023,442	13 July 2023	2	(112,878)	(0.01)
US\$42,428	DKK289,658	13 July 2023	1	(47)	(0.00)
US\$20,016,951	€18,346,620	7 July 2023	18	(5,836)	(0.00)
US\$64,848,199	€59,886,847	13 July 2023	2	(530,956)	(0.05)
US\$35,248,344	£28,057,886	13 July 2023	3	(426,240)	(0.04)
US\$1,032,740	NOK11,130,783	13 July 2023	1	(6,694)	(0.00)
Total unrealised loss on forward currency contracts				(1,430,145)	(0.12)
Total financial liabilities at fair value through profit or loss - trading				(51,120,383)	(4.48)
Total financial assets at fair value through profit or loss - trading				1,038,920,927	91.06
Total financial liabilities at fair value through profit or loss - trading				(51,120,383)	(4.48)
Other net assets				153,072,804	13.42
Net assets attributable to holders of redeemable participating shares				1,140,873,348	100.00

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

^ Agreed by the Independent Pricing Committee to mark to zero in July 2020 given no expected recovery from the claim.

(a) Exchange traded derivative instruments

(b) OTC financial derivatives instrument

* Transferable securities dealt on another regulated market

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

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

Analysis of Total Assets

	% of Total Assets
Transferable securities listed on official stock exchange	58.39
OTC financial derivative instruments described in classification (b) above	5.22
Transferable Securities as described in # above	20.59
Transferable securities dealt on another regulated market described in * above	0.76
Other current assets	15.04
	100.00

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

Positions valued at zero have been priced in accordance with the valuation policy.

Financial assets at fair value through profit or loss

Nominal	Description	Fair Value €	% of Net Assets	Nominal	Description	Fair Value €	% of Net Assets
	Corporate bonds				Corporate bonds (continued)		
	Austria				Luxembourg (continued)		
1,617,000	Benteler International AG 10.5% 15/05/2028*	1,498,363	0.34	1,400,000	Vivion Investments Sarl 3% 08/08/2024	1,122,304	0.26
5,237,000	lochpe-Maxion Austria GmbH / Maxion Wheels de Mexico S de RL de CV 5% 07/05/2028	4,059,779	0.93			17,404,412	4.00
2,800,000	Lenzing AG 5.75% (Perpetual)	2,499,770	0.58		Mexico		
		8,057,912	1.85	2,424,000	Credito Real SAB de CV SOFOM ER 5% 01/02/2027	311,242	0.07
					Total Play Telecomunicaciones SA de CV 6.375% 20/09/2028	2,341,164	0.54
	Cayman Islands			6,351,000	Total Play Telecomunicaciones SA de CV 7.5% 12/11/2025*	4,138,624	0.95
7,129,442	ABRA Global Finance 5% 02/03/2028*	5,713,813	1.32			6,791,030	1.56
1,636,000	Liberty Costa Rica Senior Secured Finance 10.875% 15/01/2031*	1,485,733	0.34		Netherlands		
		7,199,546	1.66	1,122,000	Achmea BV 6.75% 26/12/2043	1,130,899	0.26
	Cyprus			4,125,000	Bluewater Holding BV 12% 10/11/2026	3,818,744	0.88
1,715,000	Bank of Cyprus Holdings plc 11.875% 21/12/2171	1,738,453	0.40	1,964,000	IPD 3 BV 8% 15/06/2028	2,008,170	0.46
1,785,000	Hellenic Bank Public Company 10.25% 14/06/2023	1,834,935	0.42	2,241,000	Shero Bidco BV 9% 15/11/2027#	1,945,905	0.45
		3,573,388	0.82	10,350,000	Teva Pharmaceutical Finance Netherlands II BV 3.75% 09/05/2027	9,382,089	2.16
	Finland			5,240,000	Teva Pharmaceutical Finance Netherlands II BV 7.375% 15/09/2029	5,351,298	1.23
12,471,000	SBB Treasury 08/02/2024	11,147,079	2.56			23,637,105	5.44
	France				Norway		
897,000	Altice France SA 5.125% 15/01/2029*	587,008	0.13	4,900,000	Airswitt Global AS 8.67538% 12/05/2025*	4,648,488	1.07
3,239,000	Banque Federative du Credit Mutuel SA 0% 31/12/2100	2,520,097	0.58	3,875,000	Athomstart Invest 585 AS 11.75% 29/09/2026	3,642,603	0.84
3,132,000	BIOGRP 3.38% 01/02/2028	2,560,084	0.59	1,300,000	Norwegian Energy Company ASA 9% 17/06/2026	1,209,441	0.28
800,000	Electricite De France SA 4.625% 25/01/2043	768,178	0.18			9,500,532	2.19
857,000	Elior Group SA 3.75% 15/07/2026	711,310	0.16		Portugal		
2,622,000	IM Group SAS 8% 01/03/2028	2,329,681	0.54	600,000	Banco Comercial Portugues SA 3.871% 27/03/2030	516,098	0.12
2,069,000	Societe Generale SA 7.875% 18/12/2023	1,859,302	0.43	3,400,000	BCPPL 1.125% 12/02/2027	2,981,732	0.68
1,244,000	Societe Generale SA 8% 29/09/2025	1,071,094	0.25	300,000	BCPPL 1.75% 07/04/2028	254,939	0.06
4,273,000	Thoeur 5.375% 01/03/2026	4,136,375	0.95	800,000	Novo Banco SA 9.875% 01/12/2033	825,560	0.19
		16,543,129	3.81			4,578,329	1.05
	Germany				Romania		
2,800,000	Aareal Bank AG 7.321% 30/04/2171	2,280,068	0.53	2,700,000	RCS & RDS SA 3.25% 02/05/2028	2,288,250	0.53
2,512,000	Adler Pelzer Holding GmbH 9.5% 01/04/2027	2,335,952	0.54		Slovenia		
3,100,000	Commerzbank AG 6.75% 05/10/2033	3,078,663	0.71	575,000	ADRBID 5.25% 01/02/2030	456,383	0.10
500,000	Commerzbank AG 8.625% 28/02/2033	561,450	0.13	458,000	United Group BV 4% 15/11/2027	376,966	0.09
2,622,000	CT Investment GmbH 5.5% 15/04/2026	2,440,151	0.56			833,349	0.19
2,800,000	Deutsche Bank AG 6.125% 12/12/2030	2,998,921	0.69		South Africa		
4,000,000	Deutsche Pfandbriefbank AG 7.625% 08/12/2025	4,450,720	1.02	2,290,000	Investec plc 9.125% 06/03/2033	2,599,863	0.60
1,610,000	Gruenthal GmbH 6.75% 15/05/2030	1,648,318	0.38		Spain		
1,200,000	IKB Deutsche Industriebank AG 4% 31/01/2028	963,660	0.22	200,000	Abanca 6% (Perpetual)	173,240	0.04
		20,757,903	4.78	1,700,000	Abanca Corporation Bancaria SA 8.375% 23/09/2033	1,702,169	0.39
	Gibraltar				Banco de Credito Social Cooperativo SA 8% 22/09/2026	2,544,678	0.58
12,638,000	GAMHOL 7.558% 15/07/2027	11,935,327	2.74	1,200,000	Bankinter SA 7.375% (Perpetual)	1,138,534	0.26
4,935,000	GAMHOL Floating 15/07/2028	4,678,380	1.08	2,500,000	CaixaBank SA 6.875% 25/10/2033	2,718,601	0.63
		16,613,707	3.82	2,200,000	Ibercaja Banco SA 9.125% 25/07/2028	2,073,025	0.48
	Hungary			3,755,000	Tendam Brands SAU 8.8791% 31/03/2028	3,760,163	0.86
2,110,000	OTP Bank Nyrt 8.75% 15/05/2033	1,943,676	0.45	1,600,000	Unicaja Banco SA 4.875% 31/12/2099	1,123,024	0.26
	Ireland					15,233,434	3.50
4,302,000	Permanent TSB Group Holdings plc 13.25% (Perpetual)	4,805,102	1.10		Switzerland		
4,842,000	Permanent TSB Group Holdings plc 6.625% 25/04/2028	4,849,161	1.12	1,131,000	Julius Baer Group Limited 6.625% 15/08/2029	983,923	0.23
2,603,000	Permanent TSB Group Holdings plc 6.625% 30/06/2029	2,605,915	0.60		United Kingdom		
		12,260,178	2.82	3,600,000	Admiral Group plc 8.5% 06/01/2034	4,241,839	0.98
	Isle of Man			988,000	B&M European Value Retail SA 4% 15/11/2028	989,402	0.23
2,878,000	Playtech plc 5.875% 28/06/2028	2,870,805	0.66	5,600,000	Bellis Acquisition Company plc 3.25% 16/02/2026	5,477,552	1.26
	Italy			3,295,000	Bellis Acquisition Company plc 4.5% 16/02/2026	3,301,324	0.76
1,582,000	Almaviva-The Italian Innovation Company SpA 4.875% 30/10/2026	1,530,870	0.35	6,887,000	Bellis Finco plc 4% 16/02/2027	5,989,328	1.38
670,000	Banca IFIS SpA 6.125% 19/01/2027	671,022	0.15	5,865,979	Bracken MidCo1 plc 6.75% 01/11/2027	5,338,656	1.23
1,538,000	Bormioli Pharma SpA 8.794556% 15/05/2028	1,502,769	0.35	2,601,000	British Telecommunications plc 8.375% 20/12/2083	2,984,241	0.69
3,460,000	Cedacri Mergeco SpA Float 15/05/2028	3,336,738	0.77	1,160,000	BUPA Finance plc 4.00% 23/09/2036 (Perpetual)	805,011	0.18
2,540,000	Cervim 6% 15/02/2029	2,190,572	0.50		Canary Wharf Group Investment Holdings plc 1.75% 07/04/2028	258,155	0.06
2,773,000	Fiber Bidco SpA 11% 25/10/2027	2,972,251	0.68	364,000	Close Brothers Group plc 7.75% 14/06/2028	650,431	0.15
803,000	Fiber Bidco SpA 7.543% 25/10/2027	807,537	0.19	564,000	Constellation Automotive Financing plc 4.875% 15/07/2027	1,165,193	0.27
7,325,000	FIS Fabbrica Italiana Sintetici SpA 5.625% 01/08/2027	6,562,138	1.51	2,526,000	Co-Operative Bank Finance plc 9.5% 24/05/2028	2,935,839	0.67
929,000	Intesa Sanpaolo SpA 6.625% 20/06/2033*	848,838	0.19	525,000	Co-Operative Bank Finance plc 9.5% 25/04/2029	607,351	0.14
1,743,000	Kepler SpA 0.426% 15/05/2029	1,732,979	0.40	2,784,000	Deuce Finco plc 5.5% 15/06/2027	2,765,044	0.64
1,369,000	Leather 2 SpA 0% 30/09/2028	1,298,839	0.30	1,777,000	Esure Group plc 12% 20/12/2033	2,121,142	0.49
2,923,000	Limacorporate SpA 8.1461% 01/02/2028	2,909,627	0.67	9,505,000	Galaxy Bidco Limited 6.5% 31/07/2026	10,108,734	2.32
1,891,000	Lottomatica SpA 7.125% 01/06/2028	1,936,049	0.45	2,103,000	Gatwick Airport Finance plc 4.375% 07/04/2026	2,234,960	0.51
1,749,000	Lottomatica SpA 7.508% 01/06/2028	1,759,800	0.40	2,606,000	HSBC Holdings plc 6.547% 20/06/2034	2,379,919	0.55
		30,060,029	6.91	5,905,000	Iceland Bondco plc 4.625% 15/03/2025	6,571,680	1.51
	Jersey			6,039,000	Inspired Entertainment Financing plc 7.875% 01/06/2026	6,722,371	1.55
2,954,000	AA Bond Company Limited 6.5% 31/01/2026	2,984,248	0.69	2,500,000	Jerrold Finco plc 4.875% 15/01/2026	2,563,909	0.59
4,739,000	Wheel Bidco Limited 6.75% 15/07/2026	4,436,246	1.02	4,497,000	Jerrold Finco plc 5.25% 15/01/2027	4,399,304	1.01
		7,420,494	1.71	7,619,000	Lancashire Holdings Limited 5.625% 18/09/2041	5,810,343	1.34
	Luxembourg			1,956,000	Lloyds Banking Group plc 8% 27/09/2029*	1,642,520	0.38
1,775,000	ADVZCN 6.25% 01/04/2028	1,812,430	0.42	5,530,000	Marex Group plc 8.375% 02/02/2028	5,510,136	1.27
6,987,000	Allied Universal Holdco LLC/Allied Universal Finance Corporation/Atlas Luxco 4 Sarl 4.875% 01/06/2028	6,356,867	1.46	2,308,000	OSB Group plc 9.993% 27/07/2033	2,688,277	0.62
3,253,492	Atento Luxco 1 SA 20% 10/03/2025#	2,824,064	0.65	1,502,000	Peu Fin plc 7.25% 01/07/2028	1,505,361	0.35
3,892,000	Atento Luxembourg Company 1 SA 8% 10/02/2026*	599,782	0.14	5,001,000	Provident Financial plc 8.875% 13/01/2032	5,227,074	1.20
1,644,000	Cirsa Finance International Sarl 10.375% 30/11/2027	1,764,020	0.40	2,124,000	Quilter plc 8.625% 18/04/2033	2,525,491	0.58
519,000	Kenbourne Invest SA 4.7% 22/01/2028*	319,644	0.07	9,024,000	RAC Bond Company plc 5.25% 04/11/2027	8,412,814	1.93
1,689,000	Kenbourne Invest SA 6.875% 26/11/2024*	1,348,793	0.31	1,256,000	RL Finance Bonds No 6 plc 10.125% 25/11/2171	1,442,535	0.33
1,269,000	Monitchem Holdco 3 SA 8.75% 01/05/2028	1,256,508	0.29				

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

Nominal	Description	Fair Value €	% of Net Assets
Corporate bonds (continued)			
United Kingdom (continued)			
5,139,000	Talktalk Telecom Group plc 3.875% 20/02/2025	4,868,493	1.12
7,654,000	Thames Water Utilities Finance plc 1.25% 31/01/2032	5,483,992	1.26
1,225,000	TI Automotive Finance plc 3.75% 15/04/2029	981,047	0.23
6,025,000	TVL Finance plc 10.25% 28/04/2028	6,875,234	1.58
507,000	TVL Finance plc Floating 0% 28/04/2028	497,730	0.11
8,829,000	Utmost Group plc 4% 15/12/2031	7,454,015	1.71
1,067,000	Virgin Media Secured Finance plc 4.125% 15/08/2030	964,507	0.22
1,710,000	Virgin Media Secured Finance plc 5.25% 15/05/2029	1,691,960	0.39
2,471,000	Virgin Money UK 8.25% plc (Perpetual)	2,432,755	0.56
1,902,750	Waldorf Energy Finance plc 12% 02/03/2026	1,648,120	0.38
241,000	Yorkshire Building Society 3.511% 11/10/2030	230,175	0.05
		142,503,964	32.78
United States			
372,000	Bausch Health Companies Inc 4.875% 01/06/2028*	202,772	0.05
6,031,000	Bausch Health Companies Inc 6.125% 01/02/2027*	3,545,355	0.81
33,000	Bausch Health Companies Inc 6.25% 15/02/2029*	13,045	0.00
1,919,000	Capital One Financial Corporation 3.95% (Perpetual)*	1,310,408	0.30
670,000	CSC Holdings LLC 11.25% 15/05/2028*	596,254	0.14
4,241,000	Cullinan Holdco Scsp 4.625% 15/10/2026	3,604,256	0.83
10,398,000	GPS Hospitality Holding Company LLC / GPS Finco Inc 7% 15/08/2028*	6,179,710	1.42
6,576,000	Guitar Center Inc 8.5% 15/01/2026*	5,477,880	1.26
785,000	Iron Mountain Information Management Services Inc 5% 15/07/2032*	622,151	0.14
598,000	Jane Street Group / JSG Finance Inc 4.5%*	472,145	0.11
6,814,000	MPT Operating Partnership LP / MPT Finance Corporation 3.692% 05/06/2028	5,498,729	1.26
8,419,000	PM General Purchaser LLC 9.5% 01/10/2028*	7,561,503	1.74
3,642,000	Rite Aide Corporation RAD 8% 15/11/2026*	1,640,769	0.38
2,817,000	Sizzling Platter LLC / Sizzling Platter Finance Corporation 8.5% 28/11/2025*	2,519,808	0.58
2,100,000	USB Realty Corporation 2.19129% 29/12/2049*	1,375,873	0.32
571,000	Warnermedia Holdings Inc 5.141% 15/03/2052*	425,960	0.10
663,000	WMG Acquisition Corporation 2.25% 15/08/2031	528,006	0.12
		41,574,624	9.56
Total corporate bonds			
		406,376,661	93.48
Equity swaps (b)			
United States			
(159,500)	Zions Bancorporation NA	309,550	0.07
		309,550	0.07
Total equity swaps			
		309,550	0.07
Total return swap (b)			
Luxembourg			
1,005,000	HSE Finance Sari	3,825	0.00
Netherlands			
(4,700,000)	ABN Amro Bank NV	1,081,195	0.25
Spain			
1,200,000	Abanca Corporation Bancaria SA	4,166	0.00
Sweden			
6,887,000	Samhällsbyggnadsbolaget i Norden AB	136,018	0.03
United States			
(7,019,000)	Capital One Financial Company	1,179,040	0.27
8,137,000	Comcast Corporation	35,193	0.01
(1,355,000)	Freedom Mortgage Corporation	69,736	0.02
		1,283,969	0.30
Total total return swaps			
		2,509,173	0.58
Warrants (a)			
United States			
635,000	Atento SA	285,197	0.07
		285,197	0.07
Total warrants			
		285,197	0.07

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

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

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised gain €	% of Net Assets
€4,802,894	£4,113,156	13 July 2023	1	12,501	0.00
€99,060,583	US\$107,218,821	13 July 2023	3	848,925	0.20
£2,319,281	€2,692,780	13 July 2023	1	8,374	0.00
US\$11,856,145	€10,827,807	13 July 2023	2	32,335	0.01
Total unrealised gain on forward currency contracts				902,135	0.21
Total financial assets at fair value through profit or loss - trading				410,382,716	94.41

Financial liabilities at fair value through profit or loss

Nominal	Description	Fair Value €	% of Net Assets
	Credit default swaps		
	European Union		
1,580,000	Auchan Holding SA 100 0bps 20 December 2024 JPM	(7,876)	(0.00)
1,075,000	Auchan Holding SA 100 200bps 20 June 2025 JPM	(4,895)	(0.00)
3,510,000	Auchan Holding SA 100 280bps 20 December 2024 GS	(17,496)	(0.01)
	Auchan Holding SA 100 88.5bps 20 December 2025		
1,400,000	Citi	(468)	(0.00)
5,172,000	CMA CGM 500 0bps 20 December 2027 JPM	(443,307)	(0.10)
700,000	CNH Industrial N.V. 500 93bps 20 December 2024 JPM	(45,715)	(0.01)
6,930,000	Compagnie Financiere Michelin SA 5 Years 100 0bps 20 June 2027 JPM	(204,096)	(0.05)
1,857,000	HSBC Holdings plc 100 160bps 20 June 2025 GS	(10,981)	(0.00)
3,714,000	HSBC Holdings plc 100 161bps 20 June 2025 JPM	(21,963)	(0.01)
1,334,000	HSBC Holdings plc 100 81.5bps 20 December 2025 CS	(7,077)	(0.00)
(1,544,000)	Iceland Bondco plc 500 0bps 20 December 2025 JPM	(38,859)	(0.01)
(2,414,000)	Iceland Bondco plc 500 0bps 20 June 2027 JPM	(141,221)	(0.03)
(716,667)	Iceland Bondco plc 500 1161.6046bps 20 December 2027 JPM	(51,878)	(0.01)
3,419,000	Koninklijke KPN NV 100 0bps 20 December 2025 JPM	(53,765)	(0.01)
(684,000)	United Group B.V. 500 1099.0279bps 20 December 2027 JPM	(63,928)	(0.02)
2,814,000	Volvo Treasury AB 100 108bps 20 June 2025 JPM	(38,097)	(0.01)
600,000	Volvo Treasury AB 100 48.5bps 20 December 2024 GS	(6,395)	(0.00)
		(1,158,017)	(0.27)
	United States		
6,161,000	Ally Financial Inc 500 0bps 20 June 2028 JPM	(587,013)	(0.13)
	Total credit default swaps	(1,745,030)	(0.40)
	Equity swaps		
	United States		
(210,200)	United States Steel Corporation	(566,866)	(0.13)
	Total equity swaps	(566,866)	(0.13)
	Futures contracts		
	Germany		
487	EURO Bund Futures September 2023	(522,200)	(0.12)
	Total futures contracts	(522,200)	(0.12)
	Total return swaps		
	Austria		
3,235,000	Benteler International	(58,877)	(0.01)
	Finland		
1,375,000	Ahstrom-Munksjö OYJ	(30,623)	(0.01)
	France		
5,533,000	Aitice France SA	(53,554)	(0.01)
5,435,000	Mobilux Finance	(65,492)	(0.02)
		(119,046)	(0.03)
	Italy		
7,259,000	Centurion Bidco SpA	(99,646)	(0.02)
3,416,000	Engineering SpA	(20,455)	(0.01)
		(120,101)	(0.03)
	Luxembourg		
4,998,000	Cidron Aida Finco Sarl	(57,589)	(0.02)
14,300,000	VIVION Investments Sarl	(144,041)	(0.03)
		(201,630)	(0.05)
	Netherlands		
441,000	Maxeda Diy Holding BV	(7,088)	(0.00)
5,509,000	United Group BV	(83,118)	(0.02)
		(90,206)	(0.02)
	Slovenia		
3,384,000	United Group BV	(19,473)	(0.00)
	Spain		
2,356,000	Food Service Project SA	(42,628)	(0.01)
	United Kingdom		
1,602,000	Peoplecert Wisdom Issuer	(12,759)	(0.00)
5,522,000	The Co-Operative Bank Finance	(84,794)	(0.02)
6,196,000	Voyage Care Bondco plc	(157,946)	(0.04)
		(255,499)	(0.06)
	United States		
(4,944,000)	Comerica Inc	(152,727)	(0.04)
696,000	Olympus WTR US Holdings Corporation	(16,000)	(0.00)
		(168,727)	(0.04)
	Total total return swaps	(1,106,810)	(0.26)

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

Forward currency contracts (note 4)**

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised loss €	% of Net Assets
€146,230,251	£125,940,807	13 July 2023	2	(446,907)	(0.10)
€7,759,987	US\$8,509,754	13 July 2023	2	(34,886)	(0.01)
US\$2,274,465	€2,118,322	13 July 2023	1	(34,928)	(0.01)
Total unrealised loss on forward currency contracts				(516,721)	(0.12)
Total financial liabilities at fair value through profit or loss - trading				(4,457,627)	(1.03)
Total financial assets at fair value through profit or loss - trading				410,382,716	94.41
Total financial liabilities at fair value through profit or loss - trading				(4,457,627)	(1.03)
Other net assets				28,769,481	6.62
Net assets attributable to holders of redeemable participating shares				434,694,570	100.00

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

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

* Transferable securities dealt on another regulated market

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

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

Analysis of Total Assets	% of Total Assets
Transferable securities listed on official stock exchange	76.32
Exchange traded financial derivative instruments described in classification (a) above	0.06
OTC financial derivative instruments described in classification (b) above	0.82
Transferable Securities as described in # above	1.05
Transferable securities dealt on another regulated market described in * above	12.04
Other current assets	9.71
	100.00

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

Positions valued at zero have been priced in accordance with the valuation policy.

Financial assets at fair value through profit or loss

Nominal	Description	Fair Value US\$	% of Net Assets
	Credit default swaps (b)		
	United States		
(10,000,000)	Naigs40V 1-5 Years 100 Obps 20 June 2028 Barclays	149,246	0.65
	Total credit default swaps	149,246	0.65
	Futures contracts (a)		
	Australia		
4	SPI 200 Index Futures September 2023	2,696	0.01
	Canada		
4	S&P/TSX 60 Index Futures September 2023	11,700	0.05
	France		
3	CAC40 10 Euro Index Futures July 2023	4,618	0.02
	Germany		
1	STOXX Euro ESG Index Futures September 2023	22	0.00
1	DAX Index Future September 2023	1,827	0.01
3	EURO BTP Futures September 2023	2,138	0.01
10	EURO Stoxx 50 Index Futures September 2023	8,834	0.04
		12,821	0.06
	Italy		
2	FTSE/MIB Index Futures September 2023	8,133	0.04
	Japan		
1	Japan OSE 10 Years Bond September 2023	4,551	0.02
5	TOPIX Index Futures September 2023	28,902	0.12
		33,453	0.14
	Netherlands		
1	Amsterdam Index Futures July 2023	2,481	0.01
	Singapore		
4	Nikkei 225 (SGX) Index Futures September 2023	16,909	0.08
5	MSCI Singapore Index Futures July 2023	224	0.00
17	FTSE China A50 Index Futures July 2023	320	0.00
		17,453	0.08
	South Africa		
2	FTSE/JSE Top 40 Index Futures September 2023	43	0.00
	United States		
5	S&P500 E-mini Index Futures September 2023	36,170	0.15
2	Nasdaq 100 E-mini Index Futures September 2023	25,073	0.11
5	United States Ultra Bond CBT Futures September 2023	6,445	0.03
		67,688	0.29
	Total futures contracts	161,086	0.70
	Government bonds		
	France		
584,770	France Treasury Bill BTF 0.10% 25/07/2031	620,519	2.68
	United States		
3,000,000	United States Treasury Bill 0% 03/08/2023	2,986,834	12.93
1,500,000	United States Treasury Bill 0% 09/11/2023#	1,472,190	6.37
2,000,000	United States Treasury Bill 0% 13/07/2023*	1,997,235	8.65
2,000,000	United States Treasury Bill 0% 14/09/2023#	1,979,106	8.57
2,000,000	United States Treasury Bill 0% 16/11/2023#	1,960,958	8.49
3,000,000	United States Treasury Bill 0% 19/10/2023#	2,953,265	12.78
2,250,000	United States Treasury Bill 0% 27/07/2023#	2,242,527	9.71
1,018,250	United States Treasury Inflation Indexed Bonds 1.13% 15/01/2033	976,738	4.23
		16,568,853	71.73
	Total government bonds	17,189,372	74.41
	Total return swap (b)		
	United States		
15,000	BBG Commex AG&LV Capital Partners	8,973	0.04
	Total total return swaps	8,973	0.04

Man Funds VI plc

Unaudited schedule of investments as at 30 June 2023 (continued)
 Man AHL TargetRisk Moderate (continued)



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

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

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised gain US\$	% of Net Assets
CHF3,733,065	US\$4,184,754	31 July 2023	3	1,940	0.01
€7,511,509	US\$8,207,362	31 July 2023	2	944	0.00
US\$15,582	€14,206	31 July 2023	4	58	0.00
Total unrealised gain on forward currency contracts				2,942	0.01
Total financial assets at fair value through profit or loss - trading				17,511,619	75.81

Man Funds VI plc

Unaudited schedule of investments as at 30 June 2023 (continued)
Man AHL TargetRisk Moderate (continued)



Financial liabilities at fair value through profit or loss

Nominal	Description	Fair Value US\$	% of Net Assets
Futures contracts			
Australia			
3	Australian 10 Years Bond Futures September 2023	(1,484)	(0.01)
2	Australian 3 Years Bond Futures September 2023	(650)	(0.00)
		(2,134)	(0.01)
Canada			
2	Canadian 10 Years Bond Futures September 2023	(1,647)	(0.01)
Germany			
3	EURO BOBL Futures September 2023	(5,313)	(0.02)
3	EURO Bund Futures September 2023	(3,524)	(0.01)
3	EURO OAT Futures September 2023	(1,582)	(0.01)
4	Swiss Market Index Futures September 2023	(1,699)	(0.01)
		(12,118)	(0.05)
Hong Kong			
1	Hang Seng Index Futures July 2023	(1,640)	(0.01)
4	HSCEI Index Futures July 2023	(1,487)	(0.00)
		(3,127)	(0.01)
India			
1	IFSC Nifty 50 Index Futures July 2023	-	(0.00)
Singapore			
2	FTSE Taiwan Index Futures July 2023	(329)	(0.00)
South Korea			
1	Korea 10 Years Bond Futures September 2023	(114)	(0.00)
2	Korea 3 Years Bond Futures September 2023	(448)	(0.00)
5	KOSPI2 Index Futures September 2023	(3,337)	(0.02)
		(3,899)	(0.02)
Sweden			
13	OMXS30 Index Futures July 2023	(22)	(0.00)
United Kingdom			
6	FTSE 100 Index Futures September 2023	(3,280)	(0.02)
2	Long Gilt Futures September 2023	(2,962)	(0.01)
		(6,242)	(0.03)
United States			
United States 10 Years Treasury Note CBT Futures September 2023			
5		(10,859)	(0.05)
United States 2 Years Treasury Note CBT Futures September 2023			
1		(1,008)	(0.00)
United States 5 Years Treasury Note CBT Futures September 2023			
5		(7,742)	(0.03)
4	United States Long Bond CBT Futures September 2023	(1,711)	(0.01)
		(21,320)	(0.09)
Total futures contracts			
		(50,838)	(0.22)

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

Forward currency contracts (note 4)**

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised loss US\$	% of Net Assets
US\$51,233	CHF45,705	31 July 2023	1	(25)	(0.00)
US\$823,701	€761,076	13 July 2023	1	(7,174)	(0.03)
US\$4,479	€4,102	31 July 2023	2	(5)	(0.00)
Total unrealised loss on forward currency contracts				(7,204)	(0.03)
Total financial liabilities at fair value through profit or loss - trading				(58,042)	(0.25)
Total financial assets at fair value through profit or loss - trading				17,511,619	75.81
Total financial liabilities at fair value through profit or loss - trading				(58,042)	(0.25)
Other net assets				5,646,070	24.44
Net assets attributable to holders of redeemable participating shares				23,099,647	100.00

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

(a) Exchange traded derivative instruments

(b) OTC financial derivatives instrument

* Transferable securities dealt on another regulated market

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

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

Analysis of Total Assets	% of Total Assets
Transferable securities listed on official stock exchange	19.52
Exchange traded financial derivative instruments described in classification (a) above	0.69
OTC financial derivative instruments described in classification (b) above	0.69
Transferable Securities as described in # above	45.17
Transferable securities dealt on another regulated market described in * above	8.50
Other current assets	25.43
	100.00

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

Positions valued at zero have been priced in accordance with the valuation policy.

Financial assets at fair value through profit or loss

Nominal	Description	Fair Value US\$	% of Net Assets	Nominal	Description	Fair Value US\$	% of Net Assets
	Equities				Equity swaps (b) (continued)		
	Australia				South Korea (continued)		
34,102	ASX Limited	1,430,100	1.86	(5,549)	LG Household & Health Care	616,136	0.80
578,920	Insurance Australia Group Limited	2,196,541	2.86			827,318	1.08
144,053	Northern Star Resources Limited	1,158,338	1.51				
19,922	Pro Medicus Limited	870,457	1.14		Thailand		
405,462	Qantas Airways Limited	1,673,354	2.18	(1,202)	Msci Daily Tr Net Emergi	77,079	0.10
		7,328,790	9.55				
	China				Total equity swaps	2,835,793	3.70
50,000	Airtac International Group	1,645,555	2.14		Futures contracts (a)		
79,050	Baidu Inc - Class A	1,339,591	1.75		India		
40,852	Iray Technology Company Limited - Class A	1,588,347	2.07	70	Bharti Airtel July 2023	49,195	0.06
225,000	Ping An Insurance Group Company of China Limited	1,431,265	1.87	76	HDFC Bank Limited July 2023	77,672	0.10
35,500	Shenzhen Mindray Bio-Medical Electronics Company Limited	1,465,147	1.91	62	Mahindra & Mahindra July 2023	112,530	0.15
47,576	Tencent Holdings Limited	2,017,743	2.63			239,397	0.31
49,343	Trip.com Group Limited	1,727,005	2.25				
206,000	Tsingtao Brewery Company Limited	1,871,628	2.44		Total futures contracts	239,397	0.31
160,422	Yifeng Pharmacy Chain Company Limited	817,122	1.06				
521,000	Zhongan Online P&C Insurance Company Limited	1,416,086	1.85		Government bonds		
		15,319,489	19.97		United States		
	Hong Kong			1,500,000	United States Treasury Bill 0% 13/07/2023*	1,497,926	1.95
191,400	AIA Group Limited	1,931,927	2.52	3,000,000	United States Treasury Bill 0% 14/09/2023#	2,968,659	3.87
	India			1,000,000	United States Treasury Bill 0% 20/07/2023#	997,634	1.30
93,561	ICICI Bank Limited	2,159,388	2.82			5,464,219	7.12
75,640	Infosys Limited	1,215,535	1.58				
		3,374,923	4.40		Total government bonds	5,464,219	7.12
	Indonesia						
5,131,808	Bank Central Asia Tbk PT	3,131,969	4.08				
8,636,476	Bank Mandiri Persero Tbk PT	2,995,476	3.91				
		6,127,445	7.99				
	Macau						
566,400	Sands China Limited	1,929,776	2.51				
	Philippines						
821,980	BDO Unibank Inc	2,050,501	2.67				
2,508,700	SM Prime Holdings Inc	1,492,963	1.95				
		3,543,464	4.62				
	South Korea						
2,719	LG Energy Solution	1,141,128	1.49				
2,364	Samsung Biologics Company Limited	1,334,813	1.74				
53,826	Samsung Engineering Company Limited	1,156,055	1.51				
30,061	SK Hynix Inc	2,628,184	3.42				
		6,260,180	8.16				
	Taiwan						
254,000	Challease Holding Company Limited	1,663,729	2.17				
419,000	Hon Hai Precision Industry Company Limited	1,520,236	1.98				
39,000	Parade Technologies Limited	1,346,144	1.75				
86,000	Taiwan Semiconductor Manufacturing Company Limited	1,590,522	2.07				
91,000	Universal Vision Biotechnology Company Limited	1,238,870	1.62				
		7,359,501	9.59				
	Thailand						
2,063,500	Bangkok Dusit Medical Services PCL	1,600,515	2.09				
	United States						
30,979	Yum China Holdings Inc	1,750,313	2.28				
	Total equities	56,526,323	73.68				
	Equity swaps (b)						
	Australia						
(30,505)	Commonwealth Bank of Australia	96,706	0.13				
(103,271)	National Australia Bank Limited	248,565	0.32				
(27)	S&P/ASX 200 Net Total Return	3,727	0.00				
		348,998	0.45				
	China						
(4,194,000)	China Everbright Bank Company Limited - Class H	32,703	0.04				
(1,771,000)	Cosco Shipping Holdings Company - Class H	506,765	0.66				
(3,868)	CSI 300 Net Return Index	47,826	0.06				
(35,671)	Daqo New Energy Corporation	152,767	0.20				
(473,984)	Fuyao Glass Industry Group - Class H	4,777	0.01				
(68,950)	JD Health International Inc	120,553	0.16				
(42,695)	JD.com Inc	521,527	0.68				
(251,400)	Nongfu Spring Company Limited - Class H	7,833	0.01				
		1,394,751	1.82				
	Hong Kong						
(551,200)	Budweiser Brewing Company Apac Limited	78,066	0.10				
(2,943,000)	Pacific Basin Shipping Limited	35,464	0.05				
		113,530	0.15				
	Singapore						
(61,700)	DBS Group Holdings Limited	74,117	0.10				
	South Korea						
(6,148)	EcoPro BM Company Limited	83,687	0.11				
(15,490)	Kumho Petro Chemical Company Limited	127,495	0.17				

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

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

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised gain US\$	% of Net Assets
€39,461,058	US\$43,064,071	7 July 2023	10	2,190	0.00
£15,591,118	US\$19,814,384	7 July 2023	4	8,179	0.01
US\$14,464	€13,201	7 July 2023	3	55	0.00
US\$927	£727	7 July 2023	1	3	0.00
Total unrealised gain on forward currency contracts				10,427	0.01
Total financial assets at fair value through profit or loss - trading				65,076,159	84.82

Man Funds VI plc

Unaudited schedule of investments as at 30 June 2023 (continued)
Man GLG Asia Pacific (ex-Japan) Equity Alternative (continued)



Financial liabilities at fair value through profit or loss

Nominal	Description	Fair Value US\$	% of Net Assets
	Equity swaps		
	Australia		
(108,325)	Computershare Limited	(85,921)	(0.11)
(140,040)	Fortescue Metals Group Limited	(44,319)	(0.06)
		(130,240)	(0.17)
	China		
(2,780,000)	Industrial And Commercial Bank Of China Limited - Class H	(98,366)	(0.13)
	Hong Kong		
(1,742,000)	Cspc Pharmaceutical Group Limited	(6,504)	(0.01)
	Indonesia		
(15)	MSCI Daily TR Net Emerging Market_JPM	(5,968)	(0.01)
(1,504)	MSCI Daily TR Net Emerging Market_MS	(141,067)	(0.18)
		(147,035)	(0.19)
	Malta		
(19,854)	MSCI Daily TR Net Asian Market	(133,741)	(0.17)
	South Korea		
(2,457,881)	Kospi2 Index Futures September 12 USD	(32,868)	(0.04)
	Taiwan		
(102,722)	Compal Electronics Inc	(1,975)	(0.01)
(1,404)	Twse Index	(39,764)	(0.05)
		(41,739)	(0.06)
	United States		
(3,600)	MSCI Daily TR Net Emerging Market	(36,282)	(0.05)
	Total equity swaps	(626,775)	(0.82)
	Futures contracts		
	India		
(102)	Hero Motocorp Limited July 2023	(76,694)	(0.10)
(165)	IFSC Nifty 50 Index Futures July 2023	-	(0.00)
		(76,694)	(0.10)
	Total futures contracts	(76,694)	(0.10)

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

Forward currency contracts (note 4)**

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised loss US\$	% of Net Assets
€12,856	US\$14,084	7 July 2023	2	(53)	(0.00)
£57	US\$73	7 July 2023	1	-	(0.00)
SEK9,889	US\$924	7 July 2023	1	(9)	(0.00)
US\$528,863	€485,631	7 July 2023	10	(1,136)	(0.00)
US\$6,839	£5,387	7 July 2023	5	(10)	(0.00)
Total unrealised loss on forward currency contracts				(1,208)	(0.00)
Total financial liabilities at fair value through profit or loss - trading				(704,677)	(0.92)
Total financial assets at fair value through profit or loss - trading				65,076,159	84.82
Total financial liabilities at fair value through profit or loss - trading				(704,677)	(0.92)
Other net assets				12,348,602	16.10
Net assets attributable to holders of redeemable participating shares				76,720,084	100.00

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

(a) Exchange traded derivative instruments

(b) OTC financial derivatives instrument

* Transferable securities dealt on another regulated market

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

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

Analysis of Total Assets

	% of Total Assets
Transferable securities listed on official stock exchange	71.49
Exchange traded financial derivative instruments described in classification (a) above	0.30
OTC financial derivative instruments described in classification (b) above	3.60
Transferable Securities as described in # above	5.02
Transferable securities dealt on another regulated market described in * above	1.89
Other current assets	17.70
	100.00

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

Positions valued at zero have been priced in accordance with the valuation policy.

Financial assets at fair value through profit or loss

Nominal	Description	Fair Value US\$	% of Net Assets
Futures contracts (a)			
Australia			
11	SPI 200 Index Futures September 2023	2,446	0.01
(20)	Australian 3 Years Bond Futures September 2023	4,269	0.01
		6,715	0.02
Canada			
10	S&P/TSX 60 Index Futures September 2023	26,222	0.06
France			
12	CAC 40 10 Euro Index Futures July 2023	17,731	0.04
Germany			
(7)	EURO SCHATZ Futures September 2023	5,428	0.01
2	STOXX Euro ESG Index Futures September 2023	44	0.00
3	DAX Index Future September 2023	3,532	0.01
15	EURO BTP Futures September 2023	9,797	0.02
39	EURO Stoxx 50 Index Futures September 2023	30,614	0.08
		49,415	0.12
Italy			
7	FTSE/MIB Index Futures September 2023	30,852	0.08
Japan			
6	Japan OSE 10 Years Bond September 2023	6,672	0.02
17	TOPIX Index Futures September 2023	89,789	0.22
		96,461	0.24
Netherlands			
6	Amsterdam Index Futures July 2023	13,315	0.03
Singapore			
14	Nikkei 225 (SGX) Index Futures September 2023	55,230	0.14
13	MSCI Singapore Index Futures July 2023	491	0.00
12	FTSE Taiwan Index Futures July 2023	34	0.00
41	FTSE China A50 Index Futures July 2023	882	0.00
		56,637	0.14
United States			
16	S&P500 E-mini Index Futures September 2023	115,155	0.28
1	MSCI EAFE Index Futures September 2023	845	0.00
5	Nasdaq 100 E-mini Index Futures September 2023	63,298	0.15
(3)	United States 2 Years Treasury Note CBT Futures September 2023	2,867	0.01
17	United States Ultra Bond CBT Futures September 2023	18,905	0.05
		201,070	0.49
Total futures contracts		498,418	1.22
Government bonds			
France			
250,000	France Discount Treasury Bill 0% 17/04/2024	265,058	0.65
4,750,000	France Discount Treasury Bill 0% 20/03/2024	5,049,895	12.34
4,000,000	France Discount Treasury Bill 0% 21/02/2024	4,264,632	10.42
3,000,000	France Discount Treasury Bill 0% 24/01/2024	3,208,047	7.84
750,000	France Discount Treasury Bill 0% 29/11/2023	806,488	1.97
4,500,000	French Discount Treasury Bill 0% 12/07/2023#	4,906,186	11.99
		18,500,306	45.21
United States			
2,500,000	United States Treasury Bill 0% 03/08/2023	2,489,028	6.08
6,500,000	United States Treasury Bill 0% 26/10/2023#	6,392,179	15.62
		8,881,207	21.70
Total government bonds		27,381,513	66.91

Man Funds VI plc

Unaudited schedule of investments as at 30 June 2023 (continued)
Man AHL Target Growth Alternative (continued)



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

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

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised gain US\$	% of Net Assets
AUD64	US\$43	13 July 2023	1	-	0.00
AUD200,000	US\$132,635	20 July 2023	2	577	0.00
CAD2,600,000	US\$1,939,435	7 July 2023	17	25,629	0.04
CHF133,171	US\$149,284	31 July 2023	1	69	0.00
CHF100,000	US\$111,591	7 August 2023	1	641	0.00
€200,000	CHF194,473	15 August 2023	2	271	0.00
€700,000	JPY104,810,009	8 August 2023	3	35,576	0.09
€200,000	US\$216,674	5 July 2023	2	1,577	0.00
€95,116	US\$103,927	31 July 2023	2	12	0.00
£650,000	AUD1,221,829	20 September 2023	6	11,400	0.03
£174,775	€200,000	17 August 2023	1	3,522	0.01
£600,000	JPY101,537,967	27 July 2023	5	57,411	0.15
£1,100,000	US\$1,376,423	12 July 2023	11	22,174	0.05
£5,814,260	US\$7,390,938	31 July 2023	2	2,779	0.01
£50,000	US\$63,152	12 September 2023	1	430	0.00
JPY10,000,000	US\$69,066	3 July 2023	1	152	0.00
MXN1,000,000	US\$57,517	13 July 2023	2	639	0.00
MXN14,000,000	US\$781,560	25 August 2023	1	25,883	0.07
NZD100,000	US\$60,860	3 July 2023	1	404	0.00
NZD900,000	US\$547,027	11 July 2023	1	4,322	0.01
NZD100,000	US\$60,529	17 August 2023	1	723	0.00
US\$4,157	AUD6,079	13 July 2023	2	110	0.00
US\$871,238	AUD1,300,000	21 July 2023	3	5,328	0.01
US\$70,880	CNY500,000	24 July 2023	1	2,015	0.01
US\$211,348	CNY1,500,000	10 August 2023	1	4,468	0.01
US\$218,793	€200,000	5 July 2023	2	543	0.00
US\$69,286	JPY10,000,000	3 July 2023	1	68	0.00
US\$461,236	JPY64,296,533	13 July 2023	2	15,486	0.04
US\$1,081,487	JPY150,000,000	27 July 2023	4	39,184	0.10
US\$153,605	KRW200,000,000	7 August 2023	1	1,513	0.01
US\$153,199	KRW200,000,000	18 August 2023	2	999	0.00
US\$29,221	MXN500,000	13 July 2023	1	143	0.00
US\$124,950	NZD200,000	11 July 2023	2	2,428	0.01
US\$62,260	NZD100,000	17 August 2023	1	1,008	0.00
US\$375,903	SEK4,000,000	17 August 2023	1	4,733	0.01
US\$373,587	SGD500,000	10 July 2023	2	3,994	0.01
Total unrealised gain on forward currency contracts				276,211	0.67
Total financial assets at fair value through profit or loss - trading				28,156,142	68.80

Financial liabilities at fair value through profit or loss

Nominal	Description	Fair Value US\$	% of Net Assets
	Futures contracts		
	Australia		
3	Australian 10 Years Bond Futures September 2023	(1,088)	(0.00)
	Canada		
8	Canadian 10 Years Bond Futures September 2023	(6,590)	(0.02)
	Germany		
5	EURO BOBL Futures September 2023	(8,371)	(0.02)
10	EURO Bund Futures September 2023	(11,625)	(0.03)
11	EURO OAT Futures September 2023	(10,114)	(0.02)
14	Swiss Market Index Futures September 2023	(2,498)	(0.01)
		(32,608)	(0.08)
	Hong Kong		
4	Hang Seng Index Futures July 2023	(2,871)	(0.01)
8	HSCEI Index Futures July 2023	(2,106)	(0.00)
		(4,977)	(0.01)
	India		
2	IFSC Nifty 50 Index Futures June 2023	-	(0.00)
	South Africa		
4	FTSE/JSE Top 40 Index Futures September 2023	(3,106)	(0.01)
	South Korea		
4	Korea 10 Years Bond Futures September 2023	(471)	(0.00)
6	Korea 3 Years Bond Futures September 2023	(1,305)	(0.01)
16	KOSPI2 Index Futures September 2023	(12,649)	(0.03)
		(14,425)	(0.04)
	Sweden		
1	OMXS30 ESG Index Futures July 2023	(17)	(0.00)
57	OMXS30 Index Futures July 2023	(536)	(0.00)
		(553)	(0.00)
	United Kingdom		
23	FTSE 100 Index Futures September 2023	(13,336)	(0.03)
6	Long Gilt Futures September 2023	(8,577)	(0.02)
		(21,913)	(0.05)
	United States		
1	MSCI EMGMKT Index Futures September 2023	(1,170)	(0.00)
14	United States 10 Years Treasury Note CBT Futures September 2023	(28,359)	(0.07)
11	United States 5 Years Treasury Note CBT Futures September 2023	(18,695)	(0.05)
14	United States Long Bond CBT Futures September 2023	(4,242)	(0.01)
		(52,466)	(0.13)
	Total futures contracts	(137,726)	(0.34)

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

Forward currency contracts (note 4)**

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised loss US\$	% of Net Assets
AUD1,457	US\$978	13 July 2023	3	(7)	(0.00)
AUD1,300,000	US\$871,109	20 July 2023	3	(5,229)	(0.01)
AUD1,700,000	US\$1,153,192	21 July 2023	15	(20,850)	(0.02)
CAD200,000	US\$151,271	7 July 2023	2	(112)	(0.00)
CAD100,000	US\$76,122	15 August 2023	1	(496)	(0.00)
CHF776,026	€800,000	15 August 2023	5	(3,181)	(0.00)
CHF100,000	US\$114,454	7 August 2023	1	(2,222)	(0.01)
€300,000	CHF293,373	15 August 2023	3	(1,463)	(0.00)
€400,000	£344,984	17 August 2023	4	(1,238)	(0.00)
€1,000,000	US\$1,103,321	5 July 2023	4	(12,064)	(0.03)
£1,200,590	€1,400,000	17 August 2023	1	(4,383)	(0.01)
£100,000	US\$127,443	7 July 2023	1	(303)	(0.00)
£50,000	US\$64,094	12 July 2023	1	(522)	(0.00)
JPY26,969,968	£150,000	27 July 2023	3	(3,335)	(0.01)
JPY57,670	US\$415	13 July 2023	1	(15)	(0.00)
JPY4,432,502,613	US\$31,031,588	31 July 2023	1	(211,227)	(0.52)
KRW200,000,000	US\$154,844	5 July 2023	2	(3,014)	(0.01)
KRW100,000,000	US\$78,608	24 July 2023	1	(2,621)	(0.01)
KRW200,000,000	US\$157,348	7 August 2023	2	(5,256)	(0.02)
MXN500,000	US\$29,184	5 July 2023	1	(58)	(0.00)
MXN1,000,000	US\$58,312	13 July 2023	2	(156)	(0.00)
NZD400,000	US\$247,853	12 July 2023	4	(2,811)	(0.00)
SGD100,000	US\$74,826	10 July 2023	1	(908)	(0.00)
US\$983,793	AUD1,500,000	20 July 2023	1	(15,300)	(0.04)
US\$198,922	AUD300,000	21 July 2023	3	(904)	(0.00)
US\$1,474,330	CAD2,000,000	7 July 2023	15	(37,256)	(0.14)
US\$110,488	CHF100,000	7 August 2023	1	(1,744)	(0.01)
US\$970,762	€900,000	5 July 2023	9	(11,369)	(0.03)
US\$18,953,645	€17,511,745	13 July 2023	3	(164,126)	(0.40)
US\$126,405	£100,000	7 July 2023	2	(735)	(0.00)
US\$496,772	£400,000	12 July 2023	8	(11,808)	(0.02)
US\$13,934	£11,106	13 July 2023	1	(187)	(0.00)
US\$69,313	JPY10,000,000	27 July 2023	1	(174)	(0.00)
US\$150,075	KRW200,000,000	5 July 2023	1	(1,756)	(0.01)
US\$75,886	KRW100,000,000	24 July 2023	1	(100)	(0.00)
US\$27,960	MXN500,000	25 August 2023	1	(877)	(0.00)
US\$60,833	NZD100,000	3 July 2023	1	(431)	(0.00)
US\$60,643	NZD100,000	5 July 2023	1	(620)	(0.00)
US\$424,318	NZD700,000	11 July 2023	5	(4,509)	(0.00)
US\$607,875	NZD1,000,000	12 July 2023	2	(4,733)	(0.01)
US\$45,915	SEK500,000	5 July 2023	1	(385)	(0.00)
US\$73,720	SGD100,000	5 July 2023	1	(184)	(0.00)
Total unrealised loss on forward currency contracts				(538,669)	(1.31)
Total financial liabilities at fair value through profit or loss - trading				(676,395)	(1.65)
Total financial assets at fair value through profit or loss - trading				28,156,142	68.80
Total financial liabilities at fair value through profit or loss - trading				(676,395)	(1.65)
Other net assets				13,443,839	32.85
Net assets attributable to holders of redeemable participating shares				40,923,586	100.00

**The forward currency contracts are held with Citibank N.A., HSBC Bank Plc, Royal Bank of Scotland and The Bank of New York Mellon.

(a) Exchange traded derivative instruments

(b) OTC financial derivatives instrument

* Transferable securities dealt on another regulated market

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

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

Analysis of Total Assets

Transferable securities listed on official stock exchange

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

OTC financial derivative instruments described in classification (b) above

Transferable Securities as described in # above

Other current assets

% of Total

Assets

38.42

1.19

0.66

26.99

32.74

100.00

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

Positions valued at zero have been priced in accordance with the valuation policy.

Man Funds VI plc

Unaudited schedule of investments as at 30 June 2023 (continued)
Man GLG Convertible Arbitrage Alternative



Financial assets at fair value through profit or loss

Nominal	Description	Fair Value US\$	% of Net Assets
Convertible bonds			
United States			
8,117,000	Akamai Technologies Inc 0.125% 01/05/2025*	8,678,574	8.83
8,995,000	DigitalOcean Holdings Inc 0% 01/12/2026*	7,065,887	7.19
10,151,000	Etsy Inc 0.25% 15/06/2028*	7,857,026	7.99
9,812,000	Lumentum Holdings Inc 0.5% 15/12/2026*	8,708,592	8.86
10,382,000	MIDD 1% 01/09/2025*	12,938,308	13.16
5,880,000	OMNICELL Inc 0.25% 15/09/2025*	5,973,551	6.08
6,041,000	Progress Software Corporation 1% 15/04/2026*	6,667,754	6.79
8,779,000	Snap Inc 0.125% 01/03/2028*	6,283,876	6.39
2,364,000	Winnebago Industries Inc 1.50% 01/04/2025*	2,843,195	2.89
		<u>67,016,763</u>	<u>68.18</u>
	Total convertible bonds	<u>67,016,763</u>	<u>68.18</u>
Credit default swaps (b)			
European Union			
430,000	Next plc 100 128.5bps 20 June 2028 JPM	3,599	0.01
380,000	Next plc 100 147bps 20 December 2027 JPM	834	0.00
	Volkswagen AG 100 214.5bps 20 December 2027 Barclays	3,120	0.00
1,000,000		<u>7,553</u>	<u>0.01</u>
United States			
2,426,165	Devon Energy Corporation 100 181bps 20 June 2028 JPM	24,333	0.02
	Total credit default swaps	<u>31,886</u>	<u>0.03</u>
Equity swaps (b)			
United States			
602,673	MS Alpha Swap Convertible Arbitrage Alternative	14,600,555	14.85
	Total equity swaps	<u>14,600,555</u>	<u>14.85</u>
Government bonds			
United States			
1,515,000	United States Treasury Bill 0% 05/10/2023	1,494,596	1.52
2,445,000	United States Treasury Bill 0% 14/09/2023#	2,419,457	2.46
2,280,000	United States Treasury Bill 0% 14/12/2023#	2,225,831	2.27
245,000	United States Treasury Bill 0% 16/11/2023#	240,218	0.25
7,465,000	United States Treasury Bill 0% 17/08/2023#	7,416,950	7.55
1,165,000	United States Treasury Bill 0% 20/07/2023#	1,162,243	1.18
2,000,000	United States Treasury Bill 0% 21/09/2023#	1,977,078	2.01
5,050,000	United States Treasury Bill 0% 21/12/2023#	4,924,540	5.01
4,550,000	United States Treasury Bill 0% 26/10/2023#	4,474,525	4.55
1,615,000	United States Treasury Bill 0% 28/09/2023#	1,594,902	1.62
		<u>27,930,340</u>	<u>28.42</u>
	Total government bonds	<u>27,930,340</u>	<u>28.42</u>

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

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

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised gain US\$	% of Net Assets
€60,006,323	US\$65,485,256	7 July 2023	3	3,306	0.00
£3,055,441	US\$3,883,088	7 July 2023	2	1,601	0.00
US\$826,971	€754,865	7 July 2023	1	3,141	0.01
US\$43,856	€40,095	13 July 2023	1	84	0.00
Total unrealised gain on forward currency contracts				8,132	0.01
Total financial assets at fair value through profit or loss - trading				109,587,676	111.49

Financial liabilities at fair value through profit or loss

Nominal	Description	Fair Value US\$	% of Net Assets
Credit default swaps			
European Union			
3,671,724	Allianz SE 100 56.25bps 20 June 2028 Barclays	(107,972)	(0.11)
1,300,000	BASF SE 100 67.4bps 20 June 2027 JPM	(25,715)	(0.03)
3,230,189	Bayerische Motoren Werke Aktiengesellschaft 100 0bps 20 June 2028 JPM	(59,137)	(0.06)
1,805,000	Itraxx-Xovers39V 1-5 Years 500 511bps 20 June 2028 BAML	(77,981)	(0.08)
2,600,000	Kering 100 41.5bps 20 June 2027 JPM	(78,041)	(0.08)
780,000	Koninklijke KPN NV 100 88bps 20 June 2028 Barclays	(14,171)	(0.01)
790,000	Next plc 100 0bps 20 June 2027 JPM	(3,302)	(0.00)
1,566,000	Unicredit SpA 100 0bps 20 June 2027 JPM	(9,472)	(0.01)
640,000	Unicredit SpA 100 129bps 20 June 2028 GS	(969)	(0.00)
2,000,000	Volkswagen AG 100 0bps 20 June 2027 JPM	(4,923)	(0.01)
		(381,683)	(0.39)
United States			
4,234,000	AT&T Inc 100 110bps 20 June 2028 CG	(2,698)	(0.00)
200,000	Carrefour SA 100 28bps 20 June 2024 Barclays	(1,476)	(0.00)
400,000	Carrefour SA 100 29bps 20 June 2024 Barclays	(2,952)	(0.00)
3,321,566	Cox Communications Inc 100 73bps 20 June 2028 CG	(55,797)	(0.06)
1,226,600	Ford Motor Company 500 0bps 20 June 2026 JPM	(105,885)	(0.11)
1,311,475	Ford Motor Company 500 325.5bps 20 December 2027 BAML	(122,276)	(0.12)
1,800,000	General Motors Company 500 226.5bps 20 June 2028 BAML	(253,304)	(0.26)
2,169,557	International Paper Company 100 88.65bps 20 June 2028 MS	(30,409)	(0.03)
4,250,000	Loews Corporation 100 46.5bps 20 June 2028 Barclays	(129,311)	(0.13)
4,820,250	Nahys38V 3-5 Years 500 0bps 20 June 2027 JPM	(186,375)	(0.19)
3,611,000	Nahys40V 1-5 Years 500 0bps 20 June 2028 JPM	(99,146)	(0.10)
1,000,000	Nahys40V 1-5 Years 500 427.63bps 20 June 2028 JPM	(27,457)	(0.03)
881,805	Netflix.com Inc 500 0bps 20 December 2027 JPM	(148,943)	(0.15)
4,234,000	Simon Property Group LP 100 147bps 20 June 2028 GS	(7,755)	(0.01)
		(1,173,784)	(1.19)
	Total credit default swaps	(1,555,467)	(1.58)

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

Forward currency contracts (note 4)**

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised loss US\$	% of Net Assets
€697	US\$763	7 July 2023	1	(3)	(0.00)
US\$51,099	€46,824	7 July 2023	1	(3)	(0.00)
US\$168,943	€155,950	13 July 2023	1	(1,309)	(0.00)
Total unrealised loss on forward currency contracts				(1,315)	(0.00)
Total financial liabilities at fair value through profit or loss - trading				(1,556,782)	(1.58)
Total financial assets at fair value through profit or loss - trading				109,587,676	111.49
Total financial liabilities at fair value through profit or loss - trading				(1,556,782)	(1.58)
Other net liabilities				(9,739,558)	(9.91)
Net assets attributable to holders of redeemable participating shares				98,291,336	100.00

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

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

* Transferable securities dealt on another regulated market

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

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

Analysis of Total Assets	% of Total Assets
Transferable securities listed on official stock exchange	1.16
OTC financial derivative instruments described in classification (b) above	11.38
Transferable Securities as described in # above	20.54
Transferable securities dealt on another regulated market described in * above	52.08
Other current assets	14.84
	100.00

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

Positions valued at zero have been priced in accordance with the valuation policy.

Financial assets at fair value through profit or loss

Nominal	Description	Fair Value US\$	% of Net Assets	Nominal	Description	Fair Value US\$	% of Net Assets
	Equities				Equity swaps (b) (continued)		
	Denmark				Germany (continued)		
5,142	CHR Hansen Holding A/S	356,821	2.12	(1)	Wacker Chemi AG	14	0.00
8,326	Novo Nordisk A/S	1,341,217	7.99			11,246	0.07
		1,698,038	10.11		Ireland		
	Germany			5,313	Kingspan Group plc	15,045	0.09
11,860	Delivery Hero SE	522,811	3.12	(10)	Medtronic plc	173	0.00
915	Rational AG	661,850	3.94			15,218	0.09
5,017	SAP SE	684,960	4.08		Israel		
		1,869,621	11.14	(8)	Check Point Software Tech	56	0.00
	Ireland			(47)	Solaredge Technologies Inc	985	0.01
40,690	Ryanair Designated Activity Company Holdings plc	764,222	4.55			1,041	0.01
	Italy				Italy		
2,384	Ferrari NV	778,983	4.64	(2,455)	Azimut Holding SpA	1,165	0.01
9,605	Moncler SpA	663,743	3.95	(516)	Diasorin Italia SpA	1,043	0.00
		1,442,726	8.59	(482)	Replvy SpA	8,962	0.05
	Netherlands			(13,928)	Salvatore Ferragamo SpA	14,636	0.09
246	Adyen NV	425,606	2.53	(5,466)	Telecom Italia SpA	229	0.00
928	ASML Holding NV	671,253	4.00			26,035	0.15
		1,096,859	6.53		Luxembourg		
	Sweden			(94)	Arcelormittal	267	0.00
12,712	Assa Abloy AB	304,816	1.81	(109)	Grand City Properties	1,205	0.01
22,059	Vitrolife AB	427,648	2.55			1,472	0.01
		732,464	4.36		Netherlands		
	Switzerland			(1,212)	Aalberts Industries	2,924	0.02
3,888	Nestle SA	467,612	2.79	(53)	Corbion NV	689	0.00
	United Kingdom			(15,006)	Jde Peets Bv	7,154	0.04
427	New Linde plc	162,721	0.97			10,767	0.06
	United States				Norway		
1,265	Adobe Inc	618,572	3.68	(30)	Adevinta ASA - Class B	35	0.00
3,736	Edwards Lifesciences Corporation	352,417	2.10	(5,509)	Nordic Semiconductor ASA	5,175	0.03
3,594	Microsoft Corporation	1,223,901	7.29	(1)	Salmar ASA	4	0.00
1,649	Nike Inc	182,000	1.08			5,214	0.03
192	Thermo Fisher Scientific Inc	100,176	0.60		Poland		
2,719	Visa Inc	645,708	3.85	(56)	Kghm Polska Miedz SA	504	0.00
1,229	Zoetis Inc	211,646	1.26		Spain		
		3,334,420	19.86	(1,073)	Celinux Telecom Sau	6,489	0.04
	Total equities	11,568,683	68.90	(2)	Fluidra SA	9	0.00
	Equity swaps (b)			(260)	Merlin Properties Socimi SA	763	0.00
	Argentina			(1)	Vidrala SA	11	0.00
(45)	Mercadolibre Inc	2,581	0.01			7,272	0.04
	Austria				Sweden		
(143)	AMS-Osram AG	933	0.00	(4,548)	Hexpol AB	2,616	0.02
	Belgium			(2,748)	Latour Investment Series B NPV	5,232	0.03
(23)	Aedifica	1,290	0.01	(998)	Lundbergs AB - Class B	761	0.00
	China			(5)	Neobo Fastigheter AB	8	0.00
(41)	JD.com Inc	994	0.01	(3,485)	Nordnet AB	4,492	0.03
	Denmark			(1)	Saab AB - Class B	1	0.00
(4,444)	ALK - Abello	5,670	0.03	(54)	Samhallsbyggnadsbolaget I No	94	0.00
(1)	Topdanmark AS	7	0.00	(66,063)	Volvo Car AB - Class B	25,341	0.15
		5,677	0.03			38,545	0.23
	European Union				Switzerland		
(5,282)	STXE 800 EUR Price Index	5,982	0.04	(1)	DKSH Holding Limited	5	0.00
	Faroe Islands			(62)	EMS-Chemie Holding AG	8,226	0.05
(692)	Bakkafrost Company	1,629	0.01	(21)	Garmin Limited	159	0.00
	Finland			(282)	Geberit AG	8,832	0.05
(106)	Fortum OYJ	449	0.00	(44)	Stadler Rail AG	201	0.00
(1)	Huhtamaki OYJ	4	0.00			17,423	0.10
(68)	Orion OYJ	641	0.01		United Kingdom		
		1,094	0.01	45,669	Abcam plc	376,663	2.24
	France			1,265	Astrazeneca plc	11,702	0.07
(345)	Alten Group	221	0.00	(829)	Bridgepoint Group Limited	767	0.01
3,415	Cie Generale D'Optique Essilor International SA	65,814	0.39	(800)	Dowdais Group plc	152	0.00
(16)	Euroapi SA	50	0.00	(412)	Evrax plc	2,918	0.02
2,396	L'Oreal SA	200,929	1.20	(12,712)	Haleon plc	4,814	0.03
1,070	Lvmh Moet Hennessy Louis Vuitton SE	250,193	1.49	(42,024)	Hargreaves Lansdown plc	28,195	0.17
1	Nexans SA	5	0.00	(1,127)	JD Sports Fashion	30	0.00
(662)	Publicis Groupe	984	0.01	(144)	Oxford Nanopore Technologies plc	193	0.00
(503)	Seb SA	1,878	0.01	(1,380)	Primary Health Properties plc	940	0.01
		520,074	3.10	(1,154)	Quilter plc	726	0.00
	Germany			(65)	S4 Capital plc	102	0.00
(1)	Basf SE	6	0.00	(84)	Victrex plc	604	0.00
(825)	Bayer AG	8,332	0.05			427,806	2.55
(402)	Beiersdorf AG	1,815	0.01		United States		
(439)	Dr Ing Hc F Porsche AG	259	0.00	(335)	Abbvie Inc	9,403	0.06
(1)	Porsche AG-PFD	20	0.00	(16)	Alexandria Real Estate Equit	1,193	0.01
(1)	RWE AG	2	0.00	(23)	Allstate Corporation	483	0.00
(98)	Siemens Energy AG	315	0.00	(125)	American Airlines Group Inc	164	0.00
(11)	Volkswagen AG	483	0.01	(105)	AT&T Inc	392	0.00
				(3)	Avalonbay Communities Inc	154	0.00
				(17)	Bath & Body Works Company	181	0.00
				(37)	Baxter International Inc	955	0.01
				(701)	Bio-Techne Corporation	4,396	0.03
				(1)	Caesars Entertainment Inc	60	0.00
				(19)	Capital One Financial Corporation	462	0.00

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

Nominal	Description	Fair Value US\$	% of Net Assets
	Equity swaps (b) (continued)		
	United States (continued)		
(431)	Catalent Inc	28,030	0.17
(18)	Celanese Corporation - Class A	445	0.00
(10)	Centene Corporation	186	0.00
(1)	Centerpoint Energy Inc	1	0.00
(4)	Charter Communications Inc	660	0.01
(15)	Citizens Financial Group	242	0.00
(11)	Cognizant Tech Solutions - Class A	154	0.00
(7)	Comcast Corporation - Class A	20	0.00
(72)	Corning Inc	88	0.00
(1)	Corteva Inc	3	0.00
(3)	Costco Wholesale Corporation	89	0.00
(452)	CrowdStrike Holdings Inc - Class A	306	0.00
(46)	Dentsply Sirona Inc	151	0.00
(27)	Discovery Inc	215	0.00
(67)	Dish Network Corporation - Class A	1,529	0.01
(7)	Domino's Pizza Inc	406	0.00
(24)	Eastman Chemical Company	586	0.00
(31)	Emerson Electric Company	112	0.00
(250)	Enphase Energy Inc	2,921	0.02
(10)	Essex Property Trust Inc	956	0.01
(7)	ETSY Inc	178	0.00
(5)	F5 Inc	254	0.00
(25)	Fed Realty INV TR	529	0.00
(17)	Fifth Third Bancorp	196	0.00
(25)	FMC Corporation	531	0.00
(86)	Franklin Resources Inc	120	0.00
(3)	Generac Holdings Inc	302	0.00
(48)	General Motors Company	206	0.00
(209)	Iqvia Holdings Inc	116	0.00
(5)	Jack Henry & Associates Inc	137	0.00
(139)	Johnson & Johnson Inc	1,004	0.01
(69)	Kraft Heinz Company	442	0.00
(42)	Lincoln National Corporation	1,557	0.01
(5)	M & T Bank Corporation	240	0.00
(55)	Match Group Inc	1,637	0.01
(36)	Micron Technology Inc	254	0.00
(410)	Moderna Inc	5,565	0.03
(15)	Mohawk Industries Inc	592	0.00
(37)	News Corporation - Class A	28	0.00
(5)	Okta Inc	412	0.00
(72)	Paramount Global	1,075	0.01
(1)	Paypal Holdings Inc	4	0.00
(36)	Penn Entertainment Inc	758	0.01
(1)	Progressive Corporation	2	0.00
(2)	Public Storage	151	0.00
(16)	Qorvo Inc	357	0.00
(44)	Realty Income Corporation	602	0.00
(10)	Schwab (Charles) Corporation	142	0.00
(272)	Seagen Inc	2,776	0.02
(1)	Sealed Air Corporation	6	0.00
(7)	Skyworks Solutions Inc	78	0.00
(52)	Southwest Airlines Company	549	0.00
(15)	Stanley Black & Decker Inc	743	0.01
(2)	Teledyne Technologies Inc	44	0.00
(50)	US Bancorp	940	0.01
(197)	Viatris Inc	216	0.00
(1)	VICI Properties Inc	2	0.00
(60)	Vornado Realty Trust	1,288	0.01
(56)	Walgreens Boots Alliance Inc NPV	950	0.01
(1)	Walt Disney Company	81	0.00
(52)	Westrock Company	1,087	0.01
(13)	Whirlpool Corporation	505	0.00
(28)	Williams Companies Inc	33	0.00
(1,337)	Williams-Sonoma Inc	2,619	0.02
(875)	Zoom Video Communications - Class A	14,080	0.09
		<hr/>	
		98,331	0.59
		<hr/>	
	Total equity swaps	1,201,128	7.15
	Government bonds		
	United States		
1,000,000	United States Treasury Bill 0% 02/11/2023	982,432	5.85
100,000	United States Treasury Bill 0% 03/08/2023	99,561	0.60
1,000,000	United States Treasury Bill 0% 16/11/2023#	980,479	5.84
1,000,000	United States Treasury Bill 0% 19/10/2023#	984,421	5.86
		<hr/>	
		3,046,893	18.15
		<hr/>	
	Total government bonds	3,046,893	18.15

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

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

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised gain US\$	% of Net Assets
€226,242	US\$246,888	7 July 2023	4	22	0.00
€113,000	US\$121,362	13 July 2023	1	2,002	0.01
£12,863,361	US\$16,346,085	7 July 2023	4	8,406	0.05
US\$201,708	€184,188	13 July 2023	2	628	0.00
US\$594,526	SEK6,383,639	13 July 2023	6	3,171	0.02
Total unrealised gain on forward currency contracts				14,229	0.08
Total financial assets at fair value through profit or loss - trading				15,830,933	94.28

Financial liabilities at fair value through profit or loss

Nominal	Description	Fair Value US\$	% of Net Assets	Nominal	Description	Fair Value US\$	% of Net Assets
	Equity swaps				Equity swaps (continued)		
	Belgium				Switzerland (continued)		
(23)	Aedifica SA	(11)	(0.00)	(4)	Lindt & Spruengli AG	(4,162)	(0.02)
(8)	Lotus Bakeries	(8,809)	(0.05)	(2)	Schindler Holding	(99)	(0.00)
		(8,820)	(0.05)	(128)	Softwareone Holding AG	(2,537)	(0.02)
	Bermuda			(162)	Swatch Group AG	(2,020)	(0.01)
(1)	Arch Capital Group Limited	(3)	(0.00)	(7)	TE Connectivity Limited	(70)	(0.00)
(3)	Everest Re Group Limited	(189)	(0.00)			(9,761)	(0.06)
		(192)	(0.00)		United Kingdom		
	China			(3)	Aon plc/Ireland - Class A	(87)	(0.00)
(28)	Netease Inc	(28)	(0.00)	(155)	B&M European Value Retail SA	(99)	(0.00)
(80)	Trip.com Group Limited	(745)	(0.00)	(461)	Games Workshop Group plc	(21,208)	(0.13)
		(773)	(0.00)	(1,070)	International Consolidated Airlines Group SA	(167)	(0.00)
	Denmark			(1,098)	Ocado Group plc	(723)	(0.00)
(906)	Bavarian Nordic AS	(1,307)	(0.01)	(3,256)	Smith & Nephew plc	(5,200)	(0.03)
(37)	Danske Bank AS	(286)	(0.00)	(3,369)	Softcat plc	(1,846)	(0.01)
		(1,593)	(0.01)	(143)	Stellantis NV	(320)	(0.00)
	France			(11)	Willis Towers Watson plc	(47)	(0.00)
(1,574)	Accor SA	(4,345)	(0.03)	(8,161)	Wise plc - Class A	(22,703)	(0.14)
(309)	Air Liquide SA	(9,895)	(0.06)			(52,400)	(0.31)
(563)	Bolloré SE	(660)	(0.01)		United States		
(313)	Capgemini SA	(5,022)	(0.03)	(1)	A O Smith Corporation	(4)	(0.00)
(59)	Christian Dior SE	(14,037)	(0.08)	(426)	Abbott Laboratories	(248)	(0.00)
(160)	Elis SA	(596)	(0.00)	(10)	Air Products & Chemicals Inc	(483)	(0.00)
(71)	Forvia	(241)	(0.00)	(4)	Albemarle Corporation	(66)	(0.00)
(469)	Ipsen SA	(5,688)	(0.03)	(157)	Align Technology Inc	(33)	(0.00)
(72)	Renault SA	(946)	(0.01)	(532)	Alphabet Inc - Class A	(3,151)	(0.02)
(1)	Sodexo	(24)	(0.00)	(14)	American International Group	(2)	(0.00)
(1)	St. Gobain	(6)	(0.00)	(22)	Ametek Inc	(741)	(0.01)
(1,730)	Veolia Environnement	(435)	(0.00)	(1)	Amphenol Corporation - Class A	(8)	(0.00)
		(41,895)	(0.25)	(5)	Analog Devices Inc	(153)	(0.00)
	Germany			(302)	Apple Inc	(11,110)	(0.07)
(2,600)	Adidas AG	(38,562)	(0.23)	(2)	Berkshire Hathaway Inc - Class B	(44)	(0.00)
(166)	Continental AG	(693)	(0.01)	(1)	Borgwarner Inc	(1)	(0.00)
(36)	CTS Eventim AG & Company KGAA	(15)	(0.00)	(24)	Boston Scientific Corporation	(266)	(0.00)
(15)	Daimler Truck Hold NPV	(117)	(0.00)	(1)	Brown & Brown Inc	(6)	(0.00)
(3)	Deutsche Bank AG	(1)	(0.00)	(1)	Brown-Forman Corporation - Class B	(3)	(0.00)
(184)	Fuchs Petrolub SE	(90)	(0.00)	(1)	Cardinal Health Inc	(14)	(0.00)
(32)	Mercedes-Benz Group AG	(368)	(0.00)	(5)	CDW Corporation	(34)	(0.00)
(796)	Nemetschek AG	(2,901)	(0.02)	(2)	Cintas Corporation	(154)	(0.00)
7,240	Puma AG	(73,867)	(0.44)	(711)	Copart Inc	(23,334)	(0.14)
(2)	Scout24 AG	(2)	(0.00)	(1)	CSX Corporation	(3)	(0.00)
(344)	Siemens AG	(15,537)	(0.09)	(1)	Darden Restaurants Inc	(42)	(0.00)
(898)	Siemens Healthineers AG	(44)	(0.00)	(881)	Datadog Inc - Class A	(10,644)	(0.06)
(1)	Talanx AG	(8)	(0.00)	(446)	Dexcom Inc	(2,123)	(0.01)
(757)	Vantage Towers AG	(3,692)	(0.02)	(24)	Discover Financial Services	(110)	(0.00)
(3)	Vitesco Technologies Group A	(112)	(0.00)	(33)	Dr Horton Inc	(1,491)	(0.01)
		(136,009)	(0.81)	(13)	Equifax Inc	(312)	(0.00)
	Ireland			(11)	Exxon Mobil Corporation	(249)	(0.00)
(1,409)	Experian plc	(4,997)	(0.03)	(266)	Facebook Inc - Class A	(19,812)	(0.12)
	Italy			(10)	Fedex Corporation	(253)	(0.00)
(159)	Banco BPM SpA	(231)	(0.00)	(9)	Fiserv Inc	(202)	(0.00)
(4,297)	Davide Campari Milano NV	(10,400)	(0.06)	(3)	Fleetcor Technologies Inc	(25)	(0.00)
(4,073)	Infrastructure Wireless Italiana SpA	(8,535)	(0.05)	(875)	Fortinet Inc	(10,695)	(0.06)
(1,022)	Interpump Group SpA	(1,029)	(0.07)	(73)	Freeport-Mcmoran Copper	(31)	(0.00)
(1,241)	Recordati SpA	(1,062)	(0.01)	(9)	GE HealthCare Technologies Inc	(185)	(0.00)
		(31,257)	(0.19)	(27)	General Elec Company	(1,071)	(0.01)
	Netherlands			(438)	Globalfoundries Inc	(2,513)	(0.02)
(141)	Argenx SE	(6,286)	(0.04)	(28)	Globe Life Inc	(179)	(0.00)
(678)	Exor NV	(10,973)	(0.06)	(1)	Hartford Financial Services Group	(8)	(0.00)
(586)	Heineken Holding NV	(2,644)	(0.02)	(5)	Hershey Company	(164)	(0.00)
(2,718)	Philips Electronics NV	(4,803)	(0.03)	(1)	Howmet Aerospace Inc	(13)	(0.00)
		(24,706)	(0.15)	(5,583)	HP Inc	(12,253)	(0.07)
	Poland			(187)	Intuitive Surgical Inc	(21,707)	(0.13)
(584)	Dino Polska SA	(22,054)	(0.13)	(1)	Invitation Homes Inc	(2)	(0.00)
(7)	Inpost SA	(19)	(0.00)	(15)	IPG Photonics Corporation	(229)	(0.00)
(24)	LPP SA	(21,728)	(0.13)	(18)	JP Morgan Chase & Company	(263)	(0.00)
(296)	Powszechny Zakład Ubezpieczeń	(503)	(0.00)	(54)	Las Vegas Sands Corporation	(943)	(0.01)
		(44,304)	(0.26)	(4)	Lennar Corporation - Class A	(167)	(0.00)
	Spain			(8)	Martin Marietta Materials	(823)	(0.01)
(44)	Viscofan SA	(404)	(0.00)	(1)	Masco Corporation	(4)	(0.00)
	Sweden			(71)	Mgm Resorts International	(316)	(0.00)
(2,857)	AddTech AB	(17,229)	(0.10)	(2)	Microchip Technology Inc	(36)	(0.00)
(2,606)	Avanza Bank Holding AB	(2,077)	(0.01)	(1)	Mondelez International Inc - Class A	(1)	(0.00)
(409)	Evolution Gaming Group	(14,922)	(0.09)	(24)	Monster Beverage Corporation	(295)	(0.00)
(4,884)	Hexagon AB	(5,770)	(0.04)	(106)	MSCI Inc	(2,415)	(0.02)
(1,967)	Industrivarden AB - Class A	(1,872)	(0.01)	(38)	Nasdaq 100 Stock Indx	(120,546)	(0.72)
(2,549)	Indutrade AB	(2,295)	(0.02)	(91)	Norwegian Cruise Line Holdin	(58)	(0.00)
(2,639)	Investor AB	(7,285)	(0.04)	(20)	Occidental Petroleum Corporation	(105)	(0.00)
(2,503)	Lifco AB	(8,184)	(0.05)	(3)	Old Dominion Freight Line	(264)	(0.00)
		(59,634)	(0.36)	(1)	Omnicom Group Inc	(26)	(0.00)
	Switzerland			(587)	Oracle Corporation Swap	(25,440)	(0.15)
(1)	Bucher Industries AG	(5)	(0.00)	(3)	Otis Worldwide Corporation	(35)	(0.00)
(8)	Dufry Group	(37)	(0.00)	(1)	Paccar Inc	(23)	(0.00)
(4)	Flughafen Zuerich	(831)	(0.01)	(1)	Parker Hannifin Corporation	(104)	(0.00)
				(191)	Paycom Software Inc	(4,411)	(0.03)
				(11)	Principal Financial Group	(56)	(0.00)
				(325)	Procter & Gamble Company	(2,910)	(0.02)
				(6)	PulteGroup Inc	(209)	(0.00)
				(25)	Ralph Lauren Corporation	(355)	(0.00)
				(7)	Raymond James Financial Inc	(16)	(0.00)
				(92)	Roper Technologies Inc	(5,803)	(0.04)

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

Nominal	Description	Fair Value US\$	% of Net Assets
	Equity swaps (continued)		
	United States (continued)		
(25)	Ross Stores Inc	(282)	(0.00)
(32)	Royal Caribbean Cruises Limited	(956)	(0.01)
(11)	Sherwin-Williams Company	(149)	(0.00)
(27)	Starbucks Corporation	(352)	(0.00)
(183)	Stryker Corporation	(1,237)	(0.01)
(434)	Take-Two Interactive Software	(10,974)	(0.07)
(71)	Tapestry Inc NPV	(546)	(0.00)
(23)	Teradyne Inc	(2)	(0.00)
(344)	Tesla Inc	(14,136)	(0.08)
(46)	TJX Companies Inc	(994)	(0.01)
(2)	T-Mobile Us Inc	(7)	(0.00)
(151)	Tyler Technologies Inc	(7,724)	(0.05)
(1)	UDR Inc	(2)	(0.00)
(53)	United Airlines Holdings Inc	(301)	(0.00)
(19)	Universal Health Services - Class B	(467)	(0.00)
(4)	Verisign Inc	(81)	(0.00)
(166)	Vertex Pharmaceuticals Inc	(12,129)	(0.07)
(17)	Vulcan Materials Company	(893)	(0.01)
(1)	Walmart Inc	(6)	(0.00)
(1)	WR Berkley Corporation	(2)	(0.00)
(24)	Wynn Resorts Limited	(600)	(0.00)
(2)	Yum! Brands Inc	(33)	(0.00)
		<u>(341,668)</u>	<u>(2.04)</u>
	Total equity swaps	<u>(758,413)</u>	<u>(4.52)</u>
	Futures contracts		
	United States		
(2)	Nasdaq 100 E-mini Index Futures September 2023	(12,250)	(0.07)
	Total futures contracts	<u>(12,250)</u>	<u>(0.07)</u>

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

Forward currency contracts (note 4)**

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised loss US\$	% of Net Assets
DKK841,000	US\$123,530	13 July 2023	1	(207)	(0.00)
US\$545,836	CHF492,633	13 July 2023	1	(5,554)	(0.03)
US\$1,775,559	DKK12,225,927	13 July 2023	1	(17,233)	(0.10)
US\$5,351,576	€4,944,442	13 July 2023	2	(46,328)	(0.28)
US\$91,315	SEK991,794	13 July 2023	2	(561)	(0.00)
Total unrealised loss on forward currency contracts				(69,883)	(0.41)
Total financial liabilities at fair value through profit or loss - trading				(840,546)	(5.00)
Total financial assets at fair value through profit or loss - trading				15,830,933	94.28
Total financial liabilities at fair value through profit or loss - trading				(840,546)	(5.00)
Other net assets				1,800,587	10.72
Net assets attributable to holders of redeemable participating shares				16,790,974	100.00

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

(a) Exchange traded derivative instruments

(b) OTC financial derivatives instrument

* Transferable securities dealt on another regulated market

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

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

Analysis of Total Assets

	% of Total Assets
Transferable securities listed on official stock exchange	70.93
OTC financial derivative instruments described in classification (b) above	6.81
Transferable Securities as described in # above	11.02
Other current assets	11.24
	100.00

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

Positions valued at zero have been priced in accordance with the valuation policy.

Man Funds VI plc

Unaudited schedule of investments as at 30 June 2023 (continued)
Man GLG RI Sustainable Energy Transition Alternative



Financial assets at fair value through profit or loss

Nominal	Description	Fair Value €	% of Net Assets	Nominal	Description	Fair Value €	% of Net Assets
	Equities				Equity swaps (b) (continued)		
	Canada				China (continued)		
748	Canadian Solar Inc	26,526	0.28	5,600	Sungrow Power Supply Company Limited - Class A	9,745	0.10
	Chile					11,230	0.12
1,075	Sociedad Quimica Y Minera De Chile SA	71,555	0.75		Cyprus		
	China			9,429	Atalaya Mining plc	11,889	0.12
7,057	BYD Company Limited	206,352	2.17		Czech Republic		
22,626	China Longyuan Power Group Corporation Limited	21,356	0.22	(2,546)	CEZ AS	5,374	0.06
6,180	NIO Inc - Class A	54,827	0.58		Finland		
		282,535	2.97	(2,023)	Valmet Corporation	6,236	0.07
	Denmark				France		
1,793	Orsted A/S	155,270	1.63	326	Air Liquide SA	10,620	0.11
472	Rockwool A/S	111,757	1.18	(95,332)	CGG SA	2,837	0.03
8,269	Vestas Wind Systems AS	201,519	2.12	(384)	Eiffage	406	0.00
		468,546	4.93	6,585	Engie SA	17,405	0.18
	Finland			1,784	Imerys SA	267	0.00
9,672	Fortum OYJ	118,627	1.25	1,171	Legrand SA	11,201	0.12
1,473	Kone OYJ	70,454	0.74	1,470	Neeen SA	1,681	0.02
2,541	Neste OYJ	89,596	0.94	1,147	Nexans SA	613	0.01
		278,677	2.93	2,800	St. Gobain	24,024	0.25
	Germany			(485)	Stoxx Europe 600 Basic Resources Price EUR	7,115	0.08
1,672	Covestro AG	79,554	0.84	(222)	Stoxx Europe 600 Chemicals Price Index	4,459	0.05
4,460	E.On SE	52,093	0.55	(1,495)	Stoxx Europe 600 Oil & Gas Price	25,752	0.27
1,987	RWE AG	79,222	0.83	3,371	Total SE	11,523	0.12
3,311	Siemens Energy AG	53,572	0.56	552	Vinci SA	8,930	0.09
1,494	SMA Solar Technology AG	167,179	1.76			126,833	1.33
586	Wacker Chemie AG	73,689	0.78		Hong Kong		
		505,309	5.32	(22)	Hang Seng Index NR Index	9,332	0.10
	Israel				Netherlands		
181	Solaredge Technologies Inc	44,636	0.47	6,251	Shell plc	19,527	0.21
	Italy				Norway		
1,838	ERG SpA	49,589	0.52	(4,824)	Scatec ASA	4,898	0.05
3,995	Industrie De Nora SpA	76,824	0.81		Poland		
1,048	Prysmian SpA	40,117	0.42	(3,074)	Polski Koncern Naftowy Orlen	4,250	0.04
131,069	Saipem SpA	167,113	1.76		Portugal		
		333,643	3.51	16,472	EDP-Energias De Portugal SA	2,532	0.03
	Netherlands			12,267	Greenvolt Energi	2,770	0.03
6,639	Koninklijke Vopak NV	217,029	2.28			5,302	0.06
	Norway				South Korea		
22,405	Aker Carbon Capture ASA	26,912	0.28	(294)	EcoPro BM Company Limited	2,039	0.02
33,749	NEL ASA	36,352	0.38	(40,471)	Kospi2 Index Futures September 12 USD	14,357	0.15
27,552	Var Energi ASA	68,806	0.73	(294)	L&F Company Limited	2,011	0.02
		132,070	1.39	(177)	Posco Future M Company Limited	2,153	0.03
	Sweden					20,560	0.22
5,696	Atlas Copco AB	75,114	0.79		Spain		
3,993	Epiroc AB - Class A	69,090	0.73	(4,886)	Gas Natural SDG SA	3,176	0.03
		144,204	1.52	14,872	Iberdrola SA	40,654	0.43
	United Kingdom			(4,064)	Red Electrica Corporation	9,354	0.10
313	New Linde plc	109,329	1.15	2,125	Solaria Energia Y Medio Ambi	265	0.00
	United States					53,449	0.56
304	Air Products & Chemicals Inc	83,462	0.88		Sweden		
449	Albemarle Corporation	91,812	0.97	(5,873)	Orron Energy AB	1,288	0.01
1,423	Avangrid Inc	49,146	0.52	(4,484)	SKF AB	2,749	0.03
4,418	Baker Hughes Company	128,005	1.35			4,037	0.04
534	Enphase Energy Inc	81,975	0.86		United Kingdom		
2,526	Fluence Energy Inc	61,680	0.65	122,244	Centrica plc	45,285	0.48
894	Freeport-McMoran Inc	32,777	0.34	(6,408)	Ceres Power Holdings plc	2,550	0.03
10,358	FTC Solar Inc	30,571	0.32	(5,168)	ITM Power plc_Barclays	8,495	0.09
2,680	Halliburton Company	81,039	0.85	(14,842)	ITM Power plc_MS	6,989	0.07
4,464	MP Materials Corporation	93,617	0.99	894	Rio Tinto plc	257	0.00
3,202	Nextera Energy Inc	217,771	2.29	5,980	SSE plc	14,743	0.15
885	Nextera Energy Partners LP	47,568	0.50			78,319	0.82
1,240	Occidental Petroleum Corporation	66,830	0.70		United States		
597	ON Semiconductor Corporation	51,755	0.54	(523)	Chevron Corporation	59	0.00
269	Pioneer Natural Resources Company	51,083	0.54	(628)	Conocophillips Company	3,185	0.03
6,896	Sunnova Energy International Inc	115,734	1.22	(672)	S&P 500 Energy Index	14,991	0.16
8,093	Sunrun Inc	132,485	1.39	(269)	S&P 500 Utilities Index	6,583	0.07
9,586	TPI Composites Inc	91,115	0.96	(260)	S&P Sprcm Met&Mng Index	4,851	0.05
		1,508,425	15.87	(2,945)	Sunpower Corporation	1,110	0.01
	Total equities	4,122,484	43.37		Total equity swaps	30,779	0.32
	Equity swaps (b)					426,189	4.48
	Austria				Government bonds		
(1,042)	Andritz AG	6,263	0.07		France		
(2,899)	OMV AG	15,349	0.16	600,000	France Discount Treasury Bill 0% 01/11/2023	593,106	6.24
(411)	Verbund - Oesterreichische Elektrizitaetswirtschafts AG	7,819	0.08	1,000,000	France Discount Treasury Bill 0% 04/10/2023	991,355	10.43
		29,431	0.31	300,000	France Discount Treasury Bill 0% 20/09/2023	297,825	3.13
	Brazil			800,000	French Discount Treasury Bill 0% 06/09/2023	795,244	8.37
18,896	EDP - Energias Do Brasil SA	4,743	0.05	500,000	French Discount Treasury Bill 0% 09/08/2023	498,363	5.24
	China						
3,029	Contemporary Amperex Technologies - Class A	1,096	0.01				
(1,194)	Daqo New Energy Corporation	389	0.01				

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

Nominal	Description	Fair Value €	% of Net Assets
	Government bonds (continued)		
	France (continued)		
1,200,000	French Discount Treasury Bill 0% 12/07/2023#	1,199,190	12.61
		4,375,083	46.02
	Total government bonds	4,375,083	46.02

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

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

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised gain €	% of Net Assets
DKK81,762	€10,980	13 July 2023	1	3	0.00
€309,372	HKD2,621,319	13 July 2023	1	2,911	0.03
€136,563	NOK1,592,192	13 July 2023	1	369	0.00
€163,587	SEK1,900,870	13 July 2023	1	2,290	0.03
€1,722,668	US\$1,864,538	13 July 2023	1	14,765	0.16
£40,570	€47,238	7 July 2023	1	25	0.00
US\$10,778	€9,866	13 July 2023	1	6	0.00
Total unrealised gain on forward currency contracts				20,369	0.22
Total financial assets at fair value through profit or loss - trading				8,944,125	94.09

Man Funds VI plc

Unaudited schedule of investments as at 30 June 2023 (continued)
Man GLG RI Sustainable Energy Transition Alternative (continued)



Financial liabilities at fair value through profit or loss

Nominal	Description	Fair Value €	% of Net Assets
	Equity swaps		
	Austria		
(3,255)	Wienerberger AG	(19,103)	(0.20)
	Brazil		
(4)	Brazil Ibovespa Index	(10,656)	(0.11)
	Canada		
1,670	Brookfield Renewable Partner	(8,359)	(0.09)
	China		
(1,045)	JinkoSolar Holding Company Limited	(2,450)	(0.03)
(8,900)	Xpeng Inc - Class A	(19,135)	(0.20)
		(21,585)	(0.23)
	Denmark		
(748)	NKT AS	(953)	(0.01)
	Finland		
(4,960)	Metso Corporation	(19,007)	(0.20)
	France		
594	Eramet	(5,763)	(0.06)
(1,024)	Euro Stoxx 600 Industrial Goods & Services (Price) Index	(111,872)	(1.18)
(3,723)	Rexel SA	(12,304)	(0.13)
10,023	Rubis SCA	(27,483)	(0.29)
(1,322)	Stoxx Europe 600 Utilities Price EUR	(23,157)	(0.24)
(598)	SXOP Index	(37,557)	(0.39)
		(218,136)	(2.29)
	Germany		
(221)	Siemens AG	(241)	(0.00)
	Italy		
(2,800)	Buzzi SpA	(18,165)	(0.19)
(4,865)	Eni SpA	(8,402)	(0.09)
(8,128)	Terna SpA	(8,932)	(0.09)
		(35,499)	(0.37)
	Norway		
4,133	Aker BP ASA	(637)	(0.01)
	South Korea		
(133)	EcoPro Company Limited	(1,280)	(0.02)
147	LG Chem Limited	(11,505)	(0.12)
147	Samsung SDI Company Limited	(6,739)	(0.07)
307	SK Innovation Company Limited	(18,075)	(0.19)
		(37,599)	(0.40)
	Spain		
(2,061)	ACS Actividades Cons Y Services	(5,869)	(0.06)
5,015	EDP Renovaveis SA	(9,412)	(0.10)
(4,116)	Enagas	(6,183)	(0.07)
(6,251)	Repsol YPF SA	(4,885)	(0.05)
		(26,349)	(0.28)
	Sweden		
(666)	Alfa Laval AB	(1,268)	(0.01)
(1,149)	Assa Abloy AB	(1,880)	(0.02)
		(3,148)	(0.03)
	Switzerland		
16,445	Glencore International plc	(3,045)	(0.03)
(986)	Lafargeholcim Limited	(3,647)	(0.04)
(551)	Landis+Gyr Group AG	(12,758)	(0.13)
		(19,450)	(0.20)
	United Kingdom		
3,578	Anglo American plc	(20,785)	(0.22)
(12,636)	Drax Group plc	(5,604)	(0.06)
(536)	Ferguson plc	(10,827)	(0.12)
90,255	John Wood Group plc	(18,376)	(0.19)
		(55,592)	(0.59)
	United States		
(297)	Eagle Materials Inc	(13,042)	(0.14)
(269)	First Solar Inc	(2,849)	(0.03)
(7,355)	MSGCEN	(2,988)	(0.03)
(2,152)	Rivian Automotive Inc - Class A	(8,551)	(0.09)
(130)	S&P 500 Industrials Idx	(11,760)	(0.12)
(163)	S&P 500 Materials Index	(5,713)	(0.06)
(179)	S&P Sprcm Chemicals Idx	(3,366)	(0.04)
(4,416)	Stem Inc	(5,780)	(0.06)
(440)	Tesla Inc	(1,099)	(0.01)
		(55,148)	(0.58)
	Total equity swaps	(531,462)	(5.59)
	Futures contracts		
	Singapore		
(15)	FTSE China A50 Index Futures July 2023	(1,114)	(0.01)
	Total futures contracts	(1,114)	(0.01)

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

Forward currency contracts (note 4)**

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised loss €	% of Net Assets
€123,218	CHF120,451	13 July 2023	4	(275)	(0.00)
€490,845	DKK3,657,354	13 July 2023	3	(411)	(0.01)
€116,534	£100,414	13 July 2023	2	(413)	(0.00)
€55,659	US\$60,911	13 July 2023	4	(134)	(0.00)
NOK190,375	€16,326	13 July 2023	1	(41)	(0.00)
US\$10,218,503	€9,363,627	7 July 2023	1	(545)	(0.01)
US\$147,908	€137,197	13 July 2023	1	(1,715)	(0.02)
Total unrealised loss on forward currency contracts				(3,534)	(0.04)
Total financial liabilities at fair value through profit or loss - trading				(536,110)	(5.64)
Total financial assets at fair value through profit or loss - trading				8,944,125	94.09
Total financial liabilities at fair value through profit or loss - trading				(536,110)	(5.64)
Other net assets				1,098,140	11.55
Net assets attributable to holders of redeemable participating shares				9,506,155	100.00

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

(a) Exchange traded derivative instruments

(b) OTC financial derivatives instrument

* Transferable securities dealt on another regulated market

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

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

Analysis of Total Assets

Transferable securities listed on official stock exchange

OTC financial derivative instruments described in classification (b) above

Transferable Securities as described in # above

Other current assets

	% of Total Assets
Transferable securities listed on official stock exchange	69.25
OTC financial derivative instruments described in classification (b) above	4.24
Transferable Securities as described in # above	11.38
Other current assets	15.13
	100.00

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

Positions valued at zero have been priced in accordance with the valuation policy.

Financial assets at fair value through profit or loss

Nominal	Description	Fair Value €	% of Net Assets	Nominal	Description	Fair Value €	% of Net Assets
	Corporate bonds				Corporate bonds (continued)		
	Cayman Islands				Norway		
348,573	ABRA Global Finance 5% 02/03/2028*	279,360	1.77	125,000	Athomstart Invest 585 AS 11.75% 29/09/2026	117,503	0.74
200,000	Liberty Costa Rica Senior Secured Finance 10.875% 15/01/2031*	181,630	1.15				
		460,990	2.92		Romania		
	Cyprus			300,000	RCSRDS 2.5% 05/02/2025	286,881	1.81
100,000	Hellenic Bank Public Company 10.25% 14/06/2023	102,798	0.65		South Africa		
				100,000	Investec plc 9.125% 06/03/2033	113,531	0.72
	Finland				Spain		
370,000	SBB Treasury 08/02/2024	330,721	2.09	100,000	Abanca Corporation Bancaria SA 8.375% 23/09/2033	100,128	0.63
	France			100,000	CaixaBank SA 6.875% 25/10/2033	108,744	0.69
200,000	Altice France SA 5.125% 15/01/2029*	130,883	0.83	200,000	Ibercaja Banco SA 9.125% 25/07/2028	188,457	1.19
219,000	BIOGRP 3.38% 01/02/2028	179,010	1.13	200,000	Tendam Brands SAU 8.8791% 31/03/2028	200,275	1.27
193,000	Burger King France SAS 4.20% 01/11/2026	193,435	1.22			597,604	3.78
200,000	Casino Guichard Perrachon SA 3.58% 07/02/2025	11,350	0.07		United Kingdom		
200,000	Casino Guichard Perrachon SA 4.498% 07/03/2024	11,420	0.07	133,000	Admiral Group plc 8.5% 06/01/2034	156,712	0.99
100,000	Electricite De France SA 4.625% 25/01/2043	96,022	0.61	134,000	B&M European Value Retail SA 4% 15/11/2028	134,190	0.85
104,000	IM Group SAS 8% 01/03/2028	92,405	0.59	481,000	Bellis Acquisition Company plc 3.25% 16/02/2026	470,483	2.98
578,000	Quatrim Sasu 5.875% 15/01/2024	401,248	2.54	100,000	British Telecommunications plc 8.375% 20/12/2083	114,734	0.73
200,000	Societe Generale SA 7.875% 18/12/2023	179,730	1.14		Constellation Automotive Financing plc 4.875% 15/07/2027	89,976	0.57
149,000	Thoeur 5.375% 01/03/2026	144,236	0.91	100,000	Esure Group plc 12% 20/12/2033	119,366	0.76
		1,439,739	9.11	200,000	Ferroglobe plc / Globe Specialty Metals Inc 9.375% 31/12/2025*	186,984	1.18
	Germany			146,000	Galaxy Bidco Limited 6.5% 31/07/2026	155,274	0.98
113,000	Adler Pelzer Holding GmbH 9.5% 01/04/2027	105,081	0.67	157,000	Gatwick Airport Finance plc 4.375% 07/04/2026	166,852	1.06
256,000	Cheplapharm Arzneimittel GmbH 3.5% 11/02/2027	233,059	1.47	240,000	Heathrow Finance plc 4.75% 01/03/2024	273,990	1.73
107,000	CT Investment GmbH 5.5% 15/04/2026	99,579	0.63	100,000	Iceland Bondco plc 4.625% 15/03/2025	111,290	0.70
100,000	Deutsche Bank AG 6.125% 12/12/2030	107,104	0.68		Inspired Entertainment Financing plc 7.875% 01/06/2026	146,937	0.93
100,000	Deutsche Pfandbriefbank AG 7.625% 08/12/2025	111,268	0.70	132,000	Jerrold Finco plc 4.875% 15/01/2026	173,320	1.10
100,000	Gruenthal GmbH 6.75% 15/05/2030	102,380	0.65	190,000	Marex Group plc 8.375% 02/02/2028	189,318	1.20
298,000	Safari Holding Verwaltungs GmbH 7.75% 15/12/2025	265,220	1.68	106,000	OSB Group plc 9.993% 27/07/2033	123,465	0.78
		1,023,691	6.48	196,000	PeopleCert Wisdom Issuer plc 5.75% 15/09/2026	190,487	1.20
	Gibraltar			100,000	Peu Fin plc 7.25% 01/07/2028	100,224	0.63
475,000	GAMHOL 7.558% 15/07/2027	448,590	2.84	200,000	Quilter plc 8.625% 18/04/2033	237,805	1.50
157,000	GAMHOL Floating 15/07/2028	148,836	0.94	279,000	RAC Bond Company plc 5.25% 04/11/2027	260,104	1.65
		597,426	3.78	200,000	Talktalk Telecom Group plc 3.875% 20/02/2025	189,472	1.20
	Hungary			248,000	Voycar 5.875% 15/02/2027	234,737	1.48
200,000	OTP Bank Nyrt 8.75% 15/05/2033	184,235	1.16	86,250	Waldorf Energy Finance plc 12% 02/03/2026	74,708	0.47
	Ireland					3,900,428	24.67
223,000	Permanent TSB Group Holdings plc 6.625% 25/04/2028	223,330	1.41		United States		
100,000	Permanent TSB Group Holdings plc 6.625% 30/06/2029	100,112	0.64	18,000	Capital One Financial Corporation 3.95% (Perpetual)*	12,291	0.08
		323,442	2.05	220,000	Cullinan Holdco Scsp 4.625% 15/10/2026	186,969	1.18
	Isle of Man			265,000	Guitar Center Escrow Issuer II Inc 8.5% 15/01/2026*	220,748	1.40
23,396	Playtech plc 3.75% 12/10/2023	23,405	0.15	120,000	Jane Street Group / JSG Finance Inc 4.5% 15/11/2029*	94,745	0.60
107,000	Playtech plc 5.875% 28/06/2028	106,733	0.67		MPT Operating Partnership LP / MPT Finance Corporation 3.692% 05/06/2028	271,144	1.71
		130,138	0.82	230,000	PM General Purchaser LLC 9.5% 01/10/2028*	206,574	1.31
	Italy			305,000	Rite Aid Corporation 7.5% 01/07/2025*	166,355	1.05
200,000	Almaviva-The Italian Innovation Company SpA 4.875% 30/10/2026	193,536	1.22		Sizzling Platter LLC / Sizzling Platter Finance Corporation 8.5% 28/11/2025*	61,721	0.39
193,000	Bach Bidco SpA 4.25% 15/10/2028	190,877	1.21			1,220,547	7.72
100,000	Bormioli Pharma SpA 8.794556% 15/05/2028	97,709	0.62		Total corporate bonds	14,768,639	93.42
156,000	Cedacri Mergeco SpA Floating 0% 15/05/2028	150,443	0.95		Equity swaps (b)		
200,000	Centurion Bidco SpA 5.875% 30/09/2026	180,943	1.14		United States		
192,000	Cervim Float 15/02/2029	179,040	1.13	(7,400)	Zions Bancorporation NA	9,944	0.06
123,000	Fiber Bidco SpA 11% 25/10/2027	131,838	0.83				
100,000	Fiber Bidco SpA 7.543% 25/10/2027	100,565	0.64		Total equity swaps	9,944	0.06
260,000	FIS Fabbrica Italiana Sintetici SpA 5.625% 01/08/2027	232,922	1.47		Total return swap (b)		
244,000	Kepler SpA 0.426% 15/05/2029	242,597	1.54		Netherlands		
109,000	Limacorporate SpA 8.1461% 01/02/2028	108,501	0.69	399,320	Selecta Group BV	310	0.00
100,000	Lottomatica SpA 7.125% 01/06/2028	102,382	0.65		Sweden		
100,000	Lottomatica SpA 7.508% 01/06/2028	100,618	0.64	300,000	Samhallsbyggnadsbolaget i Norden AB	5,925	0.04
		2,011,971	12.73		United Kingdom		
	Jersey			390,000	Drax Finco plc	429	0.00
146,000	AA Bond Company Limited 6.5% 31/01/2026	147,495	0.93	256,000	Iceland Bondco plc	9,596	0.06
209,000	Wheel Bidco Limited 6.75% 15/07/2026	195,648	1.24			10,025	0.06
		343,143	2.17		United States		
	Luxembourg			(67,000)	Capital One Financial Company	6,878	0.05
182,000	ADVZCN 6.25% 01/04/2028	185,838	1.18				
184,000	Allied Universal Holdco LLC/Allied Universal Finance Corporation/Atlas Luxco 4 Sarl 4.875% 01/06/2028	167,406	1.06		Total total return swaps	23,138	0.15
111,694	Atento Luxco 1 SA 20% 10/03/2025#	96,951	0.61		Warrants (a)		
268,000	Atento Luxembourg Company 1 SA 8% 10/02/2026*	41,300	0.26		United States		
100,000	Cirsa Finance International Sarl 10.375% 30/11/2027	107,301	0.68	21,800	Atento SA	9,791	0.06
274,726	LHMC Finco 2 Sarl 7.25% 02/10/2025	271,807	1.72				
100,000	Monitchem Holdco 3 SA 8.75% 01/05/2028	99,016	0.63		Total warrants	9,791	0.06
217,000	Odyssey Europe Holding Company Sarl 8% 15/05/2023	199,412	1.26				
273,111	Paper Industries Intermediate Financing Sarl 6% 01/03/2025	210,978	1.33				
		1,380,009	8.73				
	Netherlands						
100,000	IPD 3 BV 8% 15/06/2028	102,249	0.65				
117,000	Shero Bidco BV 9% 15/11/2027#	101,593	0.64				
		203,842	1.29				

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

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

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised gain €	% of Net Assets
€246,622	£211,196	13 July 2023	3	652	0.00
€2,819,781	US\$3,051,825	13 July 2023	2	24,333	0.16
€11	US\$11	31 July 2023	1	-	0.00
£303,290	€352,460	13 July 2023	1	767	0.01
US\$121,545	€111,126	13 July 2023	1	208	0.00
Total unrealised gain on forward currency contracts				25,960	0.17
Total financial assets at fair value through profit or loss - trading				14,837,472	93.86

Financial liabilities at fair value through profit or loss

Nominal	Description	Fair Value €	% of Net Assets
	Credit default swaps		
	European Union		
260,000	CMA CGM 500 0bps 20 December 2027 JPM	(22,285)	(0.14)
(75,000)	Iceland Bondco plc 500 0bps 20 December 2025 JPM	(1,888)	(0.01)
(33,667)	Iceland Bondco plc 500 1161.6046bps 20 December 2027 JPM	(2,437)	(0.02)
(32,000)	United Group B.V. 500 1099.0279bps 20 December 2027 JPM	(2,991)	(0.02)
		<u>(29,601)</u>	<u>(0.19)</u>
	United States		
283,000	Ally Financial Inc 500 0bps 20 June 2028 JPM	(26,964)	(0.17)
		<u>(26,964)</u>	<u>(0.17)</u>
	Total credit default swaps	<u>(56,565)</u>	<u>(0.36)</u>
	Equity swaps		
	United States		
(9,500)	United States Steel Corporation	(25,620)	(0.16)
		<u>(25,620)</u>	<u>(0.16)</u>
	Total equity swaps	<u>(25,620)</u>	<u>(0.16)</u>
	Futures contracts		
	Germany		
18	EURO Bund Futures September 2023	(19,420)	(0.12)
		<u>(19,420)</u>	<u>(0.12)</u>
	Total futures contracts	<u>(19,420)</u>	<u>(0.12)</u>
	Total return swaps		
	Austria		
146,000	Benteler International	(2,657)	(0.02)
		<u>(2,657)</u>	<u>(0.02)</u>
	Finland		
116,000	Ahstrom-Munksjö OYJ	(2,583)	(0.02)
		<u>(2,583)</u>	<u>(0.02)</u>
	Isle of Man		
400,000	Playtech plc	(1,756)	(0.01)
		<u>(1,756)</u>	<u>(0.01)</u>
	Italy		
154,000	Engineering SpA	(922)	(0.01)
		<u>(922)</u>	<u>(0.01)</u>
	Slovenia		
100,000	United Group BV	(576)	(0.00)
		<u>(576)</u>	<u>(0.00)</u>
	Spain		
200,000	Banco de Credito Social Cooperativo SA	(9,421)	(0.06)
		<u>(9,421)</u>	<u>(0.06)</u>
	United Kingdom		
100,000	Duce Finco plc	(333)	(0.00)
269,000	TVL Finance plc	(1,187)	(0.01)
		<u>(1,520)</u>	<u>(0.01)</u>
	United States		
(227,000)	Comerica Inc	(7,519)	(0.04)
207,000	WMG Acquisition Corporation	(1,267)	(0.01)
		<u>(8,786)</u>	<u>(0.05)</u>
	Total total return swaps	<u>(28,221)</u>	<u>(0.18)</u>

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

Forward currency contracts (note 4)**

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised loss €	% of Net Assets
€5,888,274	£5,070,909	13 July 2023	4	(17,567)	(0.11)
€13	£11	31 July 2023	1	-	(0.00)
€50,176	US\$55,080	13 July 2023	1	(277)	(0.00)
£1,189,695	€1,388,962	13 July 2023	2	(3,383)	(0.02)
£1,063	€1,239	31 July 2023	1	(3)	(0.00)
US\$227,038	€208,852	13 July 2023	1	(886)	(0.01)
US\$17,405,182	€15,969,275	31 July 2023	2	(41,608)	(0.27)
Total unrealised loss on forward currency contracts				(63,724)	(0.41)
Total financial liabilities at fair value through profit or loss - trading				(193,550)	(1.23)
Total financial assets at fair value through profit or loss - trading				14,837,472	93.86
Total financial liabilities at fair value through profit or loss - trading				(193,550)	(1.23)
Other net assets				1,164,493	7.37
Net assets attributable to holders of redeemable participating shares				15,808,415	100.00

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

(a) Exchange traded derivative instruments

(b) OTC financial derivatives instrument

* Transferable securities dealt on another regulated market

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

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

Analysis of Total Assets

	% of Total Assets
Transferable securities listed on official stock exchange	78.62
Exchange traded financial derivative instruments described in classification (a) above	0.06
OTC financial derivative instruments described in classification (b) above	0.36
Transferable Securities as described in # above	1.20
Transferable securities dealt on another regulated market described in * above	9.57
Other current assets	10.19
	100.00

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

Positions valued at zero have been priced in accordance with the valuation policy.

Financial assets at fair value through profit or loss

Nominal	Description	Fair Value €	% of Net Assets	Nominal	Description	Fair Value €	% of Net Assets
	Convertible bonds				Corporate bonds (continued)		
	Luxembourg				Luxembourg (continued)		
400,000	Global Fashion Group SA 1.25% 15/03/2028	312,500	1.17	281,562	Dicemad 12.5% 15/09/2026	228,065	0.86
				513,606	LHMC Finco 2 Sarl 7.25% 02/10/2025	508,149	1.91
				100,000	Monitchem Holdco 3 SA 8.75% 01/05/2028	99,016	0.37
	Total convertible bonds	312,500	1.17	408,000	Odysssey Europe Holding Company Sarl 8% 15/05/2023	374,932	1.41
	Corporate bonds				Paper Industries Intermediate Financing Sarl 6% 01/03/2025	172,267	0.65
	Austria			200,000	Vivion Investments Sarl 3% 08/08/2024	160,329	0.60
200,000	Benteler International AG 10.5% 15/05/2028*	185,326	0.70			2,022,064	7.61
230,000	Benteler International AG 9.375% 15/05/2028	232,875	0.88				
100,000	Lenzing AG 5.75% (Perpetual)	89,278	0.33				
		507,479	1.91				
	Cayman Islands				Mexico		
514,791	ABRA Global Finance 5% 02/03/2028*	412,574	1.55	641,000	Total Play Telecomunicaciones SA de CV 7.5% 12/11/2025*	417,707	1.57
	Cyprus				Netherlands		
200,000	Bank of Cyprus Holdings plc 11.875% 21/12/2171	202,735	0.77	100,000	Achmea BV 6.75% 26/12/2043	100,793	0.38
122,000	Hellenic Bank Public Company 10.25% 14/06/2023	125,413	0.47	229,166	Bluewater Holding BV 12% 10/11/2026	212,152	0.80
		328,148	1.24	132,000	IPD 3 BV 8% 15/06/2028	134,969	0.51
				323,515	Selecta Group BV 10% 01/07/2026	220,035	0.83
				610,424	Selecta Group BV 8% 01/04/2026	539,691	2.03
	Finland			116,000	Shero Bidco BV 9% 15/11/2027#	100,725	0.38
776,000	SBB Treasury Oyj 08/02/2024	693,620	2.61	338,000	WP/AP Telecom Holdings III BV 5.5% 15/01/2030	282,221	1.06
111,000	Spa Holdings 3 Oy 3.63% 04/02/2028	92,229	0.35			1,590,586	5.99
		785,849	2.96				
	France				Norway		
100,000	Altice France SA 4% 15/07/2029	72,030	0.27	250,000	Athomstart Invest 585 AS 11.75% 29/09/2026	235,007	0.88
200,000	Altice France SA 5.125% 15/01/2029*	190,883	0.49				
109,000	Banque Federative du Credit Mutuel SA 0% 31/12/2100	84,807	0.32		Portugal		
154,000	CAB SELAS 3.38% 01/02/2028	125,879	0.47	300,000	BCPPL 1.125% 12/02/2027	263,094	0.99
1,100,000	Casino Guichard Perrachon SA 3.58% 07/02/2025	62,425	0.24	100,000	BCPPL 1.75% 07/04/2028	84,980	0.32
900,000	Casino Guichard Perrachon SA 4.498% 07/03/2024	51,390	0.19	100,000	Novo Banco SA 9.875% 01/12/2033	103,195	0.39
100,000	Elior Group SA 3.75% 15/07/2026	83,000	0.31			451,269	1.70
137,000	IM Group SAS 8% 01/03/2028	121,726	0.46				
127,000	Midco GB SASU 7.75% 01/11/2027	119,553	0.45		Romania		
213,000	Mobilux Finance SAS 4.25% 15/07/2028	183,808	0.69	100,000	RCS & RDS SA 3.25% 02/05/2028	84,750	0.32
200,000	Societe Generale SA 7.875% 18/12/2023	179,730	0.68				
197,000	Thoeur 5.375% 01/03/2026	190,701	0.72		Slovenia		
		1,405,932	5.29	100,000	ADRBID 4.625% 15/08/2028	80,997	0.30
				315,000	United Group BV 3.125% 15/02/2026	275,760	1.04
				100,000	United Group BV 4% 15/11/2027	82,307	0.31
						439,064	1.65
	Germany				South Africa		
200,000	Aareal Bank AG 7.321% 30/04/2171	162,862	0.61	100,000	Investec plc 9.125% 06/03/2033	113,531	0.43
179,000	Adler Pelzer Holding GmbH 9.5% 01/04/2027	166,455	0.63				
200,000	Commerzbank AG 6.75% 05/10/2033	198,623	0.75		Spain		
106,000	CT Investment GmbH 5.5% 15/04/2026	98,648	0.37	100,000	Abanca Corporation Bancaria SA 8.375% 23/09/2033	100,128	0.38
200,000	Deutsche Bank AG 6.125% 12/12/2030	214,209	0.80		Banco de Credito Social Cooperativo SA 8% 22/09/2026	305,361	1.15
300,000	Deutsche Pfandbriefbank AG 7.625% 08/12/2025	333,804	1.26	100,000	CaixaBank SA 6.875% 25/10/2033	108,744	0.41
117,000	Gruenthal GmbH 6.75% 15/05/2030	119,785	0.45	199,000	Food Service Project SA 5.5% 15/11/2027	190,362	0.71
100,000	IKB Deutsche Industriebank AG 4% 31/01/2028	80,305	0.30	200,000	Ibercaja Banco SA 9.125% 25/07/2028	188,457	0.71
296,000	Safari Holding Verwaltungs GmbH 7.75% 15/12/2025	263,440	0.99	300,000	Tendam Brands SAU 8.8791% 31/03/2028	300,412	1.13
		1,638,131	6.16			1,193,464	4.49
	Gibraltar				Sweden		
266,000	888 Acquisitions Limited Float 15/07/2028	252,168	0.95	341,000	SBBSS 1.75% 14/01/2025	282,706	1.06
	Hungary				United Kingdom		
200,000	OTP Bank Nyrt 8.75% 15/05/2033	184,235	0.69	221,000	Admiral Group plc 8.5% 06/01/2034	260,402	0.98
				109,000	ASDDLN 4.5% 16/02/2026	109,209	0.41
	Ireland			100,000	B&M European Value Retail SA 4% 15/11/2028	100,142	0.38
221,000	Permanent TSB Group Holdings plc 13.25% (Perpetual)	246,845	0.93	375,000	Bellis Acquisition Company plc 3.25% 16/02/2026	366,800	1.38
	Permanent TSB Group Holdings plc 6.625% 25/04/2028	352,521	1.33	403,000	Bellis Finco plc 4% 16/02/2027	350,472	1.32
352,000	Permanent TSB Group Holdings plc 6.625% 30/06/2029	162,181	0.61	229,000	Bracken MidCo1 plc 6.75% 01/11/2027	208,414	0.78
162,000		761,547	2.87	162,000	British Telecommunications plc 8.375% 20/12/2083	185,870	0.70
					Constellation Automotive Financing plc 4.875% 15/07/2027	89,976	0.34
	Isle of Man			100,000	Co-Operative Bank Finance plc 6% 06/04/2027	206,224	0.78
179,000	Playtech plc 5.875% 28/06/2028	178,552	0.67	111,000	Co-Operative Bank Finance Plc 9% 27/11/2025	129,134	0.49
				180,000	Co-Operative Bank Finance plc 9.5% 24/05/2028	209,205	0.79
	Italy			100,000	Co-Operative Bank Finance plc 9.5% 25/04/2029	115,686	0.43
128,000	Banca IFIS SpA 6.125% 19/01/2027	128,195	0.48	111,000	Esure Group plc 12% 20/12/2033	132,497	0.50
	Banca Monte dei Paschi di Siena SpA 2.63% 28/04/2025	93,879	0.36	221,000	Galaxy Finco Limited 9.25% 31/07/2027	229,075	0.86
100,000	Bormioli Pharma SpA 8.794556% 15/05/2028	106,503	0.40	156,000	Gateway Airport Finance plc 4.375% 07/04/2026	165,789	0.62
246,000	Cedacri Mergesco SpA Floating 0% 15/05/2028	237,236	0.89	200,000	HSBC Holdings plc 6.547% 20/06/2034	182,649	0.69
244,000	Centurion Bidco SpA 11.125% 15/05/2028	245,906	0.93		Inspired Entertainment Financing plc 7.875% 01/06/2026	378,474	1.42
196,000	Centurion Bidco SpA 5.875% 30/09/2026	177,324	0.67	340,000	Jerrold Finco plc 4.875% 15/01/2026	195,883	0.74
145,000	Cervim 6% 15/02/2029	125,052	0.47	195,000	Jerrold Finco plc 5.25% 15/01/2027	190,764	0.72
221,000	Fiber Bidco SpA 11% 25/10/2027	236,880	0.89	508,000	Lancashire Holdings Limited 5.625% 18/09/2041	387,407	1.46
100,000	Fiber Bidco SpA 7.543% 25/10/2027	100,565	0.38	200,000	Lloyds Banking Group plc 8% 27/09/2029*	167,947	0.63
312,000	FIS Fabbrica Italiana Sintetici SpA 5.625% 01/08/2037	279,507	1.05	335,000	Marex Group plc 8.375% 02/02/2028	333,797	1.26
233,000	Limacorporate SpA 8.1461% 01/02/2028	231,934	0.87	158,000	Maryland Bidco Limited 10% 26/01/2027	185,328	0.70
135,000	Lottomatica SpA 7.125% 01/06/2028	138,216	0.52	269,000	Maryland Bidco Limited 10% 26/01/2028	269,632	1.01
143,000	Lottomatica SpA 7.508% 01/06/2028	143,883	0.54	125,000	Maryland Bidco Limited Floating 0% 26/07/2027	126,329	0.47
		2,245,080	8.45	167,000	OSB Group plc 9.993% 27/07/2033	194,516	0.73
				191,000	PeopleCert Wisdom Issuer plc 5.75% 15/09/2026	185,628	0.70
	Jersey			100,000	Peu Fin plc 7.25% 01/07/2028	100,224	0.38
163,000	AA Bond Company Limited 6.5% 31/01/2026	164,669	0.62	326,000	Provident Financial plc 8.875% 13/01/2032	340,737	1.28
322,000	Wheel Bidco Limited 6.75% 15/07/2026	301,429	1.13	200,000	Quilter plc 8.625% 18/04/2033	237,805	0.89
		466,098	1.75	325,000	Talktalk Telecom Group plc 3.875% 20/02/2025	307,893	1.16
	Luxembourg			255,000	Thames Water Utilities Finance plc 1.25% 31/01/2032	182,704	0.69
124,000	ADVZCN 6.25% 01/04/2028	126,615	0.48	116,000	TI Automotive Finance plc 3.75% 15/04/2029	92,899	0.35
156,000	Allied Universal Holdco LLC/Allied Universal Finance Corporation/Atlas Luxco 4 Sarl 4.875% 01/06/2028	141,931	0.54	100,000	TVL Finance plc 10.25% 28/04/2028	114,112	0.43
114,000	Cidron Aida Finco Sarl 01/04/2028	103,460	0.39	369,000	Utmost Group plc 4% 15/12/2031	311,534	1.17
100,000	Cirsa Finance International Sarl 10.375% 30/11/2027	107,300	0.40				

Man Funds VI plc

Unaudited schedule of investments as at 30 June 2023 (continued)
Man GLG European High Yield Opportunities (continued)



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

Nominal	Description	Fair Value €	% of Net Assets
Corporate bonds (continued)			
United Kingdom (continued)			
100,000	Virgin Media Secured Finance plc 4.125% 15/08/2030	90,394	0.34
115,000	Virgin Media Secured Finance plc 5.25% 15/05/2029	113,767	0.43
200,000	Virgin Money UK 8.25% plc (Perpetual)	196,904	0.74
278,000	Voycar 5.875% 15/02/2027	263,133	0.99
113,250	Waldorf Energy Finance plc 12% 02/03/2026	98,095	0.37
		<u>8,107,470</u>	<u>30.51</u>
United States			
18,000	Capital One Financial Corporation 3.95% (Perpetual)*	12,291	0.05
255,000	Cullinan Holdco Scsp 4.625% 15/10/2026	216,714	0.81
449,000	WMG Acquisition Corporation 2.25% 15/08/2031	357,579	1.35
		<u>586,584</u>	<u>2.21</u>
	Total corporate bonds	<u>24,689,995</u>	<u>92.91</u>
Equities			
Germany			
5,504	Loewen Play GmbH Holding Company - Class A	-	0.00
United Kingdom			
23,487	Maryland Holdco Limited	164,217	0.62
	Total equities	<u>164,217</u>	<u>0.62</u>
Equity swaps (b)			
United States			
(11,600)	Zions Bancorporation Na	15,588	0.06
	Total equity swaps	<u>15,588</u>	<u>0.06</u>
Total return swap (b)			
United Kingdom			
529,000	Ioeland Bondco plc	19,830	0.07
402,000	RAC Bond Company plc	1,369	0.01
366,000	TVL Finance plc	1,233	0.00
		<u>22,432</u>	<u>0.08</u>
United States			
(67,000)	Capital One Financial Company	6,879	0.03
	Total total return swaps	<u>29,311</u>	<u>0.11</u>

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

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

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised gain €	% of Net Assets
€11,746	£10,027	13 July 2023	1	68	0.00
€3,189,828	US\$3,452,346	13 July 2023	2	27,504	0.10
£582,989	€677,522	13 July 2023	1	1,457	0.01
US\$341,670	€311,904	13 July 2023	1	1,063	0.00
Total unrealised gain on forward currency contracts				30,092	0.11
Total financial assets at fair value through profit or loss - trading				25,241,703	94.98

Financial liabilities at fair value through profit or loss

Nominal	Description	Fair Value €	% of Net Assets
	Credit default swaps		
	European Union		
264,000	CMA CGM 500 0bps 20 December 2027 JPM	(22,628)	(0.09)
(74,000)	Iceland Bondco plc 500 0bps 20 December 2025 JPM	(1,862)	(0.01)
(40,333)	Iceland Bondco plc 500 1161.6046bps 20 December 2027 JPM	(2,920)	(0.01)
(39,000)	United Group B.V. 500 1099.0279bps 20 December 2027 JPM	(3,645)	(0.01)
		<u>(31,055)</u>	<u>(0.12)</u>
	United States		
450,000	Ally Financial Inc 500 0bps 20 June 2028 JPM	(42,876)	(0.16)
		<u>(42,876)</u>	<u>(0.16)</u>
	Total credit default swaps	<u>(73,931)</u>	<u>(0.28)</u>
	Equity swaps		
	United States		
(14,900)	United States Steel Corporation	(40,182)	(0.15)
		<u>(40,182)</u>	<u>(0.15)</u>
	Total equity swaps	<u>(40,182)</u>	<u>(0.15)</u>
	Futures contracts		
	Germany		
30	EURO Bund Futures September 2023	(32,170)	(0.12)
		<u>(32,170)</u>	<u>(0.12)</u>
	Total futures contracts	<u>(32,170)</u>	<u>(0.12)</u>
	Total return swaps		
	Germany		
304,000	Progroup AG	(2,391)	(0.01)
		<u>(2,391)</u>	<u>(0.01)</u>
	Gibraltar		
771,000	888 Acquisitions Limited	(4,597)	(0.02)
		<u>(4,597)</u>	<u>(0.02)</u>
	Italy		
100,000	Kepler SpA	(1,895)	(0.01)
		<u>(1,895)</u>	<u>(0.01)</u>
	Luxembourg		
800,000	VIVION Investments Sarl	(8,058)	(0.03)
		<u>(8,058)</u>	<u>(0.03)</u>
	United Kingdom		
258,000	Duce Finco plc	(2,324)	(0.01)
218,000	Galaxy Bidco Limited	(2,883)	(0.01)
109,000	Paysafe Finance plc / Paysafe Holdings US Corporation	(4,114)	(0.01)
		<u>(9,321)</u>	<u>(0.03)</u>
	United States		
(362,000)	Comerica Inc	(11,998)	(0.05)
525,000	MPT Operating Partnership LP	(734)	(0.00)
		<u>(12,732)</u>	<u>(0.05)</u>
	Total total return swaps	<u>(38,994)</u>	<u>(0.15)</u>

Man Funds VI plc

Unaudited schedule of investments as at 30 June 2023 (continued)
Man GLG European High Yield Opportunities (continued)



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

Forward currency contracts (note 4)**

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised loss €	% of Net Assets
€12,137,866	£10,453,347	13 July 2023	5	(36,640)	(0.13)
€485,355	US\$532,368	13 July 2023	3	(2,291)	(0.01)
€192,522	US\$210,392	31 July 2023	1	(10)	(0.00)
£3,196,846	€3,735,819	13 July 2023	3	(12,607)	(0.05)
£1,021	€1,191	31 July 2023	1	(3)	(0.00)
US\$260,000	€240,895	13 July 2023	1	(2,737)	(0.01)
US\$15,750,568	€14,451,165	31 July 2023	2	(37,652)	(0.14)
Total unrealised loss on forward currency contracts				(91,940)	(0.34)
Total financial liabilities at fair value through profit or loss - trading				(277,217)	(1.04)
Total financial assets at fair value through profit or loss - trading				25,241,703	94.98
Total financial liabilities at fair value through profit or loss - trading				(277,217)	(1.04)
Other net assets				1,610,640	6.06
Net assets attributable to holders of redeemable participating shares				26,575,126	100.00

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

(a) Exchange traded derivative instruments

(b) OTC financial derivatives instrument

* Transferable securities dealt on another regulated market

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

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

Analysis of Total Assets

Transferable securities listed on official stock exchange	85.08
OTC financial derivative instruments described in classification (b) above	0.27
Transferable Securities as described in # above	0.36
Transferable securities dealt on another regulated market described in * above	4.75
Other current assets	9.54
	100.00

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

Positions valued at zero have been priced in accordance with the valuation policy.

Financial assets at fair value through profit or loss

Nominal	Description	Fair Value €	% of Net Assets	Nominal	Description	Fair Value €	% of Net Assets
	Corporate bonds				Corporate bonds (continued)		
	Austria				Slovenia		
	Iochepe-Maxion Austria GmbH / Maxion Wheels de Mexico S de RL de CV 5% 07/05/2028	180,624	0.99	100,000	ADRBID 4.625% 15/08/2028	80,997	0.44
233,000				287,000	United Group BV 3.125% 15/02/2026	251,248	1.38
200,000	Lenzing AG 5.75% (Perpetual)	178,555	0.98	100,000	United Group BV 4% 15/11/2027	82,307	0.45
		359,179	1.97			414,552	2.27
	Cayman Islands				Spain		
219,342	ABRA Global Finance 5% 02/03/2028*	175,789	0.96	100,000	Abanca Corporacion Bancaria SA 8.375% 23/09/2033	100,128	0.55
	Liberty Costa Rica Senior Secured Finance 10.875% 15/01/2031*	181,630	1.00	100,000	Banco de Credito Social Cooperativo SA 8% 22/09/2026	101,787	0.56
200,000		357,419	1.96	100,000	CaixaBank SA 6.875% 25/10/2033	108,744	0.60
	Cyprus			259,000	Food Service Project SA 5.5% 15/11/2027	247,758	1.36
200,000	Bank of Cyprus Holdings plc 11.875% 21/12/2171	202,735	1.11	200,000	Ibercaja Banco SA 9.125% 25/07/2028	188,457	1.03
				200,000	Tendam Brands SAU 8.8791% 31/03/2028	200,275	1.10
	Finland					947,149	5.20
137,000	SBB Treasury 08/02/2024	122,456	0.67		Sweden		
	France			500,000	SBBSS 1.75% 14/01/2025	414,525	2.27
322,000	BIOGRP 3.38% 01/02/2028	263,202	1.44		United Kingdom		
300,000	Casino Guichard Perrachon SA 3.58% 07/02/2025	17,025	0.09	152,000	Admiral Group plc 8.5% 06/01/2034	179,100	0.98
700,000	Casino Guichard Perrachon SA 4.498% 07/03/2024	39,970	0.22	182,000	B&M European Value Retail SA 4% 15/11/2028	182,258	1.00
274,000	Derichebourg SA 2.25% 15/07/2028	237,462	1.30	444,000	Bellis Acquisition Company plc 3.25% 16/02/2026	434,292	2.38
100,000	Elior Group SA 3.75% 15/07/2026	83,000	0.46	100,000	Bellis Finco plc 4% 16/02/2027	86,966	0.48
276,000	Midco GB SASU 7.75% 01/11/2027	259,817	1.43	100,000	Bracken MidCo1 plc 6.75% 01/11/2027	91,010	0.50
200,000	Societe Generale SA 7.875% 18/12/2023	179,730	0.99	164,000	British Telecommunications plc 8.375% 20/12/2083	188,164	1.03
268,000	Thoeur 5.375% 01/03/2026	259,431	1.42	210,000	Co-Operative Bank Finance plc 6% 06/04/2027	225,558	1.24
		1,339,637	7.35	100,000	Co-Operative Bank Finance plc 9.5% 24/05/2028	116,225	0.64
	Germany			168,000	Co-Operative Bank Finance plc 9.5% 25/04/2029	194,352	1.07
200,000	Aareal Bank AG 7.321% 30/04/2171	162,862	0.89	100,000	Esure Group plc 12% 20/12/2033	119,366	0.66
313,000	Cheplapharm Arzneimittel GmbH 3.5% 11/02/2027	284,951	1.57	312,000	Galaxy Bidco Limited 6.5% 31/07/2026	331,817	1.82
100,000	Deutsche Bank AG 6.125% 12/12/2030	107,104	0.59	136,000	Heathrow Finance plc 4.75% 01/03/2024	155,261	0.85
200,000	Deutsche Pfandbriefbank AG 7.625% 08/12/2025	222,536	1.22	200,000	HSBC Holdings plc 6.547% 20/06/2034	182,649	1.00
100,000	Gruenthal GmbH 6.75% 15/05/2030	102,380	0.56	399,000	Iceland Bondco plc 4.625% 15/03/2025	444,047	2.44
		879,833	4.83	175,000	Jerrold Finco plc 4.875% 15/01/2026	179,474	0.99
	Gibraltar			235,000	Lancashire Holdings Limited 5.625% 18/09/2041	179,214	0.98
497,000	GAMHOL 7.558% 15/07/2027	469,367	2.57	271,000	Marex Group plc 8.375% 02/02/2028	270,027	1.48
232,000	GAMHOL Floating 15/07/2028	219,936	1.21	100,000	OSB Group plc 9.993% 27/07/2033	116,476	0.64
		689,303	3.78	248,000	PeopleCert Wisdom Issuer plc 5.75% 15/09/2026	241,025	1.32
	Hungary			100,000	Peu Fin plc 7.25% 01/07/2028	100,224	0.55
200,000	OTP Bank Nyrt 8.75% 15/05/2033	184,235	1.01	162,000	Provident Financial plc 8.875% 13/01/2032	169,323	0.93
	Ireland			109,000	RAC Bond Company plc 5.25% 04/11/2027	101,618	0.56
200,000	Permanent TSB Group Holdings plc 13.25% (Perpetual)	223,389	1.22	250,000	SSE plc 2.875% 01/08/2029	237,418	1.30
	Permanent TSB Group Holdings plc 6.625% 25/04/2028	194,287	1.07	200,000	Talktalk Telecom Group plc 3.875% 20/02/2025	189,472	1.04
194,000				205,000	Thames Water Utilities Finance plc 1.25% 31/01/2032	146,880	0.81
	Permanent TSB Group Holdings plc 6.625% 30/06/2029	109,122	0.60	107,000	TI Automotive Finance plc 3.75% 15/04/2029	85,691	0.47
109,000		526,798	2.89	247,000	TVL Finance plc 10.25% 28/04/2028	281,856	1.55
	Isle of Man			200,000	Virgin Money UK 8.25% plc (Perpetual)	196,904	1.08
100,000	Playtech plc 5.875% 28/06/2028	99,750	0.55	364,000	Vmed O2 UK Financing I plc 4.5% 15/07/2031	322,931	1.77
	Italy			214,000	Voycar 5.875% 15/02/2027	202,555	1.11
100,000	Bormioli Pharma SpA 8.794556% 15/05/2028	97,709	0.54		United States		
247,000	Cervim 6% 15/02/2029	213,020	1.17	16,000	Capital One Financial Corporation 3.95% (Perpetual)*	10,926	0.06
107,000	Fiber Bidco SpA 11% 25/10/2027	114,688	0.63	138,000	Cullinan Holdco Scsp 4.625% 15/10/2026	117,281	0.64
277,000	FIS Fabbrica Italiana Sintetici SpA 5.625% 01/08/2027	248,152	1.36		Iron Mountain Information Management Services Inc 5% 15/07/2032*	237,765	1.31
246,000	Kepler SpA 0.426% 15/05/2029	244,586	1.34		MPT Operating Partnership LP / MPT Finance Corporation 3.692% 05/06/2028	258,232	1.42
100,000	Limacorporate SpA 8.1461% 01/02/2028	99,543	0.55	300,000	Rite Aide Corporation RAD 8% 15/11/2026*	135,154	0.74
186,000	Ttrim 2.375% (Perpetual)	159,146	0.87	291,000	Verizon Communications Inc 3.875% 01/03/2052	210,365	1.15
		1,176,844	6.46	239,000	WMG Acquisition Corporation 2.25% 15/08/2031	190,337	1.05
	Jersey					1,160,060	6.37
211,000	AA Bond Company Limited 6.5% 31/01/2026	213,161	1.17		Total corporate bonds	17,434,404	95.68
235,000	Wheel Bidco Limited 6.75% 15/07/2026	219,987	1.21		Equity swaps (b)		
		433,148	2.38		United States		
	Luxembourg			(6,500)	Zions Bancorporation Na	8,736	0.05
169,000	Allied Universal Holdco LLC/Allied Universal Finance Corporation/Atlas Luxco 4 Sarl 4.875% 01/06/2028	153,758	0.84		Total equity swaps	8,736	0.05
271,000	Cidron Aida Finco Sarl 01/04/2028	245,944	1.35		Total return swap (b)		
100,000	Cirsa Finance International Sarl 10.375% 30/11/2027	107,301	0.59		United Kingdom		
200,000	Kenbourne Invest SA 4.7% 22/01/2028*	123,177	0.68	294,000	Drax Finco plc	324	0.00
100,000	Monitchem Holdco 3 SA 8.75% 01/05/2028	99,016	0.54		United States		
333,000	Paper Industries Intermediate Financing Sarl 6% 01/03/2025	257,242	1.41	(57,000)	Capital One Financial Company	5,851	0.03
		986,438	5.41		Total total return swaps	6,175	0.03
	Netherlands						
20,166	Selecta Group BV 10% 01/07/2026	13,716	0.08				
414,800	Selecta Group BV 8% 01/04/2026	366,735	2.01				
101,000	Shero Bidco BV 9% 15/11/2027#	87,700	0.48				
200,000	WP/AP Telecom Holdings III BV 5.5% 15/01/2030	166,994	0.92				
		635,145	3.49				
	Norway						
125,000	Athomstart Invest 585 AS 11.75% 29/09/2026	117,503	0.64				
	Portugal						
400,000	BCPPL 1.125% 12/02/2027	350,792	1.93				
	Romania						
100,000	RCS & RDS SA 3.25% 02/05/2028	84,750	0.47				

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

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

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised gain €	% of Net Assets
€595,540	£509,226	13 July 2023	2	2,469	0.02
€2,342,627	US\$2,535,388	13 July 2023	2	20,230	0.11
£86,525	€100,553	13 July 2023	1	219	0.00
Total unrealised gain on forward currency contracts				22,918	0.13
Total financial assets at fair value through profit or loss - trading				17,472,233	95.89

Financial liabilities at fair value through profit or loss

Nominal	Description	Fair Value €	% of Net Assets
	Credit default swaps		
	European Union		
232,000	CMA CGM 500 0bps 20 December 2027 JPM	(19,885)	(0.11)
(59,000)	Iceland Bondco plc 500 0bps 20 December 2025 JPM	(1,485)	(0.01)
(29,667)	Iceland Bondco plc 500 1161.6046bps 20 December 2027 JPM	(2,148)	(0.01)
(28,500)	United Group B.V. 500 1099.0279bps 20 December 2027 JPM	(2,664)	(0.01)
		<u>(26,182)</u>	<u>(0.14)</u>
	United States		
245,000	Ally Financial Inc 500 0bps 20 June 2028 JPM	(23,343)	(0.13)
		<u>(23,343)</u>	<u>(0.13)</u>
	Total credit default swaps	<u>(49,525)</u>	<u>(0.27)</u>
	Equity swaps		
	United States		
(8,300)	United States Steel Corporation	(22,383)	(0.12)
		<u>(22,383)</u>	<u>(0.12)</u>
	Total equity swaps	<u>(22,383)</u>	<u>(0.12)</u>
	Futures contracts		
	Germany		
20	EURO Bund Futures September 2023	(21,460)	(0.12)
		<u>(21,460)</u>	<u>(0.12)</u>
	Total futures contracts	<u>(21,460)</u>	<u>(0.12)</u>
	Total return swaps		
	Finland		
281,000	Ahstrom-Munksjö OYJ	(6,258)	(0.03)
		<u>(6,258)</u>	<u>(0.03)</u>
	United States		
(198,000)	Comerica Inc	(6,564)	(0.04)
		<u>(6,564)</u>	<u>(0.04)</u>
	Total total return swaps	<u>(12,822)</u>	<u>(0.07)</u>

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

Forward currency contracts (note 4)**

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised loss €	% of Net Assets
€5,241,539	£4,514,348	13 July 2023	3	(16,103)	(0.09)
€175,564	US\$192,328	13 July 2023	1	(607)	(0.01)
£15,711,397	€18,323,930	31 July 2023	1	(40,541)	(0.22)
US\$2,060	€1,889	31 July 2023	2	(5)	(0.00)
Total unrealised loss on forward currency contracts				(57,256)	(0.32)
Total financial liabilities at fair value through profit or loss - trading				(163,446)	(0.90)
Total financial assets at fair value through profit or loss - trading				17,472,233	95.89
Total financial liabilities at fair value through profit or loss - trading				(163,446)	(0.90)
Other net assets				912,913	5.01
Net assets attributable to holders of redeemable participating shares				18,221,700	100.00

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

(a) Exchange traded derivative instruments

(b) OTC financial derivatives instrument

* Transferable securities dealt on another regulated market

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

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

Analysis of Total Assets

Transferable securities listed on official stock exchange	84.78
OTC financial derivative instruments described in classification (b) above	0.19
Transferable Securities as described in # above	0.45
Transferable securities dealt on another regulated market described in * above	4.45
Other current assets	10.13
	100.00

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

Positions valued at zero have been priced in accordance with the valuation policy.

Financial assets at fair value through profit or loss

Nominal	Description	Fair Value US\$	% of Net Assets	Nominal	Description	Fair Value US\$	% of Net Assets
	Corporate bonds				Equities (continued)		
	Canada				Germany		
200,000	Royal Bank of Canada 1.15% 14/07/2026*	177,355	0.69	85	Encavis AG	1,393	0.01
	China			36	Nordex SE	437	0.00
200,000	Bank of Communications Company Limited 3.8% (Perpetual)	192,104	0.75	25	SMA Solar Technology AG	3,052	0.01
	Finland					4,882	0.02
200,000	Citicon 3.625% (Perpetual)	115,921	0.45		Hong Kong		
	France			3,800	AIA Group Limited	38,356	0.15
200,000	Valeo 5.375% 28/05/2027	218,681	0.86	4,000	China Overseas Land & Investment Limited	8,718	0.03
	Germany			1,600	Hang Seng Bank Limited	22,765	0.09
200,000	Vonovia SE 2.375% 25/03/2032	178,178	0.70	24,000	Hong Kong & China Gas Company Limited	20,733	0.08
	Isle of Man			600	Hong Kong Exchanges And Clearing Limited	22,602	0.09
200,000	Playtech plc 4.25% 07/03/2026	213,486	0.84	1,000	Kingdee International Software Group Company Limited	1,337	0.01
	Italy			6,000	MTR Corporation Limited	27,563	0.11
150,000	Intesa Sanpaolo SpA 5% 08/03/2028	163,566	0.64	1,000	Techtronic Industries Company Limited	10,866	0.04
200,000	Nexi SpA 1.625% 30/04/2026	199,516	0.78			152,940	0.60
200,000	Nexi SpA 2.125% 30/04/2029	182,415	0.71		Ireland		
200,000	Unicredit SpA 2% 23/09/2029	206,335	0.81	232	Accenture plc	71,591	0.28
200,000	Unicredit SpA 2.731% 15/01/2032	191,069	0.75	1,613	Alkermes plc	50,487	0.20
200,000	Webuild SpA 5.875% 15/12/2025	215,636	0.84	28	Icon plc	7,006	0.03
		1,158,537	4.53	366	Medtronic plc	32,245	0.12
	Luxembourg					161,329	0.63
200,000	Eurofins Scientific SE 3.25%	201,800	0.79		Israel		
	Norway			19	Solaredge Technologies Inc	5,112	0.02
200,000	Adevinta ASA 2.625% 15/11/2025	209,667	0.82		Japan		
	Spain			100	Advantest Corporation	13,249	0.05
200,000	Cellnex Telecom SA 1.75% 23/10/2030	176,537	0.69	1,100	Aeon Company Limited	22,390	0.09
200,000	Cellnex Telecom SA 1.875% 26/06/2029	184,759	0.72	3,700	AIFUL Corporation	8,576	0.03
200,000	Iberdrola Finanzas SA 4.875% 25/07/2028	211,846	0.83	600	Ajinomoto Company Inc	23,762	0.09
		573,142	2.24	400	Askul Corporation	5,535	0.02
	United States			1,300	Astellas Pharma Inc	19,329	0.08
200,000	Ally Financial Inc 5.75% 20/11/2025	192,638	0.75	1,100	Benesse Holdings Inc	14,004	0.05
200,000	Block Inc 2.75% 01/06/2026*	182,819	0.72	400	Canon Inc	10,489	0.04
200,000	Diversified Healthcare Trust 4.75% 15/02/2028*	138,166	0.54	300	Chiba Bank Limited	1,814	0.01
200,000	Dominion Energy Inc 2.25% 15/08/2031	161,700	0.63	900	Chugai Pharmaceutical Company Limited	25,443	0.10
200,000	Newell Brands Inc 4.2% 01/04/2026*	188,164	0.74	200	COMSYS Holdings Corporation	3,936	0.02
200,000	SBA Communications Corporation 3.125% 01/02/2029*	169,727	0.66	700	Concordia Financial Group Limited	2,725	0.01
200,000	Starwood Property Trust Inc 4.75% 15/03/2025*	190,384	0.75	100	Daifuku Company Limited	2,036	0.01
200,000	Synchrony Financial 7.25% 02/02/2033	179,915	0.70	400	Dai-ichi Life Holdings Inc	7,577	0.03
200,000	Tegna Inc 4.625% 15/03/2028*	176,946	0.69	900	Daiichi Sankyo Company Limited	28,332	0.11
		1,580,459	6.18	100	Daikin Industries Limited	20,248	0.08
	Total corporate bonds	4,819,330	18.85	300	Daiwa House Industry Company Limited	7,871	0.03
	Equities			500	Daiwa Securities Group Inc	2,561	0.01
	Bermuda			200	Denso Corporation	13,346	0.05
72	Genpact Limited	2,705	0.01	600	Eisal Company Limited	40,367	0.16
	Canada			300	EXEO Group Inc	5,996	0.02
4,179	Agnico Eagle Mines Limited	208,866	0.82	300	Fanuc Corporation	10,445	0.04
66	Bank of Nova Scotia	3,303	0.01	100	Freee Software Company	2,252	0.01
294	Blackberry Limited	1,626	0.01	100	Fuji Electric Company Limited	4,352	0.02
37	Canadian Imperial Bank of Commerce	1,579	0.01	400	FUJIFILM Holdings Corporation	23,637	0.09
27	Lululemon Athletica Inc	10,219	0.04	300	Fujikura Limited	2,496	0.01
542	Manulife Financial Corporation	10,249	0.04	200	Fujitsu General Limited	4,342	0.02
65	Royal Bank of Canada	6,208	0.02	100	H2O Retailing Corporation	1,017	0.00
371	Shopify Inc	23,967	0.09	100	Hakuhodo Dy Holdings Inc	1,046	0.00
42	Sun Life Financial Inc	2,189	0.01	100	Hankyu Hanshin Holdings Inc	3,290	0.01
1,292	Telus Corporation	25,142	0.10	300	Hitachi Limited	18,465	0.07
295	Thomson Reuters Corporation	39,807	0.15	100	Hulic Company Limited	852	0.00
209	Toronto-Dominion Bank	12,960	0.05	100	IHI Corporation	2,690	0.01
		346,115	1.35	500	Isetan Mitsukoshi Holdings Limited	5,058	0.02
	China			400	ITO En Limited	10,984	0.04
800	Anta Sports Products Limited	8,172	0.03	500	Itochu Corporation	19,673	0.08
18,000	China Molybdenum Company Limited	9,417	0.04	200	Kagome Company Limited	4,355	0.02
11,500	East Buy Holding Limited	37,421	0.15	100	Kajima Corporation	3,003	0.01
1,000	Geely Automobile Holdings Limited	1,220	0.01	200	Keisei Electric Railway Company Limited	4,121	0.02
1,500	Innovent Biologics Inc	5,666	0.02	1,100	Kewpie Corporation	17,931	0.07
6,000	Jinxin Fertility Group Limited	3,170	0.01	100	Keyence Corporation	46,944	0.18
1,600	Kingsoft Corporation Limited	6,299	0.02	100	Kikkoman Corporation	5,668	0.02
12,000	Lenovo Group Limited	12,511	0.05	1,600	Kirin Holdings Company Limited	23,264	0.09
1,500	Longfor Group Holdings Limited	3,644	0.01	500	Komatsu Limited	13,426	0.05
1,500	Ping An Healthcare And Technology Company Limited	3,625	0.01	300	Konica Minolta Inc	1,034	0.00
3,000	Ping An Insurance Group Company of China Limited	19,084	0.08	700	Kubota Corporation	10,166	0.04
4,400	Sinopharm Group Company Limited	13,756	0.05	500	Kyowa Kirin Company Limited	9,216	0.04
2,500	Wuxi Biologics Cayman Inc	11,979	0.05	5,000	Lion Corporation	46,442	0.18
2,200	Zhuzhou CRRC Times Electric Company	8,197	0.03	700	M3 Inc	15,057	0.06
		144,161	0.56	400	Mazda Motor Corporation	3,857	0.02
	Denmark			600	Mebuki Financial Group Inc	1,418	0.01
275	Vestas Wind Systems AS	7,312	0.03	800	MEIJI Holdings Company Limited	17,812	0.07
	Finland			200	Minebea Mitsumi Inc	3,743	0.01
378	Kone OYJ	19,725	0.08	900	Mitsubishi Electric Corporation	12,622	0.05
				800	Mitsubishi Estate Company Limited	9,465	0.04
				100	Mitsubishi Logistics Corporation	2,455	0.01
				4,100	Mitsubishi UFJ Financial Group Inc	30,211	0.12
				900	Mizuho Financial Group Inc	13,693	0.05
				300	NEC Corporation	14,457	0.06
				300	Nidec Corporation	16,283	0.06
				1,200	Nihon Kohden Corporation	31,898	0.12
				200	Nikon Corporation	2,570	0.01
				54,000	Nippon Telegraph & Telephone Corporation	63,701	0.25
				200	Nishimatsu Construction Company Limited	4,843	0.02
				100	Nissan Chemical Corporation	4,268	0.02

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

Nominal	Description	Fair Value US\$	% of Net Assets	Nominal	Description	Fair Value US\$	% of Net Assets
	Equities (continued)				Equities (continued)		
	Japan (continued)				United States (continued)		
100	Nissin Foods Holdings Company Limited	8,240	0.03	2,918	AT&T Inc	46,542	0.18
2,000	Nissui Corporation	8,940	0.04	107	Autodesk Inc	21,893	0.09
2,500	Nomura Holdings Inc	9,465	0.04	173	Automatic Data Processing Inc	38,024	0.15
600	Nomura Research Institute Limited	16,443	0.06	100	Avangrid Inc	3,768	0.01
400	NTT Data Group Corporation	5,554	0.02	55	Avery Dennison Corporation	9,449	0.04
200	Obayashi Corporation	1,721	0.01	289	Ball Corporation	16,823	0.07
200	Odakyu Electric Railway Company Limited	2,664	0.01	63	Bankfirst Corporation	5,796	0.02
600	Ono Pharmaceutical Company Limited	10,818	0.04	250	Becton Dickinson And Company	66,002	0.26
100	Oracle Corporation Japan	7,396	0.03	70	Best Buy Company Inc	5,736	0.02
800	Oriental Land Company Limited	31,001	0.12	405	Biogen Inc	115,364	0.45
700	Orix Corporation	12,653	0.05	726	Biomarin Pharmaceutical Inc	62,930	0.25
600	Otsuka Corporation	23,193	0.09	4	Bio-Rad Laboratories Inc	1,516	0.01
200	Outsourcing Inc	1,884	0.01	46	Bio-Techne Corporation	3,755	0.01
1,300	Peptidream Inc	19,248	0.08	48	Blackrock Inc	33,175	0.13
100	Persol Holdings Company Limited	1,791	0.01	132	Block Inc	8,787	0.03
1,700	Pigeon Corporation	23,341	0.09	770	Booz Allen Hamilton Holding Corporation	85,932	0.34
600	Recruit Holdings Company Limited	18,942	0.07	762	Boston Scientific Corporation	41,217	0.16
700	Renesas Electronics Corporation	13,084	0.05	81	Bright Horizons Family Solutions Inc	7,488	0.03
1,200	Resona Holdings Inc	5,731	0.02	1,222	Bristol-Myers Squibb Company	78,147	0.31
200	Ricoh Company Limited	1,692	0.01	128	Broadcom Inc	111,031	0.43
400	Ryohin Keikaku Company Limited	3,937	0.02	32	Brucker Corporation	2,365	0.01
200	Seibu Holdings Inc	2,051	0.01	665	California Water Service Group	34,334	0.13
800	Sekisui House Limited	16,082	0.06	1,167	Campbell Soup Company	53,344	0.21
2,600	SG Holdings Company Limited	36,832	0.14	173	Cardinal Health Inc	16,361	0.06
100	Shimadzu Corporation	3,064	0.01	17	CarMax Inc	1,423	0.01
100	Shimizu Corporation	630	0.00	250	Carrier Global Corporation	12,427	0.05
300	Shionogi & Co Limited	12,599	0.05	379	CH Robinson Worldwide Inc	35,759	0.14
600	Shiseido Company Limited	26,954	0.11	19	Charles River Laboratories International Inc	3,995	0.02
5,900	Softbank Corporation	62,864	0.25	681	Church & Dwight Company Inc	68,257	0.27
100	Sumitomo Electric Industries Limited	1,216	0.00	98	Cigna Group	27,499	0.11
500	Sumitomo Mitsui Financial Group Inc	21,306	0.08	1,415	Cisco Systems Inc	73,212	0.29
100	Sumitomo Realty & Development Company Limited	2,458	0.01	297	Citizens Financial Group Inc	7,746	0.03
500	Suntory Beverage & Food Limited	18,030	0.07	260	Clorox Company	41,350	0.16
200	Sysmex Corporation	13,563	0.05	129	CME Group Inc	23,902	0.09
900	Takeda Pharmaceutical Company Limited	28,189	0.11	756	Colgate-Palmolive Company	58,242	0.23
100	Technopro Holdings Inc	2,147	0.01	1,958	ConAgra Foods Inc	66,024	0.26
100	TIS Inc	2,485	0.01	390	Coty Inc	4,793	0.02
500	Tokio Marine Holdings Inc	11,468	0.05	35	Cummins Inc	8,581	0.03
100	Tokyo Electron Limited	14,225	0.06	462	CVS Health Corporation	31,938	0.12
100	Toto Limited	2,992	0.01	202	Danaher Corporation	48,480	0.19
4,000	Toyota Motor Corporation	63,888	0.25	131	Datadog Inc	12,888	0.05
100	Toyota Tsusho Corporation	4,939	0.02	95	Deere & Company	38,493	0.15
300	USS Company Limited	4,936	0.02	132	Dell Technologies Inc	7,143	0.03
3,800	West Holdings Corporation	65,570	0.26	52	Dentsply Sirona Inc	2,081	0.01
200	West Japan Railway Company	8,289	0.03	112	Discover Financial Services	13,087	0.05
100	Yamaha Corporation	3,809	0.02	46	DoubleVerify Holdings Inc	1,790	0.01
100	Yamaha Motor Company Limited	2,852	0.01	34	Dover Corporation	5,020	0.02
100	Yaskawa Electric Corporation	4,555	0.02	37	Doximity Inc - Class A	1,259	0.00
		1,489,839	5.83	166	eBay Inc	7,419	0.03
				129	Ecolab Inc	24,083	0.09
	Switzerland			189	Edison International	13,126	0.05
171	Chubb Limited	32,928	0.13	222	Edwards Lifesciences Corporation	20,941	0.08
367	PSP Swiss Property AG	40,981	0.16	79	Elevance Health Inc	35,099	0.14
		73,909	0.29	12	Emcor Group Inc	2,217	0.01
				37	Enphase Energy Inc	6,197	0.02
	United Kingdom			940	Essential Utilities Inc	37,515	0.15
36	Aon plc	12,427	0.05	34	Etsy Inc	2,877	0.01
84	Aptiv plc	8,576	0.03	195	Eversource Energy	13,829	0.05
350	Coca-Cola Europacific Partners plc	22,550	0.09	1,419	Exelon Corporation	57,810	0.23
561	Ferguson plc	88,251	0.35	45	Exlservice Holdings Inc	6,798	0.03
87	LivaNova plc	4,474	0.02	82	Expedia Group Inc	8,970	0.04
50	Pentair plc	3,230	0.01	83	Fifth Third Bancorp	2,175	0.01
49	Willis Towers Watson plc	11,539	0.04	133	First Financial Bankshares Inc	3,789	0.01
		151,047	0.59	50	First Solar Inc	9,504	0.04
				159	Fiserv Inc	20,058	0.08
	United States			69	Flex Limited	1,907	0.01
186	AAON Inc	17,635	0.07	122	Fmc Corporation	12,729	0.05
517	Abbott Laboratories	56,363	0.22	1,095	Ford Motor Company	16,567	0.06
749	Abbvie Inc	100,913	0.39	1,988	FTI Consulting Inc	378,118	1.48
196	ABM Industries Inc	8,359	0.03	6	Gartner Inc	2,102	0.01
1,252	Acadia Pharmaceuticals Inc	29,985	0.12	5,512	Gen Digital Inc	102,248	0.40
16	Acuity Brands Inc	2,609	0.01	34	Generac Holdings Inc	5,070	0.02
145	Adobe Inc	70,904	0.28	415	General Electric Company	45,588	0.18
98	Advance Auto Parts Inc	6,889	0.03	887	General Mills Inc	68,033	0.27
430	Advanced Micro Devices Inc	48,981	0.19	6,244	Genworth Financial Inc	31,220	0.12
40	Aecom Engineering Company	3,388	0.01	1,561	Gilead Sciences Inc	120,306	0.47
147	Agilent Technologies Inc	17,677	0.07	108	Goldman Sachs Group Inc	34,834	0.14
27	Air Lease Corporation	1,130	0.00	200	Graphic Packaging Holding Company	4,806	0.02
140	Allstate Corporation	15,266	0.06	37	Guidewire Software Inc	2,815	0.01
222	American Express Company	38,672	0.15	97	H&R Block Inc	3,091	0.01
444	American States Water Company	38,628	0.15	89	Hartford Financial Services Group Inc	6,410	0.02
235	American Water Works Company Inc	33,546	0.13	89	Hasbro Inc	5,765	0.02
6	Ameriprise Financial Inc	1,993	0.01	119	Healthequity Inc	7,514	0.03
189	Amerisourcebergen Corporation	36,369	0.14	177	Henry Schein Inc	14,355	0.06
343	Amgen Inc	76,153	0.30	197	Hershey Company	49,191	0.19
3,187	AMN Healthcare Services Inc	347,765	1.36	581	Hewlett Packard Enterprise Company	9,761	0.04
132	Analog Devices Inc	25,715	0.10	257	Home Depot Inc	79,834	0.31
52	Ansys Inc	17,174	0.07	181	HP Inc	5,559	0.02
106	AO Smith Corporation	7,715	0.03	27	Hubspot Inc	14,366	0.06
284	Applied Materials Inc	41,049	0.16	46	Huntsman Corporation	1,243	0.00
113	Arthur J Gallagher & Company	24,811	0.10	69	Illinois Tool Works Inc	17,261	0.07
78	ASGN Inc	5,899	0.02				

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

Nominal	Description	Fair Value US\$	% of Net Assets	Nominal	Description	Fair Value US\$	% of Net Assets
	Equities (continued)				Equities (continued)		
	United States (continued)				United States (continued)		
50	Illumina Inc	9,374	0.04	131	SJW Group	9,184	0.04
500	ImmunoGen Inc	9,435	0.04	3,783	Snap Inc	44,791	0.18
945	Incyte Corporation	58,826	0.23	90	Splunk Inc	9,548	0.04
119	Ingersoll Rand Inc	7,778	0.03	100	Stanley Black & Decker Inc	9,371	0.04
51	Insperty Inc	6,067	0.02	159	State Street Corporation	11,636	0.05
29	Insulet Corporation	8,362	0.03	96	Steel Dynamics Inc	10,457	0.04
1,192	Intel Corporation	39,860	0.16	112	Super Micro Computer Inc	27,916	0.11
166	Intellia Therapeutics Inc	6,769	0.03	189	Synchrony Financial	6,411	0.02
183	Intercontinental Exchange Inc	20,694	0.08	276	Sysco Corporation	20,479	0.08
118	International Flavors & Fragrances Inc	9,392	0.04	177	T. Rowe Price Group Inc	19,828	0.08
535	Interpublic Group of Companies Inc	20,640	0.08	44	Tapestry Inc	1,883	0.01
140	Intuit Inc	64,147	0.25	593	Target Corporation	78,217	0.31
82	IQVIA Holdings Inc	18,431	0.07	32	Taylor Morrison Home Corporation	1,561	0.01
12	Jabil Inc	1,295	0.00	143	Teladoc Health Inc	3,621	0.01
119	Johnson Controls International plc	8,109	0.03	30	Tenable Holdings Inc	1,307	0.01
10	Jones Lang Lasalle Inc	1,558	0.01	1,133	Teradata Corporation	60,514	0.24
747	JPMorgan Chase & Company	108,644	0.42	700	Tesla Inc	183,239	0.72
1,000	Kellogg Company	67,400	0.26	36	Tetra Tech Inc	5,895	0.02
3,797	Keurig Dr Pepper Inc	118,732	0.46	286	Texas Instruments Inc	51,486	0.20
661	KeyCorp Limited	6,108	0.02	59	The Estee Lauder Companies Inc	11,586	0.05
27	Keysight Technologies Inc	4,521	0.02	91	The Toro Company	9,250	0.04
275	KKR & Company Inc	15,400	0.06	14	Topbuild Corporation	3,724	0.01
2,551	Kraft Heinz Company	90,560	0.35	34	Trane Technologies plc	6,503	0.03
6,207	Kroger Company	291,729	1.14	199	Transunion	15,588	0.06
14	Laboratory Corporation of America Holdings	3,379	0.01	178	Travelers Companies Inc	30,911	0.12
297	Las Vegas Sands Corporation	17,226	0.07	20	Trimble Inc	1,059	0.00
170	Lincoln National Corporation	4,379	0.02	46	Trinet Group Inc	4,369	0.02
301	LKQ Corporation	17,539	0.07	130	United Bankshares Inc	3,857	0.02
44	Louisiana-Pacific Corporation	3,299	0.01	559	United Parcel Service Inc	100,201	0.39
117	Lowe's Companies Inc	26,407	0.10	136	Unity Software Inc	5,905	0.02
20	Manpowergroup Inc	1,588	0.01	151	Unum Group	7,203	0.03
247	Marvell Technology Inc	14,766	0.06	276	US Bancorp	9,119	0.04
974	McCormick & Company Inc	84,962	0.33	65	US Foods Holding Corporation	2,860	0.01
62	McKesson Corporation	26,493	0.10	93	Veeva Systems Inc	18,389	0.07
22	Medpace Holdings Inc	5,284	0.02	91	Verisk Analytics Inc	20,569	0.08
1,189	Merck & Co Inc	137,199	0.54	253	Vertex Pharmaceuticals Inc	89,033	0.35
13	Merit Medical Systems Inc	1,087	0.00	159	Vertiv Holdings LLC	3,938	0.02
239	MetLife Inc	13,511	0.05	476	Visa Inc	113,040	0.44
331	MGM Resorts International	14,538	0.06	39	Wabtec Corporation	4,277	0.02
1,117	Microsoft Corporation	380,383	1.49	1,022	Walgreens Boots Alliance Inc	29,117	0.11
838	Moderna Inc	101,817	0.40	36	Waters Corporation	9,595	0.04
53	Molina Healthcare Inc	15,966	0.06	9	Williams-Sonoma Inc	1,126	0.00
46	Moody's Corporation	15,995	0.06	110	Workday Inc	24,848	0.10
605	Morgan Stanley	51,667	0.20	27	Xylem Inc	3,041	0.01
56	Nasdaq Inc	2,792	0.01	109	Zions Bancorp NA	2,928	0.01
57	Natera Inc	2,774	0.01	78	Zscaler Inc	11,411	0.04
103	NetApp Inc	7,869	0.03				
122	Netflix Inc	53,740	0.21			8,428,217	32.96
56	New Jersey Resources Corporation	2,643	0.01				
5,646	Newmont Corporation	240,858	0.94		Total equities	10,987,293	42.97
66	News Corporation	1,287	0.00		Equity swaps (b)		
384	Nike Inc	42,382	0.17		Australia		
39	Northern Trust Corporation	2,891	0.01	311	Allium Limited	7	0.00
133	Nucor Corporation	21,809	0.09	339	Aristocrat Leisure Limited	146	0.00
622	Nvidia Corporation	263,118	1.03	744	Atlas Arteria	48	0.00
195	Omnicom Group Inc	18,554	0.07	1,423	Australia & New Zealand Banking Group Limited	337	0.00
783	Ormat Technologies Inc	63,000	0.25	3,229	Brambles Limited	1,349	0.01
86	Paccar Inc	7,194	0.03	408	Challenger Limited	71	0.00
215	Pacific Biosciences of California Inc	2,859	0.01	1,651	Coles Group Limited	183	0.00
122	Palo Alto Networks Inc	31,172	0.12	281	Computershare Limited	201	0.00
190	Paychex Inc	21,255	0.08	1,719	Fortescue Metals Group Limited	1,260	0.01
40	Paycom Software Inc	12,850	0.05	1,097	IGO Limited	187	0.00
225	Paypal Holdings Inc	15,014	0.06	412	Insurance Australia Group	17	0.00
500	PepsiCo Inc	92,610	0.36	217	Macquarie Group Limited	605	0.00
216	Pnc Financial Services Group Inc	27,205	0.11	568	Magellan Financial Group Limited	339	0.00
101	PPG Industries Inc	14,978	0.06	426	Pro Medicus Limited	1,168	0.01
15	Principal Financial Group Inc	1,138	0.00	515	QBE Insurance Group Limited	111	0.00
55	Procore Technologies Inc	3,579	0.01	114	Rea Group Limited	684	0.00
1,067	Procter & Gamble Company	161,907	0.63	611	Reece Australia Limited	342	0.00
214	Progressive Corporation	28,327	0.11	606	Reliance Worldwide Corporation Limited	12	0.00
56	Progyny Inc	2,203	0.01	321	Seven Group Holdings Limited	68	0.00
33	Prosperity Bancshares Inc	1,864	0.01	570	Sonic Healthcare Limited	193	0.00
215	Prudential Financial Inc	18,967	0.07	592	Suncorp Group Limited	2	0.00
44	Quest Diagnostics Inc	6,185	0.02	184	Webjet Limited	13	0.00
439	R1 RCM Inc	8,100	0.03	1,365	Woolworths Group Limited	649	0.00
53	Rambus Inc	3,401	0.01				
123	Rapid7 Inc	5,569	0.02			7,992	0.03
117	Regeneron Pharmaceuticals Inc	84,069	0.33		Austria		
236	Regions Financial Corporation	4,206	0.02	108	Andritz AG	272	0.00
109	ResMed Inc	23,816	0.09		Belgium		
42	Revyity Inc	4,989	0.02	3	Dieteren SA/NV	4	0.00
84	Robert Half International Inc	6,318	0.02	87	KBC Group NV	30	0.00
46	Rockwell Automation Inc	15,155	0.06	209	UCB SA	64	0.00
166	Royalty Pharma plc - Class A	5,103	0.02			98	0.00
81	S&P Global Inc	32,472	0.13		Denmark		
371	Salesforce Inc	78,377	0.31	474	Bavarian Nordic AS	82	0.00
72	Sealed Air Corporation	2,880	0.01	159	Coloplast - Class B	575	0.00
205	Sentinelone Inc - Class A	3,095	0.01	62	DSV Panalpina AS	1,033	0.01
220	Service Corporation International	14,210	0.06	198	Orsted AS	529	0.00
101	ServiceNow Inc	56,759	0.22				
78	Sherwin Williams Company	20,711	0.08				

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

Nominal	Description	Fair Value US\$	% of Net Assets	Nominal	Description	Fair Value US\$	% of Net Assets
	Equity swaps (b) (continued)				Equity swaps (b) (continued)		
	Denmark (continued)				South Korea (continued)		
65	Pandora AS	135	0.00	81	SK Bioscience Company Limited	36	0.00
		2,354	0.01			5,015	0.02
	Finland				Spain		
769	Nordea Bank AB	348	0.00	18	ACS Actividades Cons Y Servicios	17	0.00
132	Wartsila OYJ	36	0.00	56	Aena Sme SA	1,233	0.01
		384	0.00	210	Amadeus IT Group SA	487	0.00
	France			2,508	Banco Bilbao Vizcaya Argentaria SA	1,233	0.01
176	Alstom SA	613	0.00	974	Banco De Sabadell SA	20	0.00
113	Biomerieux NPV	198	0.00	1,013	Caixabank	92	0.00
164	Bureau Veritas	40	0.00	600	Fluidra SA	2,284	0.01
82	Cappgemini SA	213	0.00	2,327	Grifols SA	2,937	0.01
2,263	Carrefour SA	728	0.00	2,521	Iberdrola SA	637	0.00
442	Dassault Systemes	856	0.01	840	Inditex SA	3,420	0.01
378	Getlink Railway Company	177	0.00	1,760	Laboratorios Farmaceuticos ROVI SA	6,663	0.03
30	Hermes International	2,788	0.01	3,173	Telefonica SA	253	0.00
85	Legrand SA	426	0.00			19,276	0.08
144	L'Oreal SA	2,322	0.01		Sweden		
28	Michelin (CGDE)	12	0.00	433	Assa Abloy AB	645	0.00
91	Publicis Groupe	152	0.00	1,227	Atlas Copco AB	1,365	0.01
157	Rexel SA	402	0.00	369	Hexagon AB	360	0.00
166	Schneider Electric SA	2,347	0.01	136	Husqvarna AB - Class B	65	0.00
		11,274	0.04	410	Skandinaviska Enskilda Ban - Class A	237	0.00
	Germany			62	Skanska AB	47	0.00
131	Allianz SE	320	0.00	336	SKF AB	1	0.00
161	Bayerische Motoren Werke AG	2,275	0.01	748	Volvo AB	1,575	0.01
165	Beiersdorf AG	531	0.00			4,295	0.02
44	Brenntag SE	68	0.00		Switzerland		
119	Deutsche Boerse AG	63	0.00	770	ABB Limited	1,664	0.01
1,716	Deutsche Telekom AG	56	0.00	174	Coca-Cola HBC AG	227	0.00
454	DHL Group	1,160	0.00	297	Galenica Sante Limited	10	0.00
478	Evotec SE	1,306	0.01	14	Geberit AG	32	0.00
208	Fresenius Medical Care AG & Company KGaA	254	0.00	4	Givaudan SA	460	0.00
129	Gea Group AG	164	0.00	98	Logitech International	198	0.00
68	Gerresheimer AG	123	0.00	970	Novartis AG	3,757	0.01
41	Hugo Boss	201	0.00	(30)	PSP Swiss Property AG	119	0.00
35	Kion Group AG	165	0.00	75	SGS SA	129	0.00
8	Knorr-Bremse AG	45	0.00	290	SIG Combibloc Group	1,406	0.01
294	Mercedes-Benz Group AG	1,500	0.01	37	Sika AG	716	0.00
368	SAP SE	1,878	0.01	298	Stmicroelectronics NV	354	0.00
7	SMA Solar Technology AG	271	0.00	64	Swisscom AG	1,804	0.01
72	Symrise AG	216	0.00			10,876	0.04
4,349	Telefonica Deutschland Holdings	1,166	0.01		Taiwan		
22	Vonovia	1	0.00	1,000	Asustek Computer Inc	831	0.00
		11,763	0.05	1,000	Chailease Holding Company Limited	59	0.00
	Ireland			10,000	Chinatrust Financial Holding	390	0.00
423	Experian plc	1,157	0.01	1,000	Delta Electronics Inc	1,397	0.01
346	James Hardie Industries	709	0.00	1,000	E Ink Holdings Inc	559	0.00
		1,866	0.01	9,000	E.Sun Financial Holding Company	227	0.00
	Netherlands			6,000	Fubon Financial Holding Company	352	0.00
1,207	Aegon NV	443	0.00	4,000	Lite-On Technology Corporation	3,592	0.02
46	Akzo Nobel NV	143	0.00	7,000	Mega Financial Holding Company Limited	851	0.00
113	ASML Holding NV	4,429	0.02	2,000	Micro-Star International Company	2,094	0.01
42	ASR Nederland NV	102	0.00	3,000	Taiwan Semiconductor Manufacturing Company Limited	2,213	0.01
7	Imcd Group NV	37	0.00	12,000	Uni-President Enterprises Company	2,684	0.01
160	NN Group NV	280	0.00	10,000	Winbond Electronics Corporation	515	0.00
153	Wolters Kluwer NV	495	0.00	2,000	Wistron Corporation	804	0.00
		5,929	0.02	1,000	Yulon Motor Company	13	0.00
	New Zealand					16,581	0.06
3,114	Fisher & Paykel Healthcare	2,983	0.01		United Kingdom		
1,095	Infratil Limited	699	0.01	633	Auto Trader Group plc	45	0.00
9,766	Meridian Energy Limited	2,688	0.01	2,266	Barclays plc	47	0.00
		6,370	0.03	11	Berkeley Group Holding plc	11	0.00
	Norway			765	Britvic plc	191	0.00
17,773	Orkla ASA	4,519	0.02	8,940	Centrica plc	558	0.00
1,031	Storebrand ASA	675	0.00	841	Infoma plc	385	0.00
		5,194	0.02	72	Intermediate Capital Group plc	18	0.00
	Portugal			267	London Stock Exchange plc	776	0.01
1,563	Jeronimo Martins	6,118	0.02	54	Next plc	226	0.00
	Singapore			778	Relx plc	552	0.00
100	CapitalLand Investment Limited	1	0.00	490	Sage Group plc	699	0.00
1,900	Keppel Corporation Limited	2,352	0.01	477	Standard Life Aberdeen plc	36	0.00
1,500	Oversea-Chinese Banking Corporation	119	0.00			3,544	0.01
6,400	Singapore Tech Engineering	1,439	0.01		United States		
		3,911	0.02	267	Sims Limited	138	0.00
	South Korea						
68	CS Wind Corporation	178	0.00		Total equity swaps	123,250	0.48
385	Hynix Semiconductor Inc. Swap	3,217	0.02		Government bonds		
15	Hyundai Glovis Company Limited	103	0.00		Belgium		
34	Hyundai Mobis	323	0.00	100,000	Belgium Kingdom 0% 22/10/2031	85,743	0.34
149	KB Financial Group Inc	33	0.00		Denmark		
53	Kepco Engineering & Construction	23	0.00	15,900,000	Kingdom of Denmark 0% 15/11/2031	1,872,548	7.32
61	LG Electronics Inc	601	0.00		Finland		
43	LG Innotek Company Limited	413	0.00	2,200,000	Finnish Government 0% 15/09/2030	1,953,163	7.64
28	Samsung Fire & Marine Ins	88	0.00				

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

Nominal	Description	Fair Value US\$	% of Net Assets
	Government bonds (continued)		
	Sweden		
25,800,000	Swedish Government 0.13% 12/05/2031	1,973,618	7.72
	Total government bonds	5,885,072	23.02
	Total return swap (b)		
	Belgium		
2,100,000	Kingdom of Belgium Government Bond	10,791	0.04
	Netherlands		
2,200,000	Netherlands Government Bond	13,177	0.05
	Total total return swaps	23,968	0.09

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

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

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised gain US\$	% of Net Assets
€26,609	US\$29,074	31 July 2023	2	3	0.00
£4,271,653	US\$5,430,015	31 July 2023	1	2,041	0.01
US\$3	€3	31 July 2023	1	-	0.00
US\$330,375	HKD2,586,402	13 July 2023	2	265	0.00
US\$1,430,797	JPY200,190,133	13 July 2023	7	42,934	0.17
US\$289,016	KRW378,467,000	13 July 2023	1	1,585	0.01
US\$2,034,684	SEK21,838,173	13 July 2023	2	11,678	0.04
US\$199,935	TWD6,143,000	13 July 2023	1	2,816	0.01
Total unrealised gain on forward currency contracts				61,322	0.24
Total financial assets at fair value through profit or loss - trading				21,900,235	85.65

Financial liabilities at fair value through profit or loss

Nominal	Description	Fair Value US\$	% of Net Assets	Nominal	Description	Fair Value US\$	% of Net Assets
	Equity swaps				Equity swaps (continued)		
	Australia				South Korea (continued)		
86	Cochlear Limited	(229)	(0.00)		Hyundai Engineering and Construction Company Limited	(163)	(0.00)
258	CSL Limited	(3,044)	(0.02)	206	Hyundai Rotem Company	(67)	(0.00)
1,350	IDP Education Limited	(2,690)	(0.01)	104	Kakao Games Corporation	(311)	(0.00)
16,064	Metcash Limited	(2,596)	(0.01)	51	Krafton Inc	(310)	(0.00)
232	Mineral Resources Limited	(120)	(0.00)	79	KT Corporation	(56)	(0.00)
1,872	Sandfire Resources Limited	(480)	(0.00)	52	LG Household & Health Care	(3,582)	(0.02)
403	Seek Limited	(119)	(0.00)	28	Lotte Chemical Corporation	(350)	(0.00)
16,647	Telstra Corporation Limited	(235)	(0.00)	113	LX Semicon Company Limited	(243)	(0.00)
1,849	Transurban Group	(53)	(0.00)	46	Samsung Biologics Company Limited	(966)	(0.01)
		(9,566)	(0.04)	48	SKC Company Limited	(229)	(0.00)
						(10,278)	(0.04)
	Austria				Spain		
174	Verbund - Oesterreichische Elektrizitaetswirtschafts AG	(285)	(0.00)	75	Acciona SA	(1,397)	(0.01)
				570	EDP Renovaveis SA	(1,061)	(0.00)
	Belgium			1,400	Red Electrica Corporation	(2,068)	(0.01)
488	Proximus Group	(672)	(0.00)	415	Solaria Energia Y Medio Ambi	(842)	(0.00)
238	Umicore NPV	(1,105)	(0.01)			(5,368)	(0.02)
		(1,777)	(0.01)		Sweden		
				263	Billerud AB	(676)	(0.00)
	Denmark			138	Boliden AB	(477)	(0.00)
41	Genmab	(417)	(0.00)	343	EQT AB	(18)	(0.00)
183	Novozymes AS - Class B	(850)	(0.00)	1,201	Getinge AB	(2,453)	(0.01)
167	Vestas Wind Systems AS	(144)	(0.00)	73	Holmen AB	(198)	(0.00)
		(1,411)	(0.00)	16	Indutrade AB	(4)	(0.00)
	Finland			803	Nibe Industrier AB	(248)	(0.00)
335	Elisa OYJ	(1,004)	(0.00)	224	Svenska Cellulosa AB	(112)	(0.00)
788	Kesko OYJ	(1,292)	(0.01)	518	Svenska Handelsbkn Series A NPV	(38)	(0.00)
15	Kone OYJ	(5)	(0.00)	4,550	Swedish Orphan Biovitrum AB	(4,425)	(0.02)
3,975	Nokia OYJ	(993)	(0.00)	2,122	Tele2 AB - Class B	(1,143)	(0.01)
173	Sampo OYJ - Class A	(283)	(0.00)	11,790	Telia Company AB	(2,086)	(0.01)
190	Stora Enso OYJ - Class R	(79)	(0.00)			(11,878)	(0.05)
21	Valmet Corporation	(29)	(0.00)		Switzerland		
		(3,685)	(0.01)	133	Adecco Group AG	(63)	(0.00)
	France			144	Bachem Holding AG	(1,232)	(0.01)
816	Danone	(703)	(0.00)	23	Barry Callebaut AG	(1,762)	(0.01)
34	Sartorius Stedim Biotech	(889)	(0.01)	443	Clariant AG	(1,143)	(0.00)
35	Teleperformance	(99)	(0.00)	4	Helvetia Holding AG	(12)	(0.00)
1,809	Ubisoft Entertainment	(293)	(0.00)	46	Lonza Group AG	(458)	(0.00)
17	Valeo SA	(1)	(0.00)	13	Partners Group Holding AG	(11)	(0.00)
203	Vinci SA	(142)	(0.00)	294	Roche Holding AG	(101)	(0.00)
2,105	Vivendi Universal SA	(2,157)	(0.01)	43	Sonova Holding AG	(671)	(0.00)
89	Worldline SA	(135)	(0.00)	12	Tecan Group AG	(18)	(0.00)
		(4,419)	(0.02)	65	Zurich Financial Services AG	(44)	(0.00)
						(5,515)	(0.02)
	Germany				Taiwan		
75	Encavis AG	(53)	(0.00)	5,000	ASE Industrial Holding Company Limited	(948)	(0.00)
278	Fresenius SE & Company KGAA	(50)	(0.00)	6,000	Cathay Financial Holding Company	(42)	(0.00)
218	Siemens AG	(308)	(0.00)	1,000	Gigabyte Technology Company Limited	(41)	(0.00)
290	Siemens Energy AG	(1,628)	(0.01)	1,000	Novatek Microelectronics Corporation	(982)	(0.01)
559	Siemens Healthineers AG	(875)	(0.00)	3,000	TECO Electric & Machinery Company Limited	(257)	(0.00)
246	Zalando SE	(1,426)	(0.01)			(2,270)	(0.01)
		(4,340)	(0.02)		United Kingdom		
	Luxembourg			1,441	Aviva plc - Class B	(46)	(0.00)
342	Eurofins Scientific	(1,525)	(0.01)	125	Barratt Developments plc	(24)	(0.00)
				8,953	BT Group plc	(2,297)	(0.01)
	Malaysia			350	Bunzl plc	(296)	(0.00)
1,323	Lynas Rare Earths Limited	(351)	(0.00)	178	Burberry Group plc	(409)	(0.00)
				17,677	Convatec Group plc	(3,212)	(0.01)
	Netherlands			40	Croda International plc	(266)	(0.00)
112	Alfen NV	(1,842)	(0.01)	817	Diageo plc	(111)	(0.00)
159	Randstad NV	(16)	(0.00)	2,361	GB Group plc	(3,474)	(0.01)
32	Signify NV	(23)	(0.00)	243	IG Group Holdings plc	(33)	(0.00)
		(1,881)	(0.01)	2,457	International Distributions Services plc	(160)	(0.00)
	New Zealand			47	Intertek Group plc	(32)	(0.00)
1,307	Ebos Group Limited	(3,790)	(0.02)	252	Johnson Matthey plc	(1,245)	(0.01)
17,085	Spark New Zealand Limited	(1,036)	(0.00)	945	Kingfisher plc	(53)	(0.00)
		(4,826)	(0.02)	2,719	Natwest Group plc	(475)	(0.00)
	Norway			7,686	Pearson plc	(6,597)	(0.03)
1,015	DNB Bank ASA	(164)	(0.00)	281	Pennon Group plc	(215)	(0.00)
2,505	Gjensidige Forsikring ASA	(2,279)	(0.01)	90	Phoenix Group Holdings plc	(15)	(0.00)
792	Mowi ASA	(340)	(0.00)	394	Rightmove plc	(104)	(0.00)
255	Nordic Semiconductor ASA	(705)	(0.00)	62	RS Group plc	(6)	(0.00)
446	Schibsted ASA	(387)	(0.00)	232	Schroders plc	(11)	(0.00)
73	Tomra Systems ASA	(12)	(0.00)	584	Seymour Trent plc	(1,522)	(0.01)
		(3,887)	(0.01)	78	Spirax-Sarco Eng	(1,563)	(0.01)
	Singapore			873	Taylor Wimpey plc	(24)	(0.00)
1,100	DBS Group Holdings Limited	(282)	(0.00)	923	United Utilities Group plc	(807)	(0.00)
11,900	Singapore Telecommunications Limited	(316)	(0.00)	17,992	Vodafone Group plc	(1,098)	(0.00)
600	United Overseas Bank Limited	(420)	(0.00)	444	WPP plc	(238)	(0.00)
		(1,018)	(0.00)			(24,333)	(0.09)
	South Korea				Total equity swaps	(98,613)	(0.38)
244	Celltrion Inc	(2,677)	(0.01)				
5	CJ Cheiljedang Corporation	(24)	(0.00)				
158	Doosan Fuel Cell Company Limited	(150)	(0.00)				
54	EcoPro BM Company Limited	(518)	(0.00)				
158	GS Engineering & Construction	(284)	(0.00)				
123	Hana Financial Group	(115)	(0.00)				
150	Hanwha Solutions Corporation	(233)	(0.00)				

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

Nominal	Description	Fair Value US\$	% of Net Assets
	Futures contracts		
	Germany		
14	EURO Bund Futures September 2023	(21,700)	(0.09)
15	EURO OAT Futures September 2023	(13,375)	(0.05)
		(35,075)	(0.14)
	United Kingdom		
13	Long Gilt Futures September 2023	(19,172)	(0.07)
	Total futures contracts	(54,247)	(0.21)
	Total return swaps		
	United States		
8,700	JP Morgan JMABDCE2 Index	(109,582)	(0.43)
	Total total return swaps	(109,582)	(0.43)

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

Forward currency contracts (note 4)**

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised loss US\$	% of Net Assets
€3,897,059	US\$4,281,052	13 July 2023	1	(26,588)	(0.11)
US\$1,929,228	DKK13,282,067	13 July 2023	2	(18,434)	(0.07)
US\$9,370,390	€8,659,014	13 July 2023	5	(82,755)	(0.32)
US\$26,920	€24,637	31 July 2023	1	(3)	(0.00)
US\$194,963	£155,146	13 July 2023	1	(2,300)	(0.01)
Total unrealised loss on forward currency contracts				(130,080)	(0.51)
Total financial liabilities at fair value through profit or loss - trading				(392,522)	(1.53)
Total financial assets at fair value through profit or loss - trading				21,900,235	85.65
Total financial liabilities at fair value through profit or loss - trading				(392,522)	(1.53)
Other net assets				4,060,921	15.88
Net assets attributable to holders of redeemable participating shares				25,568,634	100.00

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

(a) Exchange traded derivative instruments

(b) OTC financial derivatives instrument

* Transferable securities dealt on another regulated market

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

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

Analysis of Total Assets

	% of Total Assets
Transferable securities listed on official stock exchange	77.51
OTC financial derivative instruments described in classification (b) above	0.79
Transferable securities dealt on another regulated market described in * above	4.63
Other current assets	17.07
	100.00

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

Positions valued at zero have been priced in accordance with the valuation policy.

Man Funds VI plc

Unaudited schedule of investments as at 30 June 2023 (continued)
Man GLG Core Economy Alternative



Financial assets at fair value through profit or loss

Nominal	Description	Fair Value US\$	% of Net Assets
	Equities		
	Ireland		
4,552	Allegion plc	546,331	1.87
	United Kingdom		
9,857	Pentair plc	636,762	2.17
	United States		
12,825	Aramark	552,116	1.89
4,865	ArcBest Corporation	480,662	1.64
4,377	Autonation Inc	720,498	2.46
373	Autozone Inc	930,023	3.18
303	Booking Holdings Inc	818,200	2.79
1,879	Caterpillar Inc	462,328	1.58
1,811	Celanese Corporation	209,714	0.72
2,699	Cheniere Energy Inc	411,220	1.40
20,710	Core & Main Inc - Class A	649,051	2.22
2,316	Eagle Materials Inc	431,749	1.47
5,419	Entegris Inc	600,534	2.05
6,320	Expedia Group Inc	691,345	2.36
7,369	Johnson Controls International plc	502,124	1.71
4,069	Middleby Corporation	601,520	2.05
10,046	New Fortress Energy LLC	269,032	0.92
137	NVR Inc	870,035	2.97
469	O'Reilly Automotive Inc	448,036	1.53
5,779	Owens Corning	754,160	2.58
2,663	Parker-Hannifin Corporation	1,038,677	3.55
8,405	PBF Energy Inc	344,101	1.17
4,425	Quanta Services Inc	869,291	2.97
1,885	Snap-on Inc	543,238	1.86
5,386	Teradyne Inc	599,623	2.05
6,588	Terex Corporation	394,160	1.35
10,285	Toll Brothers Inc	813,235	2.78
10,288	Transunion	805,859	2.75
4,136	United Parcel Service Inc	741,378	2.53
2,090	Vail Resorts Inc	526,178	1.80
2,961	Valero Energy Corporation	347,325	1.19
1,787	Vulcan Materials Company	402,861	1.38
2,995	Waste Management Inc	519,393	1.77
2,505	Wesco International Inc	448,545	1.53
2,625	Whirlpool Corporation	390,574	1.33
11,199	Willscot Mobile Mini Holdings Corporation	535,200	1.83
860	WW Grainger Inc	678,187	2.32
2,451	Zebra Technologies Corporation	725,079	2.48
		21,125,251	72.16
	Total equities	22,308,344	76.20
	Equity swaps (b)		
	United States		
(6,957)	Alcoa Upstream Corporation	1,755	0.00
(2,575)	Bunge Limited	888	0.00
(1,638)	FMC Corporation	2,100	0.01
(11,429)	Olin Corporation	6,479	0.02
(7,548)	Phillips 66	4,997	0.02
27,300	Vertiv Holdings Company	98,684	0.34
		114,903	0.39
	Total equity swaps	114,903	0.39
	Government bonds		
	United States		
2,740,000	United States Treasury Bill 0% 02/11/2023	2,691,864	9.20
875,000	United States Treasury Bill 0% 05/10/2023	863,216	2.95
1,935,000	United States Treasury Bill 0% 12/10/2023#	1,906,909	6.51
325,000	United States Treasury Bill 0% 19/10/2023#	319,937	1.09
110,000	United States Treasury Bill 0% 21/09/2023#	108,739	0.37
		5,890,665	20.12
	Total government bonds	5,890,665	20.12

Man Funds VI plc

Unaudited schedule of investments as at 30 June 2023 (continued)
 Man GLG Core Economy Alternative (continued)



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

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

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised gain US\$	% of Net Assets
€5,355,998	US\$5,845,033	7 July 2023	2	295	0.00
US\$4,062	€3,713	13 July 2023	1	8	0.00
Total unrealised gain on forward currency contracts				303	0.00
Total financial assets at fair value through profit or loss - trading				28,314,215	96.71

Financial liabilities at fair value through profit or loss

Nominal	Description	Fair Value US\$	% of Net Assets
Equity swaps			
Canada			
(3,776)	Nutrien Limited	(4,217)	(0.01)
(4,754)	TFI International Inc	(23,900)	(0.08)
		<u>(28,117)</u>	<u>(0.09)</u>
United States			
(5,259)	Amphenol Corporation - Class A	(40,782)	(0.14)
(7,141)	Antero Resources Corporation	(4,555)	(0.02)
(2,154)	Avis Budget Group Inc	(35,997)	(0.12)
(5,820)	Carmax Inc	(14,682)	(0.05)
(1,553)	Cavco Industries Inc	(32,386)	(0.11)
(6,336)	Cognex Corporation	(25,281)	(0.09)
(7,288)	Costar Group Inc	(51,928)	(0.18)
(1,638)	Deere & Company	(43,432)	(0.15)
(6,461)	Dover Corporation	(35,233)	(0.12)
(3,207)	Fedex Corporation	(68,229)	(0.23)
(17,735)	Ford Motor Company	(11,766)	(0.04)
(5,859)	Freeport-Mcmoran Copper	(22,029)	(0.08)
(6,868)	GXC Logistics Inc	(41,660)	(0.14)
(4,377)	Hess Corporation	(98)	(0.00)
(808)	Intuit Inc	(12,864)	(0.04)
(2,901)	Itron Inc	(5,344)	(0.02)
(10,220)	Knight Swift Transportation	(204)	(0.00)
(3,967)	LGI Homes Inc	(55,002)	(0.19)
(3,298)	Lowes Companies Inc	(59,999)	(0.21)
(2,977)	Nordson Corporation	(86,047)	(0.29)
(11,254)	Otis Worldwide Corporation	(59,220)	(0.20)
(9,588)	Paccar Inc	(85,859)	(0.29)
(4,706)	Polaris Inc	(45,883)	(0.16)
(1,817)	Pool Corporation	(58,008)	(0.20)
(6,777)	Republic Services Inc	(94,226)	(0.32)
(5,040)	Robert Half International Inc	(20,261)	(0.07)
(3,087)	Sherwin-Williams Company	(102,720)	(0.35)
(5,202)	Siteone Landscape Supply Inc	(88,944)	(0.30)
(5,665)	Skyline Champion Corporation	(7,932)	(0.03)
(47,571)	Southwestern Energy Company	(45,302)	(0.15)
(3,612)	Union Pacific Corporation	(23,076)	(0.08)
(2,115)	Watsco Inc	(76,036)	(0.26)
(5,679)	Westlake Chemical Corporation	(32,759)	(0.11)
(14,602)	XPO Inc	(158,008)	(0.54)
		<u>(1,545,752)</u>	<u>(5.28)</u>
	Total equity swaps	<u>(1,573,869)</u>	<u>(5.37)</u>
	Total financial liabilities at fair value through profit or loss - trading	<u>(1,573,869)</u>	<u>(5.37)</u>
	Total financial assets at fair value through profit or loss - trading	28,314,215	96.71
	Total financial liabilities at fair value through profit or loss - trading	(1,573,869)	(5.37)
	Other net assets	2,536,018	8.66
	Net assets attributable to holders of redeemable participating shares	<u>29,276,364</u>	<u>100.00</u>

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

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

* Transferable securities dealt on another regulated market

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

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

	% of Total Assets
Transferable securities listed on official stock exchange	81.91
OTC financial derivative instruments described in classification (b) above	0.36
Transferable Securities as described in # above	7.40
Other current assets	<u>10.33</u>
	<u>100.00</u>

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

Positions valued at zero have been priced in accordance with the valuation policy.

Financial assets at fair value through profit or loss

Nominal	Description	Fair Value US\$	% of Net Assets	Nominal	Description	Fair Value US\$	% of Net Assets
	Convertible bonds				Corporate bonds (continued)		
	China				Singapore		
200,000	Bilibili Inc 0.5% 01/12/2026*	176,108	0.86		Abja Investment Company Pte Limited 5.95% 31/07/2024	734,337	3.57
	Total convertible bonds	176,108	0.86	300,000	APL Realty Holdings Pte Limited 5.95% 02/06/2024*	151,153	0.73
	Corporate bonds				Continuum Energy Levanter Pte Limited 4.5% 09/02/2027*	346,944	1.69
	Argentina			200,000	GLP Pte Limited 3.875% 04/06/2025	140,134	0.68
800,938	Provincia De Buenos Aire 3.9% 01/09/2037	305,978	1.49	200,000	Lmirt Capital Pte Limited 7.25% 19/06/2024	130,904	0.64
338,462	YPF SA 4% 12/02/2026*	339,081	1.65	200,000	Theta Capital Pte Limited 8.125% 22/01/2025*	167,785	0.82
		645,059	3.14			1,671,257	8.13
	Australia				South Korea		
200,000	Nickel Industries Limited 11.25% 21/10/2028	206,393	1.01	200,000	Woori Bank 4.25% 04/10/2024	193,203	0.94
400,000	Northern Star Resources Limited 6.125% 11/04/2033*	388,792	1.89		Turkey		
		595,185	2.90	200,000	Pegasus Hava Tasimaciligi AS 9.25% 30/04/2026	200,194	0.97
	Brazil			475,000	Tupras Turkiye Petrol Rafinerileri AS 4.5% 18/10/2024	455,240	2.22
176,852	Guara Norte Sarl 5.198% 15/06/2034*	154,661	0.75	300,000	Ulker Biskuvu Sanayi AS 6.95% 30/10/2025	271,090	1.32
274,000	Samarco Mineracao SA 5.75% 24/10/2023	184,175	0.90			926,524	4.51
		338,836	1.65		United Arab Emirates		
	Cayman Islands			200,000	Majid Al Futtaim Holding LLC 5% 01/06/2033	198,075	0.96
203,605	ABRA Global Finance 11.5% 02/03/2028*	165,670	0.80		United Kingdom		
320,000	Banco do Brasil SA 6.25% 18/04/2030*	318,226	1.55	200,000	IHS Holding Limited 5.625% 29/11/2026	175,136	0.85
200,000	Banco Mercantil del Norte SA 5.875% (Perpetual)	170,163	0.83	200,000	Vedanta Resources Finance II plc 8.95% 11/03/2025	151,953	0.74
200,000	Banco Mercantil Del Norte SA 6.75%	192,492	0.94			327,089	1.59
500,000	EMG Sukuk Limited 4.564% 18/06/2024	491,687	2.39		United States		
137,680	Emirates Reit Sukuk II Limited 9.5% 12/12/2024#	132,291	0.64	416,000	BBVA Bancomer SA 8.45% 29/06/2038*	415,732	2.02
281,000	Saudi Electricity Sukuk Programme Company 5.684% 11/04/2053	279,447	1.36	400,000	Kosmos Energy Limited 7.125% 04/04/2026	353,086	1.72
		1,749,976	8.51			768,818	3.74
	Chile				Total corporate bonds	15,558,824	75.66
200,000	Geopark Limited 5.5% 17/01/2027*	165,309	0.80		Credit default swaps (b)		
	China				United States		
200,000	Agile Group Holdings Limited 5.5% 21/04/2025	52,747	0.26	200,000	Republic of South Africa Government International Bond 1 0bps GS	14,005	0.07
200,000	Agile Group Holdings Limited 6.05% 13/10/2025	48,654	0.24				
200,000	Country Garden Holdings Company Limited 6.15% 17/09/2025	67,722	0.33		Total credit default swaps	14,005	0.07
200,000	EHI Car Services Limited 7.75% 14/11/2024	156,721	0.76		Government bonds		
200,000	Logan Group Company Limited 6.9% 09/06/2024	20,067	0.10		Ghana		
200,000	Longfor Group Holdings Limited 3.95% 16/09/2029	148,784	0.72	200,000	Ghana Government International Bond 8.75% 11/03/2061	82,981	0.40
	Shui On Development Holding Limited 6.15% 24/08/2024	170,969	0.83		Paraguay		
200,000	West China Cement Limited 4.95% 08/07/2026	153,046	0.74	274,000	Paraguay Government International Bond 5.85% 21/08/2033	274,463	1.34
		818,710	3.98		Ukraine		
	Hong Kong			528,000	Ukraine Government International Bond 0% 31/05/2040	205,846	1.00
261,000	AIA Group Limited 4.95% 04/04/2033*	260,991	1.27		United States		
400,000	Geely Automobile Holdings Limited 4%	382,674	1.86	1,000,000	United States Treasury Bill 0% 19/10/2023#	984,422	4.79
		643,665	3.13	1,400,000	United States Treasury Bill 0% 26/10/2023#	1,376,777	6.69
	India					2,361,199	11.48
400,000	Adani Ports & Special Economic Zone Limited 3.375% 24/07/2024*	381,692	1.86		Total government bonds	2,924,489	14.22
800,000	Network I2I Limited 5.65%	778,508	3.79				
266,000	REC Limited 5.625% 11/04/2028*	263,816	1.28				
400,000	Shriram Finance Limited 4.4% 13/03/2024	393,250	1.91				
400,000	TML Holdings Pte Limited 5.5% 03/06/2024	396,378	1.93				
400,000	Vedanta Resources plc 6.125% 09/08/2024	301,278	1.46				
		2,514,922	12.23				
	Indonesia						
200,000	Kijaji 7% 15/12/2027	132,994	0.65				
	Israel						
524,160	Energean Israel Finance Limited 8.5% 30/09/2033*	524,883	2.55				
200,000	Mizrani Tefahot Bank Limited 3.077% 07/04/2031*	174,993	0.85				
		699,876	3.40				
	Luxembourg						
496,940	ACU Petroleo Luxembourg Sarl 7.5% 13/01/2032*	428,904	2.08				
400,000	Kenbourne Invest SA 6.875% 26/11/2024*	348,790	1.70				
		777,694	3.78				
	Macau						
200,000	MGM China Holdings Limited 5.375% 15/05/2024*	197,636	0.96				
	Mauritius						
200,000	India Clean Energy Holdings 4.5% 18/04/2027	165,277	0.80				
	Mexico						
321,000	Becle Sab De CV 2.5% 14/10/2031*	257,253	1.25				
400,000	Cemex Sab De CV 9.125% 14/03/2028*	406,430	1.98				
200,000	Trust F/1401 6.39% 15/01/2050	158,608	0.77				
		822,291	4.00				
	Netherlands						
200,000	Braskem Netherlands Finance BV 8.5% 23/01/2081*	203,970	0.99				
200,000	Coruripe Netherlands BV 10% 10/02/2027	135,894	0.66				
336,236	Mv24 Capital BV 6.748% 06/01/2034	303,554	1.48				
400,000	Teva Pharmaceutical Finance Netherlands III BV 6% 15/04/2024	397,828	1.93				
		1,041,246	5.06				
	Peru						
200,000	Auna SA 6.5% 20/11/2025*	165,182	0.80				

Man Funds VI plc

Unaudited schedule of investments as at 30 June 2023 (continued)
 Man GLG Emerging Markets Corporate Credit Alternative
 (continued)



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

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

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised gain US\$	% of Net Assets
€2,000	US\$2,182	7 July 2023	2	-	0.00
€405,500	US\$442,301	13 July 2023	1	388	0.00
£240,153	US\$305,205	7 July 2023	1	126	0.00
Total unrealised gain on forward currency contracts				514	0.00
Total financial assets at fair value through profit or loss - trading				18,673,940	90.81

Man Funds VI plc

Unaudited schedule of investments as at 30 June 2023 (continued)
Man GLG Emerging Markets Corporate Credit Alternative
(continued)



Financial liabilities at fair value through profit or loss

Nominal	Description	Fair Value US\$	% of Net Assets
	Total return swaps		
	India		
(400,000)	Vedanta Resources Limited	(28,878)	(0.14)
	United Kingdom		
(200,000)	Vedanta Resources Finance II plc	(14,532)	(0.07)
	Total total return swaps	(43,410)	(0.21)

Man Funds VI plc

Unaudited schedule of investments as at 30 June 2023 (continued) Man GLG Emerging Markets Corporate Credit Alternative (continued)



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

Forward currency contracts (note 4)**

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised loss US\$	% of Net Assets
SEK10,000	US\$935	7 July 2023	1	(9)	(0.00)
US\$651,905	€600,313	13 July 2023	2	(3,463)	(0.02)
Total unrealised loss on forward currency contracts				(3,472)	(0.02)
Total financial liabilities at fair value through profit or loss - trading				(46,882)	(0.23)
Total financial assets at fair value through profit or loss - trading				18,673,940	90.81
Total financial liabilities at fair value through profit or loss - trading				(46,882)	(0.23)
Other net assets				1,936,299	9.42
Net assets attributable to holders of redeemable participating shares				20,563,357	100.00

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

(a) Exchange traded derivative instruments

(b) OTC financial derivatives instrument

* Transferable securities dealt on another regulated market

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

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

Analysis of Total Assets	% of Total Assets
Transferable securities listed on official stock exchange	40.69
OTC financial derivative instruments described in classification (b) above	0.06
Transferable Securities as described in # above	10.39
Transferable securities dealt on another regulated market described in * above	26.69
Other current assets	22.17
	100.00

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

Positions valued at zero have been priced in accordance with the valuation policy.

Financial assets at fair value through profit or loss

Nominal	Description	Fair Value €	% of Net Assets	Nominal	Description	Fair Value €	% of Net Assets
	Equities				Equity swaps (b) (continued)		
	Denmark				United Kingdom (continued)		
12,290	FLSmidth & Company	545,018	3.89	10,061	Unilever plc	7,297	0.05
	Germany			(7,355)	Weir Group plc	4,008	0.03
4,046	Adidas AG	719,298	5.13			97,938	0.70
8,815	Scout24 AG	511,975	3.66				
6,952	United Internet AG	89,681	0.64				
		1,320,954	9.43		Total equity swaps	367,226	2.62
	Netherlands				Government bonds		
343	ASML Holding NV	227,409	1.62		France		
	Sweden			1,000,000	France Discount Treasury Bill 0% 01/11/2023	988,510	7.05
33,718	Assa Abloy AB	741,073	5.29	1,000,000	France Discount Treasury Bill 0% 04/10/2023	991,355	7.08
14,431	Epiroc AB - Class A	249,697	1.78	1,000,000	France Discount Treasury Bill 0% 15/11/2023	987,000	7.04
		990,770	7.07	1,000,000	France Discount Treasury Bill 0% 20/09/2023	992,750	7.09
	Switzerland			1,000,000	France Discount Treasury Bill 0% 29/11/2023	985,625	7.03
11,234	ABB Limited	404,904	2.89			4,945,240	35.29
5,341	Compagnie Financière Richemont SA	829,826	5.92		Total government bonds	4,945,240	35.29
200	Givaudan SA	607,543	4.33				
		1,842,273	13.14				
	Total equities	4,926,424	35.15				
	Equity swaps (b)						
	Bermuda						
(46,706)	Autostore Holdings Limited	4,437	0.03				
	Denmark						
(3,578)	Novozymes AS - Class B	5,115	0.04				
(4,368)	Vestas Wind Systems AS	14,555	0.10				
		19,670	0.14				
	Finland						
(3,830)	Kone OYJ	11,071	0.08				
(5,979)	Valmet Corporation	20,163	0.14				
		31,234	0.22				
	France						
354	L'Oreal SA	7,157	0.05				
346	Lvmh Moët Hennessy Louis Vuitton SE	12,207	0.09				
3,790	Remy Cointreau	20,586	0.14				
		39,950	0.28				
	Germany						
(5,259)	Evotec SE	3,683	0.03				
(1,668)	Henkel AG & Co Kgaa	3,150	0.02				
(231)	Sartorius AG	5,063	0.04				
(44,434)	Telefonica Deutschland Holdings	1,507	0.01				
		13,403	0.10				
	Ireland						
7,273	Experian plc	11,146	0.08				
(2,101)	Kerry Group plc	5,390	0.04				
43,705	Ryanair Designated Activity Company	22,436	0.16				
		38,972	0.28				
	Luxembourg						
(2,419)	Eurofins Scientific	6,405	0.05				
	Netherlands						
(747)	Aifon NV	1,312	0.01				
(2,179)	Imcd Group NV	26,747	0.19				
		28,059	0.20				
	Spain						
6,385	Amadeus IT Group SA	11,141	0.08				
(790)	Grifols SA	122	0.00				
		11,263	0.08				
	Sweden						
(3,457)	Alfa Laval AB	2,010	0.01				
(10,678)	Atlas Copco AB	3,309	0.02				
(6,078)	Avanza Bank Holding AB	5,541	0.04				
(14,443)	Elekta AB - Class B	782	0.01				
(6,278)	Getinge AB	33,444	0.24				
(10,693)	SKF AB	6,044	0.04				
		51,130	0.36				
	Switzerland						
(124)	Geberit AG	3,617	0.03				
(352)	Lonza Group AG	13,255	0.09				
(884)	Nestle SA	652	0.01				
(12,219)	SIG Combibloc Group	6,124	0.04				
(362)	Swatch Group AG	1,117	0.01				
		24,765	0.18				
	United Kingdom						
9,017	Ashtead Group plc	21,386	0.15				
125,541	B&M European Value Retail SA	29,551	0.21				
(9,749)	Bunzl plc	13,791	0.10				
4,987	Diageo plc	2,633	0.02				
(30,387)	Haleon plc	269	0.00				
(20,560)	Howden Joinery Group plc	5,529	0.04				
(32,533)	Rightmove plc	2,162	0.02				
(1,132)	Spirax-Sarco Eng	11,312	0.08				

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

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

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised gain €	% of Net Assets
DKK1,425,633	€191,446	13 July 2023	1	45	0.00
€1,667,786	CHF1,621,749	13 July 2023	2	5,096	0.03
€986,525	SEK11,511,428	13 July 2023	2	9,733	0.07
£1,024	€1,193	7 July 2023	1	-	0.00
Total unrealised gain on forward currency contracts				14,874	0.10
Total financial assets at fair value through profit or loss - trading				10,253,764	73.16

Financial liabilities at fair value through profit or loss

Nominal	Description	Fair Value €	% of Net Assets
	Equity swaps		
	Denmark		
(902)	Pandora AS	(4,641)	(0.03)
	European Union		
(5,562)	STXE 600 EUR Price Index	(5,934)	(0.04)
	France		
(6,697)	Aistom SA	(1,772)	(0.01)
(4,953)	Bouygues SA	(2,564)	(0.02)
(4,112)	Bureau Veritas	(2,851)	(0.02)
9,599	Dassault Systemes	(6,329)	(0.05)
(446)	Kering	(391)	(0.00)
(479)	Pernod-Ricard	(971)	(0.01)
(946)	Schneider Electric SA	(2,672)	(0.02)
		(17,550)	(0.13)
	Germany		
(1,637)	Aixtron AG	(3,446)	(0.02)
(1,681)	Beiersdorf AG	(4,167)	(0.03)
(281)	Deutsche Boerse AG	(20)	(0.00)
(4,486)	Hellofresh AG	(7,379)	(0.05)
(741)	Hugo Boss	(2,618)	(0.02)
(976)	Puma AG	(6,751)	(0.05)
(88)	Rational AG	(2,531)	(0.02)
(7,725)	TeamViewer SE	(4,063)	(0.03)
		(30,975)	(0.22)
	Italy		
(11,756)	Iveco Group NV	(2,005)	(0.01)
	Spain		
(9,313)	ACS Actividades Cons Y Services	(8,980)	(0.06)
5,091	Cellnex Telecom Sau	(5,384)	(0.04)
(6,086)	Fluidra SA	(3,827)	(0.03)
		(18,191)	(0.13)
	Sweden		
(3,621)	Hennes & Mauritz AB	(12,513)	(0.09)
(17,660)	Hexagon AB	(5,231)	(0.04)
(10,231)	Husqvarna AB - Class B	(9,246)	(0.06)
(5,647)	Thule Group AB	(12,232)	(0.09)
		(39,222)	(0.28)
	Switzerland		
(984)	Kuehne & Nagel International AG	(13,553)	(0.10)
(2,757)	Stadler Rail AG	(1,000)	(0.01)
(1,365)	Straumann Holding	(13,423)	(0.09)
(795)	Sulzer AG	(2,889)	(0.02)
		(30,865)	(0.22)
	United Kingdom		
91,836	Ascential plc	(22,054)	(0.16)
(38,570)	Convatec Group plc	(945)	(0.01)
(16,153)	Darktrace plc	(2,433)	(0.02)
17,134	Fevertree Drinks plc	(31,288)	(0.22)
11,702	Greggs plc	(8,574)	(0.06)
9,683	London Stock Exchange plc	(43,454)	(0.31)
(11,746)	Softcat plc	(5,535)	(0.04)
33,972	Watches of Switzerland Company Limited	(20,278)	(0.14)
(9,440)	Wise plc - Class A	(4,884)	(0.04)
		(139,445)	(1.00)
	Total equity swaps	(288,828)	(2.06)

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

Forward currency contracts (note 4)**

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised loss €	% of Net Assets
€125,388	CHF122,599	13 July 2023	2	(307)	(0.00)
€717,250	DKK5,342,491	13 July 2023	2	(352)	(0.00)
US\$15,370,499	€14,084,609	7 July 2023	2	(819)	(0.01)
Total unrealised loss on forward currency contracts				(1,478)	(0.01)
Total financial liabilities at fair value through profit or loss - trading				(290,306)	(2.07)
Total financial assets at fair value through profit or loss - trading				10,253,764	73.16
Total financial liabilities at fair value through profit or loss - trading				(290,306)	(2.07)
Other net assets				4,051,053	28.91
Net assets attributable to holders of redeemable participating shares				14,014,511	100.00

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

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

* Transferable securities dealt on another regulated market

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

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

Analysis of Total Assets	% of Total Assets
Transferable securities listed on official stock exchange	68.01
OTC financial derivative instruments described in classification (b) above	2.63
Other current assets	29.36
	100.00

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

Positions valued at zero have been priced in accordance with the valuation policy.

Financial assets at fair value through profit or loss

Nominal	Description	Fair Value €	% of Net Assets
Corporate bonds			
Austria			
400,000	Bawag Group AG 1.875% 23/09/2030	329,324	2.56
Bermuda			
317,000	Hiscox Limited 6.125% 24/11/2045	350,919	2.73
Cyprus			
380,000	Bank of Cyprus Holdings plc 11.875% 21/12/2171	385,197	2.99
France			
79,000	Banque Federative du Credit Mutuel SA 0% 31/12/2100	61,466	0.48
204,000	Societe Generale SA 7.875% 18/12/2023	183,324	1.42
418,000	Societe Generale SA 8% 29/09/2025	359,901	2.80
		604,691	4.70
Germany			
300,000	Commerzbank AG 8.625% 28/02/2033	336,870	2.62
100,000	Deutsche Pfandbriefbank AG 7.625% 08/12/2025	111,268	0.86
		448,138	3.48
Hungary			
200,000	OTP Bank Nyrt 8.75% 15/05/2033	184,235	1.43
Ireland			
292,000	AIB Group PLC 5.25 (Perpetual)	273,543	2.13
407,000	Permanent TSB Group Holdings plc 13.25% (Perpetual)	454,597	3.53
160,000	Permanent TSB Group Holdings plc 6.625% 30/06/2029	160,179	1.24
		888,319	6.90
Italy			
283,000	Intesa Sanpaolo SpA 6.625% 20/06/2033*	258,580	2.01
Netherlands			
400,000	Ing Groep NV 4.75% 23/05/2034	400,772	3.11
Portugal			
200,000	BCPPL 1.125% 12/02/2027	175,396	1.36
500,000	Novo Banco SA 9.875% 01/12/2033	515,975	4.01
		691,371	5.37
Slovenia			
100,000	Nova Ljubljanska Banka 7.125% 27/06/2027	101,764	0.79
South Africa			
234,000	Investec plc 9.125% 06/03/2033	265,663	2.07
Spain			
200,000	Banco de Credito Social Cooperativo SA 8% 22/09/2026	203,574	1.58
200,000	CaixaBank SA 6.875% 25/10/2033	217,488	1.69
400,000	Ibercaja Banco SA 2.75% 23/07/2030	358,963	2.79
		780,025	6.06
United Kingdom			
233,000	Admiral Group plc 8.5% 06/01/2034	274,541	2.13
390,000	Bracken MidCo1 plc 6.75% 01/11/2027	354,941	2.76
258,000	BIUPA Finance plc 4.00% 23/09/2036 (Perpetual)	179,046	1.39
471,000	Close Brothers Group plc 7.75% 14/06/2028	543,179	4.22
167,000	Co-Operative Bank Finance plc 6% 06/04/2027	179,372	1.39
153,000	Esure Group plc 12% 20/12/2033	182,631	1.42
240,000	Galaxy Finco Limited 9.25% 31/07/2027	248,770	1.93
202,000	HSBC Holdings plc 6.547% 20/06/2034	184,476	1.43
363,000	Jerrold Finco plc 5.25% 15/01/2027	355,114	2.76
339,000	Kane Bidco Limited 6.5% 15/02/2027	356,687	2.77
346,000	Lancashire Holdings Limited 5.625% 18/09/2041	263,864	2.05
314,000	Lloyds Banking Group plc 7.5% 27/06/2024*	275,189	2.14
446,000	Marex Group plc 8.375% 02/02/2028	444,398	3.45
308,000	OSB Group plc 9.993% 27/07/2033	358,748	2.79
500,000	Provident Financial plc 8.875% 13/01/2032	522,603	4.06
157,000	Prudential Funding Asia plc 6.125% 19/12/2031	176,854	1.38
200,000	RL Finance Bonds No 6 plc 10.125% 25/11/2171	229,703	1.79
310,000	The Co-Operative Bank Finance plc 9.5% 24/05/2028	360,297	2.80
150,000	Utmost Group plc 4% 15/12/2031	126,640	0.98
278,000	Virgin Money UK 8.25% plc (Perpetual)	273,697	2.13
369,000	Yorkshire Building Society 3.511% 11/10/2030	352,426	2.74
		6,243,176	48.51
United States			
321,000	Jane Street Group / JSG Finance Inc 4.5% 15/11/2029*	253,442	1.97
	Total corporate bonds	12,185,616	94.68

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

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

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised gain €	% of Net Assets
€259,050	US\$281,433	13 July 2023	1	1,259	0.01
£1,000	€1,163	31 July 2023	1	1	0.00
US\$14,001,000	€12,764,933	31 July 2023	2	47,532	0.37
Total unrealised gain on forward currency contracts				48,792	0.38
Total financial assets at fair value through profit or loss - trading				12,234,408	95.06

Financial liabilities at fair value through profit or loss

Forward currency contracts (note 4)**

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised loss €	% of Net Assets
€6,195,947	£5,331,980	13 July 2023	4	(13,952)	(0.11)
€1,715,061	US\$1,878,587	13 July 2023	1	(5,711)	(0.04)
Total unrealised loss on forward currency contracts				(19,663)	(0.15)
Total financial liabilities at fair value through profit or loss - trading				(19,663)	(0.15)
Total financial assets at fair value through profit or loss - trading				12,234,408	95.06
Total financial liabilities at fair value through profit or loss - trading				(19,663)	(0.15)
Other net assets				655,180	5.09
Net assets attributable to holders of redeemable participating shares				12,869,925	100.00

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

(a) Exchange traded derivative instruments

(b) OTC financial derivatives instrument

* Transferable securities dealt on another regulated market

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

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

Analysis of Total Assets	% of Total Assets
Transferable securities listed on official stock exchange	81.70
OTC financial derivative instruments described in classification (b) above	0.35
Transferable securities dealt on another regulated market described in * above	5.64
Other current assets	12.31
	100.00

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

Positions valued at zero have been priced in accordance with the valuation policy.

Man Funds VI plc
 Man GLG Alpha Select Alternative
 Statement of Significant Purchases (unaudited)
 For the six month period ended 30 June 2023



Security	Nominal	Cost £
United Kingdom Treasury Bill 0% 25/09/2023	135,000,000	132,686,338
United Kingdom Treasury Bill 0% 16/10/2023	120,000,000	117,389,389
United Kingdom Treasury Bill 0% 11/09/2023	100,000,000	97,900,897
United Kingdom Treasury Bill 0% 10/07/2023	75,000,000	73,501,022
United Kingdom Treasury Bill 0% 04/09/2023	75,000,000	73,443,599
United Kingdom Treasury Bill 0% 23/10/2023	75,000,000	73,300,434
United Kingdom Treasury Bill 0% 30/10/2023	75,000,000	73,274,045
United Kingdom Treasury Bill 0% 18/12/2023	75,000,000	73,104,491
United Kingdom Treasury Bill 0% 14/08/2023	70,000,000	68,597,602
United Kingdom Treasury Bill 0% 07/08/2023	70,000,000	68,594,250
United Kingdom Treasury Bill 0% 29/08/2023	60,000,000	58,762,604
United Kingdom Treasury Bill 0% 17/07/2023	50,000,000	49,005,471
United Kingdom Treasury Bill 0% 24/07/2023	50,000,000	48,993,499
United Kingdom Treasury Bill 0% 21/08/2023	50,000,000	48,993,499
United Kingdom Treasury Bill 0% 31/07/2023	50,000,000	48,988,712
United Kingdom Treasury Bill 0% 09/10/2023	50,000,000	48,929,962
United Kingdom Treasury Bill 0% 13/11/2023	50,000,000	48,843,154
United Kingdom Treasury Bill 0% 20/11/2023	50,000,000	48,840,775
United Kingdom Treasury Bill 0% 27/11/2023	50,000,000	48,766,671
United Kingdom Treasury Bill 0% 04/12/2023	50,000,000	48,760,026

Statement of Significant Sales (unaudited)
 For the six month period ended 30 June 2023

Security	Nominal	Proceeds £
United Kingdom Treasury Bill 0% 17/04/2023	(121,525,000)	(121,525,000)
United Kingdom Treasury Bill 0% 23/01/2023	(100,000,000)	(100,000,000)
United Kingdom Treasury Bill 0% 27/02/2023	(100,000,000)	(100,000,000)
United Kingdom Treasury Bill 0% 05/06/2023	(95,000,000)	(95,000,000)
United Kingdom Treasury Bill 0% 03/01/2023	(94,900,000)	(94,900,000)
United Kingdom Treasury Bill 0% 13/03/2023	(90,000,000)	(90,000,000)
United Kingdom Treasury Bill 0% 20/03/2023	(90,000,000)	(90,000,000)
United Kingdom Treasury Bill 0% 06/03/2023	(75,000,000)	(75,000,000)
United Kingdom Treasury Bill 0% 02/05/2023	(75,000,000)	(75,000,000)
United Kingdom Treasury Bill 0% 15/05/2023	(75,000,000)	(75,000,000)
United Kingdom Treasury Bill 0% 19/06/2023	(75,000,000)	(75,000,000)
United Kingdom Treasury Bill 0% 26/06/2023	(73,000,000)	(73,000,000)
United Kingdom Treasury Bill 0% 30/01/2023	(69,600,000)	(69,600,000)
United Kingdom Treasury Bill 0% 06/02/2023	(60,845,000)	(60,845,000)
United Kingdom Treasury Bill 0% 24/04/2023	(60,000,000)	(60,000,000)
United Kingdom Treasury Bill 0% 11/04/2023	(50,000,000)	(50,000,000)
United Kingdom Treasury Bill 0% 30/05/2023	(50,000,000)	(50,000,000)
United Kingdom Treasury Bill 0% 20/02/2023	(50,000,000)	(50,000,000)
United Kingdom Treasury Bill 0% 27/03/2023	(50,000,000)	(50,000,000)
United Kingdom Treasury Bill 0% 12/06/2023	(50,000,000)	(50,000,000)

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

Man Funds VI plc
 Man GLG European Equity Alternative
 Statement of Significant Purchases (unaudited)
 For the six month period ended 30 June 2023



Security	Nominal	Cost €
PT GoTo Gojek Tokopedia Tbk	108,225,102	6,753,707
AIB Group plc	1,319,226	4,974,033
French Discount Treasury Bill 0% 06/09/2023	5,000,000	4,958,510
French Discount Treasury Bill 0% 20/09/2023	5,000,000	4,951,726
French Discount Treasury Bill 0% 04/10/2023	5,000,000	4,946,039
Mobileye Global Inc - Class A	111,812	4,351,736
Ferrari NV	15,389	3,681,543
Horizon Therapeutics plc	33,995	3,403,402
Lottomatica Group SpA	359,041	3,205,867
Iveric Bio Inc	90,289	3,141,571
National Instruments Corporation	61,464	3,109,401
PT Merdeka Battery Materials Tbk	7,379,822	2,933,813
Qualtrics International - Class A	163,500	2,639,046
Radius Global Infrastructure - Class A	191,400	2,603,297
Oak Street Health Inc	77,261	2,497,701
Seagen Inc	13,229	2,458,480
Coupa Software Inc	31,624	2,335,549
Focus Financial Partners Inc	45,785	2,203,312
Maxar Technologies Inc	44,597	2,131,177
Mediobanca SpA	209,033	2,089,780

Statement of Significant Sales (unaudited)
 For the six month period ended 30 June 2023

Security	Nominal	Proceeds €
Coupa Software Inc	(60,908)	(4,652,096)
Mobileye Global Inc	(111,812)	(4,278,688)
AIB Group plc	(917,332)	(3,484,139)
Ferrari NV	(12,777)	(3,073,545)
Horizon Therapeutics plc	(31,892)	(3,037,010)
Waste Management Inc	(16,662)	(2,421,912)
Lottomatica Group SpA	(285,385)	(2,382,172)
Moncler SpA	(39,573)	(2,357,273)
Intesa Sanpaolo SpA	(904,397)	(2,152,764)
LKQ Corporation	(40,885)	(2,150,000)
Procter & Gamble Company	(14,826)	(2,042,130)
Eagle Materials Inc	(14,401)	(1,884,965)
Corebridge Financial Inc	(115,355)	(1,813,442)
ARC Resources Ltd	(153,241)	(1,791,187)
BPER Banca SpA	(725,865)	(1,765,627)
Tower Semiconductor Limited	(46,790)	(1,757,739)
Ping An Insurance Group Company of China Limited	(246,675)	(1,748,627)
Altria Group Inc	(40,139)	(1,712,654)
Electronic Arts Inc	(14,894)	(1,667,866)
DICK'S Sporting Goods Inc	(12,944)	(1,617,346)

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

Man Funds VI plc
 Man AHL Multi Strategy Alternative
 Statement of Significant Purchases (unaudited)
 For the six month period ended 30 June 2023



Security	Nominal	Cost US\$
France Discount Treasury Bill 0% 04/10/2023	3,000,000	3,203,340
France Discount Treasury Bill 0% 01/11/2023	2,000,000	2,092,982
United States Treasury Bill 0% 24/08/2023	2,000,000	1,964,088
France Discount Treasury Bill 0% 29/11/2023	1,750,000	1,850,383
United States Treasury Bill 0% 16/11/2023	1,750,000	1,706,215
France Discount Treasury Bill 0% 24/01/2023	1,500,000	1,604,345
United States Treasury Bill 0% 10/08/2023	1,000,000	982,204
United States Treasury Bill 0% 26/10/2023	750,000	732,815
S&P500 E-mini Index Futures June 2023	368	333,342
S&P500 E-mini Index Futures March 2023	277	209,267
KOSPI2 Index Futures March 2023	98	134,499
MSCI EMGMKT Index Futures June 2023	106	122,005
United States Long Bond CBT Futures June 2023	170	101,250
United States 10 Years Treasury Note CBT Futures March 2023	326	100,156
3 Months SOFR Futures March 2024	34	93,288
United States 10 Years Treasury Note CBT Futures September 2023	119	82,062
EURO Bund Futures June 2023	124	79,236
Nikkei 225 (OSE) Index Futures March 2023	37	65,649
United States 10 Years Treasury Note CBT Futures June 2023	188	64,375
United States 10 Years Treasury Note CBT Futures June 2023	510	60,109

Statement of Significant Sales (unaudited)
 For the six month period ended 30 June 2023

Security	Nominal	Proceeds US\$
France Discount Treasury Bill 0% 25/01/2023	(3,000,000)	(3,270,750)
France Discount Treasury Bill 0% 19/04/2023	(2,000,000)	(2,192,791)
France Discount Treasury Bill 0% 22/02/2023	(2,000,000)	(2,125,600)
United States Treasury Bill 0% 06/04/2023	(2,000,000)	(1,997,274)
France Discount Treasury Bill 0% 22/03/2023	(1,500,000)	(1,618,725)
United States Treasury Bill 0% 25/05/2023	(1,000,000)	(1,000,000)
United States Treasury Bill 0% 18/05/2023	(750,000)	(750,000)
United States Treasury Bill 0% 11/05/2023	(750,000)	(750,000)
TAIEX Index Futures June 2023	(34)	(189,674)
Nikkei 225 (OSE) Index Futures Jun 2023	(70)	(177,582)
Nikkei 225 (SGX) Index Futures Jun 2023	(34)	(156,577)
EURO Stoxx 50 Index Futures March 2023	(299)	(146,829)
Swiss Market Index Futures June 2023	(61)	(115,359)
KOSPI2 Index Futures June 2023	(226)	(91,252)
E-mini Russell 2000 Index Futures June 2023	(51)	(53,030)
Nikkei 225 (SGX) Index Futures March 2023	(15)	(50,905)
FTSE Taiwan Index Futures June 2023	(24)	(42,843)
Call on 26750 NKY Index 02 October 2023	(6)	(41,857)
Call on 305 KOSPI2 Index 02 September 2023	(9)	(35,526)
TOPIX Index Futures June 2023	(11)	(34,792)

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Man Funds VI plc
 Man AHL TargetRisk
 Statement of Significant Purchases (unaudited)
 For the six month period ended 30 June 2023



Security	Nominal	Cost US\$
United States Treasury Bill 0% 12/10/2023	300,000,000	293,634,417
United States Treasury Bill 0% 19/10/2023	150,000,000	146,725,032
United States Treasury Inflation Indexed Bonds 1.63% 15/10/2027	122,563,270	123,412,656
United States Cash Management Bill 0% 17/04/2023	100,000,000	99,789,861
United States Treasury Bill 0% 28/03/2023	100,000,000	99,647,278
United States Treasury Bill 0% 25/04/2023	100,000,000	99,291,111
United States Treasury Bill 0% 29/06/2023	100,000,000	98,289,472
United States Treasury Bill 0% 24/10/2023	100,000,000	98,284,417
United States Treasury Bill 0% 07/09/2023	100,000,000	98,207,500
United States Treasury Bill 0% 24/08/2023	100,000,000	98,100,250
United States Treasury Bill 0% 14/09/2023	100,000,000	98,027,083
United States Treasury Bill 0% 27/07/2023	100,000,000	97,973,403
United States Treasury Bill 0% 06/07/2023	100,000,000	97,965,139
United States Treasury Bill 0% 03/08/2023	100,000,000	97,955,222
United States Treasury Bill 0% 13/07/2023	100,000,000	97,938,956
United States Treasury Bill 0% 20/07/2023	100,000,000	97,936,069
United States Treasury Bill 0% 22/06/2023	100,000,000	97,912,450
United States Treasury Bill 0% 10/08/2023	100,000,000	97,888,917
United States Treasury Bill 0% 21/09/2023	100,000,000	97,871,500
United States Treasury Bill 0% 28/09/2023	100,000,000	97,824,264

Statement of Significant Sales (unaudited)
 For the six month period ended 30 June 2023

Security	Nominal	Proceeds US\$
United States Treasury Inflation Indexed Bonds 0.13% 15/04/2027	(140,266,110)	(131,804,450)
United States Treasury Bill 0% 16/02/2023	(100,000,000)	(100,000,000)
United States Treasury Bill 0% 23/02/2023	(100,000,000)	(100,000,000)
United States Treasury Bill 0% 02/03/2023	(100,000,000)	(100,000,000)
United States Treasury Bill 0% 20/04/2023	(100,000,000)	(100,000,000)
United States Treasury Bill 0% 09/02/2023	(100,000,000)	(100,000,000)
United States Treasury Bill 0% 09/03/2023	(100,000,000)	(100,000,000)
United States Treasury Bill 0% 16/03/2023	(100,000,000)	(100,000,000)
United States Treasury Bill 0% 04/05/2023	(100,000,000)	(99,996,642)
United States Treasury Bill 0% 23/03/2023	(100,000,000)	(99,718,889)
United States Treasury Bill 0% 27/04/2023	(100,000,000)	(99,700,000)
United States Treasury Bill 0% 08/06/2023	(100,000,000)	(99,581,944)
United States Treasury Bill 0% 06/04/2023	(100,000,000)	(99,557,000)
United States Treasury Bill 0% 22/06/2023	(100,000,000)	(99,474,292)
United States Treasury Bill 0% 06/07/2023	(100,000,000)	(99,431,667)
United States Treasury Bill 0% 29/06/2023	(100,000,000)	(99,378,011)
United States Treasury Bill 0% 13/07/2023	(100,000,000)	(99,333,056)
United States Treasury Bill 0% 24/08/2023	(100,000,000)	(98,446,000)
United States Treasury Bill 0% 26/10/2023	(100,000,000)	(98,269,028)
United States Treasury Bill 0% 21/09/2023	(100,000,000)	(98,213,333)

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

Man Funds VI plc
 Man GLG European Mid-Cap Equity Alternative
 Statement of Significant Purchases (unaudited)
 For the six month period ended 30 June 2023



Security	Nominal	Cost €
French Discount Treasury Bill 0% 09/08/2023	6,000,000	5,937,784
United Internet AG	194,649	4,203,499
French Discount Treasury Bill 0% 14/06/2023	4,000,000	3,983,731
French Discount Treasury Bill 0% 01/11/2023	4,000,000	3,933,366
Rightmove plc	367,331	2,387,539
Puma SE	38,727	2,251,792
Intertek Group plc	47,008	2,230,928
SEGRO plc	244,768	2,209,629
WH Smith plc	116,709	2,105,484
French Discount Treasury Bill 0% 04/10/2023	2,000,000	1,971,529
Autogrill SpA	287,013	1,934,270
Informa plc	214,286	1,743,685
Brenntag SE	23,477	1,508,445
Fielmann AG	37,084	1,487,372
Domino's Pizza Group plc	447,508	1,418,566
Aalberts Industries NV	30,157	1,305,031
Dunelm Group plc	99,576	1,253,196
Schaeffler AG	170,643	1,127,382
IMI plc	54,464	1,033,253
Pearson plc	108,626	1,027,924

Statement of Significant Sales (unaudited)
 For the six month period ended 30 June 2023

Security	Nominal	Proceeds €
Beiersdorf AG	(94,200)	(11,421,750)
French Discount Treasury Bill 0% 22/03/2023	(6,000,000)	(5,993,648)
Volkswagen AG	(45,500)	(5,773,950)
French Discount Treasury Bill 0% 25/01/2023	(5,000,000)	(4,998,956)
French Discount Treasury Bill 0% 22/02/2023	(5,000,000)	(4,994,664)
Aalberts Industries NV	(78,678)	(3,488,291)
United Internet AG	(166,114)	(3,481,279)
Autogrill SpA	(435,352)	(2,936,063)
The Weir Group plc	(111,622)	(2,273,512)
French Discount Treasury Bill 0% 09/08/2023	(2,000,000)	(1,980,338)
Bravida Holding AB	(189,019)	(1,932,155)
Brenntag SE	(27,101)	(1,906,585)
SSP Group plc	(620,014)	(1,760,064)
SEGRO plc	(179,609)	(1,689,818)
WH Smith plc	(86,722)	(1,540,663)
Whitbread plc	(42,860)	(1,489,163)
Dunelm Group plc	(99,576)	(1,334,443)
Grainger plc	(461,841)	(1,297,886)
Puma SE	(22,093)	(1,162,092)
CTS Eventim AG & Company	(12,554)	(822,525)

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

Man Funds VI plc

Man GLG Global Emerging Markets Debt Total Return Statement of Significant Purchases (unaudited) For the six month period ended 30 June 2023



Security	Nominal	Cost US\$
German Treasury Bill 0% 20/09/2023	115,500,000	125,334,731
German Treasury Bill 0% 23/08/2023	96,550,000	104,986,859
United States Treasury Bill 0% 14/12/2023	98,000,000	95,471,106
United States Treasury Bill 0% 30/11/2023	92,545,000	90,218,635
United States Treasury Bill 0% 09/11/2023	90,000,000	88,008,239
United States Treasury Bill 0% 24/11/2023	90,000,000	87,857,775
German Treasury Bill 0% 18/10/2023	76,800,000	83,085,593
United States Treasury Bill 0% 07/12/2023	80,000,000	78,010,614
German Treasury Bill 0% 19/07/2023	70,000,000	76,251,941
United States Treasury Bill 0% 16/11/2023	62,500,000	61,046,109
United States Treasury Bill 0% 21/03/2024	52,035,000	49,819,352
United States Treasury Bill 0% 02/11/2023	43,295,000	42,406,205
United States Treasury Bill 0% 22/02/2024	39,470,000	37,934,112
German Treasury Bill 0% 21/02/2024	32,860,000	35,296,661
German Treasury Bill 0% 21/06/2023	28,000,000	30,705,065
German Treasury Bill 0% 22/11/2023	26,220,000	28,433,713
German Treasury Bill 0% 13/12/2023	26,055,000	28,225,934
The Republic Of Turkey 100 Obps 20 June 2028 GS	113,475,000	19,360,597
United States Treasury Bill 0% 21/12/2023	15,580,000	15,181,847
United States Treasury Bill 0% 25/01/2024	14,470,000	13,825,661

Statement of Significant Sales (unaudited) For the six month period ended 30 June 2023

Security	Nominal	Proceeds US\$
German Treasury Bill 0% 20/09/2023	(115,500,000)	(122,941,058)
German Treasury Bill 0% 23/08/2023	(96,550,000)	(102,915,457)
United States Treasury Bill 0% 13/07/2023	(96,145,000)	(95,083,008)
United States Treasury Bill 0% 20/04/2023	(88,300,000)	(88,230,504)
United States Treasury Bill 0% 05/10/2023	(84,700,000)	(82,892,569)
German Treasury Bill 0% 18/10/2023	(76,800,000)	(81,710,911)
United States Treasury Bill 0% 23/03/2023	(75,230,000)	(75,144,782)
German Treasury Bill 0% 19/07/2023	(70,000,000)	(74,584,700)
United States Treasury Bill 0% 07/09/2023	(69,765,000)	(68,276,664)
United States Treasury Bill 0% 10/08/2023	(63,475,000)	(62,538,671)
United States Treasury Bill 0% 21/03/2024	(52,035,000)	(49,927,293)
United States Treasury Bill 0% 18/05/2023	(49,255,000)	(49,180,761)
United States Treasury Bill 0% 15/06/2023	(42,455,000)	(42,193,849)
United States Treasury Bill 0% 16/03/2023	(42,000,000)	(41,894,630)
United States Treasury Bill 0% 22/02/2024	(39,470,000)	(37,987,783)
United States Treasury Bill 0% 02/11/2023	(38,650,000)	(37,652,905)
German Treasury Bill 0% 21/02/2024	(32,860,000)	(34,368,184)
United States Treasury Bill 0% 30/11/2023	(33,515,000)	(32,687,812)
Republic of South Africa Government International Bond 1 Obps GS	(406,050,000)	(31,898,325)
German Treasury Bill 0% 21/06/2023	(28,000,000)	(30,118,924)

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Man Funds VI plc
 Man GLG Innovation Equity Alternative
 Statement of Significant Purchases (unaudited)
 For the six month period ended 30 June 2023



Security	Nominal	Cost US\$
Amazon.com Inc	511,739	51,652,653
United States Treasury Bill 0% 29/06/2023	27,000,000	26,731,607
Moody's Corporation	69,726	21,402,071
Lululemon Athletica Inc	57,125	20,025,894
United States Treasury Bill 0% 25/01/2024	20,000,000	19,354,136
Netflix Inc	52,471	18,786,272
Fair Isaac Corporation	27,736	18,247,028
United States Treasury Bill 0% 26/10/2023	17,000,000	16,614,803
Las Vegas Sands Corporation	272,208	16,221,336
United States Treasury Bill 0% 12/10/2023	15,000,000	14,666,135
United States Treasury Bill 0% 19/10/2023	15,000,000	14,651,932
Microsoft Corporation	49,377	14,080,268
Nvidia Corporation	52,475	13,653,502
Wynn Resorts Limited	116,865	12,759,270
Crown Castle Inc	83,564	11,920,174
Tradeweb Markets Inc	145,250	10,750,075
United States Treasury Bill 0% 02/11/2023	10,000,000	9,763,120
Axon Enterprise Inc	39,686	8,094,550
XPO Inc	147,808	7,270,641
Flex Limited	276,043	6,614,240

Statement of Significant Sales (unaudited)
 For the six month period ended 30 June 2023

Security	Nominal	Proceeds US\$
United States Treasury Bill 0% 27/04/2023	(45,000,000)	(44,994,999)
Amazon.com Inc	(437,802)	(43,872,350)
United States Treasury Bill 0% 09/03/2023	(35,000,000)	(34,837,256)
United States Treasury Bill 0% 13/04/2023	(30,000,000)	(29,950,665)
Netflix Inc	(71,807)	(24,351,490)
Moody's Corporation	(69,726)	(21,945,561)
Crown Castle Inc	(115,735)	(16,348,464)
Las Vegas Sands Corporation	(272,208)	(16,245,332)
Lululemon Athletica Inc	(44,561)	(15,923,832)
GFL Environmental Inc	(463,986)	(15,729,064)
Fair Isaac Corporation	(22,948)	(15,385,469)
United States Treasury Bill 0% 04/05/2023	(15,000,000)	(15,000,000)
Nvidia Corporation	(48,695)	(14,335,666)
Wynn Resorts Limited	(116,865)	(12,784,167)
United States Treasury Bill 0% 12/10/2023	(13,000,000)	(12,734,699)
Planet Fitness Inc	(160,727)	(12,597,463)
Motorola Solutions Inc	(45,164)	(11,645,699)
Microsoft Corporation	(38,084)	(11,470,077)
Tradeweb Markets Inc	(145,250)	(10,406,993)
United States Treasury Bill 0% 16/02/2023	(10,000,000)	(9,962,222)

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Man Funds VI plc
 Man Alternative Style Risk Premia
 Statement of Significant Purchases (unaudited)
 For the six month period ended 30 June 2023



Security	Nominal	Cost US\$
United States Treasury Bill 0% 14/09/2023	50,000,000	49,008,873
United States Treasury Bill 0% 16/11/2023	50,000,000	48,725,082
Wells Fargo & Company	423,096	19,601,324
Fidelity National Information Services Inc	331,052	17,588,793
The Cigna Group	49,739	14,959,375
United States Treasury Bill 0% 27/07/2023	15,000,000	14,742,922
United States Treasury Bill 0% 29/06/2023	15,000,000	14,692,875
Citigroup Inc	301,878	13,982,989
Mastercard Inc	37,080	13,893,891
The Coca-Cola Company	224,284	13,759,823
McKesson Corporation	31,760	11,494,579
Equinix Inc	14,972	11,342,937
DTE Energy	98,199	10,378,652
Nasdaq Inc	168,826	9,410,820
Meta Platforms Inc	38,019	9,095,666
Fortinet Inc	148,044	9,011,515
Ally Financial Inc	297,276	8,732,093
UnitedHealth Group Inc	18,397	8,697,217
Liberty SiriusXM Group	301,898	8,694,662
American International Group Inc	142,742	8,681,568

Statement of Significant Sales (unaudited)
 For the six month period ended 30 June 2023

Security	Nominal	Proceeds US\$
United States Treasury Bill 0% 20/04/2023	(50,000,000)	(50,000,000)
United States Treasury Bill 0% 16/03/2023	(20,000,000)	(19,990,104)
Fidelity National Information Services Inc	(331,052)	(18,295,121)
Wells Fargo & Company	(423,096)	(17,537,189)
United States Treasury Bill 0% 29/06/2023	(15,000,000)	(14,910,389)
The Cigna Group	(49,739)	(14,884,389)
United States Treasury Bill 0% 27/07/2023	(15,000,000)	(14,861,427)
Mastercard Inc	(37,080)	(14,330,468)
The Coca-Cola Company	(224,284)	(13,733,392)
Ameren Corporation	(159,539)	(13,187,388)
APA Corporation	(296,258)	(12,706,215)
McKesson Corporation	(31,760)	(11,465,268)
The Bank of New York Mellon Corporation	(241,729)	(11,393,601)
DTE Energy	(98,199)	(10,742,656)
IPG Photonics Corporation	(86,599)	(10,364,951)
Autodesk Inc	(52,058)	(10,060,128)
Bank of America Corporation	(264,809)	(9,360,784)
Nasdaq Inc	(168,826)	(9,223,592)
Alphabet Inc	(80,039)	(9,212,297)
CDW Corporation	(42,516)	(9,095,240)

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

Man Funds VI plc
 Man AHL Active Balanced
 Statement of Significant Purchases (unaudited)
 For the six month period ended 30 June 2023



Security	Nominal	Cost US\$
French Discount Treasury Bill 0% 01/11/2023	50,000,000	52,340,695
United States Treasury Bill 0% 07/12/2023	50,000,000	48,762,425
French Discount Treasury Bill 0% 24/01/2024	45,000,000	48,129,614
French Discount Treasury Bill 0% 29/11/2023	45,000,000	47,581,287
French Discount Treasury Bill 0% 20/03/2024	25,000,000	26,306,497
United States Treasury Bill 0% 15/06/2023	25,000,000	24,523,032
United States Treasury Bill 0% 02/11/2023	25,000,000	24,412,750

Statement of Significant Sales (unaudited)
 For the six month period ended 30 June 2023

Security	Nominal	Proceeds US\$
French Discount Treasury Bill 0% 19/04/2023	(50,000,000)	(54,792,500)
French Discount Treasury Bill 0% 14/06/2023	(50,000,000)	(54,272,500)
French Discount Treasury Bill 0% 22/02/2023	(50,000,000)	(53,140,000)
French Discount Treasury Bill 0% 22/03/2023	(40,000,000)	(43,166,000)
French Discount Treasury Bill 0% 12/07/2023	(25,000,000)	(27,251,732)
French Discount Treasury Bill 0% 09/08/2023	(25,000,000)	(27,122,449)
United States Treasury Bill 0% 15/06/2023	(25,000,000)	(24,872,529)
United States Treasury Bill 0% 02/11/2023	(19,000,000)	(18,599,255)
S&P500 E-mini Index Futures June 2023	(260)	(4,008,775)
Nasdaq 100 E-mini Index Futures September 2023	(93)	(3,758,079)
TOPIX Index Futures June 2023	(305)	(3,627,478)
Nikkei 225 (SGX) Index Futures June 2023	(264)	(3,283,054)
Swiss Market Index Futures June 2023	(259)	(1,862,699)
TOPIX Index Futures March 2023	(249)	(1,690,149)
United States 10 Years Treasury Note CBT Futures June 2023	(1,098)	(1,556,594)
EURO BTP Futures June 2023	(295)	(1,466,934)
EURO Stoxx 50 Index Futures June 2023	(605)	(1,273,272)
EURO Bund Futures June 2023	(362)	(1,202,735)
OMXS30 Index Futures April 2023	(736)	(849,662)
KOSPI2 Index Futures June 2023	(218)	(821,790)

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Man Funds VI plc
Man GLG High Yield Opportunities
Statement of Significant Purchases (unaudited)
For the six month period ended 30 June 2023



Security	Nominal	Cost €
Vivion Investments Sarl 3% 08/08/2024	51,300,000	39,580,509
Teva Pharmaceutical Finance Netherlands II BV 3.75% 09/05/2027	35,900,000	27,445,411
Talktalk Telecom Group plc 3.875% 20/02/2025	24,447,000	22,345,877
ABRA Global Finance 5% 02/03/2028	22,699,741	20,461,342
Gruenthal GmbH 3.625% 15/11/2026	24,163,000	19,514,836
Maryland Bidco Limited 10% 26/01/2028	11,790,000	17,990,888
Casino Guichard Perrachon SA 3.58% 07/02/2025	41,400,000	17,778,555
TVL Finance plc 10.25% 28/04/2028	14,987,000	16,682,838
Casino Guichard Perrachon SA 4.498% 07/03/2024	32,100,000	16,247,946
LHMC Finco 2 Sarl 7.25% 02/10/2025	20,543,044	15,428,290
SBB Treasury 08/02/2024	16,621,000	14,715,760
MPT Operating Partnership LP 3.692% 05/06/2028	16,848,000	13,527,858
Marex Group plc 8.375% 02/02/2028	13,228,000	13,178,260
Thoeur 5.375% 01/03/2026	15,778,000	13,073,812
Thames Water Utilities Finance plc 1.25% 31/01/2032	18,208,000	12,903,151
Permanent TSB Group Holdings plc 6.625% 25/04/2028	12,145,000	12,097,877
Teva Pharmaceutical Finance Netherlands II BV 7.375% 15/09/2029	11,703,000	11,703,000
Novo Banco SA 8.5% 06/07/2028	15,800,000	11,608,216
Banca IFIS SpA 6.125% 19/01/2027	11,120,000	11,097,735
Credit Suisse Group AG 7.75% 01/03/2029	10,963,000	11,004,085

Statement of Significant Sales (unaudited)
For the six month period ended 30 June 2023

Security	Nominal	Proceeds €
Vivion Investments Sarl 3% 08/08/2024	(71,000,000)	(56,626,359)
Teva Pharmaceutical Finance Netherlands II BV 3.75% 09/05/2027	(64,069,000)	(52,559,437)
ADLER Real Estate AG 1.875% 27/04/2023	(45,200,000)	(44,851,875)
Credit Suisse Group AG 7.75% 01/03/2029	(30,947,000)	(33,372,348)
Novo Banco SA 8.50% 06/07/2028	(30,500,000)	(26,287,119)
Casino Guichard Perrachon SA 3.58% 07/02/2025	(41,400,000)	(24,469,416)
REBECC 5.75% 15/07/2025	(27,554,000)	(23,224,836)
Thames Water Utilities Finance plc 1.25% 31/01/2032	(30,437,000)	(22,274,037)
United Group BV 3.125% 15/02/2026	(25,927,000)	(19,743,968)
Banco de Credito Social Cooperativo SA 8% 22/09/2026	(21,100,000)	(18,942,872)
Credit Suisse Group AG 2.125% 13/10/2026	(23,488,000)	(18,732,003)
Gatwick Airport Finance plc 4.375% 07/04/2026	(17,417,000)	(18,375,303)
Matalan Finance plc 6.75% 31/01/2023	(20,633,000)	(18,049,607)
GOLLBZ 3.75% 15/07/2024	(22,056,000)	(13,841,498)
Gruenthal GmbH 3.625% 15/11/2026	(14,356,000)	(13,211,169)
SBBSS 1.75% 14/01/2025	(16,148,000)	(13,068,576)
Sizzling Platter LLC / Sizzling Platter Finance Corporation 8.5% 28/11/2025	(14,103,000)	(12,523,072)
Food Service Project SA 5.5% 21/01/2027	(14,366,000)	(12,453,734)
Thoeur 5.375% 01/03/2026	(14,960,000)	(12,073,150)
Talktalk Telecom Group plc 3.875% 20/02/2025	(11,705,000)	(11,127,855)

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

Man Funds VI plc
 Man GLG Credit Multi Strategy Alternative
 Statement of Significant Purchases (unaudited)
 For the six month period ended 30 June 2023



Security	Nominal	Cost US\$
United States Treasury Bill 0% 23/02/2023	1,000,000	995,813
United States Treasury Bill 0% 05/01/2023	700,000	699,854
United States Treasury Bill 0% 16/02/2023	700,000	696,566

Statement of Significant Sales (unaudited)
 For the six month period ended 30 June 2023

Security	Nominal	Proceeds US\$
United States Treasury Bill 0% 23/03/2023	(3,000,000)	(2,978,615)
United States Treasury Bill 0% 06/04/2023	(1,200,000)	(1,189,356)
Andrade Gutierrez International 1% 29/12/2040	(604)	(241)
Andrade Gutierrez International SA 1% 28/12/2040	(483)	(192)

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Man Funds VI plc
 Man GLG Event Driven Alternative
 Statement of Significant Purchases (unaudited)
 For the six month period ended 30 June 2023



Security	Nominal	Cost US\$
United States Treasury Bill 0% 03/08/2023	100,000,000	97,869,026
United States Treasury Bill 0% 12/10/2023	85,000,000	83,156,085
United States Treasury Bill 0% 25/07/2023	50,000,000	49,238,769
United States Treasury Bill 0% 29/06/2023	50,000,000	49,232,616
United States Treasury Bill 0% 24/08/2023	50,000,000	49,098,264
United States Treasury Bill 0% 07/09/2023	50,000,000	49,020,496
United States Treasury Bill 0% 10/08/2023	50,000,000	48,922,307
United States Treasury Bill 0% 26/10/2023	50,000,000	48,867,068
Iveric Bio Inc	1,050,114	39,895,294
United States Treasury Bill 0% 27/07/2023	40,000,000	39,162,400
National Instruments Corporation	664,192	36,593,404
Qualtrics International - Class A	2,091,034	36,147,841
United States Treasury Bill 0% 06/07/2023	35,000,000	34,607,306
United States Treasury Bill 0% 15/06/2023	35,000,000	34,308,225
United States Treasury Bill 0% 02/11/2023	35,000,000	34,180,158
Horizon Therapeutics plc	315,440	33,853,101
Radius Global Infrastructure - Class A	2,065,451	30,115,025
Coupa Software Inc	367,479	29,225,937
United States Treasury Bill 0% 25/01/2024	30,000,000	29,055,496
Seagen Inc	143,333	28,988,890

Statement of Significant Sales (unaudited)
 For the six month period ended 30 June 2023

Security	Nominal	Proceeds US\$
United States Treasury Bill 0% 06/04/2023	(100,000,000)	(100,000,000)
Coupa Software Inc	(706,155)	(57,198,555)
United States Treasury Bill 0% 30/03/2023	(50,000,000)	(50,000,000)
United States Treasury Bill 0% 27/04/2023	(50,000,000)	(50,000,000)
United States Treasury Bill 0% 12/01/2023	(50,000,000)	(50,000,000)
United States Treasury Bill 0% 16/02/2023	(50,000,000)	(50,000,000)
United States Treasury Bill 0% 23/02/2023	(50,000,000)	(50,000,000)
United States Treasury Bill 0% 02/03/2023	(50,000,000)	(50,000,000)
United States Treasury Bill 0% 18/05/2023	(50,000,000)	(50,000,000)
United States Treasury Bill 0% 09/02/2023	(50,000,000)	(50,000,000)
United States Treasury Bill 0% 09/03/2023	(50,000,000)	(50,000,000)
United States Treasury Bill 0% 16/03/2023	(50,000,000)	(50,000,000)
United States Treasury Bill 0% 13/04/2023	(50,000,000)	(50,000,000)
United States Treasury Bill 0% 04/05/2023	(50,000,000)	(50,000,000)
United States Treasury Bill 0% 03/08/2023	(50,000,000)	(49,740,204)
United States Treasury Bill 0% 25/07/2023	(50,000,000)	(49,700,160)
United States Treasury Bill 0% 29/06/2023	(50,000,000)	(49,660,634)
United States Treasury Bill 0% 05/01/2023	(40,000,000)	(40,000,000)
United States Treasury Bill 0% 15/06/2023	(35,000,000)	(34,830,409)
United States Treasury Bill 0% 20/04/2023	(25,000,000)	(25,000,000)

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Man Funds VI plc
 Man GLG Global Debt Total Return
 Statement of Significant Purchases (unaudited)
 For the six month period ended 30 June 2023



Security	Nominal	Cost US\$
German Treasury Bill 0% 20/09/2023	965,000	1,051,216
UMBS 30 Years	935,000	808,812
FNCL 2.50% 30 Years	935,000	803,552
FNCL 2.50%	935,000	789,746
German Treasury Bill 0% 18/10/2023	500,000	540,922
German Treasury Bill 0% 13/12/2023	475,000	514,583
United States Treasury Bill 0% 28/12/2023	520,000	497,865
G2SF 2.50% 20/06/2050	420,000	371,372
G2SF 2.5%	420,000	368,370
German Treasury Bill 0% 23/08/2023	335,000	364,414
TBA G2SF 2.5% 20/05/2050	420,000	362,611
United States Treasury Bill 0% 22/02/2024	360,000	342,543
United States Treasury Bill 0% 21/03/2024	355,000	339,817
German Treasury Bill 0% 19/07/2023	210,000	228,778
The Republic of Turkey 100 20 June 2028 GS	650,000	110,900
German Treasury Bill 0% 22/11/2023	86,000	93,381
Republic of Colombia 100 20 June 2028 MS	805,000	68,543
EMS39V1 5 Years 100 20 June 2028 GS	921,892	67,759
German Treasury Bill 0% 21/06/2023	60,000	65,797
Republic Of South Africa Government International Bond 1%	850,000	61,499

Statement of Significant Sales (unaudited)
 For the six month period ended 30 June 2023

Security	Nominal	Proceeds US\$
United States Treasury Bill 1.88% 15/02/2032	(1,200,000)	(1,059,750)
German Treasury Bill 0% 20/09/2023	(965,000)	(1,047,387)
United States Treasury Bill 0% 07/09/2023	(1,065,000)	(1,045,942)
UMBS 30 Years	(935,000)	(807,789)
FNCL 2.5%	(935,000)	(807,533)
Fannie Mae or Freddie Mac 2.5%	(935,000)	(802,128)
FNCL 2.5% 30 Years	(935,000)	(787,811)
United States Treasury Bill 0% 23/03/2023	(547,500)	(546,845)
United States Treasury Bill 0% 05/10/2023	(555,000)	(543,157)
German Treasury Bill 0% 18/10/2023	(500,000)	(541,405)
German Treasury Bill 0% 13/12/2023	(475,000)	(511,820)
United States Treasury Bill 0% 28/12/2023	(520,000)	(504,741)
Japan 5 Year Treasury Bill 0.1% 20/09/2025	(65,000,000)	(485,301)
TBA G2SF 2.5% 20/05/2050	(420,000)	(370,863)
G2SF 2.5% 20/06/2050	(420,000)	(370,059)
Ginnie Mae 2.5% 20 May 2050	(420,000)	(367,730)
German Treasury Bill 0% 23/08/2023	(335,000)	(364,462)
G2SF 2.5%	(420,000)	(361,823)
United States Treasury Bill 0% 22/02/2024	(360,000)	(346,982)
United States Treasury Bill 0% 21/03/2024	(355,000)	(340,621)

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Man Funds VI plc
 Man GLG High Yield Opportunities DE
 Statement of Significant Purchases (unaudited)
 For the six month period ended 30 June 2023



Security	Nominal	Cost €
Sazka Group AS 3.875% 15/02/2027	23,402,000	19,092,783
Iceland Bondco plc 4.625% 15/03/2025	16,490,000	14,529,282
Vivion Investments Sarl 3% 08/08/2024	17,400,000	13,217,598
PLT VII Finance Sarl 4.625% 05/01/2026	9,579,000	8,861,146
Altice France SA 4% 15/07/2029	11,166,000	8,294,074
THOEUR 5.375% 01/03/2026	8,546,000	7,932,735
United Group BV 3.125% 15/02/2026	10,818,000	7,687,936
Travel 10.25% 28/04/2028	6,025,000	6,707,288
SBBBSS Float 08/02/2024	6,766,000	5,994,509
Almaviva The Italian Innovation Company SpA 4.875% 30/10/2026	6,678,000	5,890,237
ABRA Global Finance 5% 02/03/2028	7,129,443	5,843,912
CT Investment GmbH 5.50% 15/04/2026	6,248,000	5,621,021
Marex Group plc 8.375% 02/02/2028	5,530,000	5,510,275
MPW 3.692% 05/06/2028	6,814,000	5,472,568
Teva Pharmaceutical Industries Limited 3.375% 15/09/2029	5,240,000	5,240,000
Centurion Bidco SpA 5.875% 30/09/2026	7,259,000	5,113,433
Credit Suisse Group AG 2.125% 13/10/2026	6,740,000	5,074,995
Quilter plc 8.625% 18/04/2033	4,248,000	4,907,954
TalkTalk Telecom Group plc 3.875% 20/02/2025	5,139,000	4,868,530
Permanent TSB Group Holdings plc 6.625% 25/04/2028	4,842,000	4,823,213

Statement of Significant Sales (unaudited)
 For the six month period ended 30 June 2023

Security	Nominal	Proceeds €
Vivion Investments Sarl 3% 08/08/2024	(29,800,000)	(23,493,405)
Sazka Group AS 3.875% 15/02/2027	(23,402,000)	(20,167,848)
Iceland Bondco plc 4.625% 15/03/2025	(18,830,000)	(16,686,894)
Credit Suisse Group AG 7.75% 01/03/2029	(12,956,000)	(13,971,484)
Centurion Bidco SpA 5.875% 30/09/2026	(14,518,000)	(11,607,334)
Paysafe Finance plc / Paysafe Holdings US Corporation 3% 15/06/2029	(12,618,000)	(9,660,045)
Sizzling Platter LLC / Sizzling Platter Finance Corporation 8.5% 28/11/2025	(10,033,000)	(8,849,196)
Altice France SA 4% 15/07/2029	(11,166,000)	(8,453,856)
United Group BV 3.125% 15/02/2026	(10,818,000)	(8,451,501)
Cidron Aida Finco Sarl	(10,103,000)	(8,124,773)
Conglo 2.75% 01/01/2026	(8,871,000)	(8,075,716)
Thoeur 5.375% 01/03/2026	(8,546,000)	(7,812,237)
WP/AP Telecom Holdings 3.75% 15/01/2029	(8,808,000)	(7,672,675)
Almaviva The Italian Innovation Company SpA 4.875% 30/10/2026	(8,104,000)	(7,190,648)
ADLER Real Estate AG 1.875% 27/04/2023	(7,600,000)	(7,162,954)
PLT VII Finance Sarl 4.625% 05/01/2026	(7,044,000)	(6,737,002)
Food Service Project SA 5.50% 21/01/2027	(7,068,000)	(6,142,139)
Credit Suisse Group AG 2.125% 13/10/2026	(6,740,000)	(6,084,759)
CT Investment GmbH 5.50% 15/04/2026	(6,750,000)	(5,924,849)
The Co-Operative Bank Finance plc 6% 06/04/2027	(5,522,000)	(5,905,831)

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Man Funds VI plc
 Man AHL Target Risk Moderate
 Statement of Significant Purchases (unaudited)
 For the six month period ended 30 June 2023



Security	Nominal	Cost US\$
United States Treasury Bill 0% 03/08/2023	3,000,000	2,949,236
United States Treasury Bill 0% 19/10/2023	3,000,000	2,934,527
United States Treasury Bill 0% 13/07/2023	2,500,000	2,449,128
United States Treasury Bill 0% 27/07/2023	2,250,000	2,211,438
United States Treasury Bill 0% 14/09/2023	2,000,000	1,960,351
United States Treasury Bill 0% 29/06/2023	2,000,000	1,959,526
United States Treasury Bill 0% 16/11/2023	2,000,000	1,949,219
United States Treasury Bill 0% 09/11/2023	1,500,000	1,464,563
France Treasury Bill 0.10% 25/07/2031	1,158,360	1,226,985
United States Treasury Inflation Indexed Bonds 1.13% 15/01/2033	1,012,650	979,264

Statement of Significant Sales (unaudited)
 For the six month period ended 30 June 2023

Security	Nominal	Proceeds US\$
United States Treasury Bill 0% 08/06/2023	(3,000,000)	(2,987,448)
United States Treasury Bill 0% 02/02/2023	(2,500,000)	(2,500,000)
United States Treasury Bill 0% 16/03/2023	(2,250,000)	(2,250,000)
United States Treasury Bill 0% 20/04/2023	(2,000,000)	(2,000,000)
United States Treasury Bill 0% 25/05/2023	(2,000,000)	(2,000,000)
United States Treasury Bill 0% 19/01/2023	(2,000,000)	(2,000,000)
United States Treasury Bill 0% 29/06/2023	(2,000,000)	(1,987,973)
France Treasury Bill 0.10% 25/07/2031	(579,015)	(614,801)
United States Treasury Bill 0% 13/07/2023	(500,000)	(496,111)
S&P500 E-mini Index Futures June 2023	(6)	(86,210)
Nasdaq 100 E-mini Index Futures June 2023	(2)	(77,761)
TOPIX Index Futures June 2023	(6)	(67,021)
Nikkei 225 (SGX) Index Futures June 2023	(5)	(54,719)
Swiss Market Index Futures June 2023	(4)	(26,623)
TOPIX Index Futures March 2023	(4)	(26,190)
Euro Stoxx 50 Index Futures June 2023	(11)	(22,231)
United States 10 Years Treasury Note CBT Futures June 2023	(15)	(21,047)
Euro Bund Futures June 2023	(5)	(19,425)
Hang Seng Index Futures June 2023	(1)	(17,976)
Euro BTP Futures June 2023	(3)	(16,491)

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Man Funds VI plc
 Man GLG Asia Pacific (ex Japan) Equity Alternative
 Statement of Significant Purchases (unaudited)
 For the six month period ended 30 June 2023



Security	Nominal	Cost US\$
United States Treasury Bill 0% 14/09/2023	3,000,000	2,938,022
Insurance Australia Group Limited	578,920	1,887,919
ZhongAn Online P&C Insurance Company Limited	575,800	1,805,290
ASX Limited	34,102	1,572,859
Taiwan Semiconductor Manufacturing Company Limited	86,000	1,567,569
SM Prime Holdings Inc	2,508,700	1,515,324
Parade Technologies Limited	39,000	1,506,653
United States Treasury Bill 0% 13/07/2023	1,500,000	1,473,242
Baidu Inc - Class A	79,050	1,469,615
Australia & New Zealand Banking Group Limited	74,310	1,304,921
LG Energy Solution	2,719	1,225,698
Universal Vision Biotechnology Company Limited	91,000	1,187,299
SK Hynix Inc	17,137	1,179,577
Northern Star Resources Limited	144,053	1,161,166
Samsung Engineering Company Limited	53,826	1,158,466
PT Bank Mandiri	2,587,500	1,141,102
Bank Central Asia	1,907,900	1,139,182
Iray Technology Company Limited	25,850	1,047,575
Trip.com Group Limited	29,353	1,026,294
Nine Dragons Paper Holdings Limited	1,198,000	997,808

Statement of Significant Sales (unaudited)
 For the six month period ended 30 June 2023

Security	Nominal	Proceeds US\$
United States Treasury Bill 0% 02/03/2023	(2,000,000)	(2,000,000)
United States Treasury Bill 0% 09/02/2023	(2,000,000)	(2,000,000)
CSL Limited	(8,297)	(1,647,710)
East Money Information Company Limited	(750,150)	(1,510,061)
PDD Holdings Inc	(15,887)	(1,469,316)
Hong Kong Exchanges and Clearing Limited	(33,898)	(1,459,748)
Thai Beverage Public Company Limited	(2,918,500)	(1,333,856)
Australia & New Zealand Banking Group Limited	(74,310)	(1,188,893)
China Resources Gas Group Limited	(323,200)	(1,099,625)
Ping An Insurance Group Company of China Limited	(150,000)	(1,020,928)
Shenzhou International Group Holdings Limited	(92,900)	(951,038)
Trip.com Group Limited	(24,486)	(889,018)
NIO Inc	(77,902)	(763,446)
Pharmaron Beijing Company Limited	(99,900)	(752,073)
Nine Dragons Paper Holdings Limited	(1,198,000)	(696,608)
LG Energy Solution	(1,512)	(642,989)
Wuxi Lead Intelligent Equipment Company Limited	(107,780)	(512,501)
United States Treasury Bill 0% 12/01/2023	(500,000)	(500,000)
Zai Lab Limited	(13,772)	(454,237)
Shanghai MicroPort Medical Robot (Group) Company Limited	(79,620)	(224,021)

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Man Funds VI plc
 Man AHL Target Growth Alternative
 Statement of Significant Purchases (unaudited)
 For the six month period ended 30 June 2023



Security	Nominal	Cost US\$
United States Treasury Bill 0% 26/10/2023	6,500,000	6,352,663
French Discount Treasury Bill 0% 20/03/2024	4,750,000	4,995,728
French Discount Treasury Bill 0% 21/02/2024	4,000,000	4,241,560
United States Treasury Bill 0% 11/05/2023	4,000,000	3,939,601
United States Treasury Bill 0% 03/08/2023	3,500,000	3,443,103
French Discount Treasury Bill 0% 24/01/2024	3,000,000	3,208,690
United States Treasury Bill 0% 06/07/2023	2,500,000	2,449,101
United States Treasury Bill 0% 06/04/2023	1,000,000	990,618
French Discount Treasury Bill 0% 29/11/2023	750,000	801,554
French Discount Treasury Bill 0% 17/04/2024	250,000	259,761
Japanese Government Bond (OSE) 10 Years June 2023	8	42,441
EURO BOBL Futures June 2023	26	29,977
Australian 3 Years Bond Futures March 2023	48	29,699
United States 5 Years Treasury Note CBT Futures June 2023	19	27,375
United States 2 Years Treasury Note CBT Futures June 2023	18	22,242
Euro-Schatz Futures June 2023	18	13,314
E-mini Russell 2000 Index June 2023	4	10,100
Euro-Buxl Futures 30 Years Bond June 2023	3	8,261
Japanese Government Bond (OSE) 10 Years March 2023	9	7,789
E-mini Russell 2000 Index March 2023	3	5,705

Statement of Significant Sales (unaudited)
 For the six month period ended 30 June 2023

Security	Nominal	Proceeds US\$
French Discount Treasury Bill 0% 14/06/2023	(7,500,000)	(8,102,205)
French Discount Treasury Bill 0% 17/05/2023	(7,500,000)	(8,094,057)
United States Treasury Bill 0% 12/01/2023	(4,000,000)	(4,000,000)
United States Treasury Bill 0% 11/05/2023	(4,000,000)	(4,000,000)
French Discount Treasury Bill 0% 19/04/2023	(3,000,000)	(3,287,550)
French Discount Treasury Bill 0% 12/07/2023	(3,000,000)	(3,209,042)
United States Treasury Bill 0% 26/01/2023	(2,500,000)	(2,500,000)
United States Treasury Bill 0% 06/07/2023	(2,500,000)	(2,485,792)
United States Treasury Bill 0% 03/08/2023	(1,000,000)	(990,844)
Nasdaq 100 E-mini Index Futures June 2023	(7)	(230,982)
S&P500 E-mini Index Futures June 2023	(24)	(227,883)
Nikkei 225 (SGX) Index Futures June 2023	(23)	(188,921)
TOPIX Index Futures June 2023	(24)	(180,115)
TOPIX Index Futures March 2023	(22)	(131,449)
Swiss Market Index Futures June 2023	(17)	(105,597)
EURO BTP Futures June 2023	(19)	(102,288)
Euro Stoxx 50 Index Futures June 2023	(53)	(83,841)
United States 10 Years Treasury Note CBT Futures June 2023	(76)	(72,156)
FTSE/MIB Index Futures March 2023	(9)	(70,609)
EURO OAT Futures June 2023	(14)	(58,740)

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Man Funds VI plc
 Man GLG Convertible Arbitrage Alternative
 Statement of Significant Purchases (unaudited)
 For the six month period ended 30 June 2023



Security	Nominal	Cost US\$
United States Treasury Bill 0% 02/11/2023	15,280,000	14,916,808
United States Treasury Bill 0% 17/08/2023	13,775,000	13,450,914
MIDD 1% 01/09/2025	10,382,000	12,280,245
United States Treasury Bill 0% 19/10/2023	12,105,000	11,820,371
United States Treasury Bill 0% 12/10/2023	10,070,000	9,846,097
Lumentum Holdings Inc 0.5% 15/12/2026	9,812,000	8,682,639
Progress Software Corporation 1% 15/04/2026	7,082,000	7,948,554
Etsy Inc 0.25% 15/06/2028	10,151,000	7,773,433
United States Treasury Bill 0% 26/10/2023	7,550,000	7,371,278
DigitalOcean Holdings Inc 0% 01/12/2026	8,995,000	7,012,412
SNAP 0.125% 01/03/2028	8,779,000	6,222,116
United States Treasury Bill 0% 13/07/2023	6,120,000	6,003,423
United States Treasury Bill 0% 29/06/2023	5,645,000	5,522,686
United States Treasury Bill 0% 21/12/2023	5,050,000	4,921,174
United States Treasury Bill 0% 28/09/2023	4,615,000	4,510,090
United States Treasury Bill 0% 22/06/2023	4,000,000	3,914,887
Akamai Technologies Inc 0.125% 01/05/2025	3,709,000	3,725,428
United States Treasury Bill 0% 09/11/2023	3,435,000	3,351,582
United States Treasury Bill 0% 05/10/2023	3,015,000	2,945,598
World Gastroenterology Organisation 1.50% 01/04/2025	2,364,000	2,845,665

Statement of Significant Sales (unaudited)
 For the six month period ended 30 June 2023

Security	Nominal	Proceeds US\$
Palo Alto Networks Inc 0.75% 07/01/2023	(8,703,000)	(17,316,628)
United States Treasury Bill 0% 02/11/2023	(15,280,000)	(14,940,628)
United States Treasury Bill 0% 19/10/2023	(12,105,000)	(11,858,962)
United States Treasury Bill 0% 27/04/2023	(9,950,000)	(9,950,000)
United States Treasury Bill 0% 12/10/2023	(10,070,000)	(9,875,893)
United States Treasury Bill 0% 17/08/2023	(6,310,000)	(6,249,840)
United States Treasury Bill 0% 11/05/2023	(6,095,000)	(6,095,000)
United States Treasury Bill 0% 13/07/2023	(6,120,000)	(6,079,286)
United States Treasury Bill 0% 22/06/2023	(6,060,000)	(6,018,634)
United States Treasury Bill 0% 20/04/2023	(5,910,000)	(5,889,877)
United States Treasury Bill 0% 29/06/2023	(5,645,000)	(5,605,595)
United States Treasury Bill 0% 06/04/2023	(4,200,000)	(4,200,000)
United States Treasury Bill 0% 09/11/2023	(3,435,000)	(3,353,696)
United States Treasury Bill 0% 23/03/2023	(3,000,000)	(2,998,430)
United States Treasury Bill 0% 28/09/2023	(3,000,000)	(2,955,866)
United States Treasury Bill 0% 26/10/2023	(3,000,000)	(2,943,073)
United States Treasury Bill 0% 30/03/2023	(2,825,000)	(2,821,550)
United States Treasury Bill 0% 12/01/2023	(2,550,000)	(2,550,000)
United States Treasury Bill 0% 09/03/2023	(2,525,000)	(2,517,903)
MS Alpha Swap Convertible Arbitrage Alternative	(120,705)	(2,270,745)

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Man Funds VI plc
 Man GLG RI Global Sustainable Growth Alternative
 Statement of Significant Purchases (unaudited)
 For the six month period ended 30 June 2023



Security	Nominal	Cost US\$
United States Treasury Bill 0% 03/08/2023	2,500,000	2,456,348
United States Treasury Bill 0% 04/05/2023	2,000,000	1,991,705
United States Treasury Bill 0% 18/05/2023	2,000,000	1,988,167
United States Treasury Bill 0% 25/05/2023	2,000,000	1,986,082
Ryanair Holdings plc	92,872	1,555,672
United States Treasury Bill 0% 19/10/2023	1,000,000	978,180
United States Treasury Bill 0% 02/11/2023	1,000,000	977,042
United States Treasury Bill 0% 16/11/2023	1,000,000	975,077
Rational AG	993	632,191
Ferrari NV	2,600	606,536
Adyen NV	380	550,969
Euro Stoxx 50 Index Futures June 2023	290	519,036
Assa Abloy AB	19,400	475,348
Edwards Lifesciences Corporation	5,300	421,491
Partners Group Holding AG	350	340,284
Microsoft Corporation	970	315,995
Linde plc	880	294,455
Vitrolife AB	14,800	292,135
Moncler SpA	3,088	220,857
Euro Stoxx 50 Index Futures March 2023	210	195,009

Statement of Significant Sales (unaudited)
 For the six month period ended 30 June 2023

Security	Nominal	Proceeds US\$
United States Treasury Bill 0% 06/04/2023	(3,500,000)	(3,498,669)
United States Treasury Bill 0% 09/02/2023	(3,500,000)	(3,498,505)
United States Treasury Bill 0% 23/02/2023	(2,500,000)	(2,500,000)
United States Treasury Bill 0% 03/08/2023	(2,400,000)	(2,361,741)
Novo Nordisk	(9,623)	(1,488,769)
United States Treasury Bill 0% 20/04/2023	(1,400,000)	(1,397,220)
United States Treasury Bill 0% 23/03/2023	(1,000,000)	(997,337)
Ferrari NV	(3,216)	(867,201)
Ryanair Holdings plc	(52,182)	(834,965)
S&P Global Inc	(2,355)	(811,842)
Microsoft Corporation	(2,781)	(773,199)
Visa Inc	(2,882)	(635,809)
ASML Holding NV	(893)	(583,424)
SAP SE	(4,362)	(538,500)
Nestle SA	(4,120)	(497,999)
Adobe Inc	(1,295)	(485,819)
Moncler SpA	(6,906)	(461,493)
ANSYS Inc	(1,400)	(438,913)
Chr. Hansen Holding	(5,448)	(404,178)
Adyen NV	(261)	(395,107)

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Security	Nominal	Cost €
French Discount Treasury Bill 0% 04/10/2023	1,000,000	985,536
French Discount Treasury Bill 0% 06/09/2023	800,000	789,974
French Discount Treasury Bill 0% 01/11/2023	600,000	592,298
French Discount Treasury Bill 0% 09/08/2023	500,000	493,333
French Discount Treasury Bill 0% 20/09/2023	300,000	297,047
Orsted	1,814	152,552
Meyer Burger Technology AG	252,984	143,687
TPI Composites Inc	12,373	131,992
SMA Solar Technology AG	1,494	129,953
Sunrun Inc	5,548	96,234
Enphase Energy Inc	390	79,958
Sunnova Energy International Inc	5,442	75,378
MP Materials Corporation	3,255	74,157
Wacker Chemie AG	586	71,545
Epiroc AB	3,993	71,333
Vår Energi AS	27,552	63,667
ON Semiconductor Corporation	744	62,033
Sociedad Química y Minera de Chile	804	56,718
Pioneer Natural Resources Company	269	55,242
Siemens Energy AG	3,311	53,241

Statement of Significant Sales (unaudited)
For the six month period ended 30 June 2023

Security	Nominal	Proceeds €
French Discount Treasury Bill 0% 19/04/2023	(1,000,000)	(1,000,000)
French Discount Treasury Bill 0% 14/06/2023	(600,000)	(600,000)
French Discount Treasury Bill 0% 22/03/2023	(500,000)	(500,000)
French Discount Treasury Bill 0% 25/01/2023	(400,000)	(400,000)
French Discount Treasury Bill 0% 22/02/2023	(300,000)	(300,000)
Baker Hughes Company	(5,559)	(154,876)
Meyer Burger Technology AG	(252,984)	(151,183)
Orsted	(1,741)	(144,480)
Saipem SpA	(102,984)	(132,942)
Enel SpA	(23,624)	(128,326)
Schlumberger Limited	(2,775)	(123,728)
Sika AG	(444)	(116,403)
Canadian Solar Inc	(2,879)	(107,275)
ABB Limited	(2,362)	(72,963)
Freeport-McMoRan Inc	(1,964)	(69,989)
Ganfeng Lithium Group Company Limited	(11,734)	(69,385)
Industrie De Nora SpA	(3,612)	(67,568)
New Linde plc	(208)	(66,472)
JinkoSolar Holding Company Limited	(1,536)	(65,951)
PGS ASA	(65,487)	(65,697)

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Man Funds VI plc
 Man AHL Global Bond
 Statement of Significant Purchases (unaudited)
 For the six month period ended 30 June 2023



Security	Nominal	Cost US\$
Ginnie Mae 2.5%	14,000,000	13,882,931
United States Treasury Bill 0% 24/08/2023	10,000,000	9,820,440
Fannie Mae Pool 5%	5,000,000	4,978,945
Fannie Mae Pool 4%	5,000,000	4,766,133
United States Treasury Bill 0% 16/11/2023	4,500,000	4,386,023
Ginnie Mae 5%	4,000,000	3,985,703
Fannie Mae 5%	4,000,000	3,961,797
United States Treasury Bill 0% 18/05/2023	4,000,000	3,936,020
United States Treasury Bill 0% 02/11/2023	3,500,000	3,417,785
G2SF 6%	3,000,000	3,044,844
FNCL 5.5%	3,000,000	3,032,930
FNCL 5.5%	3,000,000	3,025,078
G2SF 30 Years 5.5%	3,000,000	3,020,703
G2SF 30 Years 5.5%	3,000,000	3,016,758
Ginnie Mae II Pool 5%	3,000,000	3,007,031
United States Treasury Bill 0% 15/06/2023	3,000,000	2,947,448
Ginnie Mae 4.5%	3,000,000	2,935,938
United States Treasury Bill 0% 17/08/2023	2,500,000	2,470,203
United States Treasury Bill 0% 03/08/2023	2,400,000	2,362,498
FNCL 6%	2,000,000	2,051,719

Statement of Significant Sales (unaudited)
 For the six month period ended 30 June 2023

Security	Nominal	Proceeds US\$
Ginnie Mae 2.5%	(21,000,000)	(20,701,992)
United States Treasury Bill 0% 24/08/2023	(10,000,000)	(9,849,970)
Fannie Mae Pool 4%	(6,000,000)	(5,698,594)
United States Treasury Bill 0% 06/04/2023	(5,000,000)	(5,000,000)
Fannie Mae Pool 5%	(5,000,000)	(4,982,852)
United States Treasury Bill 0% 16/11/2023	(4,500,000)	(4,389,469)
United States Treasury Bill 0% 12/01/2023	(4,000,000)	(4,000,000)
United States Treasury Bill 0% 18/05/2023	(4,000,000)	(4,000,000)
Fannie Mae 5%	(4,000,000)	(3,977,461)
Ginnie Mae 5%	(4,000,000)	(3,958,789)
United States Treasury Bill 0% 02/11/2023	(3,500,000)	(3,420,683)
G2SF 6%	(3,000,000)	(3,046,719)
FNCL 5.5%	(3,000,000)	(3,024,961)
Ginnie Mae II Pool 5%	(3,000,000)	(3,017,500)
G2SF 30 Years 5.5%	(3,000,000)	(3,017,344)
G2SF 30 Years 5.5%	(3,000,000)	(2,989,141)
FNCL 5.5%	(3,000,000)	(2,988,047)
United States Treasury Bill 0% 15/06/2023	(3,000,000)	(2,985,125)
FNCL 5%	(3,000,000)	(2,963,555)
Ginnie Mae II Pool 4.5%	(3,000,000)	(2,946,914)

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Man Funds VI plc
 Man GLG Senior Secured Opportunities
 Statement of Significant Purchases (unaudited)
 For the six month period ended 30 June 2023



Security	Nominal	Cost €
Quatrim Sasu 5.875% 15/01/2024	1,056,000	973,111
Bellis Acquisition Company plc 3.25% 16/02/2026	1,053,000	936,974
Playtech plc 4.25% 07/03/2026	800,000	719,404
FIS Fabbrica Italiana Sintetici SpA 5.625% 01/08/2027	820,000	651,488
Iceland Bondco plc 4.625% 15/03/2025	672,000	639,275
TVL Finance plc 10.25% 28/04/2028	469,000	527,794
Quilter plc 8.625% 18/04/2033	400,000	462,143
Theour 5.375% 01/03/2026	498,000	401,159
Banco de Credito Social Cooperativo SA 8% 22/09/2026	400,000	371,675
PeopleCert Wisdom Issuer plc 5.75% 15/09/2026	392,000	368,001
Drax Finco plc 2.625% 01/11/2025	390,000	335,696
eircom Finance DAC 3.50% 15/05/2026	410,000	319,251
Almaviva-The Italian Innovation Company SpA 4.875% 30/10/2026	400,000	310,597
MPT Operating Partnership LP 3.692% 05/06/2028	336,000	271,141
Novo Banco SA 8.50% 06/07/2028	300,000	268,184
ABRA Global Finance 5% 02/03/2028	348,574	267,012
Spa Holdings 3 Oy 3.625% 04/02/2028	316,000	252,670
NH Hotel Group SA 4% 02/07/2026	294,000	226,375
Permanent TSB Group Holdings plc 6.625% 25/04/2028	223,000	222,135
Credit Suisse AG/New York NY 7.95% 09/01/2025	250,000	221,925

Statement of Significant Sales (unaudited)
 For the six month period ended 30 June 2023

Security	Nominal	Proceeds €
Playtech plc 4.25% 07/03/2026	(1,200,000)	(1,107,304)
Iceland Bondco plc 4.625% 15/03/2025	(1,069,000)	(1,052,905)
Bellis Acquisition Company plc 3.25% 16/02/2026	(1,044,000)	(917,520)
Quatrim Sasu 5.875% 15/01/2024	(956,000)	(891,004)
Drax Finco plc 2.625% 01/11/2025	(780,000)	(707,483)
Banco de Credito Social Cooperativo SA 8% 22/09/2026	(700,000)	(680,586)
FIS Fabbrica Italiana Sintetici SpA 5.625% 01/08/2027	(820,000)	(650,904)
Credit Suisse Group AG 7.75% 01/03/2029	(531,000)	(572,336)
Novo Banco SA 8.50% 06/07/2028	(600,000)	(567,554)
TVL Finance plc 10.25% 28/04/2028	(469,000)	(540,376)
Selecta Group BV 8% 01/04/2026	(599,320)	(529,857)
Virgin Media Secured Finance plc 5% 15/04/2027	(500,000)	(525,658)
Almaviva-The Italian Innovation Company SpA 4.875% 30/10/2026	(600,000)	(505,594)
Theour 5.375% 01/03/2026	(598,000)	(494,245)
Viridian Group FinanceCo plc / Viridian Power & Energy 4.75% 15/09/2024	(416,000)	(472,034)
Spa Holdings 3 Oy 3.63% 04/02/2028	(532,000)	(436,772)
United Group BV 3.814% 15/05/2025	(397,000)	(396,043)
eircom Finance DAC 3.50% 15/05/2026	(410,000)	(385,400)
Gruenthal GmbH 3.625% 15/11/2026	(403,000)	(370,863)
WMG Acquisition Corporation 2.75% 15/07/2028	(414,000)	(362,172)

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Man Funds VI plc
 Man GLG European High Yield Opportunities
 Statement of Significant Purchases (unaudited)
 For the six month period ended 30 June 2023



Security	Nominal	Cost €
Iceland Bondco plc 4.625% 15/03/2025	1,528,000	1,496,585
Deuce Finco plc 5.5% 15/06/2027	1,342,000	1,317,334
Vivion Investments Sarl 3% 08/08/2024	1,300,000	979,351
Casino Guichard Perrachon SA 4.498% 07/03/2024	1,200,000	722,993
WMG Acquisition Corporation 2.25% 15/08/2031	898,000	662,849
Banco de Credito Social Cooperativo SA 8% 22/09/2026	600,000	567,283
RAC Bond Company plc 5.25% 04/11/2027	592,000	550,263
SBB Treasury 08/02/2024	589,000	528,949
TVL Finance plc 10.25% 28/04/2028	466,000	521,372
Guala Closures SpA 3.25% 15/06/2028	644,000	511,448
Thoeur 5.375% 01/03/2026	604,000	497,385
Credit Suisse Group AG 7.75% 01/03/2029	499,000	496,677
Quilter plc 8.625% 18/04/2033	400,000	462,143
Cidron Aida Finco Sarl 01/04/2028	521,000	451,306
Maryland Bidco Limited 10% 26/01/2028	269,000	437,300
Allied Universal Holdco LLC/Allied Universal Finance Corporation/Atlas Luxco 4 Sarl 4.875% 01/06/2028	528,000	428,643
Total Play Telecomunicaciones SA de CV 7.5% 12/11/2025	641,000	428,424
Kepler SpA 0.426% 15/05/2029	474,000	424,947
ABRA Global Finance 5% 02/03/2028	514,791	422,726
MPT Operating Partnership LP 3.692% 05/06/2028	525,000	419,698

Statement of Significant Sales (unaudited)
 For the six month period ended 30 June 2023

Security	Nominal	Proceeds €
Iceland Bondco plc 4.625% 15/03/2025	(2,017,000)	(2,014,075)
Vivion Investments Sarl 3% 08/08/2024	(1,800,000)	(1,400,394)
Deuce Finco plc 5.5% 15/06/2027	(1,342,000)	(1,354,801)
ADLER Real Estate AG 1.875% 27/04/2023	(1,100,000)	(1,095,000)
Credit Suisse Group AG 7.75% 01/03/2023	(929,000)	(1,001,634)
RAC Bond Company plc 5.25% 04/11/2027	(868,000)	(808,776)
Guala Closures SpA 3.25% 15/06/2028	(966,000)	(787,567)
GAMHOL 7.558% 15/07/2027	(771,000)	(708,572)
Kepler SpA 0.426% 15/05/2029	(761,000)	(708,417)
WMG Acquisition Corporation 2.25% 15/08/2031	(898,000)	(648,189)
Galaxy Bidco Ltd 6.5% 31/07/2031	(590,000)	(638,406)
Novo Banco SA 8.5% 06/07/2028	(700,000)	(594,535)
Banco de Credito Social Cooperativo SA 8% 22/09/2026	(600,000)	(571,897)
Thoeur 5.375% 01/03/2026	(659,000)	(551,575)
ProGroup AG 3% 31/03/2026	(608,000)	(475,197)
Allied Universal Holdco LLC/Allied Universal Finance Corporation/Atlas Luxco 4 Sarl 4.875% 01/06/2028	(561,000)	(464,104)
Casino Guichard Perrachon SA 4.498% 07/03/2024	(600,000)	(449,554)
Matalan Finance plc 6.75% 31/01/2023	(471,000)	(438,640)
Spa Holdings 3 Oy 3.63% 04/02/2028	(522,000)	(437,735)
MPT Operating Partnership LP 3.692% 05/06/2028	(525,000)	(423,893)

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

Man Funds VI plc
 Man GLG RI Sustainable Credit Opportunities
 Statement of Significant Purchases (unaudited)
 For the six month period ended 30 June 2023



Security	Nominal	Cost €
Casino Guichard Perrachon SA 4.498% 07/03/2024	1,300,000	729,097
Thoeur 5.375% 01/03/2026	536,000	485,008
Food Service Project SA 5.5% 21/01/2027	518,000	469,728
United Group BV 3.125% 15/02/2026	574,000	464,143
Cidron Aida Finco Sarl 01/04/2028	542,000	458,915
Derichebourg SA 2.25% 15/07/2028	548,000	433,138
Cervim 6% 15/02/2029	494,000	425,813
Aareal Bank AG 7.321% 30/04/2171	400,000	317,007
B&M European Value Retail SA 4% 15/11/2028	282,000	287,129
TVL Finance plc 10.25% 28/04/2028	247,000	273,525
Marex Group plc 8.375% 02/02/2028	271,000	269,500
MPT Operating Partnership LP 3.692% 05/06/2028	320,000	258,310
Drax Finco PLC 2.625% 01/11/2025	294,000	253,063
HSBC Holdings PLC 8% 07/09/2028	263,000	247,996
Casino Guichard Perrachon SA 3.58% 07/02/2028	500,000	245,611
Novo Banco SA 8.50% 06/07/2028	300,000	227,721
Credit Suisse AG/New York NY 7.95% 09/01/2025	250,000	221,925
Fiber Bidco SpA 11% 25/10/2027	214,000	221,825
Spa Holdings 3 Oy 3.625% 04/02/2028	281,000	218,088
ABRA Global Finance 5% 02/03/2028	219,343	216,798

Statement of Significant Sales (unaudited)
 For the six month period ended 30 June 2023

Security	Nominal	Proceeds €
Casino Guichard Perrachon SA 4.498% 07/03/2024	(1,200,000)	(883,094)
Drax Finco plc 2.625% 01/11/2025	(588,000)	(533,334)
Novo Banco SA 8.50% 06/07/2028	(600,000)	(527,091)
Credit Suisse Group AG 7.75% 01/03/2029	(487,000)	(525,696)
Thoeur 5.375% 01/03/2026	(536,000)	(477,451)
Food Service Project SA 5.50% 15/11/2027	(518,000)	(464,385)
Spa Holdings 3 Oy 3.625% 04/02/2028	(562,000)	(457,500)
United Group BV 3.125% 15/02/2026	(574,000)	(455,834)
Cidron Aida Finco Sarl 01/04/2028	(542,000)	(449,980)
Cervim 6% 15/02/2029	(494,000)	(434,598)
Derichebourg SA 2.25% 15/07/2028	(548,000)	(433,593)
B&M European Value Retail SA 4% 15/11/2028	(382,000)	(382,260)
Aareal Bank AG 7.321% 30/04/2171	(400,000)	(347,429)
Gruenthal GmbH 3.625% 15/11/2026	(340,000)	(312,963)
Electricite de France SA 4.875% 21/09/2038	(357,000)	(291,388)
Telefonica Europe BV 2.88%	(300,000)	(258,000)
HSBC Holdings PLC 8% 07/09/2028	(263,000)	(250,707)
PLT VII Finance Sarl 4.625% 05/01/2026	(257,000)	(247,524)
Viridian Group FinanceCo PLC / Viridian Power & Energy 4.75% 15/09/2024	(218,000)	(247,364)
Lorca Telecom Bondco SA 4% 18/09/2027	(266,000)	(245,785)

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

Man Funds VI plc
 Man AHL TargetClimate
 Statement of Significant Purchases (unaudited)
 For the six month period ended 30 June 2023



Security	Nominal	Cost US\$
FTI Consulting Inc	3,019	553,874
The Kroger Company	11,315	533,647
Swedish Government 0.13% 12/05/2031	6,200,000	492,024
Microsoft Corporation	1,560	473,791
Belgium Kingdom 0% 22/10/2031	500,000	425,573
Keurig Dr Pepper Inc	10,263	355,371
Finnish Government 0% 15/09/2030	400,000	351,922
Cellnex Telecom 1.75% 23/10/2030	400,000	351,873
United Natural Foods Inc	9,584	350,509
NVIDIA Corporation	1,090	343,979
AMN Healthcare Services Inc	3,331	320,899
Tesla Inc	1,597	303,786
Infineon Technologies AG 3.625% 01/04/2028	300,000	298,429
Alpha Services and Holdings SA 5.5% 11/06/2031	300,000	286,788
Newmont Corporation	6,184	283,072
Cogent Communications Holdings Inc	4,208	258,788
EnPro Industries Inc 5.75% 15/10/2026	250,000	245,400
Kingdom Of Denmark 0% 15/11/2031	2,000,000	229,620
Agnico Eagle Mines Limited	4,278	218,890
Valeo 5.375% 28/05/2027	200,000	217,629

Statement of Significant Sales (unaudited)
 For the six month period ended 30 June 2023

Security	Nominal	Proceeds US\$
Netherlands Government 2.50% 15/01/2033	(2,800,000)	(3,004,742)
Belgium Kingdom 0% 22/10/2031	(2,800,000)	(2,395,330)
Finnish Government 0% 15/09/2030	(700,000)	(619,352)
Swedish Government 0.13% 12/05/2031	(7,400,000)	(597,922)
Kingdom Of Denmark 0% 15/11/2031	(4,600,000)	(538,399)
Alpha Services and Holdings SA 5.50% 11/06/2031	(500,000)	(470,092)
Keurig Dr Pepper Inc	(13,554)	(468,201)
Target Corporation	(2,188)	(349,568)
Ball Corporation 2.875% 15/08/2030	(400,000)	(330,798)
United States Treasury Bill 0% 06/04/2023	(300,000)	(296,638)
Infineon Technologies AG 3.625% 01/04/2028	(300,000)	(292,453)
Newmont Corporation	(5,298)	(274,461)
Cogent Communications Holdings Inc	(4,208)	(272,978)
The Hain Celestial Group Inc	(16,252)	(270,112)
The J.M. Smucker Company	(1,694)	(267,271)
United Natural Foods Inc	(9,584)	(261,051)
AMN Healthcare Services Inc	(2,642)	(249,689)
The Kroger Company	(5,108)	(247,359)
EnPro Industries Inc 5.75% 15/10/2026	(250,000)	(245,065)
M/I Homes Inc 4.95% 01/02/2028	(250,000)	(233,740)

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

Man Funds VI plc
 Man GLG Core Economy Alternative
 Statement of Significant Purchases (unaudited)
 For the six month period ended 30 June 2023



Security	Nominal	Cost US\$
United States Treasury Bill 0% 02/11/2023	3,760,000	3,669,768
United States Treasury Bill 0% 12/10/2023	3,445,000	3,368,508
United States Treasury Bill 0% 29/06/2023	2,395,000	2,341,556
AutoZone Inc	766	1,888,527
United States Treasury Bill 0% 26/10/2023	1,915,000	1,869,906
Parker-Hannifin Corporation	5,060	1,653,257
United Parcel Service Inc	8,921	1,591,653
United States Treasury Bill 0% 03/08/2023	1,500,000	1,465,305
Quanta Services Inc	8,784	1,428,759
Waste Management Inc	9,016	1,419,538
Caterpillar Inc	6,058	1,403,884
Willscot Mobile Mini Holdings Corporation	30,193	1,396,482
Wesco International Inc	9,503	1,389,543
United States Treasury Bill 0% 16/11/2023	1,420,000	1,384,537
Booking Holdings Inc	552	1,383,445
NVR Inc	246	1,352,906
Toll Brothers Inc	21,647	1,345,934
United States Treasury Bill 0% 28/09/2023	1,345,000	1,315,019
TransUnion	19,176	1,285,339
Expedia Group Inc	12,780	1,282,501

Statement of Significant Sales (unaudited)
 For the six month period ended 30 June 2023

Security	Nominal	Proceeds US\$
United States Treasury Bill 0% 29/06/2023	(2,395,000)	(2,344,992)
United States Treasury Bill 0% 26/10/2023	(1,915,000)	(1,877,994)
Emerson Electric Company	(19,876)	(1,669,220)
United States Treasury Bill 0% 12/10/2023	(1,510,000)	(1,476,648)
United States Treasury Bill 0% 03/08/2023	(1,500,000)	(1,468,930)
United States Treasury Bill 0% 16/11/2023	(1,420,000)	(1,387,311)
Cummins Inc	(6,009)	(1,386,667)
AutoZone Inc	(540)	(1,366,009)
Parker-Hannifin Corporation	(3,889)	(1,323,269)
United States Treasury Bill 0% 28/09/2023	(1,345,000)	(1,318,368)
PayPal Holdings Inc	(17,811)	(1,220,804)
Waste Management Inc	(7,477)	(1,185,173)
LKQ Corporation	(20,593)	(1,135,982)
Eagle Materials Inc	(7,669)	(1,130,926)
HB Fuller Company	(17,064)	(1,130,773)
Willscot Mobile Mini Holdings Corp	(24,918)	(1,127,710)
Quanta Services Inc	(6,810)	(1,123,204)
WW Grainger Inc	(1,738)	(1,119,951)
Chart Industries Inc	(8,871)	(1,094,643)
Saia Inc	(3,888)	(1,072,160)

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

Man Funds VI plc

Man GLG Emerging Markets Corporate Credit Alternative Statement of Significant Purchases (unaudited) For the six month period ended 30 June 2023



Security	Nominal	Cost US\$
United States Treasury Bill 0% 20/07/2023	4,000,000	3,919,556
United States Treasury Bill 0% 13/07/2023	3,000,000	2,941,433
United States Treasury Bill 0% 12/10/2023	2,100,000	2,054,807
United States Treasury Bill 0% 26/10/2023	1,400,000	1,368,278
United States Treasury Bill 0% 15/06/2023	1,100,000	1,085,229
United States Treasury Bill 0% 22/06/2023	1,100,000	1,084,224
United States Treasury Bill 0% 29/06/2023	1,100,000	1,083,270
United States Treasury Bill 0% 06/07/2023	1,100,000	1,081,905
United States Treasury Bill 0% 02/11/2023	1,100,000	1,074,234
United States Treasury Bill 0% 19/10/2023	1,000,000	976,800
Cemex Sab De Cv 9.125% 14/03/2028	800,000	787,998
Republic of Turkey 9.38% 14/03/2029	777,000	772,633
Network i2i Limited 5.65%	800,000	772,000
Nova Ljubljanska Banka dd 7.125% 27/06/2027	700,000	763,140
ABJA Investment Company Private Limited 5.95% 31/07/2024	736,000	735,089
CSANBZ 7.5% 27/06/2030	661,000	661,000
Hyundai Capital America 5.6% 30/03/2028	652,000	650,174
Teva Pharmaceutical Finance Netherlands II BV 7.375% 15/09/2029	600,000	640,290
The State Bank of India 4.875% 05/05/2028	642,000	640,061
Republic of Poland 5.5% 04/04/2053	626,000	618,300

Statement of Significant Sales (unaudited) For the six month period ended 30 June 2023

Security	Nominal	Proceeds US\$
United States Treasury Bill 0% 20/07/2023	(4,000,000)	(3,950,867)
United States Treasury Bill 0% 13/07/2023	(3,000,000)	(2,969,746)
United States Treasury Bill 0% 12/10/2023	(2,100,000)	(2,067,656)
United States Treasury Bill 0% 22/06/2023	(1,100,000)	(1,093,596)
United States Treasury Bill 0% 06/07/2023	(1,100,000)	(1,093,179)
United States Treasury Bill 0% 15/06/2023	(1,100,000)	(1,092,899)
United States Treasury Bill 0% 29/06/2023	(1,100,000)	(1,092,534)
United States Treasury Bill 0% 02/11/2023	(1,100,000)	(1,080,128)
Nova Ljubljanska Banka dd 7.125% 27/06/2027	(700,000)	(774,865)
Republic of Turkey 9.38% 14/03/2029	(777,000)	(772,452)
CSANBZ 7.50% 27/06/2030	(661,000)	(660,739)
Hyundai Capital America 5.60% 30/03/2028	(652,000)	(651,951)
The State Bank of India 4.875% 05/05/2028	(642,000)	(639,081)
Republic of Poland 5.50% 04/04/2053	(626,000)	(636,092)
Teva Pharmaceutical Finance Netherlands II BV 7.375% 15/09/2029	(600,000)	(632,476)
The KSA Sukuk Limited 4.27% 22/05/2029	(600,000)	(598,800)
MUBAUH 4.375% 22/11/2033	(554,000)	(550,772)
MVMHU 7.50% 09/06/2028	(550,000)	(547,319)
Shinhan Bank Company Limited 4.50% 12/04/2028	(532,000)	(531,021)
Norinchukin Bank 5.43% 09/03/2028	(511,000)	(517,451)

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

Man Funds VI plc
 Man GLG European Leaders Alternative
 Statement of Significant Purchases (unaudited)
 For the six month period ended 30 June 2023



Security	Nominal	Cost €
French Discount Treasury Bill 0% 20/09/2023	1,000,000	991,682
French Discount Treasury Bill 0% 04/10/2023	1,000,000	990,296
French Discount Treasury Bill 0% 01/11/2023	1,000,000	987,487
French Discount Treasury Bill 0% 15/11/2023	1,000,000	986,454
French Discount Treasury Bill 0% 29/11/2023	1,000,000	984,834
Compagnie Financière Richemont SA	5,341	791,008
Assa Abloy AB	33,718	737,873
Adidas AG	4,046	649,294
Givaudan SA	200	609,329
Scout24 AG	8,815	529,147
FLSmidth & Co A/S	12,290	510,631
ABB Limited	11,234	393,436
Epiroc AB - Class A	14,431	250,880
ASML Holding NV	343	228,737
GN Store Nord AS	8,673	206,513
United Internet AG	6,952	95,059
ASM International NV	116	44,885
London Stock Exchange plc	21,736	89
B&M European Value Retail SA	251,082	63
Ryanair	87,410	58

Statement of Significant Sales (unaudited)
 For the six month period ended 30 June 2023

Security	Nominal	Proceeds €
GN Store Nord AS	(8,673)	(191,424)
ASM International NV	(116)	(47,411)
ASOS plc	(19,810)	(5,222)
Centrica plc	(138,556)	(2,589)
Amadeus IT Group SA	(1,664)	(932)

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

Man Funds VI plc
 Man GLG Financial Credit Opportunities
 Statement of Significant Purchases (unaudited)
 For the six month period ended 30 June 2023



Security	Nominal	Cost €
Close Brothers Group plc 7.75% 14/06/2028	471,000	542,042
Provident Financial plc 8.875% 13/01/2032	500,000	520,857
Novo Banco SA 9.875% 01/12/2033	500,000	513,750
Permanent TSB Group Holdings plc 13.25% (Perpetual)	407,000	452,033
Marex Group plc 8.375% 02/02/2028	446,000	444,005
ING Groep NV 4.75% 25/05/2043	400,000	401,000
Bank of Cyprus Holdings plc 11.875% 21/12/2171	380,000	382,850
Ibercaja Banco SA 2.75% 23/07/2030	400,000	361,000
The Co-Operative Bank Finance plc 9.5% 24/05/2028	310,000	359,013
Societe Generale SA 8% 29/09/2025	418,000	358,354
Bracken MidCo1 plc 6.75% 01/11/2027	390,000	357,345
TRUEPT 6.50% 15/02/2027	339,000	357,087
OSB Group plc 9.993% 27/07/2033	308,000	356,697
Jerrold Finco plc 5.25% 15/01/2027	363,000	354,905
Yorkshire Building Society 3.511% 11/10/2030	369,000	351,107
HSXLN 6.125% 24/11/2045	317,000	349,800
Commerzbank AG 8.625% 28/02/2033	300,000	338,177
BAWAG Group AG 1.875% 23/09/2030	400,000	324,000
Lloyds Banking Group plc 7.5% 27/06/2024	314,000	272,062
AIB 5.25% (Perpetual)	292,000	271,560

As at 30 June 2023 Man GLG Financial Credit Opportunities had not sold any investments.

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

Common Reporting Standard - Data Protection Information Notice

The Fund hereby provides the following data protection information notice to all Shareholders in the Fund either as of 31 December 2015 or at any point of time since this date.

For the avoidance of doubt, this notice applies equally to any Shareholders that have ceased to hold Shares in the Fund since 1 January 2016. Furthermore, it should be noted that this notice is applicable to Controlling Persons of certain Shareholders. The Fund hereby confirm that they intend to take such steps as may be required to satisfy any obligations imposed by (i) the OECD's Standards for Automatic Exchange of Financial Account Information in Tax Matters ("the Standard"), which therein contains Common Reporting Standards ("CRS"), as applied in Ireland by mean of the relevant international legal framework and Irish tax legislation and (ii) EU Council Directive 2014/107/EU, amending Directive 2011/16/EU as regards mandatory automatic exchange information in the field of taxation ("DAC2"), as applied in Ireland by the means of the relevant tax legislation, so as to ensure compliance or deemed compliance (as the case may be) with the Standard/CRS and the DAC2 from 1 January 2016. In this regard, the Investment Manager on behalf of the Fund is obliged under Section 891F and Section 891G of the Irish Taxes Consolidation Act, 1997 (as amended) and regulations made pursuant to those sections to collect certain information about each Shareholder's tax arrangements (and also collect information in relation to relevant Controlling Persons of Specific Shareholders).

In certain circumstances, the Investment Manager on behalf of the Fund may be legally obliged to share this information and other financial information with respect to a Shareholder's interests in the Fund with the Irish Revenue Commissioners (and, in particular situations, also share information in relation to relevant Controlling Persons of specific Shareholders). In turn, and to the extent the account has been identified as a Reportable Account, the Irish Revenue Commissioners will exchange this information with the country of residence of the Reportable Person(s) in respect of the Reportable Account.

In particular, information that may be reported in respect of a Shareholder (and relevant Controlling Persons, if applicable) includes name, address, date of birth, place of birth, account number, account balance or value at period end (or, if the account was closed during such period, the balance or value at the date of the closure of the account), any payments (including redemption and dividend/interest payments) made with respect to the account during the calendar year, tax residency(ies) and tax identification number(s).

Report of Directors' Remuneration (Unaudited)

The directors of the Fund who are also employees of Man Group plc and companies within its group structure ("Man Group") do not receive any remuneration in respect of their services as directors of the Fund. The other directors receive fixed remuneration in respect of their services which is set at a level determined by the Board as a whole and which is not performance related. This is detailed in note 9 of these financial statements. None of the directors are currently in receipt of variable remuneration in respect of their services as directors of the Fund and none of the directors are currently in receipt of a pension from the Fund. The Fund has appointed Man Asset Management (Ireland) Limited as its UCITS management company. As such, the provisions of Article 14b of Directive 2009/65/EC in relation to remuneration are not applicable to the Fund. However, they do apply to Man Asset Management (Ireland) Limited, which has adopted a remuneration policy to ensure compliance.

The Investment Manager may, on behalf of each sub-fund and subject to the conditions and within the limits laid down by the Financial Conduct Authority and the Prospectus, employ techniques and instruments relating to transferable securities, including investments in OTC Financial Derivative Instruments ("FDI") provided that such techniques and instruments are used for efficient portfolio management purposes or to provide protection against exchange risk or for direct investment purposes, where applicable.

The Fund engaged in securities lending activity during the period for the purposes of efficient portfolio management, and invested in equity swaps, total return swaps, repos or reverse repos.

Securities Lending

All securities lending transactions entered into by the sub-funds are subject to a written legal agreement between the sub-funds and the Lending Agent, which is the Bank of New York Mellon, London Branch, and separately between the Lending Agent and the approved borrowing counterparty. Collateral received in exchange for securities lent is delivered to an account in the name of the Depository on behalf of the sub-funds. Collateral received is segregated from the assets belonging to the sub-funds Depository or the Lending Agent.

The total income earned from securities lending transactions is split between the relevant sub-funds and the securities lending agent. The sub-funds receives at least 80% while the securities lending agent receives up to 20% of such income with all operational costs borne out of the securities lending agent's share. Income received during the period by each sub-fund from securities lending transactions is disclosed in other income in the unaudited statement of comprehensive income included as part of the financial statements.

The following table details the value of securities on loan, the maturity tenor of which is always open, as they are callable or terminable on a daily basis. Additionally there is an analysis of the maturity tenor of the associated collateral received as at 30 June 2023 based on the respective transaction contractual maturity date, split between counterparty borrowers, with the country of incorporation of the counterparty shown in brackets:

Man GLG Alpha Select Alternative

Counterparty borrower and collateral type	Total value of securities on loan US\$'000	Maturity tenor of collateral					Open US\$'000	Total Collateral US\$'000
		Less than 1 day US\$'000	31 to 90 days US\$'000	91 to 365 days US\$'000	More than 365 days US\$'000			
Merrill Lynch International (Incorporated in the United Kingdom) Government bonds	181,178	-	199,299	-	-	-	199,299	
Morgan Stanley & Co. International plc (Incorporated in the United Kingdom) Government bonds	532,111	-	585,361	-	-	-	585,361	
	713,289	-	784,660	-	-	-	784,660	

Man GLG European Equity Alternative

Counterparty borrower and collateral type	Total value of securities on loan US\$'000	Maturity tenor of collateral					Open US\$'000	Total Collateral US\$'000
		Less than 1 day US\$'000	31 to 90 days US\$'000	91 to 365 days US\$'000	More than 365 days US\$'000			
BNP Paribas Arbitrage (Incorporated in the United Kingdom) Equities	18	-	19	-	-	-	19	
Societe Generale (Incorporated in the United Kingdom) Equities	2	-	3	-	-	-	3	
UBS AG (Incorporated in the United Kingdom) Collateral Received: USD Cash	291	4	-	-	-	-	4	
Equities		-	316	-	-	-	316	
	311	4	338	-	-	-	342	

Man Funds VI plc

Unaudited reporting requirement in respect of the Securities Financing Transactions Regulation (continued)
For the six month period ended 30 June 2023



Securities Lending (continued)

Man GLG European Mid-Cap Equity Alternative

Counterparty borrower and collateral type	Total value of securities on loan US\$'000	Maturity tenor of collateral					Open US\$'000	Total Collateral US\$'000
		Less than 1 day US\$'000	31 to 90 days US\$'000	91 to 365 days US\$'000	More than 365 days US\$'000			
BNP Paribas Arbitrage (Incorporated in the United Kingdom) Equities	320	-	353	-	-	-	353	
Citigroup Global Markets Limited (Incorporated in the United Kingdom) Equities	957	-	1,043	-	-	-	1,043	
The Bank of Nova Scotia (Incorporated in the United Kingdom) Equities	734	-	807	-	-	-	807	
	2,011	-	2,203	-	-	-	2,203	

The total value of securities on loan as a proportion of the Fund's Net Asset Value as at the balance sheet date is outlined below:

	% of Net Assets 30 June 2023
Man GLG Alpha Select Alternative	34.42%
Man GLG European Equity Alternative	0.25%
Man GLG European Mid-Cap Equity Alternative	3.82%

The total value of securities on loan as a proportion of the Fund's total lendable assets, as at the balance sheet date, is outlined below.

	Market Value on Loan	% of Lendable Assets
Man GLG Alpha Select Alternative	£561,025,923	62.85%
Man GLG European Equity Alternative	€285,155	0.45%
Man GLG European Mid-Cap Equity Alternative	€1,842,957	5.73%

Total lendable assets represent the aggregate value of assets types forming part of the Fund's securities lending programme.

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

	Income earned	Fees paid
Man GLG Alpha Select Alternative	£274,614	£31
Man GLG European Equity Alternative	€2,282	€631,788
Man GLG European Mid-Cap Equity Alternative	€4,688	-

Securities Lending (continued)

The following table lists all of the issuers by value of non-cash collateral received by the Fund by way of title transfer collateral arrangement across securities lending transactions as at the balance sheet date:

Non-cash collateral issuer

	Value	% of Net Assets
<u>Man GLG Alpha Select Alternative</u>	£	
Merrill Lynch International	142,502,440	8.74%
Morgan Stanley & Co. International Plc	418,523,483	25.67%
<u>Man GLG European Equity Alternative</u>	€	
BNP Paribas Arbitrage	16,124	0.01%
Societe Generale	2,244	0.00%
UBS AG	263,170	0.23%
<u>Man GLG European Mid-Cap Equity Alternative</u>	€	
BNP Paribas Arbitrage	293,393	0.61%
Citigroup Global Markets Limited	877,054	1.82%
The Bank of Nova Scotia	672,510	1.39%

As at the balance sheet date, all of the cash collateral received in respect of securities lending transactions was re-invested in repos managed by various counterparties as at the balance sheet date:

	Market Value on loan	% of Net Assets
Man GLG European Equity Alternative	€3,720	0.00%

Non-cash collateral received by way of title transfer collateral arrangement in relation to securities lending transactions and OTC derivative transactions, cannot be sold, re-invested or pledged.

Income earned by the Fund from the reinvestment of cash collateral in repos, net of any interest payable to the relevant counterparty, outlined below for the period ended 30 June 2023 and is presented within other income in the unaudited statement of comprehensive income:

	Income Earned
Man GLG European Equity Alternative	€478
Man GLG European Mid-Cap Equity Alternative	€53

All of the non-cash collateral received by the Fund was held by BNY Mellon, London Branch on a tri party settlement basis as at 30 June 2023.

100% of cash collateral is maintained in a segregated account with the custodian. 100% of non-cash collateral is maintained in pooled accounts.

Portfolio Swaps

OTC derivative transactions are entered into by the Fund under an International Swaps and Derivatives Associations, Inc. Master Agreement ("ISDA Master Agreement") or similar agreement. An ISDA Master Agreement is a bilateral agreement between the Fund and a counterparty that governs OTC derivative transactions (including total return swaps and portfolio swaps) entered into by the parties. All OTC derivative transactions entered under an ISDA Master agreement are netted together for collateral purposes therefore any collateral disclosures provided below/elsewhere in the report are in respect of all OTC derivative transactions entered into by the Fund under the ISDA Master agreement, not just portfolio swaps.

The collateral figures provided on the next page relate to collateral held to support specific Securities Financing Transactions Regulation ("SFTRs"), other cash held at brokers to support SFTRs, and other derivative transactions held at brokers where SFTRs are transacted.

Portfolio Swaps (collateral)

The following table details the value of portfolio swaps as a proportion of the Fund's net asset value, as at 30 June 2023:

	Portfolio swaps % of net assets
Man GLG Alpha Select Alternative	2.96%
Man GLG European Equity Alternative	4.50%
Man AHL Multi Strategy Alternative	0.45%
Man AHL TargetRisk	0.10%
Man GLG European Mid-Cap Equity Alternative	6.27%
Man GLG Innovation Equity Alternative	(1.68%)
Man Alternative Style Risk Premia	(5.65%)
Man GLG High Yield Opportunities	(0.07%)
Man GLG Event Driven Alternative	1.22%
Man GLG High Yield Opportunities DE	0.26%
Man AHL TargetRisk Moderate	0.04%
Man GLG Asia Pacific (ex-Japan) Equity Alternative	2.88%
Man GLG Convertible Arbitrage Alternative	14.85%
Man GLG RI Global Sustainable Growth Alternative	2.64%
Man GLG RI Sustainable Energy Transition Alternative	(1.11%)
Man GLG Senior Secured Opportunities	(0.13%)
Man GLG European High Yield Opportunities	(0.13%)
Man GLG RI Sustainable Credit Opportunities	(0.11%)
Man AHL TargetClimate	(0.24%)
Man GLG Core Economy Alternative	(4.98%)
Man GLG Emerging Markets Corporate Credit Alternative	(0.21%)
Man GLG European Leaders Alternative	0.56%

All returns and costs from securities borrowing from OTC transactions were accrued to the Fund and were not subject to any returns sharing arrangements with the Fund's Investment Manager or any other third parties.

The following table details the value of portfolio swaps, analysed by counterparty as at 30 June 2023:

Counterparty	Counterparty's country	Portfolio Swap Market value £
<u>Man GLG Alpha Select Alternative</u>		
Goldman Sachs International	United Kingdom	(2,791,859)
JP Morgan Securities Plc	United Kingdom	32,583,391
Morgan Stanley & Co. International Plc	United Kingdom	18,449,068
<u>Man GLG European Equity Alternative</u>		
		€
Barclays Plc	United Kingdom	961,651
Goldman Sachs International	United Kingdom	1,141,525
JP Morgan Securities Plc	United Kingdom	1,149,385
Morgan Stanley & Co. International Plc	United Kingdom	1,800,989
<u>Man AHL Multi Strategy Alternative</u>		
		US\$
Barclays Plc	United Kingdom	(11,691)
JP Morgan Securities Plc	United Kingdom	111,074
Morgan Stanley & Co. International Plc	United Kingdom	32,155
<u>Man AHL TargetRisk</u>		
		US\$
Goldman Sachs International	United Kingdom	3,630,973
<u>Man GLG European Mid-Cap Equity Alternative</u>		
		€
Goldman Sachs International	United Kingdom	1,912,619
JP Morgan Securities Plc	United Kingdom	1,115,850
<u>Man GLG Innovation Equity Alternative</u>		
		US\$
Goldman Sachs International	United Kingdom	(2,019,581)
<u>Man Alternative Style Risk Premia</u>		
		US\$
Morgan Stanley & Co. International Plc	United Kingdom	(16,332,123)

Man Funds VI plc

Unaudited reporting requirement in respect of the
Securities Financing Transactions Regulation (continued)
For the six month period ended 30 June 2023



Portfolio Swaps (continued)

Counterparty	Counterparty's country	Portfolio Swap Market value
Man GLG High Yield Opportunities		
Goldman Sachs International	United Kingdom	€ 776,608
JP Morgan Securities Plc	United Kingdom	€ (1,502,204)
Man GLG Event Driven Alternative		
Barclays Plc	United Kingdom	US\$ 7,179,728
Goldman Sachs International	United Kingdom	US\$ (65,917)
JP Morgan Securities Plc	United Kingdom	US\$ (22,109,055)
Morgan Stanley & Co. International Plc	United Kingdom	US\$ 28,907,383
Man GLG High Yield Opportunities DE		
Goldman Sachs International	United Kingdom	€ 309,550
JP Morgan Securities Plc	United Kingdom	€ 835,497
Man AHL TargetRisk Moderate		
Goldman Sachs International	United Kingdom	US\$ 8,973
Man GLG Asia Pacific (ex-Japan) Equity Alternative		
JP Morgan Securities Plc	United Kingdom	US\$ (5,968)
Morgan Stanley & Co. International Plc	United Kingdom	US\$ 2,214,986
Man GLG Convertible Arbitrage Alternative		
Morgan Stanley & Co. International Plc	United Kingdom	US\$ 14,600,555
Man GLG RI Global Sustainable Growth Alternative		
Goldman Sachs International	United Kingdom	US\$ 563,261
Morgan Stanley & Co. International Plc	United Kingdom	US\$ (120,546)
Man GLG RI Sustainable Energy Transition Alternative		
Barclays Plc	United Kingdom	€ 56,683
Morgan Stanley & Co. International Plc	United Kingdom	€ (161,956)
Man GLG Senior Secured Opportunities		
JP Morgan Securities Plc	United Kingdom	€ (20,759)
Man GLG European High Yield Opportunities		
JP Morgan Securities Plc	United Kingdom	€ (34,277)
Man GLG RI Sustainable Credit Opportunities		
JP Morgan Securities Plc	United Kingdom	€ (20,294)
Man AHL TargetClimate		
Goldman Sachs International	United Kingdom	US\$ 16,134
JP Morgan Securities Plc	United Kingdom	US\$ (85,614)
Morgan Stanley & Co. International Plc	United Kingdom	US\$ 8,503
Man GLG Core Economy Alternative		
Morgan Stanley & Co. International Plc	United Kingdom	US\$ (1,458,966)
Man GLG Emerging Markets Corporate Credit Alternative		
JP Morgan Securities Plc	United Kingdom	US\$ (43,410)
Man GLG European Leaders Alternative		
Goldman Sachs International	United Kingdom	€ 78,398

All portfolio swaps have an open maturity tenor as they are callable or terminable on a daily basis.

Man Funds VI plc

Unaudited reporting requirement in respect of the
Securities Financing Transactions Regulation (continued)
For the six month period ended 30 June 2023



Collateral

The Fund engages in activity which may require collateral to be provided to a counterparty ("collateral posted").

Counterparty	Currency	Collateral posted
<u>Man GLG Alpha Select Alternative</u>		
		£
Bank of New York Mellon	GBP	(12,329,998)
Goldman Sachs International	GBP	3,887,912
JP Morgan Securities Plc	GBP	(23,647,581)
Morgan Stanley & Co. International Plc	GBP	86,681,687
<u>Man GLG European Equity Alternative</u>		
		€
Bank of America Merrill Lynch	EUR	413
Bank of New York Mellon	EUR	(500,000)
Barclays Plc	EUR	2,361,859
Goldman Sachs International	EUR	1,445,409
JP Morgan Securities Plc	EUR	2,935,180
Morgan Stanley & Co. International Plc	EUR	(1,661,851)
<u>Man AHL Multi Strategy Alternative</u>		
		US\$
Bank of New York Mellon	USD	(170,000)
Barclays Plc	USD	28,198
Goldman Sachs International	USD	(18,096)
HSBC Bank Plc	USD	295,846
JP Morgan Securities Plc	USD	382,904
Morgan Stanley & Co. International Plc	USD	1,075,968
Royal Bank of Scotland	USD	174,243
<u>Man AHL TargetRisk</u>		
		US\$
Bank of America Merrill Lynch	USD	(688)
Bank of New York Mellon	USD	(17,500,000)
Barclays Plc	USD	19,589,792
Goldman Sachs International	USD	118,629,952
JP Morgan Securities Plc	USD	27,667,395
<u>Man GLG European Mid-Cap Equity Alternative</u>		
		€
Goldman Sachs International	EUR	(622,994)
JP Morgan Securities Plc	EUR	(314,819)
Morgan Stanley & Co. International Plc	EUR	1,697
<u>Man GLG Global Emerging Markets Debt Total Return</u>		
		US\$
Bank of New York Mellon	USD	3,420,000
Goldman Sachs International	USD	(15,465,483)
HSBC Bank Plc	USD	10,750,000
JP Morgan Securities Plc	USD	(2)
<u>Man GLG Innovation Equity Alternative</u>		
		US\$
Bank of New York Mellon	USD	630,000
Goldman Sachs International	USD	1,639,671
Morgan Stanley & Co. International Plc	USD	326

Man Funds VI plc

Unaudited reporting requirement in respect of the
Securities Financing Transactions Regulation (continued)
For the six month period ended 30 June 2023



Collateral (continued)

Counterparty	Currency	Collateral posted
<u><i>Man Alternative Style Risk Premia</i></u>		
		US\$
Bank of America Merrill Lynch	USD	(15,079)
Bank of New York Mellon	USD	(4,230,000)
Deutsche Bank AG, London	USD	(3)
HSBC Bank Plc	USD	1,410,567
Morgan Stanley & Co. International Plc	USD	(17,049,915)
Royal Bank of Scotland	USD	33,412
<u><i>Man AHL Active Balanced</i></u>		
		US\$
Bank of New York Mellon	USD	19,920,000
Goldman Sachs International	USD	(2,236,688)
<u><i>Man GLG High Yield Opportunities</i></u>		
		€
Bank of New York Mellon	EUR	510,000
Barclays Plc	EUR	897
Goldman Sachs International	EUR	15,536,655
JP Morgan Securities Plc	EUR	51,499,313
Morgan Stanley & Co. International Plc	EUR	20
Nomura Holdings	EUR	(241,035)
<u><i>Man GLG Event Driven Alternative</i></u>		
		US\$
Bank of New York Mellon	USD	7,270,000
Barclays Plc	USD	(2,070,998)
Credit Suisse AG Ireland	USD	(121)
Goldman Sachs International	USD	22,921,031
JP Morgan Securities Plc	USD	35,470,755
Morgan Stanley & Co. International Plc	USD	12,338,760
<u><i>Man GLG High Yield Opportunities DE</i></u>		
		€
Bank of New York Mellon	EUR	(1,450,000)
Goldman Sachs International	EUR	6,278,214
JP Morgan Securities Plc	EUR	15,675,461
<u><i>Man AHL TargetRisk Moderate</i></u>		
		US\$
Bank of New York Mellon	USD	(130,000)
Barclays Plc	USD	288,898
Goldman Sachs International	USD	191,498
JP Morgan Securities Plc	USD	(482)
<u><i>Man GLG Asia Pacific (ex-Japan) Equity Alternative</i></u>		
		US\$
Bank of New York Mellon	USD	560,000
JP Morgan Securities Plc	USD	13,229
Morgan Stanley & Co. International Plc	USD	4,310,696

Man Funds VI plc

Unaudited reporting requirement in respect of the
Securities Financing Transactions Regulation (continued)
For the six month period ended 30 June 2023



Collateral (continued)

Counterparty	Currency	Collateral posted
<u><i>Man AHL Target Growth Alternative</i></u>		
		US\$
Bank of New York Mellon	USD	1,410,000
Goldman Sachs International	USD	(104,215)
HSBC Bank Plc	USD	112,664
Royal Bank of Scotland	USD	85,925
<u><i>Man GLG Convertible Arbitrage Alternative</i></u>		
		US\$
Bank of New York Mellon	USD	450,000
Barclays Plc	USD	12,031
JP Morgan Securities Plc	USD	2,796,134
Morgan Stanley & Co. International Plc	USD	(11,465,964)
<u><i>Man GLG RI Global Sustainable Growth Alternative</i></u>		
		US\$
Bank of New York Mellon	USD	290,000
Goldman Sachs International	USD	43,537
Morgan Stanley & Co. International Plc	USD	298,133
<u><i>Man GLG RI Sustainable Energy Transition Alternative</i></u>		
		€
Barclays Plc	EUR	589,030
Morgan Stanley & Co. International Plc	EUR	(3,967)
<u><i>Man AHL Global Bond</i></u>		
		US\$
Bank of America Merrill Lynch	USD	(18)
Goldman Sachs International	USD	(2)
<u><i>Man GLG Senior Secured Opportunities</i></u>		
		€
Bank of New York Mellon	EUR	150,000
JP Morgan Securities Plc	EUR	710,084
<u><i>Man GLG European High Yield Opportunities</i></u>		
		€
Bank of New York Mellon	EUR	170,000
JP Morgan Securities Plc	EUR	1,107,834
<u><i>Man GLG RI Sustainable Credit Opportunities</i></u>		
		€
Bank of New York Mellon	EUR	(232,974)
JP Morgan Securities Plc	EUR	529,728
<u><i>Man AHL TargetClimate</i></u>		
		US\$
Bank of New York Mellon	USD	(40,000)
Goldman Sachs International	USD	330,674
JP Morgan Securities Plc	USD	920,083
Morgan Stanley & Co. International Plc	USD	772,017
<u><i>Man GLG Core Economy Alternative</i></u>		
		US\$
Morgan Stanley & Co. International Plc	USD	496,843
<u><i>Man GLG Emerging Markets Corporate Credit Alternative</i></u>		
		US\$
JP Morgan Securities Plc	USD	792,851
<u><i>Man GLG European Leaders Alternative</i></u>		
		€
Bank of New York Mellon	EUR	(110,000)
Goldman Sachs International	EUR	195,881

All cash posted as collateral has an open maturity tenor as it is not subject to a contractual maturity date.