Man Funds VI plc

(An Investment Company with Variable Capital)

Report and Financial Statements for the year ended 31 December 2017

Man Funds VI plc

Fund and Class of Shares	ISIN
Man GLG European Alpha Alternative Class DN EUR	IE00B4YLN521
Man GLG European Alpha Alternative Class DN H GBP	IE00B4YLN745
Man GLG European Alpha Alternative Class DN H USD	IE00B4YLMY47
Man GLG European Alpha Alternative Class IN EUR	IE00B3VHWQ03
Man GLG European Alpha Alternative Class IN H GBP	IE00B3VHX450
Man GLG European Alpha Alternative Class IN H USD	IE00B3VHWN71
Man GLG European Alpha Alternative Class INU EUR	IE00BD3DX301
Man GLG Alpha Select Alternative Class DL GBP	IE00B60K3800
Man GLG Alpha Select Alternative Class DL H EUR	IE00B5ZNKR51
Man GLG Alpha Select Alternative Class DL H USD	IE00B6116G19
Man GLG Alpha Select Alternative Class IL GBP	IE00B60S2G54
Man GLG Alpha Select Alternative Class IL H EUR	IE00B3LJVG97
Man GLG Alpha Select Alternative Class IL H SEK	IE00B57XDM94
Man GLG Alpha Select Alternative Class IL H USD	IE00B5ZN3H63
Man GLG Alpha Select Alternative Class IL U GBP	IE00BYQG5598
Man GLG European Equity Alternative Class DN EUR	IE00B5591813
Man GLG European Equity Alternative Class DN H CHF	IE00B3N8Z959
Man GLG European Equity Alternative Class DN H GBP	IE00B50LJD33
Man GLG European Equity Alternative Class DN H NOK	IE00B5BGS293
Man GLG European Equity Alternative Class DN H SEK	IE00B664J889
Man GLG European Equity Alternative Class DN H USD	IE00B55G5T10
Man GLG European Equity Alternative Class IN EUR	IE00B5429P46
Man GLG European Equity Alternative Class IN H GBP	IE00B501WY55
Man GLG European Equity Alternative Class IN H SEK	IE00B5MLB684
Man GLG European Equity Alternative Class IN H USD	IE00B54VK141
Man GLG European Equity Alternative Class INZ EUR	IE00BDRVT323
Man GLG European Equity Alternative Class INZ EUR Dist	IE00BZ607T67
Man GLG European Equity Alternative Class INZ H CHF Dist	IE00BZ607S50
Man GLG European Equity Alternative Class INZ H GBP Dist	IE00BZ607V89
Man GLG European Equity Alternative Class INZ H USD	IE00BDRVT430
Man GLG European Equity Alternative Class INZ H USD Dist	IE00BZ607W96
Man GLG Global Equity Alternative Class DN EUR	IE00BD616N28
Man GLG Global Equity Alternative Class DN H USD	IE00BD616K96
Man GLG Global Equity Alternative Class IN EUR	IE00BD616X26
Man GLG Global Equity Alternative Class IN H USD	IE00BD616T89
Man AHL Multi Strategy Alternative Class DN USD	IE00BRJT7S37
Man AHL Multi Strategy Alternative Class DN H EUR	IE00BRJT7T44
Man AHL Multi Strategy Alternative Class DN H GBP	IE00BRJT7X89
Man AHL Multi Strategy Alternative Class IN USD	IE00BRJT8355
Man AHL Multi Strategy Alternative Class IN H CHF	IE00BRJT8579
Man AHL Multi Strategy Alternative Class IN H EUR	IE00BRJT8462
Man AHL Multi Strategy Alternative Class IN H GBP	IE00BRJT8793
Man AHL Multi Strategy Alternative Class IN H SEK	IE00BRJT8B35
Man AHL TargetRisk Class D USD	IE00BRJT7498
Man AHL TargetRisk Class D H CHF	IE00BRJT7720
Man AHL TargetRisk Class D H EUR	IE00BRJT7613
Man AHL TargetRisk Class D H SEK	IE00BRJT7D83
Man AHL TargetRisk Class I USD	IE00BRJT7H22
Man AHL TargetRisk Class I H CHF	IE00BRJT7L67
Man AHL TargetRisk Class I H EUR	IE00BRJT7K50
Man AHL TargetRisk Class I H GBP	IE00BRJT7N81
Man AHL TargetRisk Class I H JPY	IE00BRJT7P06
Man AHL TargetRisk Class I H SEK	IE00BRJT7R20

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Fund and Class of Shares	ISIN
Man GLG European Mid-Cap Equity Alternative Class DN EUR	IE00BWBSF561
Man GLG European Mid-Cap Equity Alternative Class DN H USD	IE00BWBSFF61
Man GLG European Mid-Cap Equity Alternative Class DNY EUR	IE00BWBSFG78
Man GLG European Mid-Cap Equity Alternative Class IN EUR	IE00BWBSFJ00
Man GLG European Mid-Cap Equity Alternative Class IN F EUR	IE00BYXWT366
Man GLG European Mid-Cap Equity Alternative Class INF H GBP	IE00BYXWT580
Man GLG European Mid-Cap Equity Alternative Class INF H USD	IE00BYXWT473
Man GLG European Mid-Cap Equity Alternative Class IN H GBP	IE00BWBSFM39
Man GLG European Mid-Cap Equity Alternative Class IN H SEK	IE00BWBSFQ76
Man GLG European Mid-Cap Equity Alternative Class IN H USD	IE00BWBSFV20
Man Numeric Market Neutral Alternative Class DN USD	IE00BV0LMF80
Man Numeric Market Neutral Alternative Class DN H EUR	IE00BV0LMK34
Man Numeric Market Neutral Alternative Class IN USD	IE00BV0LMV49
Man Numeric Market Neutral Alternative Class IN H EUR	IE00BV0LMZ86
Man Numeric Market Neutral Alternative Class IN H SEK	IE00BV0LN226
Man Numeric Market Neutral Alternative Class INU USD	IE00BDQZFC61
Man Numeric Market Neutral Alternative Class INU H EUR	IE00BDQZFD78
Man Numeric Market Neutral Alternative Class INU H GBP Dist	IE00BD5HC111
Man GLG Unconstrained Emerging Equity Class D C SEK	IE00BD3B6L30
Man GLG Unconstrained Emerging Equity Class D C USD	IE00BYM0KL61
Man GLG Unconstrained Emerging Equity Class DF C EUR	IE00BYM0KM78
Man GLG Unconstrained Emerging Equity Class DF C USD	IE00BYM0KR24
Man GLG Unconstrained Emerging Equity Class I C SEK	IE00BYM0LB39
Man GLG Unconstrained Emerging Equity Class I C USD	IE00BYM0LD52
Man GLG Unconstrained Emerging Equity Class IF C EUR	IE00BYM0LF76
Man GLG Unconstrained Emerging Equity Class IF C GBP	IE00BYM0LG83
Man GLG Unconstrained Emerging Equity Class IF C SEK	IE00BYM0LJ15
Man GLG Unconstrained Emerging Equity Class IF C USD	IE00BYM0LK20
Man GLG Global Emerging Markets Debt Total Return Class D USD	IE00BD3B6K23
Man GLG Global Emerging Markets Debt Total Return Class D USD Dist	IE00BZCN7889
Man GLG Global Emerging Markets Debt Total Return Class D H CHF	IE00BYXPSM70
Man GLG Global Emerging Markets Debt Total Return Class D H EUR	IE00BD3B9479
Man GLG Global Emerging Markets Debt Total Return Class D H GBP	IE00BD3B6H93
Man GLG Global Emerging Markets Debt Total Return Class D H NOK	IE00BZCGN561
Man GLG Global Emerging Markets Debt Total Return Class DL USD	IE00BD3B9693
Man GLG Global Emerging Markets Debt Total Return Class DL H EUR	IE00BD3B9586
Man GLG Global Emerging Markets Debt Total Return Class DMF USD	IE00BD8GLB82
Man GLG Global Emerging Markets Debt Total Return Class DMF H EUR	IE00BD8GL969
Man GLG Global Emerging Markets Debt Total Return Class DR USD Dist	IE00BYXQ8195
Man GLG Global Emerging Markets Debt Total Return Class DY USD	IE00BD37M462
Man GLG Global Emerging Markets Debt Total Return Class DY H EUR	IE00BF20KP72
Man GLG Global Emerging Markets Debt Total Return Class I USD	IE00BD3B6F79
Man GLG Global Emerging Markets Debt Total Return Class I USD Dist	IE00BYWC7X35
Man GLG Global Emerging Markets Debt Total Return Class I H 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

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Fund and Class of Shares	ISIN
Man GLG Innovation Equity Alternative Class DN USD	IE00BDRKSX26
Man GLG Innovation Equity Alternative Class DNF USD	IE00BDRKSZ40
Man GLG Innovation Equity Alternative Class DNF H EUR	IE00BDRKSY33
Man GLG Innovation Equity Alternative Class DN H CHF	IE00BDRKSS72
Man GLG Innovation Equity Alternative Class DN H EUR	IE00BDRKST89
Man GLG Innovation Equity Alternative Class IN USD	IE00BDRKT516
Man GLG Innovation Equity Alternative Class INF USD	IE00BDRKT730
Man GLG Innovation Equity Alternative Class INF H EUR	IE00BDRKT623
Man GLG Innovation Equity Alternative Class INF H GBP	IE00BYX7RF96
Man GLG Innovation Equity Alternative Class IN H CHF	IE00BDRKT060
Man GLG Innovation Equity Alternative Class IN H EUR	IE00BDRKT177
Man GLG Innovation Equity Alternative Class IN H GBP	IE00BDRKT284
Man GLG Innovation Equity Alternative Class IN H SEK	IE00BDRKT409
Man GLG Innovation Equity Alternative Class INU H GBP	IE00BYP55G81
Man NewSmith UK Equity Alternative Class IN GBP	IE00BYX0F760
Man NewSmith UK Equity Alternative Class IX E GBP	IE00BYX0FH61
Man NewSmith UK Equity Alternative Class IX H JPY	IE00BYX0FK90
Man Alternative Style Risk Premia Class D USD	IE00BF52FP54
Man Alternative Style Risk Premia Class I USD	IE00BF52FK00
Man Alternative Style Risk Premia Class I H EUR	IE00BF52FG63
Man Alternative Style Risk Premia Class I H GBP	IE00BF52FH70
Man Alternative Style Risk Premia Class I H SEK	IE00BF52FJ94

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Man Funds VI plc
Directory

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

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Dublin 2,
Ireland

Independent Auditor:
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Chartered Accountants,
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Switzerland

Administrator:
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Swiss Paying Agent:
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Switzerland

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

Man GLG European Alpha Alternative – Annual Report Commentary

The GLG European Alpha Alternative was up 1.19% in 2017.

Stock selection drove the entire performance, with market and hedge selection attributions offsetting each other.

For a variety of reasons, 2017 was an extraordinary year for the fund.

Markets and Fund Outlook

For the first time in recent memory, the global economy enjoyed synchronised global growth. equities globally seemed to reflect this backdrop - the MSCI World was +20.1% for the year, while the S&P was +19.4%, the Stoxx 600 was +7.7%, the Nikkei was +19.1%. What was notable in this performance was that drawdowns were extremely shallow, with the maximum drawdown in the MSCI World only about 3%. Over the very long term, the average return in stocks tends to be 5%-6% per annum with a median drawdown of about 15%; in 2017 we saw 20% returns with a maximum drawdown of 3%, so it was a highly unusual year in terms of risk/return. Risk appetite finished the year at very high levels. Implied volatility finished the year around 10%, a multi-year low and well below the 15%-30% post-crisis QE range, while surveys of investor sentiment finished the year at multi-decade highs. US yields finished the year at 3-year highs, with similar directional moves evident in other G3 markets, potentially indicating that the return of inflation could be a 2018 theme.

Very strong equity market performance in spite of surging bond yields may reflect an equity market view that the global economy is finally moving off of central bank life support and entering into a phase of self-supported momentum. Technology stocks, buoyed by a very strong memory pricing cycle, led gains in Europe as the sector was +19.3%; basic resources, an obvious play on strong global demand, were also up over 19%. Telcos, seen as a bond proxy, were the laggard down almost 4%, while retail also declined about 3% as a number of companies in the sector reported disappointing earnings as they struggle to adapt their business models to the rapid growth of online trade in their sector. Year-end sector performance was as follows:

Technology	19.34%
Basic Resources	19.34%
Financial Services	17.13%
Industrial Goods & Services	14.70%
Auto & Parts	13.25%
Travel & Leisure	13.18%
Chemicals	10.72%
Food & Beverages	10.44%
Personal & Household Goods	9.31%
Construction & Materials	8.20%
Banks	8.06%
Real Estate	7.17%
Insurance	6.93%
Utilities	5.49%
Healthcare	2.01%
Oil & Gas	(2.15%)
Media	(2.47%)
Retail	(2.96%)
Telecommunications	(3.63%)

Outlook

During Q4, European stock markets (Eurozone in particular) began to record marked underperformance relative to the US. We treat this as a warning signal and would expect a rise in volatility going forward, from which we foresee attractive prospects.

As we head into 2018, the strategy is operating 11 long signals and 9 short signals. We are currently undertaking further signal development work given the opportunities we believe Mifid II will represent for us. We will update further on these in due course.

Man GLG Alpha Select Alternative – Annual Report Commentary

Summary

2017 has proven to be another year for the headline writers whether their focus is on geopolitics, terrorism, regulation or popular culture. There is a risk that these overshadow a year where there were many positive developments from an economic and market perspective.

The media has shown significant scepticism regarding President Trump and the details surrounding his election. However, whether you agree with his politics or not, it is hard to argue with his timing given that the US economy continues to deliver robust growth. A good barometer of this is the NFIB Small Business Optimism Index reached a multi-year high shortly after his election and as we end 2017 the index has posted a new multi-year high.

In the UK, although growth has been lacklustre when compared to other members of the G7, pessimists regarding the economy in the aftermath of the Brexit vote have been confounded. Growth expectations have been revised up from where they were at the start of the year.

Rhetoric around the Brexit negotiations has generally been downbeat; however, we think this suits both parties. The European negotiators want to discourage further departures from the Union and the British negotiators do not want to claim outright victory for fear of repercussions from Europe. In December, the EU gave the go ahead to start the second round of negotiations. Generally, commentary from EU leaders regarding Theresa May has been quite positive. We suspect this reflects both a more benign negotiating environment behind closed doors than commentators are willing to admit, and also that Europe would far prefer to negotiate with Theresa May than a new Prime Minister who would represent an unknown quantity. Whilst we remain of the view that Brexit is unlikely to be helpful to demand in the short–term, we also think it is important to hold that view in the knowledge that most commentators and market participants hold the same view and in many cases a much more negative view than we think is justified.

More generally, 2017 again highlighted that the risks to being an incumbent either politically or corporately have never been greater. Angela Merkel struggled to form a stable coalition as a result of disappointing results at the polls. She was far from the only political leader to come under further pressure as the momentum of popular politics continued. The fact that Jeff Bezos toppled Bill Gates to become the richest man in the world during 2017 is just one example of the power of disintermediation and the risks it poses to traditional business models. The wealth that Jeff Bezos accumulated during 2017 alone would put him in the top 30 richest billionaires globally according to Bloomberg and highlights the pace of the change and innovation that we are experiencing in many industries.

Risk assets generally generated positive returns. The MSCI World was up 16% with the S&P performing very strongly, up 19%, the second best annual return this decade. The FTSE 100 lagged but still generated a positive return of 7.6%. Commodities also performed well, especially copper which was up circa 30%. The move in sterling is also worth highlighting given bearish positioning and sentiment at the beginning of the year, Cable rallied from under 1.25 to 1.35 by year end.

Fund Performance

The fund was up 14.8% during the year. Clearly this was an improvement on 2016 although some of the foundations for this year's performance were put in place during the previous year. Returns accumulated throughout the year. The short book generated good returns and contributed the two largest single stock returns for the year. Of the top 10 contributors to performance in 2017, four were shorts. This was particularly satisfying given that one of our aims this year was to capitalise more from the short book.

The performance of the short book has been good over the last several years and we will continue to look to maximise the value we generate from our shorts going forward, especially as the environment is currently conducive to developing short ideas.

As we move into 2018 we are looking at how we can leverage the quant capabilities across the broader firm to further improve our investment process. The amount of data available to us as investors is increasing rapidly as are the tools to process it. Man Group has significant and successful quantitative investment businesses and continues to grow capability in this area. We think the combination of man and machines is potentially very powerful and are looking at how we can leverage the in-house expertise to improve idea generation and our research process.

Overall we were pleased with the fund's performance. Importantly we feel that the fund has benefited from some of the lessons learnt in 2016 and we continue to develop those.

Man GLG European Equity Alternative – Annual Report Commentary

Overview

2017 proved to be a strong year for the GLG European Long-Short ('ELS') strategy. The portfolio construction and risk management enhancements we implemented in the second half of 2016 allowed for a more efficient delivery of the portfolio management team's alpha, leading to a significant improvement in returns.

While we are satisfied with our performance this year, there were times when our approach to the strategy was put under pressure. The year started promisingly enough with ELS performing particularly well in January, but the environment rapidly became more challenging as political concerns once again came to the forefront in Europe. Both February and March were poor months for the strategy as European investors became increasingly concerned about the consequences for the Eurozone in the event of Marine Le Pen securing victory in the French presidential election. During this difficult period, we saw many days of de-risking as investors reduced exposure going into the binary event, putting pressure on our alpha and ultimately resulting in a sizeable drawdown in specific returns.

Importantly, despite this drawdown, we maintained confidence in the alpha generation capabilities of our portfolio management team and resolutely stayed in risk. Our portfolio construction remained tight and we understood the nature of the losses sustained. Throughout the strategy's history, our drawdowns in specific returns (alpha) tend to be modest relative to drawdowns in factors and generally recover quickly. Our approach was vindicated, with ELS starting its recovery the day after the first-round vote that saw Emmanuel Macron secure a commanding victory. As political concerns receded, conditions for the strategy quickly improved with ELS enjoying a particularly strong period of performance over the summer months before delivering a solid final quarter.

Given the difficulty in predicting when our strategy might perform or suffer, we would prefer to avoid excessive fluctuations in our gross exposure that carry the only certainty of incurring transaction costs, potentially to no avail. We believe maintaining portfolio construction discipline and confidence in the team's alpha generation capabilities are likely to yield better results over the medium to long term.

Performance

We entered 2017 with a number of things on our "to do" list to enhance the strategy over the medium to long term, but it was clear to us that an immediate improvement in performance was necessary. We are cognisant that in the past we have on occasion disappointed our investors with drawdowns resulting from poor portfolio construction or ineffective risk management. It was essential that we deliver a significant improvement in performance in 2017 for our investors. We are pleased to report that the Man GLG European Equity Alternative Fund (the "Fund") ended the year up 5.86% net of fees.

While we are pleased that the portfolio construction and risk management changes implemented in the second half of 2016 have played their part in securing that much needed improvement in performance, the key driver of returns was the exceptional performance by our team of stock pickers this year. Of the twenty-four books in ELS (including those in incubator), all but four made a positive contribution to the Fund's return in 2017. Of those four managers that found the market environment challenging this year, only two had a meaningfully negative impact on returns. It is pleasing to see so many of the Fund's portfolio managers produce strong returns on their book capital this year. Large contributions to Fund returns came from UK Core (1.98%), Event Driven (1.37%), Global TMT (1.20%), Technical Catalyst (1.23%), US Japan (1.26%) and Europe Midcap (1.09%) books. With such broad based strong performance, it is perhaps unsurprising that the Centre Book – our strategy for efficiently enhancing the alpha produced by the team – made a significant contribution to Fund returns in 2017 (1.90%). It was only in some of the more cyclically orientated books where we found the going tougher, with our Oil Services (-0.68%) and Industrials (-0.62%) books both modestly detracting from returns.

A focus on specific risk: one year on

The decision taken in Q3 2016 to focus the portfolio more on Specific risk and tightly constrain exposure to factors (emphasising the historic strength of the team) has certainly helped improve returns in 2017. There are also further beneficial characteristics of Specific risk relative to factor risk – most notably, that drawdowns tend to be shallower and recovery from them quicker. This is because the individual exposures that comprise our Specific risk tend to be significantly less correlated than those that comprise our factor exposure, leading to the more benign drawdown characteristic evident in the exhibit. This lower correlation also leads to lower volatility, so to compensate for this reduction of volatility we have steadily increased leverage so that we can maintain the level of risk that we wish to deliver to our investors. As we head into 2018, it is likely that the leverage will continue to climb as we seek to move ELS closer to our volatility target of 5-5.5%. We feel that under most reasonable assumptions of a deliverable Sharpe ratio this is the required level of volatility we need to be able to meet our net return objectives to investors.

Man GLG Global Equity Alternative – Annual Report Commentary

Overview

2017 proved to be a strong year for the GLG European Long-Short ('ELS') strategy. The portfolio construction and risk management enhancements we implemented in the second half of 2016 allowed for a more efficient delivery of the portfolio management team's alpha, leading to a significant improvement in returns.

While we are satisfied with our performance this year, there were times when our approach to the strategy was put under pressure. The year started promisingly enough with ELS performing particularly well in January, but the environment rapidly became more challenging as political concerns once again came to the forefront in Europe. Both February and March were poor months for the strategy as European investors became increasingly concerned about the consequences for the Eurozone in the event of Marine Le Pen securing victory in the French presidential election. During this difficult period, we saw many days of de-risking as investors reduced exposure going into the binary event, putting pressure on our alpha and ultimately resulting in a sizable drawdown in specific returns.

Importantly, despite this drawdown, we maintained confidence in the alpha generation capabilities of our portfolio management team and resolutely stayed in risk. Our portfolio construction remained tight and we understood the nature of the losses sustained. Throughout the strategy's history, our drawdowns in specific returns (alpha) tend to be modest relative to drawdowns in factors and generally recover quickly. Our approach was vindicated, with ELS starting its recovery the day after the first-round vote that saw Emmanuel Macron secure a commanding victory. As political concerns receded, conditions for the strategy quickly improved with ELS enjoying a particularly strong period of performance over the summer months before delivering a solid final quarter.

Given the difficulty in predicting when our strategy might perform or suffer, we would prefer to avoid excessive fluctuations in our gross exposure that carry the only certainty of incurring transaction costs, potentially to no avail. We believe maintaining portfolio construction discipline and confidence in the team's alpha generation capabilities are likely to yield better results over the medium to long term.

Performance

We entered 2017 with a number of things on our "to do" list to enhance the strategy over the medium to long term, but it was clear to us that an immediate improvement in performance was necessary. We are cognisant that in the past we have on occasion disappointed our investors with drawdowns resulting from poor portfolio construction or ineffective risk management. It was essential that we deliver a significant improvement in performance in 2017 for our investors. We are pleased to report that the Man GLG Global Equity Alternative Fund ended the year up 4.92% net of fees.

While we are pleased that the portfolio construction and risk management changes implemented in the second half of 2016 have played their part in securing that much needed improvement in performance, the key driver of returns was the exceptional performance by our team of stock pickers this year. Of the twenty-four books in ELS (including those in incubator), all but four made a positive contribution to the Fund's return in 2017. Of those four managers that found the market environment challenging this year, only two had a meaningfully negative impact on returns. It is pleasing to see so many of the Fund's portfolio managers produce strong returns on their book capital this year. Large contributions to Fund returns came from UK Core (1.88%), Event Driven (1.26%), Global TMT (1.22%), Technical Catalyst (0.79%), US Japan (1.18%) and Europe Midcap (1.02%) books. With such broad based strong performance, it is perhaps unsurprising that the Centre Book – our strategy for efficiently enhancing the alpha produced by the team – made a significant contribution to Fund returns in 2017 (2.01%). It was only in some of the more cyclically orientated books where we found the going tougher, with our Oil Services (-0.57%) and Industrials (-0.76%) books both modestly detracting from returns.

A focus on specific risk: one year on

The decision taken in Q3 2016 to focus the portfolio more on Specific risk and tightly constrain exposure to factors (emphasising the historic strength of the team) has certainly helped improve returns in 2017. There are also further beneficial characteristics of Specific risk relative to factor risk – most notably, that drawdowns tend to be shallower and recovery from them quicker. This is because the individual exposures that comprise our Specific risk tend to be significantly less correlated than those that comprise our factor exposure, leading to the more benign drawdown characteristic evident in the exhibit. This lower correlation also leads to lower volatility, so to compensate for this reduction of volatility we have steadily increased leverage so that we can maintain the level of risk that we wish to deliver to our investors.

The Fund closed on 9 January 2018.

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

The political and economic backdrop in 2017 was more favourable for hedge funds in 2017 than 2016, a year which contained political shocks (Brexit and the election of Donald Trump) and two major phases of hedge fund de-leveraging. In 2017 stock prices were driven more by fundamental stock specific factors as opposed to macroeconomic or liquidity factors. With lower correlation between stocks there were ample opportunities for stock pickers to generate alpha and differentiate themselves from the crowd.

The year 2017 can be broadly characterized by three phases – the follow through of the post Trump rally during the start of the year, where low quality companies outperformed, the summer consolidation and the year-end rally driven partly by US tax reforms and to some extent fear of missing out. During these three phases, although there was substantial rotation between styles and sectors, the fund was able to generate positive returns. We construct our portfolios from the bottom up and we continue to control the sector risk, country risk and other style risks that are not stock specific.

Towards the year end we began to position the fund slightly more cautiously, reducing the net market exposure towards zero and deliberately increasing stock specific risk whilst reducing style factor risk to historic low levels. This reflected our near term concerns over positioning, valuations, low volatility and technical measures of price extension.

Our performance in 2017 was primarily driven by positive stock specific factors though we were also impacted slightly positively by our market, industry and country positioning. We were also positively impacted by style exposure (in contrast to 2016) though we were impacted slightly negatively by our option hedges as markets rallied.

We continue to believe our asset class is becoming increasingly inefficient because of the structural changes that are taking place on the sell side and we believe MIFID 2 is leading to an acceleration of these trends. We expect the overall reduction in research payments to the sell side to lead to a further reduction in analyst coverage thereby increasing the inefficiencies in the asset class and the potential to generate alpha. We also believe there are scale advantages for larger players with multiple teams in accessing and paying for research. We envisage a scenario where the smaller competitors in our space will potentially struggle to cover the costs of research which may force potential closures over time. We therefore believe the adoption of MIFID 2 may hold some potential relative advantages for a mid-cap fund operating within a large organisation.

As we start 2018 we would like to take this opportunity to wish our investors a happy New Year and to express our thanks to you for your continued support.

The primary contributors to stock specific returns during 2017 are disclosed in the table below.

top 5	Long / Short	Name	Impact (Gross return bps)	Commentary
1	Long	United Internet	106	Value accretive combination with Drillisch
2	Short	UK Breakdown Assistance company	104	Series of profit warnings, management departure
3	Long	Rubis	101	Strong trading, value accretive acquisitions, discovery
4	Long	Aalberts	83	Acceleration of growth, cyclical re-rating
5	Short	Drillisch	76	Value accretive combination with United Internet
Bottom 5				
1	Short	German listed airports operator	-126	Strong traffic, acquisitions, change in sell side perception
2	Long	RPC Group Plc	-114	Concerns over acquisition led growth strategy and equity issuance
3	Long	Elior Group	-91	Profit warning and departure of CEO
4	Long	Brenntag	-80	Poor conversion margins during the first half led to downgrades
5	Short	UK chemicals company	-48	Acceleration of growth, cyclical re-rating

Man GLG Unconstrained Emerging Equity – Annual Report Commentary

2017 was a good year for Emerging Market equities ("EM"), continuing the reversal that began mid-way through 2016, with MSCI Emerging Markets Net Total Return +25.3% in GBP (+37.3% in USD). In USD-terms, the functional currency of all emerging markets funds, the fund captured over 90% of the upside of a ferocious and consistent rally in asset prices, which, given the low volatility nature of the fund (relative to its benchmark and peer group) and the, in our view, conservative attributes of the companies that invested in, is in line with the fund managers' expectations.

2017 was the second year in succession that EM outperformed Developed Market equities ("DM", as denoted by the MSCI World Index).

The principal drivers of this outperformance were:

- A very weak USD, lifting the value of emerging market currencies
- Strength in commodity prices, with oil rallying 40% from its mid-year low to the end of the year, and copper rallying over 30% for the year
- Spectacular earnings growth among the Chinese internet giants

Overweight country exposure in India and Mexico significantly benefited the fund in the first half of the year. Asset prices in both countries were substantially depressed in the last months of 2016. Mexican assets, particularly the currency, were hit hard by Donald Trump's election victory and noise about dismantling NAFTA and building a wall. The fund managers substantially increased exposure to Mexican assets in early 2017, against a backdrop of the currency hitting its cheapest ever level on a trade-weighted basis, which paid off handsomely, as by the end of the first half of the year, the Mexican Peso was 14% stronger versus the USD, and the best performing EM currency. Indian equities sold off significantly in late 2016 following the government's decision to remove 85% of the cash in circulation almost overnight, to stifle the flow of "black" money, undeclared cash outside the formal economy. Amid talk of a 20-30% collapse in property prices, the managers substantially increased Indian exposure, particularly in the consumer and financial sectors, which also went on to perform very strongly in the first half of the year.

Relative performance fared less well in the second half of the year, as performance leadership became increasingly narrow, with a handful of mega-cap Chinese technology stocks outperforming substantially. Indeed, the MSCI China Information Technology Index outperformed MSCI EM by almost 20% in the second half of the year. Given the strategy's relentless focus on uncovering value, the managers consistently sold down positions in technology stocks the managers saw as increasingly overvalued, recycling profits into lower profile laggards. While such a strategy can result in underperformance in the teeth of a "melt-up", we believe it can protect the portfolio relatively when conditions change, and ensures that the fund is positioned to be able to generate positive returns when the erstwhile leaders eventually disappoint.

From a macro standpoint, EM economies were in good stead in 2017: Brazil and Russia continued to recover from their deep recessions of 2015, central European economies achieved full employment and blistering GDP growth (5% each for Czechia and Poland, and 4% for Hungary), and India took steps towards resolving its bad loan overhang, with a recapitalisation of state-owned banks. Among the major economies, China showed some signs of slowing, led by fixed asset investment as Beijing has begun to rein-in credit growth, and focus on the challenge of managing an improvement in environmental standards.

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

Market Review

2017 was an overall positive period for most financial assets, and Emerging Market (EM) debt was no exception with the EM local currency segment (L.C.) and Hard Currency (H.C.), as measured by JP Morgan Government Bond Index Emerging Market Global Diversified (JPM GBI-EM GD) and JP Morgan Emerging Market Bond Index Global (JPM EMBIG), returning +15.21% and +9.32%, respectively. Investor's search for yield and abundant global liquidity provided a fertile ground for inflows into the EM fixed income that surged to a record of +USD113.0bn[1] in 2017, 2.6x bigger than the +USD42.6bn recorded in 2016.

In H.C., spread return (+7.19%) was the main source of performance. Spreads across EM sovereigns (-54bp) and corporates (-82bp) compressed indiscriminately through 2017 to levels well over 1 standard deviation tighter to the last 2-year average, despite the deterioration of the average credit quality of the asset class[2]. Similarly, the spread of the EM high yield to EM investment grade decreased to historical lows[3].

New bond issuance from EM sovereign and corporates reached an all-time high of USD549bn[4] (+27%YoY) in 2017, driven by the supply from high yield segment (+73%YoY) and corporates (approximately 2/3 of the total supply).

Investor demand was largely complacent with deteriorating fundamentals in Brazil (with political tensions and approaching presidential elections resulting in diminished prospects for any meaningful pension reform getting through Congress in the near future), South Africa (where the potential positive developments deriving from the outcome of December's ANC party election - including the likely delay of a Moody's downgrade decision - have been largely priced in, while the effectiveness of Ramaphosa's presidency will be likely hindered by a still deeply divided ANC and concerns about contingent liabilities[5] and debt dynamics remain), as well as ongoing geopolitical tensions in Korea and Middle East. In Venezuela, President Maduro announced plans to commence a restructuring of the debt in November 2017.

Outlook:

Complacency remains a key risk, driven by tight valuations, the market's noteworthy long positioning and continued inflows into the asset class. This type of dynamics is reminiscent of the months prior to significant market adjustments in the 1990s, 2000s, and 2010s.

We believe dealer's ability to provide liquidity and use balance sheet is severely diminished versus the periods indicated above, while real money and hedge fund stocks of assets are degrees of magnitude larger.

In 2018, the market faces potentially higher developed markets (DM) reference rates (yet to be fully priced in[6]), inflation trending higher (both in DM and EM) and overall decreasing quantitative stimulus by DM central banks. The EM geo/political calendar presents idiosyncratic risk in many major EM countries in the form of general elections in Mexico, Brazil, Russia; regional elections in India, Indonesia; volatility in South Korea, South Africa, Turkey (risk of a military intervention in Syria, possibility of the extension of state of emergency for the sixth time and structural bottlenecks resulting from the large external financing requirements) and a potential slowing in China as the People's Bank of China continues its financial deleveraging plan. The combination of these dynamics is likely to lead to outflows from the EMD asset class.

Despite fairly attractive valuations of EM currencies (real terms) to the USD, favourable terms of trades for most EM countries and sound economic growth in DM, EM current accounts have stalled. In our opinion, this is an indicator that fundamentals in these countries must have deteriorated from previous periods where such economies had experienced similar real currency valuations and favourable terms of trade. As a result, we believe, the imbalance in the capital account that would result from the above mentioned capital outflows would have to be offset by further improvements in the current account, for which additional weakness in EM currencies would be required.

Fundamentally, a group of select EM countries are in a good situation in terms of quality of policy and balance sheet to potentially navigate through a significant correction in our view. These are where we plan to focus our risk in the medium term.

In the event of a market correction, the illiquidity in many managers' portfolios, and the larger weight of ETFs in the asset class, could lead to liquidation of healthy and liquid assets first. This could provide the opportunities to invest our capital in what we believe are the healthier segments of the asset class at more attractive valuations.

Until that happens, we are likely to retain the defensive position that we have had.

[1] Split into +USD73.7bn in Hard Currency (H. C.) and USD39.3bn in Local Currency (L. C.). Source: EPFR Global, J.P. Morgan and Bloomberg.
[2] Driven by a combination of some downgrades and increased issuance from lower rated frontier (NEXGEM) markets, the share of Investment grade credits in EMBIG decreased from 66% in June 2015 to 53% in December 2017.
[3] JP Morgan EMBIG High Yield (Excluding Venezuela) vs. JP Morgan EMBIG Investment Grade Spread differential decreased -30bps to 316bps.
[4] As of 12/31/17; includes emerging market sovereign and corporate bonds with issue sizes of USD300MM or more; Source: Bloomberg.
[5] S&P cited "clear danger of default by Eskom" and South African exchange warning suspension of Eskom's listed debt securities upon failure to submit its interim financial report.
[6] While the Fed dot plot is currently indicating three hikes in 2018 – the market, at the end of December, had only priced in 1.5 hikes through 2018.

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

Fund Activity:

We gradually reduced market exposure starting at the end of February. During the time that the team managed the strategy both at HSBC and Man GLG, the TR strategy Beta to the blend of the hard and Local currency benchmarks was only at levels comparable to the current one twice and on both occasions for a brief period of time: in mid-2011, before the sovereign financial crisis in Europe, and 2013, in the months leading to US tapering. Both periods were followed by meaningful corrections in EMD.

In H.C., the external duration weighted exposure (DWE) of the fund at of the end of December was 0.3 years, in the low end of the strategy's historical range of between 0 to 4 years. Exposure was comprised of short-dated USD bonds, where the movement of pull-to-par offered protection from a potential upward move in USD interest rates and volatility in EM spreads, to countries such as Indonesia, South Africa, China, Mexico, and Turkey. In 2017Q4, we increased the short spread DWE exposure of the portfolio by -1.2 years to -1.9 years. The spread DWE exposure of the fund is comprised of CDS protection to Argentina, Indonesia, South Africa, Turkey, Lebanon, Russia, Kazakhstan, Saudi Arabia, and South Korea.

In L.C., we went from a long position of 46% at the end of January to a neutral position at the end of February and we have had a short position since then. The FX short exposure of fund was -22% at the end of December, at the low end of historical ranges for the Strategy. The fund had a short positions to the BRL, EUR, IDR and ZAR. We kept the short local DWE exposure at-0.7 years via Brazil as we expect an upward reversion in Brazilian rates.

Performance:

In 2017, the fund net (USD Institutional share class[7]) and estimated gross[8] returns were +2.33% and +3.26%, respectively. The Fund's US Treasuries, L.C. and H.C. exposures contributed in +0.98%, +2.62% and -0.33%, to the 2017 gross performance.

In L.C., the short exposures to the BRL (-0.81%) was the main detractor from performance, but was more than offset by the positive contributions coming from long exposure to MXN (+1.00%), TRY (+0.88%), and COP (+0.53%), as well as the exposure to ZAR (+0.44%).

In H.C., the long exposures to Mexico (+0.22%) and Brazil (+0.19%) were the main sources of positive performance, but were more than offset by the negative contribution coming from the short exposures to Russia (-0.25%) and Kazakhstan (-0.16%), Lebanon (-0.15%) and South Africa (-0.11%), and Argentina (-0.10%)

The major reason for the underperformance in 2017 versus the Blend was the defensive position of the portfolio. This is tandem with its investment process, with the strategy more likely to underperform traditional benchmarks in the final periods of rallies in asset prices (as beta risk is decreased in response to deterioration in valuations, positioning, and return expectations).

[7] ISIN: IE00BD3B6F79, Bloomberg Ticker: MGLGIUS ID Equity
[8] Difference between gross and net performance is down not only to fees, but also due to differences in FX and pricing sources and timing of pricing between Man GLG and the Administrator of the fund.

Man GLG Innovation Equity Alternative – Annual Report Commentary

The Man GLG Global Innovation Equity Alternative focuses on sectors that are predominately driven by micro fundamental changes. Taking this approach often leads us to Technology, Consumer Discretionary, Industrials, and occasionally Telecoms. This is an approach we have undertaken for over 13 years. It is both systematic and fundamental and primarily focused on liquid large cap stocks. Our strategy looks to monetise Alpha by focusing on areas where consensus expectations are wrong both on the long book and the short book.

Launch of the Man GLG Global Innovation Equity Alternative

2017 was the first year of the relaunch of our 6 year long successful UCITS strategy at Man GLG (with an investment process that we originated, followed and evolved over 13 years). The relaunch has proved successful as we have adapted our investment process for Man GLG processes and systems. From a Portfolio Manager perspective, I am particularly pleased that almost all of the returns have come from stock selection vs market exposure.

As a reminder, we started the strategy with $20 million on December 30th 2016 and exited the year at $157 million in a year.

Performance in 2017

In 2017, the fund returned 6.90% net of fees for the IN USD share class[1]. On a gross return attribution analysis basis, the stock and sector selection attribution was 10.04%, while market exposure only contributed +1.47%. Hedge selection (primarily used for emerging market exposure and some sectors) was-2.17% for the year. On a full year basis, the Fund had annualised volatility of 2.57% despite focusing in some very high volatility areas. The Sharpe ratio[2] for our first year was 2.16, while our worst monthly drawdown was -1.03%.

On a stock level, the biggest single stock long winners for the fund this year have been Samsung, Tencent, Facebook, Mastercard and Visa[3]. These positions have been strategic, fundamentally researched, and well established "long" thesis for the team that we have been long for many years in our previous mandates. On the short side, the fund had successful high alpha and absolute contribution shorts in the areas of educational publishing, consumer robotics, traditional media and agencies, auto parts retailing, and payment infrastructure.

Our overall average gross exposure on the year was only 96%, although ranging from 78% to 110% as we adapted to substantial inflows and markets experienced substantial multiple expansion.

Outlook:

If 2017 was about bedding down our well established process at Man GLG, 2018 will be about amplifying returns through better and more efficient gross exposure management to further increase the magnitude of the stock selection alpha generated through our process. In line with that objective, we have started grossing up into early January and have had a reasonable start as we approach the fourth quarter reporting season.

Looking into next year, we see opportunities from inefficiencies arising from tax reform, GDPR and even research coverage changes resulting from MIFID. As a one off and to better understand our positioning going into next year, we share below a snapshot of our long book and short book attributes. This is calculated on a weighted average basis and using consensus estimates for any forward numbers.

Attribute	Long Book	Short Book
RoA	9.7 %	2.6 %
RoE	19.8 %	9.4 %
Fwd P/E Ratio	29.8 x	44.8 x
Dividend Yield	1.0 %	1.6 %
FCF Margin	22.0 %	8.5 %
FCF Yield	3.9 %	4.2 %

Currently, we are focused on the fourth quarter of 2017 earnings season and aiming to take advantage of situations where market expectations appear to be missing core micro fundamental changes. We look to selectively use options when appropriate to further isolate the earnings event in an effort to be more capital efficient in generating Alpha during earnings season, when our theses are often tested. Our process is designed to look for situations where change is mispriced and we look forward to opportunities to monetise these disconnects especially as earnings season approaches in January.

[1] For investment professionals only. Not for public distribution. Returns may increase or decrease as a result of currency fluctuations. Performance data is shown net of fees with income reinvested, and does not take into account sales and redemption charges where such costs are applicable. Returns are calculated net of 1.0% management fees and 20.0% performance fees. Other share classes may charge higher fees

[2] Sharpe ratio is a measure of risk-adjusted performance that indicates the level of excess return per unit of risk. It is calculated using the risk-free rate (3 month interbank rate) in the appropriate currency over the period analysed. Where an investment has underperformed the risk-free rate, the Sharpe ratio will be negative. As the Sharpe ratio is an absolute measure of risk-adjusted return, negative Sharpe ratios can be misleading and are therefore shown as n/a.

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

Man GLG Innovation Equity Alternative – Annual Report Commentary (continued)

In looking further forward, there is a lot of media discussion of bubble like conditions in some large cap secular growth US tech stocks which have generally led the US market higher. In addressing this valuation comment, we would agree that there has been, in some cases, significant multiple expansion in addition to strong positive earnings revisions. However, having managed money before, during and after previous tech bubbles we will express our view that the absolute levels of valuation for most of these stocks (while elevated relative to recent history) remain far from previous bubble like multiples. In addition, fundamental differences in growth rates, cash flow generation and returns now exist between stocks today and in previous episodes of bubbles. In fact, on some metrics like price/free cash flow, some of these same names still look cheap vs history. We also would point out that those areas of tech and consumer which are currently exhibiting excessive multiple expansion without earnings support are often opportunities for our short book.

What is more concerning to us in some of our long book names is positioning (or, "crowding"). Hence, over the last couple of months, we had substantially reduced down the position of names such as Facebook and Amazon despite the fact that we remain bullish on their long term prospects. While they have always correlated with factors such as growth, and often momentum too, they are increasingly correlating with low realized volatility. This remains a factor that we closely watch for the portion of our portfolio where it applies. The lower volatility means that these specific large cap names can get increasingly over owned by specialist, generalist, quant, long only and hedge fund money, leading to crowded trades, and high expectations.

In closing, we would like to thank all our investors and the various teams at Man GLG for the support they have provided for the last twelve months, and look forward to their continued support in 2018 and beyond.

Man NewSmith UK Equity Alternative – Annual Report Commentary

During Q3 2017 the best performing sectors were Information Technology and Financials. The worst performing sectors were Consumer Discretionary and Industrials. During Q4 the best performing sectors were Energy and Consumer Staples. The worst performing sectors were Information Technology and Industrials.

Our cautious stance was maintained in H2. The gross & net exposure levels within the fund continue to be low relative to history. Our long positions continue to be focused in areas with high international exposure and diversification. We have maintained our low exposure to mid & small caps and highly domestically focused businesses.

Financial markets have been taking increasing confidence from signs of broad-based economic expansion around the globe for the first time since the financial crisis. This combined with progress on tax cutting legislation in the US led to strong gains for equities late in 2017. Whilst this paints an optimistic picture for earnings growth in 2018, equity valuations are now high relative to history and there are signs of investor exuberance.

Given this backdrop alongside signs of rising wage inflation and recent upward moves in commodity prices there is a growing risk of rising interest rates and tightening monetary conditions over the course of this year, ending the period of low inflation and cheap money that has been so beneficial for risk asset prices in recent years.

We continue to maintain risk levels within the fund at low levels compared to history. Our view on UK economic growth is more cautious than globally given the distortions created by the Brexit process.

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

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

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March 2018*

** The above Investment Manager's reports are commentaries for the reporting year 1 January 2017 to 31 December 2017 (Man NewSmith UK Equity Alternatives started operation from 7 June 2017). They do not include or take account of any movements, returns or market information for subsequent periods.*

Man AHL Multi Strategy Alternative – Annual Report Commentary

The AHL Multi Strategy Programme ('AMS') was profitable in 2017 in a year in which equities repeatedly broke new highs whilst volatility remained persistently low.

Market Summary
The year was a record breaking one for stock markets with an improving world economy propelling stocks to new highs. In currency markets, increasingly robust economies and investor appetite for yield made emerging market currencies very attractive. In fixed income markets, the monetary policy of the major central banks started to diverge, with the US entering a tightening cycle.

Performance review by style
By style, performance in 2017 was driven by volatility and momentum trading models with equity and fundamental models marginally down and technical models slipping to a loss.

Fundamental models enjoyed a strong start to the year as relative value equity index futures models, fixed income carry and currency trading all performed well. Only equity index futures trading managed to hold on to gains through the latter half of the year, however. Fixed income carry models saw bond sell-offs in June, September and December which ate into profits. In currency trading, the summer was also difficult as rallying currencies such as the Australian dollar and Norwegian krone dented profits.

Volatility trading enjoyed an excellent year as realised volatility remained persistently low throughout the year. Options trading across currencies, equity indices and fixed income were all positive with fixed income the most profitable asset class. It was not all a short volatility story, however, with long positions in Kospi volatility adding to profits.

Market neutral equity models struggled to piece together any consistent performance in the four main global regions traded. Generally, performance amongst regions was weakly positive over the year, aside from Asia which had a poor final quarter. In terms of factors, single stock momentum was most profitable whilst relative sector momentum detracted from performance, particularly in Asia.

Momentum performed well over the year with profits fuelled mostly by long positions in equities which rallied in an extraordinarily consistent fashion over the year. The main US indices delivered profits throughout the year although the top single market was actually the South Korean Kospi with the Hang Seng and China 50 index also performing well. Fixed income and currency momentum trading lost money overall, although EM currencies were a bright spot with the Mexican peso and Indian rupee the best performers.

Technical trading models had a difficult year with faster signals struggling to time market moves in currencies and fixed income, in particular. Event based, reversion, cyclical and pattern recognition signals all found the environment in 2017 challenging although performance in Nasdaq bucked the general environment to outperform. Fixed income relative value curve trading performed better as it recovered strongly after a difficult first quarter to record a solid profit for the year with performance driven by returns in Italian and Canadian bonds in particular.

Outlook
The environment in 2017 was generally benign for investors with low volatility and ever-rising equity markets. Whilst welcome, this cannot be counted on to persist. The model and market diversification within the Programme gives us confidence that, whatever 2018 holds, we have an array of diversified content well-equipped to navigate global markets.

Man AHL TargetRisk – Annual Report Commentary

AHL TargetRisk was able to perform strongly driven by equities and credit as well as marginally positive performances from fixed income and inflation sensitive buckets. Amid a generally favourable global economic background and with high hopes of stimulus from the new US president, global equities performed well. The key US indices were among the equity leaders, but TargetRisk was able to perform well across all global equity markets. Credit indices also did well in 2017, led by US High Yield index and European credit indices.

Commodities as a whole ended the year at virtually the same level to where they had begun, with gains in some markets effectively offsetting losses elsewhere. Oil ended up slightly higher on the back of promises of OPEC production cuts and reduced global inventories. US natural gas sold-off during the year on the back of expanding US domestic shale production. Gold had its best year since 2010 on the back of a weakened US dollar, increased political tensions, and rising confidence that US rate rises may not be too problematic

Despite US policy rates rising three times during the year, fixed income still contributed positively to fund performance in 2017. While some markets such as the short-end of the US yield curve suffered, the bigger story was the dovishness of both the Bank of England and European Central Bank, which helped to push yields down in Europe. Perhaps somewhat surprisingly, the long-end of the US yield curve also tightened somewhat causing long-dated Treasuries to rally.

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

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March 2018*

**The above Investment Manager's reports are commentaries for the reporting year 1 January 2017 to 31 December 2017. They do not include or take account of any movements, returns or market information for subsequent periods.*

Man Numeric Market Neutral Alternative – Annual Report Commentary

Market Overview

The equity markets began 2017 on a high note and continued their strong run throughout the entire year. For the first year since the inception of the MSCI ACWI Index (12/31/1998), returns exceeded 4% in each of the four quarters. Growth stocks have dominated Value stocks for a majority of the year, as economic improvement has been a tailwind for positive equity market returns. Central Bank policy remained at the forefront of economic headlines, as the US Federal Reserve raised interest rates three times throughout the course of the year. Emerging Market equities continued to outpace developed markets given the solid macroeconomic backdrop, as the MSCI Emerging Markets Index outperformed the MSCI World Index during every quarter, the first time that has happened since 2009. Despite the interest rate tightening cycle, rising yields and the volatile political climate globally, equity market volatility remains near all-time lows at the end of the year.

Performance Commentary

For the twelve month period ending December 31, 2017, the Man Numeric Market Neutral Alternative Fund (the "Fund") return was -2.85 [1] net-of-fees. The fund is comprised of two complementary components: Diversified Market Neutral ("DMN") and the Innovation Portfolio ("IP"). During this reporting period, DMN contributed to performance, while IP detracted from performance.

The Diversified Market Neutral (DMN) component finished in positive territory for the year, as five of the eight regional strategies produced positive returns. Performance was positive in Europe, World, and EAFE Small. The primary detractor within DMN was US small cap and US large cap to a lesser degree. Model returns were positive in most regions for the year, with most models performing well. The exception was negative model returns within US Small Caps, as the underperformance of the value models impacting overall returns. From a regional perspective, positive model performance was seen in most regions including Asia ex Japan, Japan, Europe, the UK, and US Large Caps.

The Innovation Portfolio component (which now includes the Fundamental Statistical Arbitrage strategies) detracted value during the year. Overall, seven of the twelve sleeves produced negative returns, led by the Retail, Bond Momentum, and Dislocation components. The Ecosystem and Trade Ideas components were the most significant contributors within the strategy for the year. Fundamental Statistical Arbitrage also produced negative returns for the year.

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

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March 2018*

** The above Investment Manager's reports are commentaries for the reporting year 1 January 2017 to 31 December 2017. They do not include or take account of any movements, returns or market information for subsequent periods.*

[1] Returns are calculated net of 1.25% management fees and 20.00% performance fees.

Man Alternative Style Risk Premia–Annual Report Commentary

Market Summary

2017 marked a watershed year as interest rates globally began to rise from their multi-year lows. Despite the US Federal Reserve ('Fed') starting to apply the brakes via three rate hikes, the lure of President Trump's stimulus programme propelled US equity and credit indices to new highs and equity volatility, as measured by the VIX, to record lows. Across the Atlantic Mario Draghi, President of the European Central Bank, signalled he wanted to taper its bond purchase programme in the future but did not hike rates which resulted in positive returns for equities and credit. In Japan, Prime Minister Shinzo Abe's decision to hold a snap election was vindicated by both his re-election and the Nikkei hitting 21-year highs. A similar strategy in the UK did not work out quite so well for Theresa May who now faces the twin headwinds of Brexit and a weakened majority in the years ahead.

Man Alternative Risk Premia

The risk seeking environment provided a supportive backdrop for the Fund which outperformed our return expectations. Our delivered volatility was slightly below our risk budget due to the position size limits within the underlying managed accounts and our portfolio construction strategy which is designed to limit exposure to highly correlated trading models.

Alt Beta Momentum produced a small gain. Choppy bond, FX and commodity markets didn't help, but the return from the strong trend in equities in the second half of the year offset this. We capped our equity positions as a part of the risk management process.

Our FX Carry strategies had mixed results, with the positive contributions from Alt Beta EM Risk Premia due to dollar weakness versus EM currencies more than offset by losses in the developed markets strategy, Alt Beta FX Carry which lost money largely due to short positions in the euro as the Eurozone recovery gained momentum. Our volatility trading strategy Alt Beta Volatility benefitted from the fact that VIX futures traded at a premium to the spot market for most of the year as asset class volatility and US equity volatility in particular declined throughout the year. Alt Beta Fixed Income Carry ('Fixed Income') was also a noteworthy performer. The carry derived from yield curve slopes reduced as global curves flattened over the year. The return from duration neutral trading of the global bond yield spreads was highly profitable as spreads contracted particularly in the Eurozone. We reduced our exposure to Fixed Income due to the asymmetric risk reward that it presented at year end.

Alt Beta Equities was positive and benefitted from momentum and quality based signal conditioning of its core value-based model as market performance was dominated by fewer and fewer growth names. Alt Beta Size which is designed to extract return from the 'small cap' effect and quality factors, recovered somewhat from a poor start, but still ended the year with a negative contribution as size factors posted negative returns. Alt Beta Low Beta was a major beneficiary of the search for bond proxies within equity markets as yield paying equities enjoyed a strong end to the year.

Outlook

Whilst much has been written on crowding effects in quantitative strategies and their potential to create short-term volatility, the inefficiencies that our models exploit are long-term effects. Rising global interest rates and the flow of capital from active to passive management can create additional opportunities to trade. We are also working to enhance our FX and Fixed Income models and are developing new quality and momentum models with potential to outperform in stressed markets as we are aware that the risk seeking environment that we have enjoyed will not persist forever.

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

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

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

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

March 2018*

** The above Investment Manager's reports are commentaries for the reporting period 17 October 2017 to 31 December 2017(Man Alternative Style Risk Premia started operation from 17 October 2017). They do not include or take account of any movements, returns or market information for subsequent periods.*

Man Funds VI plc
Directors' report
For the year ended 31 December 2017

The Directors of Man Funds VI plc (the "Fund") herewith submit their annual report together with the financial statements for the year ended 31 December 2017.

Principal activities and review of the development of the business

The Fund was incorporated as an investment company with variable capital under the laws of Ireland as a public limited company on 28 November 2007 under registration number 449860. The Fund has been authorised by the Central Bank of Ireland (the "Central Bank") as an Undertaking for Collective Investment in Transferable Securities ("UCITS"), pursuant to the European Communities (Undertakings for Collective Investment in Transferable Securities) Regulations, 2011 (as amended), (the "UCITS Regulations") and Central Bank (Supervision and Enforcement) Act 2013 (Section 48(1)) (Undertakings for Collective Investment in Transferable Securities) Regulations 2015 (the "Central Bank UCITS Regulations"). The Fund is structured as an umbrella fund with segregated liability between sub-funds (each a "Portfolio") and as at 31 December 2017 the Fund was comprised of twenty Portfolios: Man GLG European Alpha Alternative, Man GLG Alpha Select Alternative, Man GLG European Equity Alternative, Man GLG Total Return, Man GLG Global Equity Alternative, Man GLG Asian Equity Alternative, Man GLG European Alpha Alternative Enhanced, Man GLG Cred-Eq Alternative, Man GLG European Mid-Cap Equity Alternative, Man GLG Unconstrained Emerging Equity, Man GLG Global Emerging Markets Debt Total Return, Man GLG Innovation Equity Alternative, Man GLG Global Fundamental Equity, Man AHL Multi Strategy Alternative, Man AHL Directional Equities Alternative, Man AHL TargetRisk, Man AHL Volatility Alternative, Man NewSmith UK Equity Alternative, Man Alternative Style Risk Premia and Man Numeric Market Neutral Alternative. As at 31 December 2017 there were thirteen Portfolios in operation: Man GLG European Alpha Alternative, Man GLG Alpha Select Alternative, Man GLG European Equity Alternative, Man GLG Global Equity Alternative, Man AHL Multi Strategy Alternative, Man AHL TargetRisk, Man GLG European Mid-Cap Equity Alternative, Man Numeric Market Neutral Alternative, Man GLG Unconstrained Emerging Equity, Man GLG Global Emerging Markets Debt Total Return, Man GLG Innovation Equity Alternative, Man NewSmith UK Equity Alternative and Man Alternative Style Risk Premia.

Results for the year and state of affairs at 31 December 2017

For a detailed commentary on the results for the year and the state of affairs of the Fund at 31 December 2017 see the Investment Manager's Report, the statements of financial position, the statements of comprehensive income and the portfolio statements.

At the year end the Fund's Net Assets Attributable to Redeemable Participating Shareholders (the "Shareholders") amounted to €64,890,816 for Man GLG European Alpha Alternative (31 December 2016: €145,165,048), £209,754,211 for Man GLG Alpha Select Alternative (31 December 2016: £114,010,555), €676,833,006 for Man GLG European Equity Alternative (31 December 2016: €678,530,845), €10,812,917 for Man GLG Global Equity Alternative (31 December 2016: €189,198,271), €Nil for Man GLG Cred- Eq Alternative (31 December 2016: €45,932,955), US$163,240,918 for Man AHL Multi Strategy Alternative (31 December 2016: US$128,034,213), US$139,121,466 for Man AHL TargetRisk (31 December 2016: US$28,296,977), US$Nil for Man AHL Volatility Alternative (31 December 2016: US$16,887,489), €510,919,233 for Man GLG European Mid-Cap Equity Alternative (31 December 2016: €332,177,844), US$312,182,601 for Man Numeric Market Neutral Alternative (31 December 2016: US$169,455,192), US$106,962,123 for Man GLG Unconstrained Emerging Equity (31 December 2016: US$67,477,483), US$3,228,553,651 for Man GLG Global Emerging Markets Debt Total Return (31 December 2016: US$522,262,855), US$157,624,464 for Man GLG Innovation Equity Alternative (31 December 2016: US$20,003,899), €Nil for Man GLG Global Fundamental Equity (31 December 2016: €$18,078,008), £105,754,567 for Man NewSmith UK Equity Alternative (31 December 2016: n/a) and US$33,823,632 for Man Alternative Style Risk Premia (31 December 2016: n/a) for All Classes of Redeemable Participating Shares are together known as the "Redeemable Participating Shares" or "Shares".

The returns of the classes of each sub-fund for the year end are disclosed in the tables below:

Funds and Classes	31 December 2017	31 December 2016
Man GLG European Alpha Alternative		
Class DN EUR	0.48%	(2.62%)
Class DN H GBP	1.18%	(2.12%)
Class DN H USD	2.41%	(1.47%)
Class IN EUR	1.19%	(1.87%)
Class IN H GBP	2.05%	(1.38%)
Class IN H USD	2.69%	(0.79%)
Class INU EUR*	1.46%	n/a
Man GLG Alpha Select Alternative		
Class DL GBP	14.51%	(1.85%)
Class DL H EUR	13.77%	(2.34%)
Class DL H SEK	13.22%	(1.84%)
Class DL H USD	15.59%	(1.19%)
Class IL GBP	15.04%	(1.11%)
Class IL H EUR	14.27%	(1.69%)
Class IL H SEK	14.11%	(1.12%)
Class IL H USD	16.06%	(0.46%)
Class IL U GBP	14.90%	(0.79%)
Class IN H JPY#	n/a	(4.16%)

Results for the year and state of affairs as at 31 December 2017 (continued)

Funds and Classes	31 December 2017	31 December 2016
Man GLG European Equity Alternative		
Class DN EUR	5.31%	(2.77%)
Class DN H CHF	5.42%	(3.41%)
Class DN H GBP	6.15%	(2.29%)
Class DN H NOK	6.22%	(1.69%)
Class DN H SEK	4.78%	(3.18%)
Class DN H SGD#	6.26%	(1.71%)
Class DN H USD	7.15%	(1.60%)
Class IN EUR	5.86%	(2.18%)
Class IN H GBP	6.33%	(1.89%)
Class IN H NOK	6.71%	(1.36%)
Class IN H SEK	5.60%	(2.43%)
Class IN H USD	7.45%	(1.39%)
Class INZ EUR*	5.12%	n/a
Class INZ EUR Dist*	0.00%	n/a
Class INZ H CHF Dist*	0.50%	n/a
Class INZ H GBP Dist*	1.93%	n/a
Class INZ H USD*	6.71%	n/a
Class INZ H USD Dist*	0.54%	n/a
Class IXN H GBP#	2.09%	(1.01%)
Man GLG Global Equity Alternative		
Class DN EUR	4.88%	(2.66%)
Class DN H CHF#	5.10%	(3.31%)
Class DN H GBP#	n/a	(2.09%)
Class DN H USD	6.32%	(1.59%)
Class IN EUR	4.92%	(1.96%)
Class IN H USD	6.22%	(0.91%)
Man GLG Cred-Eq Alternative		
Class DN EUR#	(4.76%)	(3.28%)
Class DN H USD#	(4.12%)	(2.31%)
Class IN EUR#	(4.38%)	(2.62%)
Class IN H USD#	(3.69%)	(1.66%)
Man AHL Multi Strategy Alternative		
Class DN USD	3.19%	1.11%
Class DN H EUR	1.17%	0.61%
Class DN H GBP	2.37%	0.84%
Class DN H SEK#	1.27%	1.34%
Class IN USD	3.49%	1.88%
Class IN H CHF	(0.42%)	(0.10%)
Class IN H EUR	2.24%	0.63%
Class IN H GBP	2.51%	0.94%
Class IN H SEK	1.72%	0.20%
Man AHL TargetRisk		
Class D USD	17.14%	(3.12%)
Class D H CHF*	7.65%	n/a
Class D H EUR	15.24%	(3.33%)
Class D H SEK	14.58%	(2.63%)
Class I USD	18.01%	11.55%
Class I H CHF*	10.41%	n/a
Class I H EUR	16.02%	0.49%
Class I H GBP	16.78%	(2.27%)
Class I H JPY*	0.58%	n/a
Class I H SEK	15.60%	(3.08%)
Man AHL Volatility Alternative		
Class DN USD#	4.60%	0.86%
Class IN USD#	5.74%	2.99%
Class IN H EUR#	2.69%	1.68%

Results for the year and state of affairs as at 31 December 2017 (continued)

Funds and Classes	31 December 2017	31 December 2016
Man GLG European Mid-Cap Equity Alternative		
Class DN EUR	3.72%	3.03%
Class DN H SEK#	3.74%	1.36%
Class DN H USD	5.49%	3.90%
Class DNY EUR	3.55%	1.77%
Class IN EUR	4.30%	4.90%
Class IN F EUR	4.94%	4.27%
Class INF H CHF#	1.54%	3.71%
Class INF H GBP	5.69%	4.72%
Class INF H USD	6.86%	5.43%
Class IN H CHF#	3.71%	0.29%
Class IN H GBP	5.05%	4.32%
Class IN H SEK	4.39%	0.92%
Class IN H USD	6.13%	4.77%
Man Numeric Market Neutral Alternative		
Class DN USD	(3.58%)	2.99%
Class DN H EUR	(5.51%)	4.84%
Class DN H NOK#	(4.35%)	5.53%
Class DN H SEK#	(5.36%)	5.89%
Class IN USD	(2.85%)	3.70%
Class IN H CHF#	(4.57%)	(1.23%)
Class IN H EUR	(4.77%)	2.43%
Class IN H NOK#	(3.79%)	5.68%
Class IN H SEK	(4.98%)	6.49%
Class INU USD	(2.52%)	0.13%
Class INU H EUR	(4.37%)	0.06%
Class INU H GBP Dist	(3.47%)	(0.14%)
Man GLG Unconstrained Emerging Equity		
Class D C SEK#	19.37%	10.99%
Class D C USD	32.71%	(4.23%)
Class DF C EUR*	5.46%	n/a
Class DF C NOK#	26.08%	0.56%
Class DF C SEK#	19.38%	(0.47%)
Class DF C USD	32.90%	(4.53%)
Class I C SEK	20.33%	11.75%
Class I C USD	33.65%	5.09%
Class IF C EUR	17.60%	8.56%
Class IF C GBP	22.27%	25.61%
Class IF C NOK#	27.19%	(1.96%)
Class IF C SEK	20.73%	(0.34%)
Class IF C USD	32.08%	5.31%
Man GLG Global Emerging Markets Debt Total Return		
Class D USD	1.57%	5.37%
Class D USD Dist*#	(1.78%)	n/a
Class D H CHF*	(2.67%)	n/a
Class D H EUR	(0.64%)	4.34%
Class D H GBP	0.55%	5.05%
Class D H NOK	0.71%	1.88%
Class D H SEK#	(0.62%)	4.06%
Class DL USD*	(0.92%)	n/a
Class DL H EUR	(0.57%)	3.03%
Class DMF USD	1.49%	1.18%
Class DMF H EUR*	(0.92%)	n/a
Class DR USD Dist*	(1.02%)	n/a
Class DY USD	1.32%	1.73%
Class DY H EUR*	(1.71%)	n/a
Class I USD	2.33%	5.76%
Class I USD Dist*	(0.43%)	n/a
Class I H CHF	(0.16%)	0.83%

Results for the year and state of affairs as at 31 December 2017 (continued)

Funds and Classes	31 December 2017	31 December 2016
Man GLG Global Emerging Markets Debt Total Return (continued)		
Class I H EUR	0.30%	4.79%
Class I H EUR Dist	(1.02%)	3.27%
Class I H GBP	1.14%	5.38%
Class I H NOK#	1.43%	1.81%
Class I H SEK	0.17%	4.55%
Class IL USD	2.19%	5.26%
Class IL H EUR	0.18%	4.39%
Class IMF USD	2.25%	5.50%
Class IMF USD Dist*	(0.65%)	n/a
Class IMF H EUR	0.34%	1.69%
Class IMF H EUR Dist	(1.12%)	4.96%
Class IMF H GBP Dist	0.89%	1.44%
Man GLG Innovation Equity Alternative		
Class DN USD*	5.75%	n/a
Class DNF USD*	0.64%	n/a
Class DNF H EUR*	(0.34%)	n/a
Class DN H CHF*	4.17%	n/a
Class DN H EUR*	4.30%	n/a
Class DN H NOK*#	5.46%	n/a
Class DN H SEK*#	4.50%	n/a
Class IN USD	6.90%	n/a
Class INF USD*	5.64%	n/a
Class INF H EUR*	5.36%	n/a
Class INF H GBP*	4.72%	n/a
Class IN H CHF	4.75%	n/a
Class IN H EUR	4.52%	n/a
Class IN H GBP	5.66%	n/a
Class IN H NOK#	6.00%	n/a
Class IN H SEK	4.95%	n/a
Class INU H GBP*	1.27%	n/a
Man GLG Global Fundamental Equity		
Class DN EUR#	(1.58%)	n/a
Class DN H CHF*#	(1.71%)	n/a
Class DN H NOK*#	(1.07%)	n/a
Class DN H SEK*#	(1.52%)	n/a
Class DN H USD*#	(1.36%)	n/a
Class IN EUR#	(1.29%)	n/a
Class INF EUR*#	(0.70%)	n/a
Class IN H CHF#	(1.47%)	n/a
Class IN H GBP#	(1.02%)	n/a
Class IN H NOK#	(0.74%)	n/a
Class IN H SEK#	(1.19%)	n/a
Class IN H USD#	(0.78%)	n/a
Man NewSmith UK Equity Alternative		
Class IN GBP*	(1.53%)	n/a
Class IX E GBP*	(1.31%)	n/a
Class IX H JPY*	(2.26%)	n/a
Man Alternative Style Risk Premia		
Class D USD*	(0.12%)	n/a
Class I USD*	4.48%	n/a
Class I H EUR*	3.98%	n/a
Class I H GBP*	4.28%	n/a
Class I H SEK*	4.46%	n/a

*The return shown above for the share classes of respective portfolios is for the period from launch date to 31 December 2017. For details of new share classes launched during the year please refer to note 20.

#The return shown above for the share classes of respective portfolios is for the period from 1 January 2017 to the date of redemption.

Dividends

The Directors proposed the payment of dividends as per the table below for 31 December 2017 and 31 December 2016:

31 December 2017

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

31 December 2016

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

Dividends proposed for the year ended 31 December 2017 were paid on 4 April 2018 and the dividends proposed for the year ended 31 December 2016 were paid on 5 April 2017. The Directors do not propose the payment of a dividend for any of the other share classes in the other Portfolios.

Future developments

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

Significant events during the year

Prospectus

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

A new supplement dated 6 October 2017 was issued to the Prospectus dated 6 May 2016. This reflected the establishment of the new portfolio Man Alternative Style Risk Premia.

Portfolios

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

Man GLG Global Fundamental Equity, Man GLG Cred-Eq Alternative and Man AHL Volatility Alternative ceased operations on 31 May 2017, 29 June 2017 and 4 August 2017 respectively.

Share Classes

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

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

Effective 26 January 2017, GLG Asian Equity Alternative Fund has been removed from the Official List and from trading on the Main Securities Market of the Irish Stock Exchange.

For detailed information on new share classes launched during the year please refer Note 20.

Significant events during the year (continued)

Investment approach

The investment approach of Man GLG European Alpha Alternative changed with effect from 1 February 2017.

There were no other significant events during the year ended 31 December 2017.

Subsequent events since the year end

A new prospectus dated 3 January 2018 was issued.

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

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

Effective 16 March 2018, the share classes IN EUR, IN H USD, DN EUR, DN H USD, IN H GBP and DN H GBP of Man GLG European Alpha Alternative were delisted from Irish Stock Exchange.

Effective 16 March 2018, the Fund was delisted from Irish Stock Exchange.

Investment objectives

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

Directors and Secretary

The Directors and secretary during the year and up to 23 April 2018 are listed on page 1. Unless indicated, they served for the entire year.

Directors' and Secretary's interests

Neither the Directors, nor their families, nor the secretary (Matsack Trust Limited) nor the Investment Managers had any interests in the Shares of the Fund at 31 December 2017, with the exception of one Subscriber Share held by Man Asset Management (Ireland) Limited in a nominee capacity.

The Directors' remuneration for the year ended 31 December 2017 and 31 December 2016 is disclosed in Note 9.

Directors' responsibilities

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

Irish company law requires the Directors to prepare financial statements giving a true and fair view of the state of affairs of the Fund and the profit or loss of the Fund for each financial year. Under that law the Directors have elected to prepare the financial statements in accordance with International Financial Reporting Standards ("IFRS") as adopted by EU. Under company law, the directors must not approve the financial statements unless they are satisfied that they give a true and fair view of the assets, liabilities and financial position of the Fund as at the financial year end date and of the profit or loss of the Fund for the financial year and otherwise comply with the Companies Act 2014.

In preparing these financial statements, the Directors are required to:

- select suitable accounting policies and then apply them consistently;
- make judgements and accounting estimates that are reasonable and prudent;
- state whether the financial statements have been prepared in accordance with applicable accounting standards and identify the standards in question and note the effects and the reasons for any material departure from those standards; and
- prepare the financial statements on the going concern basis unless it is inappropriate to presume that the Fund will continue in business.

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

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

Accounting records

The Directors are responsible for ensuring that proper accounting records as outlined in Section 281 to 285 of the Companies Act 2014 ("Act") are kept by the Fund. To achieve this, the Directors have appointed an experienced third party fund administrator to ensure that the requirements of Section 281 to 285 of the Companies Act 2014 are complied with. The books and accounting records are maintained at the Administrator's office at One Dockland Central, Guild Street, IFSC, Dublin 1, Ireland.

Independent Auditor

The Independent Auditor, Ernst & Young, Chartered Accountants, will continue in office in accordance with Section 383 (2) of the Companies Act 2014.

Corporate governance

The European Communities (Directive 2006/46/EC) Regulations (S.I. 450 of 2009 and S.I. 83 of 2010) (the "Regulations") requires the inclusion of a corporate governance statement in the Directors' Report.

Although there is no specific statutory corporate governance code applicable to Irish collective investment schemes whose shares are admitted to trading on the Irish Stock Exchange, the Fund is subject to corporate governance practices imposed by:

i) The Irish Companies Acts 2014 (as amended) which is available for inspection at the registered office of the Fund;
ii) The Articles of Association of the Fund which are available for inspection at the registered office of the Fund;
iii) The Central Bank in their UCITS Notices and Guidance Notes which can be obtained from the Central Bank website at: https://www.centralbank.ie/regulation/industry-market-sectors/funds/ucits and are available for inspection at the registered office of the Fund; and
iv) The Irish Stock Exchange ("ISE") through the ISE Code of Listing Requirements and Procedures which can be obtained from the ISE's website at:- http://www.ise.ie

The Irish Funds ("IF") has published the IF Code that may be adopted on a voluntary basis by Irish authorised collective investment schemes. It should be noted that the IF Code reflects existing corporate governance practices imposed on Irish authorised collective investment schemes, as noted above. If the IF Code is adopted on a voluntary basis, it can be referred to in the disclosures made in the Directors Report in compliance with the provisions of the European Communities (Directive 2006/46/EC) Regulations (i.e. S.I. 450 of 2009 and S.I. 83 of 2010).

The Board of Directors is responsible for establishing and maintaining adequate internal control and risk management systems of the Fund in relation to the financial reporting process. Such systems are designed to manage rather than eliminate the risk of error or fraud in achieving the Fund's financial reporting objectives and can only provide reasonable and not absolute assurance against material misstatement or loss.

The Board of Directors has procedures in place to ensure all relevant books of account are properly maintained and are readily available, including production of annual financial statements. The annual financial statements of the Fund are required to be approved by the Board of Directors of the Fund and the annual financial statements of the Fund are required to be filed with the Central Bank and the Irish Stock Exchange. The statutory financial statements are required to be audited by independent auditors who report annually to the board on their findings.

The board evaluates and discusses significant accounting and reporting issues as the need arises.

The convening and conduct of shareholders' meetings are governed by the Articles of Association of the Fund and the Companies Acts. Although the Directors may convene an extraordinary general meeting of the Fund at any time, the Directors are required to convene an annual general meeting of the Fund within twelve months of the date of the previous annual general meeting. Shareholders representing not less than ninety-five per cent of the paid up share capital of the Fund may also request the directors to convene a shareholders' meeting. Not less than twenty one days' notice of every annual general meeting and any meeting convened for the passing of a special resolution must be given to shareholders and fourteen days' notice must be given in the case of any other general meeting unless the auditors of the Fund and all the shareholders of the Fund entitled to attend and vote agree to shorter notice.

Two members present either in person or by proxy constitute a quorum at a general meeting.

The Fund may from time to time by ordinary resolution increase the share capital by such amount and/or number as the resolution may prescribe.

The Fund may also by ordinary resolution:
1) consolidate all or any of its share capital into Shares of larger amount;
2) subject to the provision of the Companies Acts subdivide its Shares, or any of them, into Shares of smaller amount or value and provide for any of such Shares resulting from such sub-division to have, as compared with the others, any such preferred, deferred or other rights or be subject to any such restrictions as the Fund has power to attach to unissued or new Shares;
3) cancel any Shares which, at the date of the passing of the resolution, have not been taken or agreed to be taken by any person and reduce the amount of its authorised share capital by the amount of the Shares so cancelled; or
4) re-denominate the currency of any class of Shares.

Every holder of participating shares or non-participating shares present in person or by proxy who votes on a show of hands is entitled to one vote. On a poll, every holder of participating shares present in person or by proxy is entitled to one vote in respect of each share held by him and every holder of non-participating shares is entitled to one vote in respect of all non-participating shares held by him.

Shareholders may resolve to sanction an ordinary resolution or special resolution at a shareholders' meeting. An ordinary resolution of the Fund requires a simple majority of the votes cast by the shareholders voting in person or by proxy at the meeting at which the resolution is proposed. A special resolution of the Fund requires a majority of not less than seventy five per cent of the shareholders present in person or by proxy and voting in general meeting in order to pass a special resolution including a resolution to amend the Articles of Association.

Corporate governance (continued)

Unless otherwise determined by an ordinary resolution of the Fund in a general meeting, the number of Directors may not be less than one or more than ten. Currently the Board of Directors of the Fund is composed of four Directors, being those listed in the corporate information in these financial statements.

The business of the Fund is managed by the Directors, who exercise all such powers of the Fund as are not by the Companies Act 2014 ("Act") or by the Articles of Association of the Fund required to be exercised by the Fund in general meeting.

A Director may, and the company secretary of the Fund on the requisition of a Director will, at any time summon a meeting of the Directors. Questions arising at any meeting of the Directors are determined by a majority of votes. In the case of an equality of votes, the chairman shall not have a casting vote and the resolution shall fail. The quorum necessary for the transaction of business at a meeting of the Directors is two.

The Board has adopted the voluntary Irish Funds (IF) Corporate Governance Code for Irish Domiciled Collective Investment Schemes and Management Companies, issued 14 December 2011 (the "Code"), with effect from 31 December 2012. The Board has reviewed and assessed the measures included in the Code and considers its corporate governance practices and procedures since the adoption of the Code as consistent therewith.

The Directors acknowledge that they are responsible for securing the company's compliance with the relevant obligations as set out in section 225 of the Companies Act 2014 .

The directors confirm that:

1) A compliance policy document has been drawn up that sets out policies that in our opinion are appropriate to the Fund, respecting compliance by the Fund with its relevant obligations.
2) appropriate arrangements or structures are in place that are, in our opinion, designed to secure material compliance with the company's relevant obligations, and
3) during the financial year, the arrangements or structures referred to in (2) have been reviewed.

The Directors confirm that during the financial year end 31 December 2017:

a) so far as the Directors are aware, there is no relevant audit information of which the Fund's statutory auditors are unaware; and
b) the Directors have taken all steps that ought to have been taken by the Directors in order to make themselves aware of any relevant audit information and to establish that the Fund's auditors are aware of that information.

Audit Committee

The Board of Directors has decided it was not necessary to constitute an audit committee given the frequency of the meetings of the Board of Directors throughout the year and the size of the Board of Directors. Instead, it is deemed more appropriate that the entirety of the Board of Directors carry out the activities that would otherwise be carried out by an audit committee.

The Fund has adopted the corporate governance code for collective investment schemes and management companies issued by the Irish Funds (the "IF Code"). The Directors are satisfied that they act independently and in the interests of the Fund as a whole and have determined that Eric Fortier and Ronan Daly are independent directors as that term is defined in the IF Code.

Connected party transactions

The Directors are satisfied that there are arrangements in place to ensure that transactions carried out with connected parties of the Fund are carried out as if negotiated at arm's length and any such transactions are in the best interests of the Shareholders of the Fund. The Directors are satisfied that any transactions entered into with connected parties during the year complied with the aforementioned obligation.

On behalf of the Board

Director

Director

Date: 23 April 2018

BNY MELLON

BNY Mellon Trust Company (Ireland) Limited
Riverside Two, Sir John Rogerson's Quay
Dublin 2, D02 KV60, Ireland

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REPORT FROM THE DEPOSITARY TO THE SHAREHOLDERS
DATED 23 APRIL 2018

For the period from 1 January 2017 to 31 December 2017 (the "**Period**")

BNY Mellon Trust Company (Ireland) Limited (the "**Depositary**" "**us**", "**we**", or "**our**") has enquired into the conduct of Man Funds VI plc (the "Company") for the Period, in its capacity as Depositary to the Company.

This report including the opinion has been prepared for and solely for the shareholders in the Company, in accordance with our role as Depositary to the Company and for no other purpose. We do not, in giving this opinion, accept or assume responsibility for any other purpose or to any other person to whom this report is shown.

Responsibilities of the Depositary

Our duties and responsibilities are outlined in Regulation 34 of the of the European Communities (Undertakings for Collective Investment in Transferable Securities) Regulations 2011 (S.I. No 352 of 2011), as amended (the "Regulations").

Our report shall state whether, in our opinion, the Company has been managed in that period in accordance with the provisions of the Company's constitutional documentation and the Regulations. It is the overall responsibility of the Company to comply with these provisions. If the Company has not been so managed, we as Depositary must state in what respects it has not been so managed and the steps which we have taken in respect thereof.

Basis of Depositary Opinion

The Depositary conducts such reviews as it, in its reasonable opinion, considers necessary in order to comply with its duties and to ensure that, in all material respects, the Company has been managed (i) in accordance with the limitations imposed on its investment and borrowing powers by the provisions of its constitutional documentation and the appropriate regulations and (ii) otherwise in accordance with the Company's constitutional documentation and the appropriate regulations.

Opinion

In our opinion, the Company has been managed during the Period, in all material respects:

(i) in accordance with the limitations imposed on the investment and borrowing powers of the Company by the constitutional documentation and the Regulations; and

(ii) otherwise in accordance with the provisions of the constitutional documentation and the Regulations.

For and on behalf of BNY Mellon Trust Company (Ireland) Limited,
One Dockland Central,
Guild Street,
IFSC,
Dublin 1.

Date: 23 April 2018

Man Funds VI plc

Statement of financial position

As at 31 December 2017

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

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

Man Funds VI plc

Statement of financial position (continued)

As at 31 December 2017

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

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

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

Man Funds VI plc
Statement of financial position (continued)
As at 31 December 2017

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

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

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

Man Funds VI plc

Statement of financial position (continued)
As at 31 December 2017

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

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

Approved and authorised for issue on behalf of the Board on 23 April 2018.

Director

Director

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

Man Funds VI plc

Statement of financial position

As at 31 December 2016

	Notes	Combined Company US$	Man GLG European Alpha Alternative €	Man GLG Alpha Select Alternative £	Man GLG European Equity Alternative €
Assets					
Cash and cash equivalents	*3*	306,462,764	60,409,704	27,388,735	52,358,838
Balances with brokers	*3*	372,786,950	18,520,665	20,942,328	122,001,178
Due from brokers	*3*	59,294,602	627	211,001	31,579,628
Financial assets at fair value through profit and loss:					
Equities and managed funds	*4*	1,361,174,599	101,636,238	2,281,741	530,904,161
Interest bearing securities	*4*	628,392,598	-	62,029,420	-
Derivatives	*4*	150,310,166	285,583	6,194,183	53,735,875
Subscriptions receivable		19,447,998	16,720	-	7,074
Interest receivable		6,397,442	-	-	-
Dividend receivable		1,646,164	26,944	46,567	758,537
Other assets		2,342,799	29,118	87,481	273,308
Total Assets		2,908,256,082	180,925,599	119,181,456	791,618,599
Liabilities					
Balances due to brokers	*3*	87,749,322	10,866,254	68,353	32,632,212
Due to brokers	*3*	76,539,130	20,786,024	89,449	14,865,890
Financial liabilities at fair value through profit and loss:					
Derivatives	*4*	150,480,428	3,466,996	4,537,222	61,120,005
Redemption payable		215,691	18,206	-	176,235
Due to shareholders		11,397	-	-	-
Performance fees payable	*8,9*	4,582,368	9,227	11,560	1,251,518
Management fees payable	*8,9*	3,103,437	273,888	110,986	1,179,921
Interest payable		336,695	794	3,416	117,789
Dividend payable		1,981,121	37,995	226,067	991,810
Accrued expenses and other liabilities	*8,9*	3,654,825	301,167	123,848	752,374
Total Liabilities (excluding Net Assets Attributable to Redeemable Participating Shareholders)		328,654,414	35,760,551	5,170,901	113,087,754
Net Assets Attributable to Redeemable Participating Shareholders		2,579,601,668	145,165,048	114,010,555	678,530,845

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

Man Funds VI plc

Statement of financial position (continued)

As at 31 December 2016

*Man GLG Total Return £	Man GLG Global Equity Alternative €	*Man GLG Asian Equity Alternative US$	*Man GLG European Alpha Alternative Enhanced €	Man GLG Cred-Eq Alternative €	Man AHL Multi Strategy Alternative US$	*Man AHL Directional Equities Alternative US$
30,117	11,789,555	-	404,958	6,091,258	43,983,530	5,676
-	62,821,584	184	319,895	5,768,188	45,706,014	672
-	2,980,605	-	457	-	86,778	-
-	129,307,473	-	-	18,808,524	-	-
-	-	-	-	16,473,788	39,489,865	-
-	14,495,468	-	-	377,591	13,324,493	-
-	-	-	-	-	-	-
-	-	-	567	88,664	368	-
-	218,983	-	1,412	-	105,024	-
1,913	246,899	35	74,366	93,077	529,417	3,763
32,030	221,860,567	219	801,655	47,701,090	143,225,489	10,111
15,757	11,113,899	22	717,664	1,877	2,874,506	4,748
-	4,058,683	-	-	-	83,930	-
-	16,254,455	-	-	1,596,449	11,073,436	-
-	1,895	-	-	1,293	-	-
-	-	-	-	-	-	-
-	76,529	-	1,955	19,032	869	-
-	335,855	-	11,008	33,082	253,301	-
-	21,136	-	-	-	-	-
-	264,040	-	2,039	-	98,588	-
16,273	535,804	197	68,989	116,402	806,646	5,363
32,030	32,662,296	219	801,655	1,768,135	15,191,276	10,111
-	189,198,271	-	-	45,932,955	128,034,213	-

*Man GLG Asian Equity Alternative, Man GLG Total Return, Man AHL Directional Equities Alternative and Man GLG European Alpha Alternative Enhanced ceased operations on 20 April 2016, 8 February 2016, 30 September 2016 and 23 December 2016 respectively.

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

Man Funds VI plc

Statement of financial position (continued)

As at 31 December 2016

	Notes	Man AHL TargetRisk US$	Man AHL Volatility Alternative US$	Man GLG European Mid-Cap Equity Alternative €	Man Numeric Market Neutral Alternative US$
Assets					
Cash and cash equivalents	*3*	2,996,243	9,336,447	12,063,959	21,087,866
Balances with brokers	*3*	4,631,979	3,828,363	26,715,409	1,046
Due from brokers	*3*	-	-	-	21,142,418
Financial assets at fair value through profit and loss:					
Equities and managed funds	*4*	-	-	305,120,717	161,753,561
Interest bearing securities	*4*	20,923,557	4,298,482	-	-
Derivatives	*4*	1,115,391	132,899	22,651,398	5,264,227
Subscriptions receivable		-	-	8,168	191,867
Interest receivable		25,899	100	-	52,928
Dividend receivable		-	-	106,117	-
Other assets		171,973	39,727	61,142	23,373
Total Assets		29,865,042	17,636,018	366,726,910	209,517,286
Liabilities					
Balances due to brokers	*3*	1,360,446	185,534	11,573,590	1,528,532
Due to brokers	*3*	-	-	-	32,582,718
Financial liabilities at fair value through profit and loss:					
Derivatives	*4*	157,200	437,756	20,614,640	4,794,032
Redemptions payable		-	-	4,878	-
Due to shareholders		-	-	-	-
Performance fees payable	*8,9*	-	23,569	1,504,878	875,644
Management fees payable	*8,9*	17,128	20,856	289,261	157,736
Interest payable		-	-	110,963	34,756
Dividend payable		-	-	224,008	-
Accrued expenses and other liabilities	*8,9*	33,291	80,814	226,848	88,676
Total Liabilities (excluding Net Assets Attributable to Redeemable Participating Shareholders)		1,568,065	748,529	34,549,066	40,062,094
Net Assets Attributable to Redeemable Participating Shareholders		28,296,977	16,887,489	332,177,844	169,455,192

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

Man Funds VI plc

Statement of financial position (continued)

As at 31 December 2016

Man GLG Unconstrained Emerging Equity US$	#Man GLG Global Emerging Markets Debt Total Return US$	#Man GLG Innovation Equity Alternative US$	#Man GLG Global Fundamental Equity €
7,843,487	16,365,831	20,000,000	1,000
12,386,519	31,265,968	-	-
1,349,395	-	-	-
51,323,792	-	-	-
5,997,972	463,656,416	-	-
1,838,510	24,417,863	-	-
50,163	100,000	4,626	18,077,008
5,137	6,218,889	-	-
310,667	-	-	-
259,731	383,450	205	115
81,365,373	542,408,417	20,004,831	18,078,123
11,118,680	1,002	-	-
1,875,212	-	-	-
754,337	18,957,197	-	-
-	2,087	-	-
4,735	6,662	-	-
-	647,962	-	-
47,422	229,946	546	-
7,473	25,825	-	-
-	-	-	-
80,031	274,881	386	115
13,887,890	20,145,562	932	115
67,477,483	522,262,855	20,003,899	18,078,008

Man GLG Global Emerging Markets Debt Total Return commenced operations on 3 May 2016. Man GLG Innovation Equity Alternative and Man GLG Global Fundamental Equity commenced operations on 29 December 2016.

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

Man Funds VI plc

Statement of changes in net assets
For the year ended 31 December 2017

	Notes	Combined Company US$	Man GLG European Alpha Alternative €	Man GLG Alpha Select Alternative £	Man GLG European Equity Alternative €
Net assets attributable to Redeemable Participating Shareholders at the beginning of the year/period		2,579,601,668	145,165,048	114,010,555	678,530,845
Issues	*10*	5,465,191,596	7,931,419	116,880,081	639,678,597
Redemptions	*10*	(2,416,199,067)	(83,383,441)	(35,059,218)	(661,760,717)
Net gain/(loss) for the year/period attributable to Redeemable Participating Shareholders		456,892,865	(4,822,210)	13,922,793	20,384,281
Net assets attributable to Redeemable Participating Shareholders at the end of the year/period		6,085,487,062	64,890,816	209,754,211	676,833,006

	Notes	Man GLG Unconstrained Emerging Equity US$	Man GLG Global Emerging Markets Debt Total Return US$	Man GLG Innovation Equity Alternative US$	**Man GLG Global Fundamental Equity €
Net assets attributable to Redeemable Participating Shareholders at the beginning of the year/period		67,477,483	522,262,855	20,003,899	18,078,008
Issues	*10*	39,187,313	3,233,699,555	157,866,431	1,272,053
Redemptions	*10*	(28,972,863)	(636,784,304)	(30,937,346)	(18,832,678)
Net gain/(loss) for the year/period attributable to Redeemable Participating Shareholders		29,270,190	109,375,545	10,691,480	(517,383)
Net assets attributable to Redeemable Participating Shareholders at the end of the year/period		106,962,123	3,228,553,651	157,624,464	-

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

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

Man Funds VI plc

Statement of changes in net assets (continued)
For the year ended 31 December 2017

Man GLG Global Equity Alternative €	*Man GLG Cred-Eq Alternative €	Man AHL Multi Strategy Alternative US$	Man AHL TargetRisk US$	*Man AHL Volatility Alternative US$	Man GLG European Mid-Cap Equity Alternative €	Man Numeric Market Neutral Alternative US$
189,198,271	45,932,955	128,034,213	28,296,977	16,887,489	332,177,844	169,455,192
9,530,793	4,658,859	58,048,348	112,563,842	1,892,270	439,838,469	275,048,907
(194,582,831)	(48,509,702)	(39,007,841)	(12,756,747)	(19,526,083)	(275,810,485)	(139,577,549)
6,666,684	(2,082,112)	16,166,198	11,017,394	746,324	14,713,405	7,256,051
10,812,917	-	163,240,918	139,121,466	-	510,919,233	312,182,601

#Man NewSmith UK Equity Alternative £	#Man Alternative Style Risk Premia US$
-	-
123,378,032	31,326,863
(11,002,800)	-
(6,620,665)	2,496,769
105,754,567	33,823,632

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

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

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

Man Funds VI plc

Statement of changes in net assets
For the year ended 31 December 2016

	Notes	Combined Company US$	Man GLG European Alpha Alternative €	Man GLG Alpha Select Alternative £	Man GLG European Equity Alternative €
Net assets attributable to Redeemable Participating Shareholders at the beginning of the year/period		2,523,437,765	450,153,595	53,241,031	830,639,138
Issues	*10*	2,058,766,860	189,062,515	79,072,498	457,276,135
Redemptions	*10*	(1,903,058,590)	(486,925,436)	(30,565,422)	(576,528,053)
Net (loss)/gain for the year/period attributable to Redeemable Participating Shareholders		(99,544,367)	(7,125,626)	12,262,448	(32,856,375)
Net assets attributable to Redeemable Participating Shareholders at the end of the year/period		2,579,601,668	145,165,048	114,010,555	678,530,845

	Notes	Man AHL TargetRisk US$	Man AHL Volatility Alternative US$	Man GLG European Mid-Cap Equity Alternative €	Man Numeric Market Neutral Alternative US$
Net assets attributable to Redeemable Participating Shareholders at the beginning of the year/period		26,656,597	47,983,251	126,781,408	63,037,234
Issues	*10*	4,312,177	2,241,760	278,482,094	130,641,158
Redemptions	*10*	(5,838,935)	(34,606,689)	(82,389,424)	(23,750,862)
Net (loss)/gain for the year/period attributable to Redeemable Participating Shareholders		3,167,138	1,269,167	9,303,766	(472,338)
Net assets attributable to Redeemable Participating Shareholders at the end of the year/period		28,296,977	16,887,489	332,177,844	169,455,192

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

Man Funds VI plc

Statement of changes in net assets (continued)
For the year ended 31 December 2016

*Man GLG Total Return £	Man GLG Global Equity Alternative €	*Man GLG Asian Equity Alternative US$	*Man GLG European Alpha Alternative Enhanced €	Man GLG Cred-Eq Alternative €	Man AHL Multi Strategy Alternative US$	*Man AHL Directional Equities Alternative US$
3,190,828	320,245,498	84,037,368	28,053,572	77,106,169	144,035,894	40,460,404
-	96,037,155	30,878	6,137,382	11,448,940	27,901,231	4,287,459
(3,483,235)	(219,935,206)	(77,384,480)	(33,183,720)	(38,567,905)	(42,029,578)	(40,856,723)
292,407	(7,149,176)	(6,683,766)	(1,007,234)	(4,054,249)	(1,873,334)	(3,891,140)
-	189,198,271	-	-	45,932,955	128,034,213	-

Man GLG Unconstrained Emerging Equity US$	#Man GLG Global Emerging Markets Debt Total Return US$	#Man GLG Innovation Equity Alternative US$	#Man GLG Global Fundamental Equity €
42,886,600	-	-	-
23,668,972	569,474,626	20,004,626	18,078,008
(628,308)	(41,113,681)	-	-
1,550,219	(6,098,090)	(727)	-
67,477,483	522,262,855	20,003,899	18,078,008

*Man GLG Asian Equity Alternative, Man GLG Total Return, Man AHL Directional Equities Alternative and Man GLG European Alpha Alternative Enhanced ceased operations on 20 April 2016, 8 February 2016, 30 September 2016 and 23 December 2016 respectively.

Man GLG Global Emerging Markets Debt Total Return commenced operations on 3 May 2016. Man GLG Innovation Equity Alternative and Man GLG Global Fundamental Equity commenced operations on 29 December 2016.

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

Man Funds VI plc

Statement of comprehensive income
For the year ended 31 December 2017

	Notes	Combined Company US$	Man GLG European Alpha Alternative €	Man GLG Alpha Select Alternative £	Man GLG European Equity Alternative €
Income					
Net gain/(loss) on financial assets and liabilities at fair value through profit or loss	*7*	329,368,319	(3,054,684)	20,188,121	46,459,812
Other income		4,974,510	10,967	197,972	202,684
		334,342,829	(3,043,717)	20,386,093	46,662,496
Other comprehensive income					
Adjustment to foreign currency on aggregation	*2 (m)*	221,666,361	-	-	-
		221,666,361	-	-	-
Less Expenses					
Management fees	*8,9*	49,636,517	1,070,589	1,331,013	13,937,134
Performance fees	*8,9*	22,662,447	256,477	4,574,816	7,976,304
Administration fees	*8,9*	13,584,862	299,202	419,216	1,951,288
Depositary fees	*8*	2,053,179	25,513	38,756	391,277
Other expenses		1,997,308	44,709	66,991	330,362
Legal fees	*9*	597,811	34,090	23,524	105,473
Audit fees		236,163	(21,427)	10,717	33,285
Directors' fees	*8,9*	50,837	816	1,601	7,452
Formation costs		39,867	-	-	-
Liquidation expenses		29,622	-	-	-
		90,888,613	1,709,969	6,466,634	24,732,575
Finance cost					
Distribution to holders of Redeemable participating Shares		3,809,137	-	-	-
		3,809,137	-	-	-
Withholding tax		4,418,575	68,524	(3,334)	1,545,640
Net gain/(loss) for the year/period attributable to Redeemable Participating Shareholders		456,892,865	(4,822,210)	13,922,793	20,384,281

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

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

Man Funds VI plc

Statement of comprehensive income (continued)

For the year ended 31 December 2017

Man GLG Global Equity Alternative €	*Man GLG Cred-Eq Alternative €	Man AHL Multi Strategy Alternative US$	Man AHL TargetRisk US$	*Man AHL Volatility Alternative US$	Man GLG European Mid-Cap Equity Alternative €	Man Numeric Market Neutral Alternative US$
12,486,691	(1,789,891)	18,948,228	11,585,741	1,131,817	25,295,846	12,345,764
169,786	25,797	14,807	161,838	-	22,052	176,626
12,656,477	(1,764,094)	18,963,035	11,747,579	1,131,817	25,317,898	12,522,390
-	-	-	-	-	-	-
-	-	-	-	-	-	-
3,263,699	202,960	1,613,140	453,589	113,093	4,798,724	2,842,778
1,455,302	36	167,904	-	151,593	4,113,859	48,088
449,381	61,907	423,744	162,526	22,618	1,339,830	846,188
357,244	(10,919)	51,576	23,561	14,270	112,675	289,205
97,557	74,178	199,900	66,970	55,336	203,097	124,136
(13,623)	4,200	36,224	14,247	3,650	62,755	34,422
6,997	5,267	11,599	8,908	4,802	17,943	17,450
1,703	198	1,444	384	131	4,953	3,145
-	(21,993)	-	-	-	(10,721)	(2,914)
4,193	2,098	-	-	20,000	-	-
5,622,453	317,932	2,505,531	730,185	385,493	10,643,115	4,202,498
-	-	-	-	-	-	-
-	-	-	-	-	-	-
367,340	86	291,306	-	-	(38,622)	1,063,841
6,666,684	(2,082,112)	16,166,198	11,017,394	746,324	14,713,405	7,256,051

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

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

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

Man Funds VI plc

Statement of comprehensive income (continued)
For the year ended 31 December 2017

	Notes	Man GLG Unconstrained Emerging Equity US$	Man GLG Global Emerging Markets Debt Total Return US$	Man GLG Innovation Equity Alternative US$	**Man GLG Global Fundamental Equity €
Income					
Net gain/(loss) on financial assets and liabilities at fair value through profit or loss	7	30,772,349	131,361,949	12,270,670	(364,337)
Other income		358,037	3,133,039	169,319	43,920
		31,130,386	134,494,988	12,439,989	(320,417)
Other comprehensive income					
Adjustment to foreign currency on aggregation	2 (m)	-	-	-	-
		-	-	-	-
Less Expenses					
Management fees	8,9	899,332	13,572,610	567,534	77,926
Performance fees	8,9	-	27,798	765,817	-
Administration fees	8,9	322,951	6,135,442	210,311	30,057
Depositary fees	8	106,497	451,388	26,924	20,599
Other expenses		184,524	302,301	68,122	34,473
Legal fees	9	18,416	215,398	10,143	3,125
Audit fees		10,597	92,133	18,596	2,935
Directors' fees	8,9	1,250	23,095	552	-
Formation costs		17,704	17,322	16,621	12,359
Liquidation expenses		-	-	-	2,226
		1,561,271	20,837,487	1,684,620	183,700
Finance cost					
Distribution to holders of Redeemable participating Shares		-	3,809,137	-	-
		-	3,809,137	-	-
Withholding tax		298,925	472,819	63,889	13,266
Net gain/(loss) for the year/period attributable to Redeemable Participating Shareholders		29,270,190	109,375,545	10,691,480	(517,383)

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

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

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

Man Funds VI plc

Statement of comprehensive income (continued)
For the year ended 31 December 2017

#Man NewSmith UK Equity Alternative £	#Man Alternative Style Risk Premia US$
(5,366,376)	2,568,081
113,163	23,080
(5,253,213)	2,591,161
-	-
-	-
1,106,296	53,903
10,899	-
183,898	16,344
13,266	10,064
16,560	2,240
10,131	498
4,621	1,477
1,311	-
8,307	3,425
-	-
1,355,289	87,951
-	-
-	-
12,163	6,441
(6,620,665)	2,496,769

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

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

Man Funds VI plc

Statement of comprehensive income
For the year ended 31 December 2016

	Notes	Combined Company US$	Man GLG European Alpha Alternative €	Man GLG Alpha Select Alternative £	Man GLG European Equity Alternative €
Income					
Net gain/(loss) on financial assets and liabilities at fair value through profit or loss	7	19,633,640	568,820	14,135,808	(9,127,456)
Other income		1,725,057	42,828	87,580	254,818
		21,358,697	611,648	14,223,388	(8,872,638)
Other comprehensive income					
Adjustment to foreign currency on aggregation	*2 (m)*	(56,052,912)	-	-	-
		(56,052,912)	-	-	-
Less Expenses					
Management fees	*8,9*	41,549,957	5,274,590	1,462,883	16,201,682
Administration fees	*8,9*	8,101,236	1,183,387	378,287	2,450,524
Performance fees	*8,9*	5,170,713	10,472	7,321	1,279,188
Depositary fees	*8*	1,842,450	136,783	32,108	715,511
Other expenses		1,811,258	173,988	55,132	445,634
Legal fees	9	734,271	69,168	1,471	246,499
Audit fees		360,902	47,987	15,667	64,364
Formation costs		51,622	-	-	-
Directors' fees	*8,9*	47,765	7,587	2,019	11,785
Liquidation expenses		(19,660)	-	-	-
		59,650,514	6,903,962	1,954,888	21,415,187
Withholding tax		5,199,638	833,312	6,052	2,568,550
Net (loss)/gain for the year/period attributable to Redeemable Participating Shareholders		(99,544,367)	(7,125,626)	12,262,448	(32,856,375)

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

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

Man Funds VI plc

Statement of comprehensive income (continued)
For the year ended 31 December 2016

*Man GLG Total Return £	Man GLG Global Equity Alternative €	*Man GLG Asian Equity Alternative US$	*Man GLG European Alpha Alternative Enhanced €	Man GLG Cred-Eq Alternative €	Man AHL Multi Strategy Alternative US$	*Man AHL Directional Equities Alternative US$
279,255	352,391	(6,257,380)	(419,483)	(3,120,934)	747,529	(3,329,762)
-	319,150	1,850	75,757	-	-	3,764
279,255	671,541	(6,255,530)	(343,726)	(3,120,934)	747,529	(3,325,998)
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	5,532,145	368,215	395,285	609,029	1,691,703	312,917
967	808,056	56,578	49,006	162,808	407,912	80,734
-	88,815	(176)	1,890	26,969	853	(26)
(2,763)	391,897	(21,763)	34,699	56,612	51,548	13,361
2,967	206,253	25,850	65,834	(6,931)	206,659	44,909
(2,174)	119,484	4,733	9,856	35,683	36,562	7,840
8,104	23,019	4,576	11,800	26,267	14,834	6,979
-	-	(35,187)	156	3,561	-	750
-	5,604	34	1,880	(2,331)	2,809	1,425
(20,253)	-	-	2,500	-	-	5,000
(13,152)	7,175,273	402,860	572,906	911,667	2,412,880	473,889
-	645,444	25,376	90,602	21,648	207,983	91,253
292,407	(7,149,176)	(6,683,766)	(1,007,234)	(4,054,249)	(1,873,334)	(3,891,140)

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

* Man GLG Asian Equity Alternative, Man GLG Total Return, Man AHL Directional Equities Alternative and Man GLG European Alpha Alternative Enhanced ceased operations on 20 April 2016, 8 February 2016, 30 September 2016 and 23 December 2016 respectively.

Man Funds VI plc

Statement of comprehensive income (continued)
For the year ended 31 December 2016

	Notes	Man AHL TargetRisk US$	Man AHL Volatility Alternative US$	Man GLG European Mid-Cap Equity Alternative €	Man Numeric Market Neutral Alternative US$
Income					
Net gain/(loss) on financial assets and liabilities at fair value through profit or loss	*7*	3,407,638	2,093,693	14,595,027	2,032,190
Other income		73,846	-	183,561	23,373
		3,481,484	2,093,693	14,778,588	2,055,563
Other comprehensive income					
Adjustment to foreign currency on aggregation	*2 (m)*	-	-	-	-
		-	-	-	-
Less Expenses					
Management fees	*8,9*	214,173	532,499	2,559,538	1,219,706
Administration fees	*8,9*	87,129	106,499	694,562	246,767
Performance fees	*8,9*	-	39,516	1,800,654	887,697
Depositary fees	*8*	21,505	22,074	87,400	57,470
Other expenses		(29,481)	84,062	127,166	57,675
Legal fees	9	11,023	12,603	48,247	24,360
Audit fees		8,646	13,291	31,701	12,957
Formation costs		-	13,184	16,830	16,666
Directors' fees	*8,9*	1,351	798	4,558	2,117
Liquidation expenses		-	-	-	-
		314,346	824,526	5,370,656	2,525,415
Withholding tax		-	-	104,166	2,486
Net (loss)/gain for the year/period attributable to Redeemable Participating Shareholders		3,167,138	1,269,167	9,303,766	(472,338)

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

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

Man Funds VI plc

Statement of comprehensive income (continued)
For the year ended 31 December 2016

Man GLG Unconstrained Emerging Equity US$	#Man GLG Global Emerging Markets Debt Total Return US$	##Man GLG Innovation Equity Alternative US$	##Man GLG Global Fundamental Equity €
2,334,412	(4,067,070)	-	-
202,654	331,277	205	-
2,537,066	(3,735,793)	205	-
-	-	-	-
-	-	-	-
407,071	991,473	546	-
153,525	529,984	164	-
-	683,040	-	-
37,574	46,336	52	-
186,762	36,344	91	(77)
19,219	33,552	10	9
15,407	24,979	20	19
22,354	11,021	46	46
1,553	2,755	3	3
-	-	-	-
843,465	2,359,484	932	-
143,382	2,813	-	-
1,550,219	(6,098,090)	(727)	-

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

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

Man GLG Innovation Equity Alternative and Man GLG Global Fundamental Equity commenced operations on 29 December 2016.

Man Funds VI plc
Statement of cash flows
For the year ended 31 December 2017

	Combined Company US$	Man GLG European Alpha Alternative €	Man GLG Alpha Select Alternative £	Man GLG European Equity Alternative €
Cash flows from operating activities:				
Net gain/(loss) for the year/period attributable to Redeemable Participating Shareholders	456,892,865	(4,822,210)	13,922,793	20,384,281
Adjustments to reconcile net gain/(loss) for the year/period attributable to Redeemable Participating Shareholders to net cash (used in)/provided by operating activities:				
Decrease/(increase) in due from brokers	42,189,174	(270,293)	182,107	17,919,101
(Increase)/decrease in financial assets and liabilities at fair value through profit or loss:				
Equities and managed funds	(373,654,100)	47,798,752	184,979	(9,790,647)
Interest bearing securities	(2,271,252,300)	-	(64,152,887)	-
Derivatives	33,084,741	(3,712,572)	(1,888,313)	13,130,952
(Increase)/decrease in interest receivable	(1,336,801)	(119,027)	(5,203)	(199,355)
(Increase)/decrease in dividend receivable	(703,230)	5,351	(183,998)	(360,199)
(Increase)/decrease in balances with brokers- collateral	(49,732,154)	13,683,862	(957,457)	(2,212,775)
Decrease/(increase) in other assets	110,223	21,338	22,368	253,778
Increase/(decrease) in balances due to brokers - collateral	39,144,857	170,000	4,752,649	6,286,841
(Decrease)/increase in due to brokers	(50,771,995)	(19,746,409)	(89,449)	5,075,250
(Decrease)/increase in due to shareholders	1,286,778	705	698	24,386
Increase/(decrease) in performance fees payable	9,229,475	245,016	2,319,419	4,315,872
Increase/(decrease) in management fees payable	1,848,896	(204,767)	20,274	(120,986)
Increase/(decrease) in interest payable	1,308,474	(794)	6,265	78,581
Increase/(decrease) in dividend payable	822,642	(27,789)	30,728	222,277
Increase/(decrease) in liquidation fees payable	12,722	-	-	-
Increase/(decrease) in accrued expenses and other liabilities	904,852	(170,309)	19,359	(114,843)
Net cash (used in)/provided by operating activities	(2,160,614,881)	32,850,854	(45,815,668)	54,892,514
Cash flows from financing activities:				
Issue of Redeemable Participating Shares	5,481,851,699	7,929,323	116,762,636	449,110,978
Redemption of Redeemable Participating Shares	(2,415,544,412)	(83,399,348)	(35,034,600)	(471,149,775)
Net cash provided by/(used in) financing activities	3,066,307,287	(75,470,025)	81,728,036	(22,038,797)
Net increase/(decrease) in cash and cash equivalents	905,692,406	(42,619,171)	35,912,368	32,853,717
Cash and cash equivalents at the beginning of the year/period	408,862,673	54,380,253	48,147,222	84,726,914
Cash and cash equivalents at the end of the year/period	1,314,555,079	11,761,082	84,059,590	117,580,631
Cash and cash equivalents at the end of the year/period consists of:				
Cash and cash equivalents	1,002,147,235	3,215,165	48,049,553	66,040,446
Balances with brokers - without collateral	388,452,546	8,758,599	36,050,928	73,048,639
Balances due to brokers - without collateral	(76,044,702)	(212,682)	(40,891)	(21,508,454)
Cash and cash equivalents at the end of the year/period	1,314,555,079	11,761,082	84,059,590	117,580,631
Supplemental disclosure of cash flow information				
Dividend received (net of withholding tax)	61,212,395	685,692	3,241,039	29,706,583
Dividend paid on short securities	(68,195,442)	(753,627)	(3,374,883)	(32,396,104)
Interest received (net of withholding tax)	40,472,205	4,126	69,513	11,576
Interest paid	(35,356,234)	(312,815)	(701,675)	(6,979,347)

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

Man Funds VI plc

Statement of cash flows (continued)
For the year ended 31 December 2017

##Man GLG Total Return £	Man GLG Global Equity Alternative €	##Man GLG Asian Equity Alternative US$	##Man GLG European Alpha Alternative Enhanced €	*Man GLG Cred-Eq Alternative €	Man AHL Multi Strategy Alternative US$	##Man AHL Directional Equities Alternative US$
-	6,666,684	-	-	(2,082,112)	16,166,198	-
-	2,872,291	-	457	-	(44,097)	-
-	121,936,959	-	-	18,808,524	-	-
-	-	-	-	16,473,788	13,536,824	-
-	(1,686,643)	-	-	(1,218,858)	3,242,216	-
-	(50,120)	-	567	88,664	(1,394)	-
-	115,075	-	1,412	-	(28,991)	-
-	21,343,324	-	-	3,789,063	6,803,074	-
1,913	219,089	35	74,366	93,077	529,417	3,763
-	-	-	-	-	(341)	-
-	(3,947,614)	-	-	-	46,992	-
-	43,452	-	-	-	23,911	-
-	1,305,605	-	(1,955)	(19,032)	119,098	-
-	(258,975)	-	(11,008)	(33,082)	(90,989)	-
-	(21,136)	-	-	-	-	-
-	(55,516)	-	(2,039)	-	2,792	-
-	4,193	-	-	-	-	-
(16,273)	(360,418)	(197)	(68,989)	(91,539)	(624,289)	(5,363)
(14,360)	148,126,250	(162)	(7,189)	35,808,493	39,680,421	(1,600)
-	9,530,793	-	-	4,658,859	57,994,418	-
-	(194,584,726)	-	-	(48,510,995)	(39,005,962)	-
-	(185,053,933)	-	-	(43,852,136)	18,988,456	-
(14,360)	(36,927,683)	(162)	(7,189)	(8,043,643)	58,668,877	(1,600)
14,360	39,642,306	162	7,189	8,068,506	80,012,305	1,600
-	2,714,623	-	-	24,863	138,681,182	-
-	354,590	-	-	37,514	80,980,304	-
-	8,738,426	-	-	7	60,473,380	-
-	(6,378,393)	-	-	(12,658)	(2,772,502)	-
-	2,714,623	-	-	24,863	138,681,182	-
-	7,759,022	-	-	2,563	2,660,047	-
-	(8,168,051)	-	-	(100,153)	(2,062,588)	-
-	391,448	-	-	208,453	819,073	-
-	(2,055,790)	-	-	(67,859)	(1,103,682)	-

*Man GLG Cred-Eq Alternative ceased operations on 29 June 2017.

##Man GLG Asian Equity Alternative, Man GLG Total Return, Man AHL Directional Equities Alternative and Man GLG European Alpha Alternative Enhanced ceased operations on 20 April 2016, 8 February 2016, 30 September 2016 and 23 December 2016 respectively.

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

Man Funds VI plc
Statement of cash flows (continued)
For the year ended 31 December 2017

	Man AHL TargetRisk US$	*Man AHL Volatility Alternative US$	Man GLG European Mid-Cap Equity Alternative €	Man Numeric Market Neutral Alternative US$
Cash flows from operating activities:				
Net gain/(loss) for the year/period attributable to Redeemable Participating Shareholders	11,017,394	746,324	14,713,405	7,256,051
Adjustments to reconcile net gain/(loss) for the year/period attributable to Redeemable Participating Shareholders to net cash (used in)/provided by operating activities:				
Decrease/(increase) in due from brokers	-	-	-	21,142,418
(Increase)/decrease in financial assets and liabilities at fair value through profit or loss:				
Equities and managed funds	-	-	(139,107,771)	(135,490,265)
Interest bearing securities	(40,141,009)	4,298,482	-	-
Derivatives	(2,545,931)	(304,857)	7,025,486	25,482,863
(Increase)/decrease in interest receivable	(129,714)	100	-	(155,171)
(Increase)/decrease in dividend receivable	-	-	31,145	-
(Increase)/decrease in balances with brokers- collateral	1,693,950	422,220	(15,253,033)	-
Decrease/(increase) in other assets	96,118	39,727	61,142	(153,407)
Increase/(decrease) in balances due to brokers - collateral	-	-	(275,097)	2,640,000
(Decrease)/increase in due to brokers	-	-	45,309	(32,582,718)
(Decrease)/increase in due to shareholders	346,786	-	15,167	-
Increase/(decrease) in performance fees payable	-	(23,569)	(552,051)	(875,259)
Increase/(decrease) in management fees payable	68,979	(20,856)	129,636	63,061
Increase/(decrease) in interest payable	-	-	284,146	94,792
Increase/(decrease) in dividend payable	-	-	107,228	-
Increase/(decrease) in liquidation fees payable	-	5,014	-	-
Increase/(decrease) in accrued expenses and other liabilities	57,502	(70,675)	127,052	154,093
Net cash (used in)/provided by operating activities	(29,535,925)	5,091,910	(132,648,236)	(112,423,542)
Cash flows from financing activities:				
Issue of Redeemable Participating Shares	112,532,073	1,892,270	439,772,142	273,110,638
Redemption of Redeemable Participating Shares	(12,756,747)	(19,526,083)	(275,787,612)	(139,544,751)
Net cash provided by/(used in) financing activities	99,775,326	(17,633,813)	163,984,530	133,565,887
Net (decrease)/increase in cash and cash equivalents	70,239,401	(12,541,903)	31,336,294	21,142,345
Cash and cash equivalents at the beginning of the year/period	4,573,826	12,557,056	1,224,492	19,560,380
Cash and cash equivalents at the end of the year/period	74,813,227	15,153	32,560,786	40,702,725
Cash and cash equivalents at the end of the year/period consists of:				
Cash and cash equivalents	39,960,635	10,576	19,731,927	16,210,528
Balances with brokers - without collateral	36,594,274	10,565	17,596,376	25,169,164
Balances due to brokers - without collateral	(1,741,682)	(5,988)	(4,767,517)	(676,967)
Cash and cash equivalents at the end of the year/period	74,813,227	15,153	32,560,786	40,702,725
Supplemental disclosure of cash flow information				
Dividend received (net of withholding tax)	-	-	6,640,851	-
Dividend paid on short securities	-	-	(11,136,980)	-
Interest received (net of withholding tax)	1,429,160	43,944	42,915	3,109,106
Interest paid	(377,846)	(8,417)	(3,220,563)	(5,174,138)

*Man AHL Volatility Alternative ceased operations on 4 August 2017.

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

Man Funds VI plc

Statement of cash flows (continued)
For the year ended 31 December 2017

Man GLG Unconstrained Emerging Equity US$	Man GLG Global Emerging Markets Debt Total Return US$	Man GLG Innovation Equity Alternative US$	**Man GLG Global Fundamental Equity €	#Man NewSmith UK Equity Alternative £	#Man Alternative Style Risk Premia US$
29,270,190	109,375,545	10,691,480	(517,383)	(6,620,665)	2,496,769
1,349,395	-	(76,520)	-	-	-
(34,800,624)	-	(63,090,112)	-	(6,681,041)	(20,301,273)
(2,983,449)	(2,050,396,014)	(23,962,148)	-	(65,750,117)	(5,985,109)
(759,294)	(6,527,290)	606,668	-	(554,039)	(548,427)
(11,141)	(683,254)	-	(676)	-	-
69,803	-	(11,945)	-	(49,198)	-
10,777,170	(73,974,488)	(1,493,246)	-	(74,100)	-
(4,158)	(901,807)	(126,924)	(8,575)	(51,229)	(69,655)
106,439	21,089,755	-	-	1,047,027	-
(1,674,939)	-	48,188	-	4,644	-
655	772,759	41,204	-	-	-
-	(630,507)	726,250	-	-	-
94,716	1,390,952	160,808	-	278,945	53,903
5,241	744,085	3,975	-	4,197	-
-	-	16,868	-	162,513	-
-	-	-	2,226	-	-
63,864	1,524,396	122,023	6,542	77,550	73,301
1,503,868	(1,998,215,868)	(76,343,431)	(517,866)	(78,205,513)	(24,280,491)
39,202,476	3,106,787,229	156,977,285	19,349,061	123,378,032	31,326,863
(28,968,541)	(509,520,085)	(30,056,878)	(18,832,678)	(11,002,800)	-
10,233,935	2,597,267,144	126,920,407	516,383	112,375,232	31,326,863
11,737,803	599,051,276	50,576,976	(1,483)	34,169,719	7,046,372
(2,076,618)	16,364,858	20,000,000	1,000	-	-
9,661,185	615,416,134	70,576,976	(483)	34,169,719	7,046,372
8,142,582	620,087,652	38,289,322	-	15,207,876	5,563,912
16,434,651	1	43,312,667	18	18,971,213	2,166,900
(14,916,048)	(4,671,519)	(11,025,013)	(501)	(9,370)	(684,440)
9,661,185	615,416,134	70,576,976	(483)	34,169,719	7,046,372
2,606,811	-	278,883	81,147	1,965,483	-
(6,451)	-	(483,866)	(85,966)	(1,202,101)	-
152,887	32,321,746	176,763	196	25,467	42,504
(405,817)	(12,420,384)	(261,864)	(37,401)	(202,610)	(59,263)

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

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

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

Man Funds VI plc

Statement of cash flows

For the year ended 31 December 2016

	Combined Company US$	Man GLG European Alpha Alternative €	Man GLG Alpha Select Alternative £	Man GLG European Equity Alternative €
Cash flows from operating activities:				
Net (loss)/gain for the year/period attributable to Redeemable Participating Shareholders	(99,544,367)	(7,125,626)	12,262,448	(32,856,375)
Adjustments to reconcile net (loss)/gain for the year/period attributable to Redeemable Participating Shareholders to net cash (used in)/provided by operating activities:				
(Increase)/decrease in due from brokers	(44,756,417)	3,564,810	(200,519)	(25,103,303)
(Increase)/decrease in financial assets and liabilities at fair value through profit or loss:				
Equities and managed funds	141,471,470	271,748,991	3,060,319	45,845,308
Interest bearing securities	(441,673,144)	-	(49,019,020)	-
Derivatives	16,439,187	(8,168,664)	(291,907)	30,480,652
(Increase)/decrease in interest receivable	(5,915,727)	-	115,266	-
Decrease/(increase) in dividend receivable	57,335	129,160	(13,527)	9,114
Decrease/increase in balances with brokers - collateral	(22,270,316)	8,495,592	(19,726)	(13,610,460)
(Increase)/decrease in other assets	(2,095,822)	(29,118)	(62,170)	(273,308)
Decrease/(increase) in balances due to brokers - collateral	(175,639)	-	(14,205)	(584)
Increase/(decrease) in due to brokers	55,058,533	20,786,024	(3,100,274)	4,084,923
Increase in due to shareholders	11,397	-	-	-
Increase/(decrease) in performance fees payable	508,295	5,197	(436,775)	(562,984)
(Decrease)/increase in management fees payable	(875,557)	(255,259)	18,600	(332,984)
Increase/(decrease) in interest payable	14,100	(8,938)	(5,373)	(75,576)
Increase/(decrease) in dividend payable	1,017,846	(42,560)	178,918	536,718
Increase/(decrease) in accrued expenses and other liabilities	1,076,232	(98,173)	5,406	259,983
Net cash (used in)/provided by operating activities	(401,652,594)	289,001,436	(37,522,539)	8,401,124
Cash flows from financing activities:				
Issue of Redeemable Participating Shares	2,039,318,862	188,979,716	77,845,667	377,246,160
Redemption of Redeemable Participating Shares	(1,902,842,899)	(486,841,151)	(29,338,591)	(496,328,917)
Net cash provided by/(used in) financing activities	136,475,963	(297,861,435)	48,507,076	(119,082,757)
Net (decrease)/increase in cash and cash equivalents	(265,176,631)	(8,859,999)	10,984,537	(110,681,633)
Cash and cash equivalents at the beginning of the year/period	674,039,304	63,240,252	37,162,685	195,408,547
Cash and cash equivalents at the end of the year/period	408,862,673	54,380,253	48,147,222	84,726,914
Cash and cash equivalents at the end of the year/period consists of:				
Cash and cash equivalents	306,462,764	60,409,704	27,388,735	52,358,838
Balances with brokers - without collateral	189,858,718	4,836,803	20,826,840	65,000,288
Balances due to brokers - without collateral	(87,458,809)	(10,866,254)	(68,353)	(32,632,212)
Cash and cash equivalents at the end of the year/period	408,862,673	54,380,253	48,147,222	84,726,914
Supplemental disclosure of cash flow information				
Dividend received (net of withholding tax)	62,504,853	5,549,893	2,041,505	29,401,301
Dividend paid on short securities	(60,838,141)	(4,336,827)	(1,805,691)	(30,917,693)
Interest received (net of withholding tax)	3,697,845	47,734	387,791	110,335
Interest paid	(20,690,061)	(1,251,987)	(575,033)	(9,165,353)

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

Man Funds VI plc

Statement of cash flows (continued)
For the year ended 31 December 2016

*Man GLG Total Return £	Man GLG Global Equity Alternative €	*Man GLG Asian Equity Alternative US$	*Man GLG European Alpha Alternative Enhanced €	Man GLG Cred-Eq Alternative €	Man AHL Multi Strategy Alternative US$	*Man AHL Directional Equities Alternative US$
292,407	(7,149,176)	(6,683,766)	(1,007,234)	(4,054,249)	(1,873,334)	(3,891,140)
168,676	(476,329)	-	433,516	-	(31,079)	74,476
-	45,278,401	49,937,092	21,897,438	(9,880,422)	-	-
14,091	-	-	-	34,285,128	21,504,810	19,498,445
28,893	8,627,260	2,879,859	(622,901)	(4,384,602)	(2,145,359)	838,992
14	-	206	(567)	159,980	(198)	56
-	116,606	63,872	20,329	-	(73,675)	24,621
23	10,988,115	14,011,186	2,435,967	7,470,049	5,987,408	1,197,456
6,196	(246,899)	3,713	(74,207)	(90,062)	(525,064)	2,798
-	-	(42)	-	-	341	-
-	239,419	-	(7,902)	-	(6,315)	(62,786)
-	-	-	-	-	-	-
-	(761,634)	(30,372)	1,955	16,346	869	-
3,920	(243,412)	(144,815)	(41,827)	(116,244)	(21,302)	(40,495)
-	(38,277)	-	(657)	-	-	(4,201)
-	47,866	-	(8,283)	-	86,624	(35,925)
(32,708)	158,915	(188,439)	5,368	13,776	685,595	(62,416)
481,512	56,540,855	59,848,494	23,030,995	23,419,700	23,589,321	17,539,881
-	96,037,155	30,878	6,137,382	11,448,940	27,901,231	4,287,459
(3,483,235)	(219,933,311)	(77,384,480)	(33,183,720)	(38,566,612)	(42,029,578)	(40,856,723)
(3,483,235)	(123,896,156)	(77,353,602)	(27,046,338)	(27,117,672)	(14,128,347)	(36,569,264)
(3,001,723)	(67,355,301)	(17,505,108)	(4,015,343)	(3,697,972)	9,460,974	(19,029,383)
3,016,083	106,997,607	17,505,270	4,022,532	11,766,478	70,551,331	19,030,983
14,360	39,642,306	162	7,189	8,068,506	80,012,305	1,600
30,117	11,789,555	-	404,958	6,091,258	43,983,530	5,676
-	38,966,650	184	319,895	1,979,125	38,902,940	672
(15,757)	(11,113,899)	(22)	(717,664)	(1,877)	(2,874,165)	(4,748)
14,360	39,642,306	162	7,189	8,068,506	80,012,305	1,600
-	10,761,424	198,627	574,037	44,895	2,348,371	676,162
-	(11,603,161)	(82,062)	(445,556)	(122,746)	(745,070)	(433,806)
4,061	501,607	75,660	4,168	404,873	250,863	1,366
(9,136)	(3,531,359)	(135,677)	(102,312)	83,595	(558,889)	(155,522)

* Man GLG Asian Equity Alternative, Man GLG Total Return, Man AHL Directional Equities Alternative and Man GLG European Alpha Alternative Enhanced ceased operations on 20 April 2016, 8 February 2016, 30 September 2016 and 23 December 2016 respectively.

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

Man Funds VI plc
Statement of cash flows (continued)
For the year ended 31 December 2016

	Man AHL TargetRisk US$	Man AHL Volatility Alternative US$	Man GLG European Mid-Cap Equity Alternative €	Man Numeric Market Neutral Alternative US$
Cash flows from operating activities:				
Net (loss)/gain for the year/period attributable to Redeemable Participating Shareholders	3,167,138	1,269,167	9,303,766	(472,338)
Adjustments to reconcile net (loss)/gain for the year/period attributable to Redeemable Participating Shareholders to net cash (used in)/provided by operating activities:				
(Increase)/decrease in due from brokers	-	637	39,700	(21,142,418)
(Increase)/decrease in financial assets and liabilities at fair value through profit or loss:				
Equities and managed funds	-	-	(210,755,216)	(98,778,969)
Interest bearing securities	(5,131,721)	11,799,808	-	-
Derivatives	(540,222)	(1,072,498)	(2,207,356)	(2,392,101)
(Increase)/decrease in interest receivable	(9,560)	(17)	-	(32,330)
Decrease/(increase) in dividend receivable	-	-	(26,560)	-
Decrease/increase in balances with brokers - collateral	(666,886)	654,526	(22,055,972)	-
(Increase)/decrease in other assets	(110,002)	24,559	(61,142)	(10,602)
Decrease/(increase) in balances due to brokers - collateral	(444,537)	-	275,097	-
Increase/(decrease) in due to brokers	-	-	(697,246)	32,582,718
Increase in due to shareholders	-	-	-	-
Increase/(decrease) in performance fees payable	-	23,325	1,050,335	875,644
(Decrease)/increase in management fees payable	119	(18,056)	155,961	65,253
Increase/(decrease) in interest payable	-	-	110,963	22,404
Increase/(decrease) in dividend payable	-	-	207,459	-
Increase/(decrease) in accrued expenses and other liabilities	5,474	24,520	162,611	(10,196)
Net cash (used in)/provided by operating activities	(3,730,197)	12,705,971	(224,497,600)	(89,292,935)
Cash flows from financing activities:				
Issue of Redeemable Participating Shares	4,312,177	2,241,760	278,473,926	130,449,291
Redemption of Redeemable Participating Shares	(5,838,935)	(34,606,689)	(82,384,546)	(23,750,862)
Net cash provided by/(used in) financing activities	(1,526,758)	(32,364,929)	196,089,380	106,698,429
Net (decrease)/increase in cash and cash equivalents	(5,256,955)	(19,658,958)	(28,408,220)	17,405,494
Cash and cash equivalents at the beginning of the year/period	9,830,781	32,216,014	29,632,712	2,154,886
Cash and cash equivalents at the end of the year/period	4,573,826	12,557,056	1,224,492	19,560,380
Cash and cash equivalents at the end of the year/period consists of:				
Cash and cash equivalents	2,996,243	9,336,447	12,063,959	21,087,866
Balances with brokers - without collateral	2,938,029	3,406,143	459,026	1,046
Balances due to brokers - without collateral	(1,360,446)	(185,534)	(11,298,493)	(1,528,532)
Cash and cash equivalents at the end of the year/period	4,573,826	12,557,056	1,224,492	19,560,380
Supplemental disclosure of cash flow information				
Dividend received (net of withholding tax)	-	-	3,583,230	44,160
Dividend paid on short securities	-	-	(4,064,333)	(46,646)
Interest received (net of withholding tax)	1,377,146	73,657	(97,045)	764,240
Interest paid	(979,073)	(10,212)	(1,525,946)	(984,406)

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

Man Funds VI plc

Statement of cash flows (continued)
For the year ended 31 December 2016

Man GLG Unconstrained Emerging Equity US$	#Man GLG Global Emerging Markets Debt Total Return US$	#Man GLG Innovation Equity Alternative US$	#Man GLG Global Fundamental Equity €
1,550,219	(6,098,090)	(727)	-
(1,349,395)	-	-	-
(27,242,054)	-	-	-
(5,997,972)	(463,656,416)	-	-
(1,085,195)	(5,460,666)	-	-
(887)	(6,218,889)	-	-
(253,773)	-	-	-
(9,292,580)	(31,265,939)	-	-
(219,150)	(383,450)	(205)	(115)
-	-	-	-
1,875,212	-	-	-
4,735	6,662	-	-
-	647,962	-	-
20,019	229,946	546	-
263	25,825	-	-
-	-	-	-
12,060	274,881	386	115
(41,978,498)	(511,898,174)	-	-
23,618,809	569,374,626	20,000,000	1,000
(628,308)	(41,111,594)	-	-
22,990,501	528,263,032	20,000,000	1,000
(18,987,997)	16,364,858	20,000,000	1,000
16,911,379	-	-	-
(2,076,618)	16,364,858	20,000,000	1,000
7,843,487	16,365,831	20,000,000	1,000
1,198,575	29	-	-
(11,118,680)	(1,002)	-	-
(2,076,618)	16,364,858	20,000,000	1,000
1,201,646	(2,813)	-	-
(11,855)	-	-	-
91,251	(555,585)	-	-
(133,207)	211,733	-	-

Man GLG Global Emerging Markets Debt Total Return commenced operations on 3 May 2016. Man GLG Innovation Equity Alternative and Man GLG Global Fundamental Equity commenced operations on 29 December 2016.

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

1. General

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

The Fund is structured as an umbrella fund with segregated liability between sub-funds (each a "Portfolio") which means that different Portfolios may be created from time to time by the Directors with the approval of the Central Bank. Each Portfolio will be represented by a different series of Redeemable Participating Shares (the "Shares") and will be invested in accordance with the investment objectives and policies applicable to such Portfolio. As at 31 December 2017 the Fund was comprised of twenty Portfolios.

Man GLG Portfolios
Man GLG European Alpha Alternative, Man GLG European Equity Alternative, Man GLG Alpha Select Alternative, Man GLG Total Return (ceased operations on 8 February 2016), Man GLG Global Equity Alternative, Man GLG Asian Equity Alternative (ceased operations on 20 April 2016), Man GLG European Alpha Alternative Enhanced (ceased operations on 23 December 2016), Man GLG Cred-Eq Alternative (ceased operations on 29 June 2017), Man GLG European Mid-Cap Equity Alternative, Man GLG Unconstrained Emerging Equity, Man GLG Global Emerging Markets Debt Total Return, Man GLG Innovation Equity Alternative, Man GLG Global Fundamental Equity (ceased operations on 31 May 2017) and Man NewSmith UK Equity Alternative (commenced operations on 7 June 2017).

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

Numeric Portfolio
Man Numeric Market Neutral Alternative.

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

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

As at 31 December 2017, the following Portfolios were registered with Swiss Financial Market Supervisory Authority FINMA: Man GLG Alpha Select Alternative, Man GLG European Equity Alternative, Man GLG Global Equity Alternative, Man GLG Cred-Eq Alternative, Man AHL Multi Strategy Alternative, Man AHL TargetRisk, Man AHL Volatility Alternative, Man Numeric Market Neutral Alternative, Man GLG Mid-Cap Equity Alternative, Man GLG Unconstrained Emerging Equity, Man GLG Global Emerging Markets Debt Total Return, Man GLG Global Fundamental Equity and Man GLG Innovation Equity Alternative and and Man Alternative Style Risk Premia.

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

Man GLG European Alpha Alternative
Man GLG European Alpha Alternative's investment objective is to provide a positive absolute return for investors while maintaining a low volatility, regardless of market conditions, through stock selection and the utilising of long/short strategies.

The Portfolio invests primarily in securities of issuers in Europe or of issuers which derive a substantial part of their revenues from activities in Europe. The Portfolio invests predominantly in common stocks and other equity and equity linked instruments of such issuers, including, without limitation, equity derivatives.

As at 31 December 2017, Class DN EUR, Class DN H GBP, Class DN H USD, Class IN EUR, Class IN H GBP, Class IN H USD and Class INU EUR were in operation, of these Class DN EUR, Class DN H GBP, Class DN H USD, Class IN EUR, Class IN H GBP, Class IN H USD and Class INU EUR were listed on the official list of the Irish Stock Exchange ("ISE").

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

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

As at 31 December 2017, Class DL GBP, Class DL H EUR, Class DL H USD, Class IL GBP, Class IL H EUR, Class IL H SEK, Class IL H USD and IL U GBP were in operation, of these Class DL GBP, Class DL H EUR, Class DL H USD, Class IL GBP, Class IL H EUR and Class IL H USD were listed on the official list of the ISE.

1. General (continued)

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

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

As at 31 December 2017, Class DN EUR, Class DN H CHF, Class DN H GBP, Class DN H NOK, Class DN H SEK, Class DN H USD, Class IN EUR, Class IN H GBP, Class IN H SEK, Class IN H USD, Class INZ EUR, Class INZ EUR Dist, INZ H CHF Dist, INZ H GBP Dist, INZ H USD and INZ H USD Dist were in operation, of these Class DN EUR, Class DN H CHF, Class DN H GBP, Class DN H NOK, Class DN H SEK, Class DN H USD, Class IN EUR, Class IN H GBP, Class IN H SEK, Class IN H USD, Class INZ EUR, Class INZ EUR Dist, INZ H CHF Dist, INZ H GBP Dist, INZ H USD and INZ H USD Dist were listed on the official list of the ISE.

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

The Portfolio's policy is to achieve those returns through investments in short, medium and, to a lesser extent, long-term investment opportunities globally. This policy is pursued through a strategy of active trading with the Portfolio primarily investing in listed equities globally including, without limitation, common stock and other equity and equity-linked securities (which may include, but are not limited to, such instruments as options and swaps). The Portfolio seeks to apply a long/short investment strategy and the Investment Manager may utilise synthetic short positions where it deems it appropriate in its sole discretion based on the opportunities in the market and the extent to which the Investment Manager believes that there are overvalued issuers or issuers which may fall in value. The Portfolio will not have a set long/short ratio.

As at 31 December 2017, Class DN EUR, Class DN H USD, Class IN EUR and Class IN H USD were in operation and were listed on the official list of the ISE.

Man GLG Cred-Eq Alternative
Man GLG Cred-Eq Alternative's investment objective was to provide investors with absolute returns over the medium term by taking both long and short positions in an actively managed portfolio of convertible, credit and equity asset classes.

The Portfolio's aim was to seek to select the best possible investments from a wide range of opportunities globally, adopting a fundamentally driven investment approach across convertibles, credit and equities.

The Portfolio ceased operations on 29 June 2017.

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

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

As at 31 December 2017, Class DN USD, Class DN H EUR, Class DN H GBP, Class IN USD, Class IN H CHF, Class IN H EUR, Class IN H GBP and Class IN H SEK were in operation.

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

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

As at 31 December 2017, Class D USD, Class D H CHF, Class D H EUR, Class D H SEK, Class I USD, Class I H CHF, Class I H EUR, Class I H GBP, Class I H JPY and Class I H SEK were in operation.

Man AHL Volatility Alternative
Man AHL Volatility Alternative Portfolio's aim was to provide investors with absolute returns over the medium term by taking long and short positions in an actively managed portfolio trading volatility instruments.

The Portfolio's aim was to achieve its objective by allocating all or substantially all of its assets in accordance with AHL's proprietary quantitative model to systematically identify opportunities in volatility markets around the world.

The Portfolio ceased operations on 4 August 2017.

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

As at 31 December 2017, Class DN EUR, Class DN H USD, Class DNY EUR, Class IN EUR, Class IN F EUR, Class INF H GBP, Class INF H USD, Class IN H GBP, Class IN H SEK and Class IN H USD were in operation.

Man Numeric Market Neutral Alternative
Man Numeric Market Neutral Alternative's investment objective is to earn an average return on investment, after fees, which is appreciably higher than the total return (assuming reinvestment of dividends) in USD of the Merrill Lynch 91-day Treasury Bills Index.

The Portfolio will seek to apply a long/short investment strategy and intends to invest in derivatives providing long and "synthetic short" positions.

As at 31 December 2017, Class DN USD, Class DN H EUR, Class IN USD, Class IN H EUR, Class IN H SEK, Class INU USD, Class INU H EUR and Class INU H GBP Dist were in operation.

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

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

As at 31 December 2017, Class D C USD, Class DF C EUR, Class DF C USD, Class I C SEK, Class I C USD, Class IF C EUR, Class IF C GBP, Class IF C SEK and Class IF C USD were in operation.

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

As at 31 December 2017, Class D USD, Class D USD Dist, Class D H CHF, Class D H EUR, Class D H GBP, Class D H NOK, Class DL USD, Class DL H EUR, Class DMF USD, Class DMF H EUR, Class DR USD Dist, Class DY USD, Class DY H EUR, Class I USD, Class I USD Dist, Class I H CHF, Class I H EUR, Class I H EUR Dist, Class I H GBP, Class I H SEK, Class IL USD, Class IL H EUR, Class IMF USD, Class IMF USD Dist, Class IMF H EUR, Class IMF H EUR Dist and Class IMF H GBP Dist were in operation.

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

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

As at 31 December 2017, Class DN USD, Class DNF USD, Class DNF H EUR, Class DN H CHF, Class DN H EUR, Class IN USD, Class INF USD, Class INF H EUR, Class INF H GBP, Class IN H CHF, Class IN H EUR, Class IN H GBP, Class IN H SEK and Class INU H GBP were in operation. As at 31 December 2017, the Portfolio does not have any exposure to indices.

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

The Portfolio 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.

The Portfolio ceased operations on 31 May 2017.

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

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

As at 31 December 2017, Class IN GBP, Class IX E GBP and Class IX H JPY were in operation.

1. General (continued)

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

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

As at 31 December 2017, Class D USD, Class I USD, Class I H EUR, Class I H GBP and Class I H SEK were in operation.

2. Significant accounting policies

(a) Accounting convention
The financial statements are prepared in accordance with International Financial Reporting Standards ("IFRS") as adopted by the EU. The 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.

(b) Changes in accounting policy and disclosure
New standards, interpretations and amendments adopted by the Fund:
The accounting policies adopted in the preparation of the audited financial statements are consistent with those followed in the preparation of the Fund's audited financial statements for the year ended 31 December 2016.

Standards issued but not yet effective:
IFRS 9 - Financial Instruments: Classification and Measurement
In July 2014, the IASB issued the final version of IFRS 9 Financial Instruments which reflects all phases of the financial instruments project and replaces IAS 39 Financial Instruments: Recognition and Measurement and all previous versions of IFRS 9. The standard introduces new requirements for classification and measurement, impairment, and hedge accounting. IFRS 9 is effective for annual periods beginning on or after 1 January 2018, with early application permitted. Retrospective application is required but comparative information is not compulsory. Early application of previous versions of IFRS 9 (2009, 2010 and 2013) is permitted if the date of initial application is before 1 February 2015. At present, management believes the adoption of IFRS 9 is unlikely to have a material effect on the classification and measurement of the Fund's financial assets or financial liabilities.

IFRS 15 - Revenue from Contracts with Customers
IFRS 15 was issued in May 2014 and establishes a new five-step model that will apply to revenue arising from contracts with customers. Under IFRS 15 revenue is recognised at an amount that reflects the consideration to which an entity expects to be entitled in exchange for transferring goods or services to a customer. The principles in IFRS 15 provide a more structured approach to measuring and recognising revenue.

The new revenue standard is applicable to all entities and will supersede all current revenue recognition requirements under IFRS. Either a full or modified retrospective application is required for annual periods beginning on or after 1 January 2018 with early adoption permitted. At present management believes that IFRS 15 will have no impact on the financial statements and plans to adopt the new standard on the required effective date.

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 anticipates that the adoption of these Standards and Interpretations in future periods will have no material impact on the financial statements of the Fund.

(c) Use of accounting judgements and estimates
The preparation of financial statements in accordance with IFRS requires management to make judgements, estimates and assumptions that affect the amounts reported and disclosures made in these 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.

(d) Going concern
Management has made an assessment of the Fund's ability to continue as a going concern and are satisfied that the Fund has resources to continue in business for the foreseeable future. Furthermore, the management is not aware of any material uncertainties that may cast significant doubt upon the Fund's ability to continue as a going concern, therefore, the financial statements are prepared on a going concern basis.

(e) Revenue recognition
Interest income and dividend income are recorded on an accrual basis and ex-dividend basis respectively, gross of withholding tax.

2. Significant accounting policies (continued)

(f) Financial assets and liabilities

For Net Asset Value (NAV) purposes, the valuation of investments is performed in accordance with the Prospectus. For financial statements purposes, investments have been valued in accordance with IFRS using the policies outlined below. At 31 December 2017 and 31 December 2016, there are no material differences between these valuation methodologies.

This category has two sub-categories:

(i) financial assets and liabilities held for trading: Financial assets or liabilities held for trading are acquired or incurred principally for the purpose of selling or repurchasing in the short term. Derivatives are also categorised as held for trading as the Fund does not designate any derivatives as hedges in a hedging relationship.

(ii) those designated by management at fair value through profit or loss at initial recognition: These include equity securities and debt instruments that are not held for trading. These financial assets and liabilities (“financial instruments”) are designated upon initial recognition on the basis that they are part of a group of financial instruments which are managed and have their performance evaluated on a fair value basis, in accordance with risk management and investment strategies of the Fund. The financial information about these financial instruments is provided internally on that basis to the Investment Managers. As at 31 December 2017 and 2016, the Fund did not hold any financial assets and liabilities designated by management at fair value through profit or loss at initial recognition.

The Fund recognises a financial asset or a financial liability when, and only when, it becomes a party to the contractual provisions of the instrument. Regular-way purchases and sales of investments are recognised on the trade date, which is the date on which the Fund commits to purchase or sell the asset. Financial assets and liabilities at fair value through profit or loss are initially recognised at fair value. All transaction costs for such instruments are recognised directly in statement of comprehensive income.

After initial measurement, the Fund measures financial instruments, which are classified as at fair value through profit or loss, at their fair values.

The fair value of financial instruments traded in active markets (such as publicly traded derivatives and trading securities) is based on quoted market prices at the statement of financial position date.

In circumstances where the last traded price is not within the bid-ask spread, management will determine the point within the bid-ask spread that is most representative of fair value.

The Fund may from time to time invest in financial instruments that are not traded in an active market (for example over-the-counter (“OTC”) derivatives and private placements of both equities and fixed income securities). These financial instruments are valued at their fair value in the manner described in the subsequent accounting policies.

The Directors have appointed an Independent Pricing Committee ("IPC") to undertake certain services concerning the valuation policies and procedures relating to the Fund. The IPC is an independent body set up to: (1) establish a pricing matrix (a table which lays out a pricing source for certain assets and liabilities) which the Directors have adopted for the Fund and which is used by the Administrator to calculate the value of the assets and liabilities held by the Fund; and (2) to establish the prices of any positions held in the Fund that do not have an independently ascertainable value as per the pricing matrix. In addition, the IPC provides general governance and oversight of the valuation process.

Any exchange traded derivative instruments (including, but not limited to, options and futures) dealt in on a market are valued at the settlement price on the relevant Valuation Day for such instruments on such a market. If the settlement price is not available, their probable realisation value shall be determined with care and in good faith by the Directors.

Investments are derecognised when the rights to receive cash flows have expired or the Fund has transferred substantially all of the risks and rewards of ownership.

(g) Securities sold short

The Fund may sell securities short. A short sale is a transaction in which the Fund sells a security it does not own. The proceeds received for short sales are recorded as liabilities and the Fund records an unrealised gain or loss to the extent of the difference between the proceeds received and the value of the open short position. The Fund records a realised gain or loss when the short position is closed. By entering into short sales, the Fund bears the market risk of an unfavourable change in the price of the security sold short in excess of the proceeds received. Short sales expose the Fund to potentially unlimited liability.

(h) Offsetting financial instruments

Financial assets and liabilities are offset and the net amount reported in the statement of financial position when there is a legally enforceable right to offset the recognised amounts and there is an intention to settle on a net basis or realise the assets and settle the liabilities simultaneously. As at 31 December 2017 and 31 December 2016, no financial assets and liabilities are offset in the statement of financial position. Please refer to Note 5.

(i) Derivatives

The Fund may trade in derivative financial instruments whose values are based upon an underlying asset, index, currency or interest rate. The net unrealised gains or losses, rather than contracts or notional amounts, represents the approximate future cash flows from trading.

The Fund engaged in contracts for difference, forward currency contracts, futures contracts, option contracts, swap contracts, credit default swaps, interest rate swaps, total return swaps and warrants.

2. Significant accounting policies (continued)

(i) Derivatives (continued)

- Contracts for difference ("CFD")

An unfunded contract for difference ("CFD") is an agreement between the Fund and a third party which allows the Fund to acquire an exposure to the price movement of specific securities without actually purchasing the securities. Upon entering into an unfunded CFD, the Fund is required to deposit with a broker an initial cash margin equal to a certain percentage of the contract amount. Variation margin payments are made or received by the Fund depending upon the fluctuation in the value of the underlying securities. The changes in contract values are recorded as unrealised gains or losses and the Fund recognises a realised gain or loss when the contract is closed. CFDs are similar to total return swaps but are more standardised and primarily used in the UK and Ireland.

- Forward currency contracts

Forward currency contracts are recorded on the trade date and are valued at the applicable foreign exchange rates on the last business day of the year. The difference between the fair value of the original contract amount and the fair value of the open forward currency contract position is reflected as financial assets or liabilities in the statement of financial position and as net gain/l(oss) on the financial assets at fair value through profit or loss in the statement of comprehensive income. Realised gains or losses are recognised on the maturity or trade date of the contract and are included in net gain/(loss) on financial assets and liabilities at fair value through profit or loss in the statement of comprehensive income.

- Futures contracts

Futures contracts are recorded on the trade date and are valued at the last traded price on the last business day of the year. The difference between the original contract amount and the fair value of the open futures position is reflected as financial assets or financial liabilities at fair value through profit or loss in the statement of financial position and as net gain/(loss) on financial assets and liabilities at fair value through profit or loss in the statement of comprehensive income. Realised gains or losses are recognised on the closing or trade date of the contract and are included in net gain/(loss) on financial assets and liabilities at fair value through profit or loss in the statement of comprehensive income.

- Option contracts

The Fund may invest in option contracts. An option contract gives the owner the right, but not the obligation, to buy ("call option") or to sell ("put option") a specified item at a fixed price during a specified year for a non-refundable fee ("premium"). 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. The loss to the writer of a put option is limited to the exercise price of the option, versus the premium collected on its sale. Option contracts are held at fair value with reference to quoted market prices, when available, or based on pricing models that consider the time value of money, volatility and the current market and contractual prices of the underlying financial instruments.

- Swap contracts

Swap contracts are contractual agreements between two parties to exchange streams of payments over time based on specified notional amounts. The swap contracts are valued at an amount equal to the gain or loss that would be realised if the position was closed out on the valuation date. The Fund's main swap contracts consist of credit default swaps, interest rate swaps and total return swaps.

Swap contracts are marked-to-market daily and changes in value are recorded as unrealised gain/(loss). When the swap contracts is terminated, the Fund will record a realised gain/(loss) equal to the difference between the proceeds from (or cost of) the closing transaction and the Fund's basis in the contract, if any. Swap transactions involve, to varying degrees, elements of credit and market risk in excess of the amounts recognised in the statement of financial position. Such risks involve the possibility that there will be no liquid market for these agreements, that the counterparty to the agreements may default on its obligation to perform or disagree as to the meaning of the contractual terms in the agreements, and that there may be unfavourable changes in interest rates and/or market values associated with these transactions.

- Credit default swaps

The Fund may enter into credit default swaps to manage its exposure to certain sectors of the market or to reduce credit risk. The Fund may enter into credit default swap agreements to provide a measure of protection against the default of an issuer (as buyer of protection) and/or gain credit exposure to an issuer to which it is not otherwise exposed (as seller of protection). Credit default swaps are agreements in which one party pays fixed periodic payments to counterparty in consideration for a guarantee from the counterparty to make a specific payment should a negative credit event take place (e.g. default, bankruptcy or debt restructuring). The Fund may either buy or sell (write) credit default swaps. As a buyer, the Fund will either receive from the seller an amount equal to the notional amount of the swap and deliver the referenced security or underlying securities comprising of an index or receive a net settlement of cash equal to the notional amount of the swap contracts less the recovery value of the security or underlying securities comprising of an index. As a seller (writer), the Fund will either pay the buyer an amount equal to the notional amount of the swap contracts and take delivery of the referenced security or underlying securities comprising of an index or pay a net settlement of cash equal to the notional amount of the swap contracts less the recovery value of the security or underlying securities comprising of an index. In the event of default by the counterparty, the Fund may recover amounts paid under the agreement either partially or in total by offsetting any payables and/or receivables with collateral held or pledged.

These periodic payments received or made by the Fund are included in net realised gain/(loss) on financial assets and liabilities at fair value through profit or loss in the statement of comprehensive income.

2. Significant accounting policies (continued)

(i) Derivatives (continued)

- Interest rate swaps

Interest rate swaps relate to contracts taken out by the Fund with major brokers in which the Fund either receives or pays a floating rate of interest in return for paying or receiving, respectively, a fixed rate of interest. The payment flows are usually netted against each other, with the difference being paid by one party to the other. Changes in the value of the interest rate swap agreements and amounts received or paid in connection with them are recognised as net gain/(loss) on financial assets and liabilities at fair value through profit or loss in the statement of comprehensive income.

- Total return swaps

Total return swaps are contracts in which the Fund pays or receives a series of cash flows based upon the total return of a specified asset in return for paying or receiving, respectively, a fixed or floating rate of interest based upon that same specified asset.

- Warrants

The Fund invests in warrants through listed exchanges and OTC markets. The listed warrants are traded on recognised exchanges and valued at the last traded price. OTC traded warrants are valued by reference to quoted prices. Change in realised and unrealised gains and losses are recorded in the statement of comprehensive income.

(j) Realised and unrealised gains and losses

All realised and unrealised gains and losses on securities and derivatives are recognised as net gain/(loss) on financial assets and liabilities at fair value through profit or loss in the statement of comprehensive income. The cost of securities sold is accounted for on a specific identification basis. Unrealised appreciation and depreciation comprise changes in the fair value of financial instruments for the year and from reversal of prior year's unrealised appreciation and depreciation for financial instruments which were realised in the reporting year. Realised gains and losses represent the difference between an instrument's initial carrying amount and disposal amount, or cash payments or receipts made on derivative contracts (excluding payments or receipts on collateral margin accounts for such instruments).

(k) Transaction costs

Transaction costs are incremental costs, which are separately identifiable and directly attributable to the acquisition, issue or disposal of a financial asset or financial liability. Transaction costs incurred by the Fund during the year are recognised in the statement of comprehensive income.

(l) Functional and presentation currency

The Fund seeks to generate returns in United States Dollars ("US$"), its capital-raising currency. The liquidity of the Fund is managed on a day-to-day basis in United States Dollars in order to handle the issue and redemption of the Fund's Redeemable Participating Shares. The Fund's performance is also evaluated in United States Dollars. Therefore, as the United States Dollar is considered as the currency that most faithfully represents the economic effects of the underlying transactions, events and conditions. The Fund's functional and presentational currency is the United States Dollar.

(m) Foreign currency

Transactions during the year denominated in foreign currencies have been translated at the rates of exchange ruling at the dates of transactions. Assets and liabilities denominated in foreign currencies are translated at the rates of exchange in effect at the date of the statement of financial position. For investment transactions and investments held as at year end denominated in foreign currency, resulting gains or losses are included in the net gain/(loss) on financial assets and liabilities at fair value through profit or loss in the statement of comprehensive income. All other foreign currency gains and losses are also included in the net gain/(loss) on financial assets and liabilities at fair value through profit or loss in the statement of comprehensive income.

The combined company balances are expressed in US$, being the presentation currency of the Fund as a whole. For combined company balances in statement of financial position, the non US$ Portfolios are translated using the exchange rate at the date of statement of financial position. For combined company balances in statement of comprehensive income, the non US$ Portfolios are translated at the average exchange rate prevailing during the year. The combined subscriptions and redemptions in the statement of changes in net assets are also translated at the average rate prevailing during the current year. The translation gain resulting from the preparation of the combined company balances in the financial statements amounting to US$221,666,361 (31 December 2016: loss of US$56,052,912) has been shown in the combined company column of statement of comprehensive income. The gain/(loss) does not have any effect on the individual Portfolios.

(n) Other expenses

Other expenses are recognised in the statement of comprehensive income on an accruals basis.

(o) Investor Money Regulations

In response to the CBI publishing the Central Bank (Supervision and Enforcement) Act 2013 (Section 48(1)) Investor Money Regulations 2015 for Fund Service Providers (the "Investor Money Regulations" or "IMR") in March 2015 (effective from 1 July 2016), the Manager undertook, together with BNY Mellon Fund Services (Ireland) Designated Activity Company, a review of the way in which subscription, distribution and redemption monies are routed to and from the Fund or the relevant sub-fund. As a result of this review, subscription and redemption monies will (effective from 1 July 2016), be routed through a sub-fund cash collection account in the name of the sub-fund. Pending issue of the units and / or payment of subscription proceeds to an account in the name of the sub-funds, and pending payment of redemption proceeds or distributions, the relevant investor will be an unsecured creditor of the sub-fund in respect of amounts paid by or due to it.

2. Significant accounting policies (continued)

(p) Redeemable participating shares

Redeemable shares are classified as equity instruments when:

- The redeemable shares entitle the holder to a pro rata share of the Fund's net assets in the event of the Fund's liquidation;
- The redeemable shares are in the class of instruments that is subordinate to all other classes of instruments;
- All redeemable shares in the class of instruments that is subordinate to all other classes of instruments have identical features;
- The redeemable shares do not include any contractual obligation to deliver cash or another financial asset other than the holder's rights to a pro rata share of the Fund's net assets;
- The total expected cash flows attributable to the redeemable shares over the life of the instrument are based substantially on the profit or loss, the change in the recognised net assets or the change in the fair value of the recognised and unrecognised net assets of the Fund over the life of the instrument.

In addition to the redeemable shares having all of the above features, the Fund must have no other financial instrument or contract that has:

- Total cash flows based substantially on the profit or loss, the change in the recognised net assets or the change in the fair value of the recognised and unrecognised net assets of the Fund;
- The effect of substantially restricting or fixing the residual return to the redeemable shareholders.

The Fund continuously assesses the classification of the Redeemable Participating Shares. If the Redeemable Participating Shares cease to have all the features, or meet all the conditions set out, to be classified as equity, the Fund will reclassify them as financial liabilities and measure them at fair value at the date of reclassification, with any differences from the previous carrying amount recognised in equity. If the Redeemable Participating Shares subsequently have all the features and meet the conditions to be classified as equity, the Fund will reclassify them as equity instruments and measure them at the carrying amount of the liabilities at the date of the reclassification.

As at 31 December 2017, the Fund classified its Redeemable Participating Shares as liability.

(q) Cash and cash equivalents, balances with/due to brokers and balances due to/from brokers

Cash and cash equivalents in the statement of financial position may consist of cash at bank, demand deposits, short-term deposits in financial institutions and short-term highly liquid investments that are readily convertible to known amounts of cash and which are subject to an insignificant risk of changes in value, with original maturities of three months or less, net of outstanding bank overdrafts when applicable. Short-term investments that are not held for the purpose of meeting short-term cash commitments and restricted margin accounts are not considered cash and cash equivalents. For the purpose of the statement of cash flows, cash and cash equivalents consist of cash and cash equivalents as defined above, net of outstanding bank overdrafts when applicable.

Due from brokers include receivables for securities sold (in a regular way transaction) that have been contracted for but not yet delivered on the statement of financial position date. These are carried at amortised cost using the effective interest method less any allowance for impairment. Due to brokers are payables for securities purchased (in a regular way transaction) that have been contracted for but not yet delivered on the statement of financial position date. These are measured at amortised cost using the effective interest method. Balances with brokers and balances due to brokers represent the margin account balances held at the Fund's brokers and balances payable to the Fund's brokers at the period/year end, and can include amounts transferred as collateral (and therefore subject to a security interest) against open derivative contracts.

(r) Distributions to shareholders

In accordance with the Fund's Prospectus, the Fund may fully distribute its distributable income to shareholders.

Distributable income includes capital gains arising from the disposal of investments.

Unrealised gains and losses are included in the net assets attributable to shareholders and are not distributable until realised. Capital losses are not distributed to shareholders, but are retained to be offset against any future realised capital gains. Distributions to shareholders are recognized in statement of comprehensive income as finance costs.

(s) Preliminary expenses

The Fund has borne its organisational expenses, including, without limitation, legal, accounting, filing and administration expenses associated with the organisation of the Fund and the offering of shares in the year/period in which they were incurred. For NAV purposes the organisational costs are amortised over the 36 months of trading of the Fund.

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

At the year end, amounts disclosed as cash and cash equivalents, balances with brokers and balances due to brokers were held at the Bank of New York Mellon (London Branch), Bank of America Merrill Lynch, Bank of Nova Scotia, Barclays Plc, BNP Paribas, Citibank N.A., Credit Suisse AG Ireland, Credit Suisse Securities (Europe) Limited, Deutsche Bank AG, Goldman Sachs International, HSBC Bank Plc, JP Morgan Securities Plc, Nomura Holdings, Morgan Stanley & Co. International Plc, Societe Generale, Standard Chartered and UBS AG. These include amounts transferred as collateral against open derivatives, deposits held at call with banks and, other short term highly liquid investments with original maturities of three months or less. Included in cash and cash equivalents balances at 31 December 2017 are US T-bills with a fair value of US$19,948,591 (cost: US$19,945,672) (2016: US$Nil (cost: US$Nil) for Man AHL TargetRisk, a fair value of US$522,535,224 (cost: US$521,103,961) (2016: US$ Nil (cost: US$Nil)) for Man GLG Global Emerging Markets Debt Total Return and a fair value of US$ 11,990,673 (cost: US$11,969,539) (2016: US$Nil (cost: US$Nil) for Man GLG Innovation Equity Alternative.

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

	31 December 2017	31 December 2016
Man GLG European Alpha Alternative	-	€13,683,862
Man GLG Alpha Select Alternative	£1,072,945	£115,488
Man GLG European Equity Alternative	€59,213,665	€57,000,890
Man GLG Global Equity Alternative	€2,511,610	€23,854,934
Man GLG Cred-Eq Alternative	-	€3,789,063
Man AHL Multi Strategy Alternative	-	US$6,803,074
Man AHL TargetRisk	-	€1,693,950
Man AHL Volatility Alternative	-	€422,220
Man GLG European Mid-Cap Equity Alternative	€41,509,416	€26,256,383
Man GLG Unconstrained Emerging Equity	US$410,774	US$11,187,944
Man GLG Global Emerging Markets Debt Total Return	US$105,240,427	US$31,265,939
Man GLG Innovation Equity Alternative	US$1,493,246	-
Man NewSmith UK Equity Alternative	£74,100	n/a

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

Fair value of financial instruments

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

The fair value hierarchy has the following levels:

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

Valuation techniques

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

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

Unlisted debt securities and treasury bills

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

Over-the-counter derivatives

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

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

Fair value of financial instruments (continued)

Unlisted equity investments

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

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

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

Man GLG European Alpha Alternative

31 December 2017	Level 1 €	Level 2 €	Level 3 €	Total Fair Value €
Financial assets at fair value through profit or loss				
Held for Trading:				
Equities and managed funds				
Equities	52,365,902	-	-	52,365,902
Preferred stock	1,471,584	-	-	1,471,584
Total equities and managed funds	53,837,486	-	-	53,837,486
Derivatives				
Contracts for difference - unfunded	-	1,940,603	-	1,940,603
Futures contracts	44,400	-	-	44,400
Forward currency contracts	-	17,270	-	17,270
Total derivatives	44,400	1,957,873	-	2,002,273
Total financial assets at fair value through profit or loss	53,881,886	1,957,873	-	55,839,759
Financial liabilities at fair value through profit or loss				
Held for Trading:				
Derivatives				
Contracts for difference - unfunded	-	(971,598)	-	(971,598)
Forward currency contracts	-	(434,278)	-	(434,278)
Futures contracts	(65,238)	-	-	(65,238)
Total derivatives	(65,238)	(1,405,876)	-	(1,471,114)
Total financial liabilities at fair value through profit or loss	(65,238)	(1,405,876)	-	(1,471,114)
31 December 2016				
Financial assets at fair value through profit or loss				
Held for Trading:				
Equities and managed funds				
Equities	101,636,238	-	-	101,636,238
Total equities and managed funds	101,636,238	-	-	101,636,238
Derivatives				
Contracts for difference - unfunded	-	281,243	-	281,243
Forward currency contracts	-	4,240	-	4,240
Future contracts	100	-	-	100
Total derivatives	100	285,483	-	285,583
Total financial assets at fair value through profit or loss	101,636,338	285,483	-	101,921,821

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

Fair value of financial instruments (continued)

Man GLG European Alpha Alternative (continued)

31 December 2016 (continued)	Level 1 €	Level 2 €	Level 3 €	Total Fair Value €
Financial liabilities at fair value through profit or loss				
Held for Trading:				
Derivatives				
Contracts for difference - unfunded	-	(2,971,425)	-	(2,971,425)
Forward currency contracts	-	(492,765)	-	(492,765)
Total return swap	-	(2,806)	-	(2,806)
Total derivatives	-	(3,466,996)	-	(3,466,996)
Total financial liabilities at fair value through profit or loss	-	(3,466,996)	-	(3,466,996)

Man GLG Alpha Select Alternative

31 December 2017	£	£	£	£
Financial assets at fair value through profit or loss				
Held for Trading:				
Equities and managed funds				
Collective investment scheme	1,104,129	-	-	1,104,129
Equities	992,633	-	-	992,633
Total equities and managed funds	2,096,762	-	-	2,096,762
Interest bearing securities				
Government bonds	126,182,307	-	-	126,182,307
Total interest bearing securities	126,182,307	-	-	126,182,307
Derivatives				
Contracts for difference - unfunded	-	7,491,022	-	7,491,022
Option contracts	547,335	-	-	547,335
Forward currency contracts	-	211,991	-	211,991
Total derivatives	547,335	7,703,013	-	8,250,348
Total financial assets at fair value through profit or loss	128,826,404	7,703,013	-	136,529,417
Financial liabilities at fair value through profit or loss				
Held for Trading:				
Derivatives				
Contracts for difference - unfunded	-	(2,821,465)	-	(2,821,465)
Futures contracts	(1,046,933)	-	-	(1,046,933)
Forward currency contracts	-	(836,676)	-	(836,676)
Total derivatives	(1,046,933)	(3,658,141)	-	(4,705,074)
Total financial liabilities at fair value through profit or loss	(1,046,933)	(3,658,141)	-	(4,705,074)

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

Fair value of financial instruments (continued)

Man GLG Alpha Select Alternative (continued)

31 December 2016	Level 1 £	Level 2 £	Level 3 £	Total Fair Value £
Financial assets at fair value through profit or loss				
Held for Trading:				
Equities and managed funds				
Equities	2,281,741	-	-	2,281,741
Total equities and managed funds	2,281,741	-	-	2,281,741
Interest bearing securities				
Government bond	62,029,420	-	-	62,029,420
Total interest bearing securities	62,029,420	-	-	62,029,420
Derivatives				
Contracts for difference - unfunded	-	5,533,923	-	5,533,923
Forward currency contracts	-	660,260	-	660,260
Total derivatives	-	6,194,183	-	6,194,183
Total financial assets at fair value through profit or loss	64,311,161	6,194,183	-	70,505,344
Financial liabilities at fair value through profit or loss				
Held for Trading:				
Derivatives				
Contracts for difference - unfunded	-	(4,426,894)	-	(4,426,894)
Future contracts	(109,880)	-	-	(109,880)
Forward currency contracts	-	(448)	-	(448)
Total derivatives	(109,880)	(4,427,342)	-	(4,537,222)
Total financial liabilities at fair value through profit or loss	(109,880)	(4,427,342)	-	(4,537,222)

Man GLG European Equity Alternative

31 December 2017	€	€	€	€
Financial assets at fair value through profit or loss				
Held for Trading:				
Equities and managed funds				
Equities	533,117,626	-	-	533,117,626
Exchange traded funds	5,925,642	-	-	5,925,642
Real estate investment trusts	1,118,900	-	-	1,118,900
Preferred stock	532,640	-	-	532,640
Total equities and managed funds	540,694,808	-	-	540,694,808
Derivatives				
Contracts for difference - unfunded	-	63,328,292	25	63,328,317
Option contracts	6,254,345	23,205,067	103,062	29,562,474
Forward currency contracts	-	9,405,297	-	9,405,297
Futures contracts	1,974,837	-	-	1,974,837
Warrants	29,548	-	-	29,548
Total derivatives	8,258,730	95,938,656	103,087	104,300,473
Total financial assets at fair value through profit or loss	548,953,538	95,938,656	103,087	644,995,281

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 2017 (continued)	Level 1 €	Level 2 €	Level 3 €	Total Fair Value €
Financial liabilities at fair value through profit or loss				
Held for Trading:				
Derivatives				
Contracts for difference - unfunded	-	(68,864,537)	(8,721)	(68,873,258)
Option contracts	(205,468)	(50,001,135)	-	(50,206,603)
Futures contracts	(3,452,063)	-	-	(3,452,063)
Forward currency contracts	-	(2,080,662)	-	(2,080,662)
Total return swaps	-	(202,969)	-	(202,969)
Total derivatives	(3,657,531)	(121,149,303)	(8,721)	(124,815,555)
Total financial liabilities at fair value through profit or loss	(3,657,531)	(121,149,303)	(8,721)	(124,815,555)
31 December 2016				
Financial assets at fair value through profit or loss				
Held for Trading:				
Equities and managed funds				
Equities	507,542,518	-	-	507,542,518
Exchange traded funds	22,336,330	-	-	22,336,330
Preferred stock	700,318	-	-	700,318
Real estate investment trust	324,995	-	-	324,995
Total equities and managed funds	530,904,161	-	-	530,904,161
Derivatives				
Contracts for difference - unfunded	-	44,160,076	-	44,160,076
Forward currency contracts	-	4,604,053	-	4,604,053
Option contracts	4,165,554	-	103,062	4,268,616
Future contracts	619,073	-	-	619,073
Total return swaps	-	55,628	-	55,628
Warrants	28,429	-	-	28,429
Total derivatives	4,813,056	48,819,757	103,062	53,735,875
Total financial assets at fair value through profit or loss	535,717,217	48,819,757	103,062	584,640,036
Financial liabilities at fair value through profit or loss				
Held for Trading:				
Derivatives				
Contracts for difference - unfunded	-	(50,880,184)	-	(50,880,184)
Option contracts	(4,908,584)	-	-	(4,908,584)
Future contracts	(2,752,339)	-	-	(2,752,339)
Forward currency contracts	-	(2,563,144)	-	(2,563,144)
Total return swaps	-	(15,754)	-	(15,754)
Total derivatives	(7,660,923)	(53,459,082)	-	(61,120,005)
Total financial liabilities at fair value through profit or loss	(7,660,923)	(53,459,082)	-	(61,120,005)

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

Fair value of financial instruments (continued)

Man GLG Global Equity Alternative

31 December 2017	Level 1 €	Level 2 €	Level 3 €	Total Fair Value €
Financial assets at fair value through profit or loss				
Held for Trading:				
Equities and managed funds				
Equities	7,370,514	-	-	7,370,514
Total equities and managed funds	7,370,514	-	-	7,370,514
Derivatives				
Contracts for difference - unfunded	-	607,405	-	607,405
Forward currency contracts	-	176,797	-	176,797
Warrants	11,611	-	-	11,611
Option contracts	1	-	-	1
Total derivatives	11,612	784,202	-	795,814
Total financial assets at fair value through profit or loss	7,382,126	784,202	-	8,166,328
Financial liabilities at fair value through profit or loss				
Held for Trading:				
Derivatives				
Contracts for difference - unfunded	-	(663,983)	(2,400)	(666,383)
Forward currency contracts	-	(201,775)	-	(201,775)
Total derivatives	-	(865,758)	(2,400)	(868,158)
Total financial liabilities at fair value through profit or loss	-	(865,758)	(2,400)	(868,158)
31 December 2016				
Financial assets at fair value through profit or loss				
Held for Trading:				
Equities and managed funds				
Equities	122,883,450	-	-	122,883,450
Exchange traded funds	6,140,194	-	-	6,140,194
Preferred stock	193,253	-	-	193,253
Real estate investment trust	90,576	-	-	90,576
Total equities and managed funds	129,307,473	-	-	129,307,473
Derivatives				
Contracts for difference - unfunded	-	11,938,917	-	11,938,917
Option contracts	1,216,222	-	-	1,216,222
Forward currency contracts	-	1,111,259	-	1,111,259
Future contracts	199,985	-	-	199,985
Total return swaps	-	16,695	-	16,695
Warrants	12,390	-	-	12,390
Total derivatives	1,428,597	13,066,871	-	14,495,468
Total financial assets at fair value through profit or loss	130,736,070	13,066,871	-	143,802,941

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

Fair value of financial instruments (continued)

Man GLG Global Equity Alternative (continued)

31 December 2016 (continued)	Level 1 €	Level 2 €	Level 3 €	Total Fair Value €
Financial liabilities at fair value through profit or loss				
Held for Trading:				
Derivatives				
Contracts for difference - unfunded	-	(13,640,682)	(104,814)	(13,745,496)
Option contracts	(1,401,897)	-	-	(1,401,897)
Future contracts	(774,004)	-	-	(774,004)
Forward currency contracts	-	(328,616)	-	(328,616)
Total return swaps	-	(4,442)	-	(4,442)
Total derivatives	(2,175,901)	(13,973,740)	(104,814)	(16,254,455)
Total financial liabilities at fair value through profit or loss	(2,175,901)	(13,973,740)	(104,814)	(16,254,455)

Man GLG Cred-Eq Alternative

Man GLG Cred-Eq Alternative ceased operations on 29 June 2017. Hence, there are no investments as at 31 December 2017.

31 December 2016				
Financial assets at fair value through profit or loss				
Held for Trading:				
Equities and managed funds				
Equities	18,808,524	-	-	18,808,524
Total equities and managed funds	18,808,524	-	-	18,808,524
Interest bearing securities				
Convertible bonds	-	16,473,788	-	16,473,788
Total interest bearing securities	-	16,473,788	-	16,473,788
Derivatives				
Forward currency contracts	-	198,061	-	198,061
Contracts for difference - unfunded	-	179,530	-	179,530
Total derivatives	-	377,591	-	377,591
Total financial assets at fair value through profit or loss	18,808,524	16,851,379	-	35,659,903
Financial liabilities at fair value through profit or loss				
Held for Trading:				
Derivatives				
Contracts for difference - unfunded	-	(1,548,163)	-	(1,548,163)
Forward currency contracts	-	(48,286)	-	(48,286)
Total derivatives	-	(1,596,449)	-	(1,596,449)
Total financial liabilities at fair value through profit or loss	-	(1,596,449)	-	(1,596,449)

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

Fair value of financial instruments (continued)

Man AHL Multi Strategy Alternative

31 December 2017	Level 1 US$	Level 2 US$	Level 3 US$	Total Fair Value US$
Financial assets at fair value through profit or loss				
Held for Trading:				
Interest bearing securities				
Government bonds	25,953,041	-	-	25,953,041
Total interest bearing securities	25,953,041	-	-	25,953,041
Derivatives				
Forward currency contracts	-	11,708,854	-	11,708,854
Contracts for difference - unfunded	-	9,033,572	-	9,033,572
Futures contracts	2,633,688	-	-	2,633,688
Option contracts	360,840	36,147	-	396,987
Total derivatives	2,994,528	20,778,573	-	23,773,101
Total financial assets at fair value through profit or loss	28,947,569	20,778,573	-	49,726,142
Financial liabilities at fair value through profit or loss				
Held for Trading:				
Derivatives				
Forward currency contracts	-	(12,074,961)	-	(12,074,961)
Contracts for difference - unfunded	-	(6,940,806)	(8,431)	(6,949,237)
Option contracts	(1,535,833)	(1,764,442)	-	(3,300,275)
Futures contracts	(2,439,787)	-	-	(2,439,787)
Total derivatives	(3,975,620)	(20,780,209)	(8,431)	(24,764,260)
Total financial liabilities at fair value through profit or loss	(3,975,620)	(20,780,209)	(8,431)	(24,764,260)
31 December 2016				
Financial assets at fair value through profit or loss				
Held for Trading:				
Interest bearing securities				
Government bonds	39,489,865	-	-	39,489,865
Total interest bearing securities	39,489,865	-	-	39,489,865
Derivatives				
Contracts for difference - unfunded	-	7,486,778	-	7,486,778
Forward currency contracts	-	3,348,671	-	3,348,671
Future contracts	2,440,656	-	-	2,440,656
Option contracts	12,331	36,057	-	48,388
Total derivatives	2,452,987	10,871,506	-	13,324,493
Total financial assets at fair value through profit or loss	41,942,852	10,871,506	-	52,814,358
Financial liabilities at fair value through profit or loss				
Held for Trading:				
Derivatives				
Contracts for difference - unfunded	-	(6,236,295)	-	(6,236,295)
Forward currency contracts	-	(2,993,522)	-	(2,993,522)
Option contracts	(718,080)	(257,669)	-	(975,749)
Future contracts	(867,870)	-	-	(867,870)
Total derivatives	(1,585,950)	(9,487,486)	-	(11,073,436)
Total financial liabilities at fair value through profit or loss	(1,585,950)	(9,487,486)	-	(11,073,436)

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

Fair value of financial instruments (continued)

Man AHL TargetRisk

31 December 2017	Level 1 US$	Level 2 US$	Level 3 US$	Total Fair Value US$
Financial assets at fair value through profit or loss				
Held for Trading:				
Interest bearing securities				
Government bonds	598,958	60,465,608	-	61,064,566
Total interest bearing securities	598,958	60,465,608	-	61,064,566
Derivatives				
Credit default swaps	-	5,007,628	-	5,007,628
Forward currency contracts	-	882,096	-	882,096
Total return swap	-	643,870	-	643,870
Futures contracts	616,836	-	-	616,836
Total derivatives	616,836	6,533,594	-	7,150,430
Total financial assets at fair value through profit or loss	1,215,794	66,999,202	-	68,214,996
Financial liabilities at fair value through profit or loss				
Held for Trading:				
Derivatives				
Forward currency contracts	-	(1,700,873)	-	(1,700,873)
Credit default swaps	-	(1,330,978)	-	(1,330,978)
Futures contracts	(614,457)	-	-	(614,457)
Total derivatives	(614,457)	(3,031,851)	-	(3,646,308)
Total financial liabilities at fair value through profit or loss	(614,457)	(3,031,851)	-	(3,646,308)
31 December 2016				
Financial assets at fair value through profit or loss				
Held for Trading:				
Interest bearing securities				
Government bonds	899,729	20,023,828	-	20,923,557
Total interest bearing securities	899,729	20,023,828	-	20,923,557
Derivatives				
Credit default swaps	-	743,042	-	743,042
Future contracts	349,241	-	-	349,241
Forward currency contracts	-	12,115	-	12,115
Total return swap	-	10,993	-	10,993
Total derivatives	349,241	766,150	-	1,115,391
Total financial assets at fair value through profit or loss	1,248,970	20,789,978	-	22,038,948
Financial liabilities at fair value through profit or loss				
Held for Trading:				
Derivatives				
Forward currency contracts	-	(95,904)	-	(95,904)
Future contracts	(61,296)	-	-	(61,296)
Total derivatives	(61,296)	(95,904)	-	(157,200)
Total financial liabilities at fair value through profit or loss	(61,296)	(95,904)	-	(157,200)

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

Fair value of financial instruments (continued)

Man AHL Volatility Alternative

Man AHL Volatility Alternative ceased operations on 4 August 2017. Hence, there are no investments as at 31 December 2017.

31 December 2016	Level 1 US$	Level 2 US$	Level 3 US$	Total Fair Value US$
Financial assets at fair value through profit or loss				
Held for Trading:				
Interest bearing securities				
Government bonds	4,298,482	-	-	4,298,482
Total interest bearing securities	4,298,482	-	-	4,298,482
Derivatives				
Future contracts	76,951	-	-	76,951
Forward currency contracts	-	42,332	-	42,332
Option contracts	915	12,701	-	13,616
Total derivatives	77,866	55,033	-	132,899
Total financial assets at fair value through profit or loss	4,376,348	55,033	-	4,431,381
Financial liabilities at fair value through profit or loss				
Held for Trading:				
Derivatives				
Option contracts	(259,106)	(103,491)	-	(362,597)
Forward currency contracts	-	(50,355)	-	(50,355)
Future contracts	(24,804)	-	-	(24,804)
Total derivatives	(283,910)	(153,846)	-	(437,756)
Total financial liabilities at fair value through profit or loss	(283,910)	(153,846)	-	(437,756)

Man GLG European Mid-Cap Equity Alternative

31 December 2017	€	€	€	€
Financial assets at fair value through profit or loss				
Held for Trading:				
Equities and managed funds				
Equities	444,228,488	-	-	444,228,488
Total equities and managed funds	444,228,488	-	-	444,228,488
Derivatives				
Contracts for difference - unfunded	-	29,374,091	-	29,374,091
Option contracts	955,235	-	-	955,235
Forward currency contracts	-	11,331	-	11,331
Total derivatives	955,235	29,385,422	-	30,340,657
Total financial assets at fair value through profit or loss	445,183,723	29,385,422	-	474,569,145
Financial liabilities at fair value through profit or loss				
Held for Trading:				
Derivatives				
Contracts for difference - unfunded	-	(35,054,306)	-	(35,054,306)
Forward currency contracts	-	(275,079)	-	(275,079)
Total derivatives	-	(35,329,385)	-	(35,329,385)
Total financial liabilities at fair value through profit or loss	-	(35,329,385)	-	(35,329,385)

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

Fair value of financial instruments (continued)

Man GLG European Mid-Cap Equity Alternative (continued)

31 December 2016	Level 1 €	Level 2 €	Level 3 €	Total Fair Value €
Financial assets at fair value through profit or loss				
Held for Trading:				
Equities and managed funds				
Equities	280,450,967	-	-	280,450,967
Preferred stock	24,669,750	-	-	24,669,750
Total equities and managed funds	305,120,717	-	-	305,120,717
Derivatives				
Contracts for difference - unfunded	-	22,432,881	-	22,432,881
Option contracts	215,152	-	-	215,152
Forward currency contracts	-	3,365	-	3,365
Total derivatives	215,152	22,436,246	-	22,651,398
Total financial assets at fair value through profit or loss	305,335,869	22,436,246	-	327,772,115
Financial liabilities at fair value through profit or loss				
Held for Trading:				
Derivatives				
Contracts for difference - unfunded	-	(20,067,882)	-	(20,067,882)
Forward currency contracts	-	(546,758)	-	(546,758)
Total derivatives	-	(20,614,640)	-	(20,614,640)
Total financial liabilities at fair value through profit or loss	-	(20,614,640)	-	(20,614,640)

Man Numeric Market Neutral Alternative

31 December 2017	US$	US$	US$	US$
Financial assets at fair value through profit or loss				
Held for Trading:				
Equities and managed funds				
Equities	297,243,826	-	-	297,243,826
Total equities and managed funds	297,243,826	-	-	297,243,826
Derivatives				
Contracts for difference - unfunded	-	4,832,131	-	4,832,131
Forward currency contracts	-	2,619,378	-	2,619,378
Total derivatives	-	7,451,509	-	7,451,509
Total financial assets at fair value through profit or loss	297,243,826	7,451,509	-	304,695,335
Financial liabilities at fair value through profit or loss				
Held for Trading:				
Derivatives				
Contracts for difference - unfunded	-	(32,434,817)	-	(32,434,817)
Forward currency contracts	-	(29,360)	-	(29,360)
Total derivatives	-	(32,464,177)	-	(32,464,177)
Total financial liabilities at fair value through profit or loss	-	(32,464,177)	-	(32,464,177)

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

Fair value of financial instruments (continued)

Man Numeric Market Neutral Alternative (continued)

31 December 2016	Level 1 US$	Level 2 US$	Level 3 US$	Total Fair Value US$
Financial assets at fair value through profit or loss				
Held for Trading:				
Equities and managed funds				
Equities	156,119,713	-	-	156,119,713
Preferred stock	5,633,848	-	-	5,633,848
Total equities and managed funds	161,753,561	-	-	161,753,561
Derivatives				
Contracts for difference - unfunded	-	4,389,170	-	4,389,170
Forward currency contracts	-	875,057	-	875,057
Total derivatives	-	5,264,227	-	5,264,227
Total financial assets at fair value through profit or loss	161,753,561	5,264,227	-	167,017,788

Man GLG Unconstrained Emerging Equity

31 December 2017				
Financial assets at fair value through profit or loss				
Held for Trading:				
Equities and managed funds				
Equities	72,864,581	-	-	72,864,581
Promissory notes	13,259,835	-	-	13,259,835
Total equities and managed funds	86,124,416	-	-	86,124,416
Interest bearing securities				
Government bonds	8,981,421	-	-	8,981,421
Total interest bearing securities	8,981,421	-	-	8,981,421
Derivatives				
Contracts for difference - unfunded	-	2,471,984	-	2,471,984
Forward currency contracts	-	98,663	-	98,663
Total derivatives	-	2,570,647	-	2,570,647
Total financial assets at fair value through profit or loss	95,105,837	2,570,647	-	97,676,484
Financial liabilities at fair value through profit or loss				
Held for Trading:				
Derivatives				
Contracts for difference - unfunded	-	(720,748)	-	(720,748)
Forward currency contracts	-	(6,432)	-	(6,432)
Total derivatives	-	(727,180)	-	(727,180)
Total financial liabilities at fair value through profit or loss	-	(727,180)	-	(727,180)

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

Fair value of financial instruments (continued)

Man GLG Unconstrained Emerging Equity (continued)

31 December 2016	Level 1 US$	Level 2 US$	Level 3 US$	Total Fair Value US$
Financial assets at fair value through profit or loss				
Held for Trading:				
Equities and managed funds				
Equities	38,452,196	-	-	38,452,196
Promissory notes	12,871,596	-	-	12,871,596
Total equities and managed funds	51,323,792	-	-	51,323,792
Interest bearing securities				
Government bonds	5,997,972	-	-	5,997,972
Total interest bearing securities	5,997,972	-	-	5,997,972
Derivatives				
Contracts for difference - unfunded	-	1,152,200	-	1,152,200
Forward currency contracts	-	459,197	-	459,197
Warrants	227,113	-	-	227,113
Total derivatives	227,113	1,611,397	-	1,838,510
Total financial assets at fair value through profit or loss	57,548,877	1,611,397	-	59,160,274
Financial liabilities at fair value through profit or loss				
Held for Trading:				
Derivatives				
Forward currency contracts	-	(484,863)	-	(484,863)
Contracts for difference - unfunded	-	(269,474)	-	(269,474)
Total derivatives	-	(754,337)	-	(754,337)
Total financial liabilities at fair value through profit or loss	-	(754,337)	-	(754,337)

Man GLG Global Emerging Markets Debt Total Return

31 December 2017				
Financial assets at fair value through profit or loss				
Held for Trading:				
Interest bearing securities				
Government bonds	1,975,719,736	282,127,187	-	2,257,846,923
Corporate bonds	-	256,205,507	-	256,205,507
Total interest bearing securities	1,975,719,736	538,332,694	-	2,514,052,430
Derivatives				
Forward currency contracts	-	49,876,636	-	49,876,636
Credit default swaps	-	38,892,777	-	38,892,777
Interest rate swaps	-	127,519	-	127,519
Total derivatives	-	88,896,932	-	88,896,932
Total financial assets at fair value through profit or loss	1,975,719,736	627,229,626	-	2,602,949,362
Financial liabilities at fair value through profit or loss				
Held for Trading:				
Derivatives				
Credit default swaps	-	(40,952,715)	-	(40,952,715)
Forward currency contracts	-	(20,946,387)	-	(20,946,387)
Interest rate swaps	-	(15,009,874)	-	(15,009,874)
Total derivatives	-	(76,908,976)	-	(76,908,976)
Total financial liabilities at fair value through profit or loss	-	(76,908,976)	-	(76,908,976)

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

Fair value of financial instruments (continued)

Man GLG Global Emerging Markets Debt Total Return (continued)

31 December 2016	Level 1 US$	Level 2 US$	Level 3 US$	Total Fair Value US$
Financial assets at fair value through profit or loss				
Held for Trading:				
Interest bearing securities				
Government bonds	27,893,435	333,793,330	-	361,686,765
Corporate bonds	-	101,969,651	-	101,969,651
Total interest bearing securities	27,893,435	435,762,981	-	463,656,416
Derivatives				
Forward currency contracts	-	19,976,344	-	19,976,344
Credit default swaps	-	4,441,519	-	4,441,519
Total derivatives	-	24,417,863	-	24,417,863
Total financial assets at fair value through profit or loss	27,893,435	460,180,844	-	488,074,279
Financial liabilities at fair value through profit or loss				
Held for Trading:				
Derivatives				
Forward currency contracts	-	(15,086,164)	-	(15,086,164)
Credit default swaps	-	(3,871,033)	-	(3,871,033)
Total derivatives	-	(18,957,197)	-	(18,957,197)
Total financial liabilities at fair value through profit or loss	-	(18,957,197)	-	(18,957,197)

Man GLG Innovation Equity Alternative

31 December 2017				
Financial assets at fair value through profit or loss				
Held for Trading:				
Equities and managed funds				
Equities	62,024,986	-	-	62,024,986
Exchange traded funds	1,065,126	-	-	1,065,126
Total equities and managed funds	63,090,112	-	-	63,090,112
Interest bearing securities				
Government bonds	23,962,148	-	-	23,962,148
Total interest bearing securities	23,962,148	-	-	23,962,148
Derivatives				
Forward currency contracts	-	1,924,886	-	1,924,886
Contracts for difference - unfunded	-	943,882	-	943,882
Option contracts	55,680	-	-	55,680
Total derivatives	55,680	2,868,768	-	2,924,448
Total financial assets at fair value through profit or loss	87,107,940	2,868,768	-	89,976,708
Financial liabilities at fair value through profit or loss				
Held for Trading:				
Derivatives				
Contracts for difference - unfunded	-	(2,817,259)	-	(2,817,259)
Forward currency contracts	-	(501,817)	-	(501,817)
Total return swap	-	(181,642)	-	(181,642)
Futures contracts	(30,398)	-	-	(30,398)
Total derivatives	(30,398)	(3,500,718)	-	(3,531,116)
Total financial liabilities at fair value through profit or loss	(30,398)	(3,500,718)	-	(3,531,116)

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

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

Fair value of financial instruments (continued)

Man GLG Global Fundamental Equity

Man GLG Global Fundamental Equity ceased operations on 31 May 2017. Hence, there are no investments as at 31 December 2017. There were no financial assets and liabilities as at 31 December 2016.

Man NewSmith UK Equity Alternative

31 December 2017	Level 1 £	Level 2 £	Level 3 £	Total Fair Value £
Financial assets at fair value through profit or loss				
Held for Trading:				
Equities and managed funds				
Equities	6,681,041	-	-	6,681,041
Total equities and managed funds	6,681,041	-	-	6,681,041
Interest bearing securities				
Government bonds	65,750,117	-	-	65,750,117
Total interest bearing securities	65,750,117	-	-	65,750,117
Derivatives				
Contracts for difference - unfunded	-	2,670,822	-	2,670,822
Forward currency contracts	-	140,481	-	140,481
Total derivatives	-	2,811,303	-	2,811,303
Total financial assets at fair value through profit or loss	72,431,158	2,811,303	-	75,242,461
Financial liabilities at fair value through profit or loss				
Held for Trading:				
Derivatives				
Contracts for difference - unfunded	-	(1,666,565)	-	(1,666,565)
Forward currency contracts	-	(467,224)	-	(467,224)
Future contract	(123,475)	-	-	(123,475)
Total derivatives	(123,475)	(2,133,789)	-	(2,257,264)
Total financial liabilities at fair value through profit or loss	(123,475)	(2,133,789)	-	(2,257,264)

Man NewSmith UK Equity Alternative commenced its operations on 07 June 2017. Hence, there are no investments as at 31 December 2016.

Man Alternative Style Risk Premia

31 December 2017	US$	US$	US$	US$
Financial assets at fair value through profit or loss				
Held for Trading:				
Equities and managed funds				
Equities	18,998,924	-	-	18,998,924
Real estate investment trust	1,302,349	-	-	1,302,349
Total equities and managed funds	20,301,273	-	-	20,301,273
Interest bearing securities				
Government bonds	5,985,109	-	-	5,985,109
Total interest bearing securities	5,985,109	-	-	5,985,109
Derivatives				
Forward currency contracts	-	594,430	-	594,430
Total return swap	-	575,312	-	575,312
Contracts for difference - unfunded	-	281,265	-	281,265
Futures contracts	194,297	-	-	194,297
Total derivatives	194,297	1,451,007	-	1,645,304
Total financial assets at fair value through profit or loss	26,480,679	1,451,007	-	27,931,686

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

Fair value of financial instruments (continued)

Man Alternative Style Risk Premia (continued)

31 December 2017	Level 1 US$	Level 2 US$	Level 3 US$	Total Fair Value US$
Financial liabilities at fair value through profit or loss				
Held for Trading:				
Derivatives				
Contracts for difference - unfunded	-	(532,546)	-	(532,546)
Forward currency contracts	-	(371,118)	-	(371,118)
Futures contracts	(193,213)	-	-	(193,213)
Total derivatives	(193,213)	(903,664)	-	(1,096,877)
Total financial liabilities at fair value through profit or loss	(193,213)	(903,664)	-	(1,096,877)

Man Alternative Style Risk Premia commenced its operations on 17 October 2017. Hence, there are no investments as at 31 December 2016.

Short term balances are excluded from the tables as their carrying value at the year ended 31 December 2017 approximates to their fair value.

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

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

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

Man GLG European Equity Alternative

31 December 2017	Equities and managed funds €	Interest bearing securities €	Derivatives €	Total Fair Value €
Financial assets and liabilities at fair value through profit or loss:				
Opening balance	-	-	103,062	103,062
Total gains and losses				
- realised	-	-	167,079	167,079
- unrealised	-	-	(8,696)	(8,696)
Purchases	-	-	25	25
Sales	-	-	(167,104)	(167,104)
Transfers into Level 3	-	-	-	-
Transfers out of Level 3	-	-	-	-
Closing Balance	-	-	94,366	94,366
31 December 2016				
Financial assets and liabilities at fair value through profit or loss:				
Opening balance	120,793	-	-	120,793
Total gains and losses				
- realised	-	-	7,099	7,099
- unrealised	(120,793)	-	95,963	(24,830)
Purchases	-	-	7,099	7,099
Sales	-	-	(7,099)	(7,099)
Transfers into Level 3	-	-	-	-
Transfers out of Level 3	-	-	-	-
Closing Balance	-	-	103,062	103,062

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

Fair value of financial instruments (continued)

Man GLG Global Equity Alternative

31 December 2017	Equities and managed funds €	Interest bearing securities €	Derivatives €	Total Fair Value €
Financial assets and liabilities at fair value through profit or loss:				
Opening balance	-	-	(104,814)	(104,814)
Total gains and losses				
- realised	-	-	(55,130)	(55,130)
- unrealised	-	-	102,414	102,414
Purchases	-	-	-	-
Sales	-	-	55,130	55,130
Transfers into Level 3	-	-	-	-
Transfers out of Level 3	-	-	-	-
Closing Balance	-	-	(2,400)	(2,400)

31 December 2016				
Financial assets and liabilities at fair value through profit or loss:				
Opening balance	-	-	(51,210)	(51,210)
Total gains and losses				
- realised	-	-	-	-
- unrealised	-	-	(53,604)	(53,604)
Purchases	-	-	-	-
Sales	-	-	-	-
Transfers into Level 3	-	-	-	-
Transfers out of Level 3	-	-	-	-
Closing Balance	-	-	(104,814)	(104,814)

Man AHL Multi Strategy Alternative

31 December 2017	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	-	-	(8,431)	(8,431)
Transfers out of Level 3	-	-	-	-
Closing Balance	-	-	(8,431)	(8,431)

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

Fair value of financial instruments (continued)

Man AHL Directive Equities Alternative

31 December 2016	Equities and managed funds US$	Interest bearing securities US$	Derivatives US$	Total Fair Value US$
Financial assets and liabilities at fair value through profit or loss:				
Opening balance	-	-	(63,743)	(63,743)
Total gains and losses				
- realised	-	-	-	-
- unrealised	-	-	-	-
Purchases	-	-	-	-
Sales	-	-	-	-
Transfers into Level 3	-	-	-	-
Transfers out of Level 3	-	-	63,743	63,743
Closing Balance	-	-	-	-

Man GLG Unconstrained Emerging Equity

31 December 2016				
Financial assets and liabilities at fair value through profit or loss:				
Opening balance	-	-	4,423	4,423
Total gains and losses				
- realised	-	-	-	-
- unrealised	-	-	-	-
Purchases	-	-	-	-
Sales	-	-	-	-
Transfers into Level 3	-	-	-	-
Transfers out of Level 3	-	-	(4,423)	(4,423)
Closing Balance	-	-	-	-

During the year ended 31 December 2017 and 2016, some positions were transferred into and out of Level 3 because either they became illiquid or liquid depending on whether multiple broker quotes were available or not.

All net realised and unrealised gains/(losses) in the tables above are reflected in the accompanying statements of comprehensive income. Net amount of €158,383 (31 December 2016: €103,062) for Man GLG European Equity Alternative, (€43,578) (31 December 2016: (€53,604)) for Man GLG Global Equity Alternative and (US$27,088) (31 December 2016:US$Nil) for Man AHL Multi Strategy Alternative relates to those Level 3 financial instruments held by the Fund at 31 December 2017 and is reflected in net gains/(losses) on financial assets at fair value through profit or loss in the statement of comprehensive income.

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

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

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

Fair value of financial instruments (continued)

Man GLG European Equity Alternative

31 December 2017	Fair Value €	Valuation Technique	Unobservable Input	Range
Contracts for difference - unfunded	(8,696)	Estimated recovery	None	€Nil - €8,696
Option contracts	103,062	Cost	None	No range
31 December 2016				
Option contracts	103,062	Trade price	None	No range

Man GLG Global Equity Alternative

31 December 2017				
Contracts for difference - unfunded	(2,400)	Estimated recovery	None	€Nil - €2,400
31 December 2016				
Contracts for difference - unfunded	(104,814)	Trade price	None	No range

Man AHL Multi Strategy Alternative

31 December 2017	US$			
Contracts for difference - unfunded	(8,431)	Cost	None	No range

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

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

Forward currency contracts

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

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

Derivative financial instruments

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

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

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

Derivative financial instruments (continued)

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

Credit default swaps are contracts in which the Fund pays or receives an interest flow in return for the counterparty accepting or selling all or part of the risk of default or failure to pay of a reference entity on which the swap is written. Where the Fund has bought protection, the maximum potential loss is the value of the interest flows the Fund is contracted to pay until maturity of the contract. Where the Fund has sold protection, the maximum potential loss is the nominal value of the protection sold. As at 31 December 2017, the maximum potential payout under credit default swaps where the sub funds have sold protection is US$108,036,000 for Man AHL TargetRisk (31 December 2016: US$Nil) and US$27,700,000 for Man GLG Global Emerging Markets Debt Total Return (31 December 2016: US$97,925,000). The fair value of these contracts as at 31 December 2017 was of US$5,007,628 for Man AHL TargetRisk (31 December 2016: US$Nil) and US$378,902 for Man GLG Global Emerging Markets Debt Total Return (31 December 2016: US$570,486).

The Fund may purchase or write put and call options through OTC markets. Options purchased by the Fund provide the Fund with the opportunity to purchase (call options) or sell (put options) the underlying asset at an agreed-upon value either on or before the expiration of the option. Options written by the Fund provide the purchaser of the option the opportunity to purchase from or sell to the Fund the underlying asset at an agreed-upon value either on or before the expiration of the option. Premiums received from writing options are marked-to-market in accordance with note 2 and the resulting gains or losses are recorded in the statement of operations. The Fund may also invest in swaptions which are a combination of feature an option and an interest rate swap. The maximum loss to a buyer of an option is the loss of the premium. The writer of a call option has to bear the risk of an unfavourable change in the value underlying the option and, unless an offsetting long position is owned, the theoretical loss is unlimited. As at 31 December 2017, the Fund held written put options with a maximum pay out value of €35,043,347 for Man GLG European Equity Alternative (31 December 2016: €35,539,334) and US$304,840,255 for Man AHL Multi Strategy Alternative (31 December 2016: US$104,465,381).

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 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.

At 31 December 2017 and 31 December 2016, the Fund was exposed in its investments in derivative financial instruments to underlying positions in notional amounts are summarised as follows:

	Notional Value			
	Long 31 December 2017	Short 31 December 2017	Long 31 December 2016	Short 31 December 2016
Man GLG European Alpha Alternative	€	€	€	€
Contracts for difference - unfunded	22,179,040	69,212,143	6,854,803	103,763,130
Forward currency contracts	42,283,448	76,734,740	1,972,004	56,052,904
Futures contracts	-	4,765,377	-	573,350
Total return swaps	-	-	-	436,474
	64,462,488	150,712,260	8,826,807	160,825,858
Man GLG Alpha Select Alternative	£	£	£	£
Contracts for difference - unfunded	143,408,515	111,398,487	90,969,955	82,560,776
Forward currency contracts	152,019,740	308,118,709	153,397	106,077,115
Futures contracts	2,224,354	42,882,445	-	9,548,620
Option contracts	216,842	-	-	-
	297,869,451	462,399,641	91,123,352	198,186,511

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

Derivative financial instruments (continued)

	Notional Value			
	Long 31 December 2017	Short 31 December 2017	Long 31 December 2016	Short 31 December 2016
Man GLG European Equity Alternative	€	€	€	€
Contracts for difference - unfunded	1,277,706,012	1,540,162,447	688,892,730	1,058,594,866
Forward currency contracts	599,026,941	434,568,836	327,566,290	268,613,599
Futures contracts	28,725,768	197,857,518	56,210,423	153,976,181
Option contracts	9,968,709	26,980,831	3,259,038	4,184,645
Total return swaps	-	5,868,432	72,520	6,229,100
Warrants	977	-	5,804	-
	1,915,428,407	2,205,438,064	1,076,006,805	1,491,598,391
Man GLG Global Equity Alternative				
Contracts for difference - unfunded	11,961,680	19,224,631	195,721,261	280,566,757
Forward currency contracts	21,042,883	26,090,671	98,400,260	29,202,914
Futures contracts	-	-	16,149,225	42,269,668
Option contracts	26	-	954,583	1,205,425
Total return swaps	-	-	22,763	1,812,123
Warrants	237	-	2,580	-
	33,004,826	45,315,302	311,250,672	355,056,887
Man GLG Cred-Eq Alternative				
Contracts for difference - unfunded	-	-	14,886,664	21,701,354
Forward currency contracts	-	-	17,024,372	2,941,311
	-	-	31,911,036	24,642,665
Man AHL Multi Strategy Alternative	US$	US$	US$	US$
Contracts for difference - unfunded	122,386,219	98,077,351	96,892,670	89,324,605
Forward currency contracts	748,045,295	999,301,867	311,860,643	339,257,258
Futures contracts	1,043,660,165	221,774,345	626,944,119	163,041,982
Option contracts	509,562	2,909,080	75,513	1,149,429
	1,914,601,241	1,322,062,643	1,035,772,945	592,773,274
Man AHL TargetRisk				
Credit default swaps	33,614,400	108,036,000	-	26,657,000
Forward currency contracts	77,379,440	111,491,286	14,062,788	1,877,836
Futures contracts	153,421,238	-	36,949,917	-
Total return swap	11,919,150	-	3,394,545	-
	321,867,778	327,563,286	54,407,250	28,534,836
Man AHL Volatility Alternative				
Forward currency contracts	-	-	6,249,438	5,516,065
Futures contracts	-	-	6,347,117	2,235,241
Option contracts	-	-	22,912	423,338
	-	-	12,619,467	8,174,644
Man GLG European Mid-Cap Equity Alternative	€	€	€	€
Contracts for difference - unfunded	255,214,766	693,506,861	163,443,947	416,486,111
Forward currency contracts	35,739,274	43,485,685	10,878,853	45,264,384
Option contracts	1,379,963	-	308,309	-
	292,334,003	736,992,546	174,631,109	461,750,495
Man Numeric Market Neutral Alternative	US$	US$	US$	US$
Contracts for difference - unfunded	312,671,851	270,857,767	-	157,668,313
Forward currency contracts	233,128,960	461,454,127	526,890	81,141,569
	545,800,811	732,311,894	526,890	238,809,882

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

Derivative financial instruments (continued)

	Notional Value			
	Long 31 December 2017	Short 31 December 2017	Long 31 December 2016	Short 31 December 2016
Man GLG Unconstrained Emerging Equity	US$	US$	US$	US$
Contracts for difference - unfunded	14,542,999	-	12,505,462	-
Forward currency contracts	9,967,708	4,033,863	11,958,063	9,434,047
Warrants	-	-	232,098	-
	24,510,707	4,033,863	24,695,623	9,434,047
Man GLG Global Emerging Markets Debt Total Return				
Credit default swaps	1,538,375,000	27,700,000	97,925,000	97,050,000
Forward currency contracts	2,837,138,590	3,928,871,322	386,563,416	975,186,675
Interest rate swaps	-	987,812,263	-	-
	4,375,513,590	4,944,383,585	484,488,416	1,072,236,675
Man GLG Innovation Equity Alternative				
Contracts for difference - unfunded	11,077,713	48,954,320	-	-
Option contracts	164,572	-	-	-
Forward currency contracts	169,347,922	311,217,253	-	-
Total return swap	-	5,432,769	-	-
Futures contracts	-	5,268,407	-	-
	180,590,207	370,872,749	-	-
	£	£	£	£
Man NewSmith UK Equity Alternative				
Contracts for difference - unfunded	49,687,267	40,445,313	-	-
Forward currency contracts	82,535,032	161,876,659	-	-
Future contract	-	4,077,425	-	-
	132,222,299	206,399,397	-	-
	US$	US$	US$	US$
Man Alternative Style Risk Premia				
Contracts for difference - unfunded	-	20,049,991	-	-
Forward currency contracts	24,122,090	48,122,144	-	-
Futures contracts	42,675,522	64,921,977	-	-
Total return swap	20,613,048	-	-	-
	87,410,660	133,094,112	-	-

5. Offsetting financial assets and financial liabilities

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

Man GLG European Alpha Alternative

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

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

	(i)	(ii)		(iii)=(i)+(ii)
		Gross assets not offset in the statement of financial position		
Counterparty	Gross amounts of assets in the statement of financial position €	Cash collateral held €	Financial instruments €	Net amount €
BNP Paribas	3,089,997	-	-	3,089,997
Credit Suisse Securities Europe Limited	5,704,942	(170,000)	(265,338)	5,269,604
Goldman Sachs International	1,664,524	-	(919,740)	744,784
Morgan Stanley & Co. International Plc	304,032	-	(31,052)	272,980
Total	10,763,495	(170,000)	(1,216,130)	9,377,365

5. Offsetting financial assets and financial liabilities (continued)

Man GLG European Alpha Alternative (continued)

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

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

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

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

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 €
BNP Paribas	2,994,926	-	-	2,994,926
Credit Suisse Securities Europe Limited	12,639,071	-	(13,770,078)	(1,131,007)
Goldman Sachs International	2,961,119	-	(59,881)	2,901,238
Morgan Stanley & Co. International Plc	207,418	-	(912)	206,506
Total	18,802,534	-	(13,830,871)	4,971,663

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

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

	(i)	(ii)		(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 €
Citibank N.A.	(2,806)	-	-	(2,806)
Credit Suisse Securities Europe Limited	(13,770,078)	10,557,515	3,212,563	-
Goldman Sachs International	(59,881)	59,881	-	-
Morgan Stanley & Co. International Plc	(912)	912	-	-
Total	(13,833,677)	10,618,308	3,212,563	(2,806)

5. Offsetting financial assets and financial liabilities (continued)

Man GLG Alpha Select Alternative

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

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

	(i)	(ii)		(iii)=(i)+(ii)
		Gross assets not offset in the statement of financial position		
Counterparty	Gross amounts of assets in the statement of financial position £	Cash collateral held £	Financial instruments £	Net amount £
Bank of America Merrill Lynch	1,945	-	(44)	1,901
BNP Paribas	32,616,753	-	-	32,616,753
Credit Suisse AG Ireland	10,090		(10,090)	-
Credit Suisse Securities Europe Limited	8,524,193	-	(2,848,620)	5,675,573
Goldman Sachs International	4,019,953	-	(1,052,783)	2,967,170
Morgan Stanley & Co. International Plc	18,191	-	-	18,191
Total	45,191,125	-	(3,911,537)	41,279,588

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

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

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

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

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	6,133	-	-	6,133
BNP Paribas	18,565,106	-	-	18,565,106
Credit Suisse Securities Europe Limited	7,525,516	-	(4,543,885)	2,981,631
Goldman Sachs International	471,139	-	(109,880)	361,259
Morgan Stanley & Co. International Plc	119,358	-	(8)	119,350
Total	26,687,252	-	(4,653,773)	22,033,479

5. Offsetting financial assets and financial liabilities (continued)

Man GLG Alpha Select Alternative (continued)

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

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 £
Credit Suisse Securities Europe Limited	(4,543,885)	-	4,543,885	-
Goldman Sachs International	(109,880)	-	109,880	-
Morgan Stanley & Co. International Plc	(8)	8	-	-
Total	(4,653,773)	8	4,653,765	-

Man GLG European Equity Alternative

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

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

	(i)	(ii)		(iii)=(i)+(ii)
		Gross assets not offset in the statement of financial position		
Counterparty	Gross amounts of assets in the statement of financial position €	Cash collateral held €	Financial instruments €	Net amount €
Bank of America Merrill Lynch	3,503,352	-	(2,903,554)	599,798
Bank of Nova Scotia	306,391	-	(70,302)	236,089
BNP Paribas	495,663	-	-	495,663
Citibank N.A.	7,952,228	-	(2,704,235)	5,247,993
Credit Suisse Securities Europe Limited	33,922,073	(3,137,696)	(20,112,746)	10,671,631
Deutsche Bank AG, London	2,211,856	-	(1,797,872)	413,984
Goldman Sachs International	42,501,497	-	(22,105,477)	20,396,020
HSBC Bank Plc	13,749,065	-	(3,569,990)	10,179,075
JP Morgan Securities Plc	31,084,819	-	(5,025,739)	26,059,080
Morgan Stanley & Co. International Plc	42,742,525	-	(41,628,558)	1,113,967
Nomura Holdings	549,728	-	(549,728)	-
Societe Generale	1,887,103	-	(305,776)	1,581,327
UBS AG	48,869,093	-	(40,569,156)	8,299,937
Total	229,775,393	(3,137,696)	(141,343,133)	85,294,564

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 31 December 2017:

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

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

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

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	7,449,718	-	(1,620,478)	5,829,240
Citibank N.A.	3,394,197	-	(592,827)	2,801,370
Credit Suisse Securities Europe Limited	34,947,557	-	(29,137,067)	5,810,490
Goldman Sachs International	35,081,565	-	(11,378,198)	23,703,367
HSBC Bank Plc	11,362,477	-	(937,657)	10,424,820
JP Morgan Securities Plc	10,375,569	-	(1,189,490)	9,186,079
Macquarie Group	36,059	-	(23,983)	12,076
Morgan Stanley & Co. International Plc	67,995,187	-	(44,517,523)	23,477,664
Societe Generale	493,005	-	(384)	492,621
UBS AG	2,298,049	-	(419,796)	1,878,253
Total	173,433,383	-	(89,817,403)	83,615,980

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 31 December 2016:

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	(1,620,478)	188,984	1,431,494	-
Citibank N.A.	(592,827)	592,827	-	-
Credit Suisse Securities Europe Limited	(29,137,067)	7,911,811	21,225,256	-
Goldman Sachs International	(11,378,198)	11,378,198	-	-
HSBC Bank Plc	(937,657)	937,657	-	-
JP Morgan Securities Plc	(1,189,490)	1,189,490	-	-
Macquarie Group	(23,983)	23,983	-	-
Morgan Stanley & Co. International Plc	(44,517,523)	-	44,517,523	-
Societe Generale	(384)	384	-	-
UBS AG	(419,796)	352,774	67,022	-
Total	(89,817,403)	22,576,108	67,241,295	-

Man GLG Global Equity Alternative

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

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

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

5. Offsetting financial assets and financial liabilities (continued)

Man GLG Global Equity Alternative (continued)

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

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

	(i)	(ii)		(iii)=(i)+(ii)
		Gross liabilities not offset in the statement of financial position		
Counterparty	Gross amounts of liabilities in the statement of financial position €	Cash collateral pledged €	Financial instruments €	Net amount €
Bank of America Merrill Lynch	(190,131)	9,195	180,936	-
Bank of Nova Scotia	(41,988)	-	22,205	(19,783)
Citibank N.A.	(39,990)	35,919	4,071	-
Credit Suisse Securities Europe Limited	(1,710,755)	1,263,927	446,828	-
Deutsche Bank AG, London	(316,132)	316,132	-	-
Goldman Sachs International	(1,449,652)	-	1,449,652	-
HSBC Bank Plc	(390,690)	33,919	356,771	-
JP Morgan Securities Plc	(307,392)	270,023	37,369	-
Morgan Stanley & Co. International Plc	(1,211,307)	-	1,211,307	-
Societe Generale	(240,000)	-	-	(240,000)
UBS AG	(615,387)	-	615,387	-
Total	(6,513,424)	1,929,115	4,324,526	(259,783)

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

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	2,666,177	-	(405,368)	2,260,809
Citibank N.A.	1,110,555	-	(129,289)	981,266
Credit Suisse Securities Europe Limited	18,050,562	-	(7,802,755)	10,247,807
Goldman Sachs International	19,174,278	-	(3,315,263)	15,859,015
HSBC Bank Plc	3,895,395	-	(521,671)	3,373,724
JP Morgan Securities Plc	3,457,785	-	(381,728)	3,076,057
Macquarie Group	16,276	-	(7,114)	9,162
Morgan Stanley & Co. International Plc	27,209,164	-	(13,560,711)	13,648,453
Societe Generale	161,035	-	(120)	160,915
UBS AG	782,509	-	(79,296)	703,213
Total	76,523,736	-	(26,203,315)	50,320,421

5. Offsetting financial assets and financial liabilities (continued)

Man GLG Global Equity Alternative (continued)

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

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	(405,368)	405,368	-	-
Citibank N.A.	(129,289)	129,289	-	-
Credit Suisse Securities Europe Limited	(7,802,755)	2,319,922	5,482,833	-
Goldman Sachs International	(3,315,263)	3,315,263	-	-
HSBC Bank Plc	(521,671)	521,671	-	-
JP Morgan Securities Plc	(381,728)	381,728	-	-
Macquarie Group	(7,114)	7,114	-	-
Morgan Stanley & Co. International Plc	(13,560,711)	6,203,622	7,357,089	-
Societe Generale	(120)	120	-	-
UBS AG	(79,296)	-	79,296	-
Total	(26,203,315)	13,284,097	12,919,218	-

Man GLG Asian Equity Alternative

Man GLG Asian Equity Alternative ceased operations on 20 April 2016. Hence, there are no investments as of 31 December 2017.

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

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$
Citibank N.A.	18	-	-	18
Macquarie Group	72	-	-	72
Morgan Stanley & Co. International Plc	3	-	-	3
UBS AG	91	-	-	91
Total	184	-	-	184

Man GLG European Alpha Alternative Enhanced

Man GLG European Alpha Alternative Enhanced ceased operations on 23 December 2016. Hence, there are no investments as of 31 December 2017.

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

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 €
Credit Suisse Securities Europe Limited	315,801	-	(450)	315,351
Morgan Stanley & Co. International Plc	4,551	-	(66)	4,485
Total	320,352	-	(516)	319,836

5. Offsetting financial assets and financial liabilities (continued)

Man GLG European Alpha Alternative Enhanced (continued)

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

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

	(i)	(ii)		(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 €
Credit Suisse Securities Europe Limited	(450)	-	450	-
Morgan Stanley & Co. International Plc	(66)	-	66	-
Total	(516)	-	516	-

Man GLG Cred-Eq Alternative

Man GLG Cred-Eq Alternative ceased operations on 29 June 2017, hence there were no investments held as at 31 December 2017.

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

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

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

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

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 €
BNP Paribas	1,888,642	-	-	1,888,642
Credit Suisse Securities Europe Limited	2,998,849	-	(808,735)	2,190,114
Morgan Stanley & Co. International Plc	1,060,227	-	(760,613)	299,614
Total	5,947,718	-	(1,569,348)	4,378,370

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

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

	(i)	(ii)		(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 €
Credit Suisse Securities Europe Limited	(808,735)	808,735	-	-
Morgan Stanley & Co. International Plc	(760,613)	-	760,613	-
Total	(1,569,348)	808,735	760,613	-

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 31 December 2017:

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

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

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

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

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

5. Offsetting financial assets and financial liabilities (continued)

Man AHL Multi Strategy Alternative (continued)

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

Offsetting of financial assets, derivative assets and collateral 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	3,328,674	-	(2,136,381)	1,192,293
BNP Paribas	22,115,507	-	-	22,115,507
Credit Suisse Securities Europe Limited	12,366,624	-	(4,727,803)	7,638,821
Deutsche Bank AG, London	1,254,923	-	(498,293)	756,630
HSBC Bank Plc	2,773,116	-	(1,166,493)	1,606,623
JP Morgan Securities Plc	6,657,564	-	(748,201)	5,909,363
Morgan Stanley & Co. International Plc	8,185,427	-	(3,164,006)	5,021,421
Royal Bank of Scotland	2,281,849	-	(1,084,909)	1,196,940
Total	58,963,684	-	(13,526,086)	45,437,598

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

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

	(i)	(ii)		(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	(2,136,381)	-	2,136,381	-
Credit Suisse Securities Europe Limited	(4,727,803)	148	4,727,655	-
Deutsche Bank AG, London	(498,293)	498,293	-	-
HSBC Bank Plc	(1,166,493)	1,127,816	38,677	-
JP Morgan Securities Plc	(748,201)	-	748,201	-
Morgan Stanley & Co. International Plc	(3,164,006)	3,164,006	-	-
Royal Bank of Scotland	(1,084,909)	1,084,909	-	-
Total	(13,526,086)	5,875,172	7,650,914	-

Man AHL Directional Equities Alternative

Man AHL Directional Equities Alternative ceased operations on 30 September 2016, hence there were no investments held as at 31 December 2017.

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

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$
BNP Paribas	110	-	-	110
Credit Suisse Securities Europe Limited	559	-	-	559
Royal Bank of Scotland	3	-	-	3
Total	672	-	-	672

5. Offsetting financial assets and financial liabilities (continued)

Man AHL TargetRisk

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

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

	(i)	(ii)		(iii)=(i)+(ii)
		Gross assets not offset in the statement of financial position		
Counterparty	Gross amounts of assets in the statement of financial position US$	Cash collateral held US$	Financial instruments US$	Net amount US$
Bank of America Merrill Lynch	800,276	-	(118,758)	681,518
BNP Paribas	26,853,218	-	-	26,853,218
Credit Suisse Securities Europe Limited	4,398,180	-	(2,102,333)	2,295,847
Deutsche Bank AG, London	15,316	-	-	15,316
Goldman Sachs International	2,801,289	-	(488,470)	2,312,819
JP Morgan Securities Plc	7,814,722	-	(946,223)	6,868,499
Royal Bank of Scotland	179,608	-	(98,662)	80,946
Total	42,862,609	-	(3,754,446)	39,108,163

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

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

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

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

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	207,073	-	(38,454)	168,619
BNP Paribas	812,792	-	-	812,792
Credit Suisse Securities Europe Limited	1,121,571	-	(60,095)	1,061,476
Deutsche Bank AG, London	16,024	-	(144)	15,880
JP Morgan Securities Plc	3,471,993	-	(1,322,844)	2,149,149
Royal Bank of Scotland	108,512	-	(9,157)	99,355
Total	5,737,965	-	(1,430,694)	4,307,271

5. Offsetting financial assets and financial liabilities (continued)

Man AHL TargetRisk (continued)

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

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	(38,454)	-	38,454	-
Credit Suisse Securities Europe Limited	(60,095)	60,095	-	-
Deutsche Bank AG, London	(144)	144	-	-
JP Morgan Securities Plc	(1,322,844)	1,252,108	70,736	-
Royal Bank of Scotland	(9,157)	9,157	-	-
Total	(1,430,694)	1,321,504	109,190	-

Man AHL Volatility Alternative

Man AHL Volatility Alternative ceased operations on 4 August 2017. Hence, there are no investments as of 31 December 2017.

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

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

	(i)	(ii)		(iii)=(i)+(ii)
		Gross assets not offset in the statement of financial position		
Counterparty	Gross amounts of assets in the statement of financial position US$	Cash collateral held US$	Financial instruments US$	Net amount US$
Bank of America Merrill Lynch	5	-	-	5
BNP Paribas	504	-	-	504
Credit Suisse Securities Europe Limited	10,033	-	(7)	10,026
Deutsche Bank AG, London	23	-	(1)	22
Royal Bank of Scotland	1	-	-	1
Total	10,566	-	(8)	10,558

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

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

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

5. Offsetting financial assets and financial liabilities (continued)

Man AHL Volatility Alternative (continued)

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

Offsetting of financial assets, derivative assets and collateral 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	178,626	-	(60,366)	118,260
BNP Paribas	2,038,030	-	-	2,038,030
Credit Suisse Securities Europe Limited	778,944	-	(295,864)	483,080
Deutsche Bank AG, London	93,441	-	(197)	93,244
HSBC Bank Plc	97,334	-	(31,414)	65,920
JP Morgan Securities Plc	488,410	-	(96,698)	391,712
Royal Bank of Scotland	285,548	-	(112,316)	173,232
Total	3,960,333	-	(596,855)	3,363,478

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

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

	(i)	(ii)		(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	(60,366)	-	60,366	-
Credit Suisse Securities Europe Limited	(295,864)	-	295,864	-
Deutsche Bank AG, London	(197)	197	-	-
HSBC Bank Plc	(31,414)	31,414	-	-
JP Morgan Securities Plc	(96,698)	-	96,698	-
Royal Bank of Scotland	(112,316)	112,316	-	-
Total	(596,855)	143,927	452,928	-

Man GLG European Mid-Cap Equity Alternative

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

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

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

5. Offsetting financial assets and financial liabilities (continued)

Man GLG European Mid-Cap Equity Alternative (continued)

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

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

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

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

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 €
Credit Suisse Securities Europe Limited	25,718,847	-	(16,271,939)	9,446,908
Goldman Sachs International	20,507,841	-	(14,042,134)	6,465,707
HSBC Bank Plc	1,665,000	-	(17)	1,664,983
Morgan Stanley & Co. International Plc	355,717	(274,862)	(80,855)	-
Total	48,247,405	(274,862)	(30,394,945)	17,577,598

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

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

	(i)	(ii)		(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 €
Credit Suisse Securities Europe Limited	(16,271,939)	16,271,939	-	-
Goldman Sachs International	(14,042,134)	12,778	14,029,356	-
HSBC Bank Plc	(17)	17	-	-
Morgan Stanley & Co. International Plc	(275,097)	-	80,855	(194,242)
Total	(30,589,187)	16,284,734	14,110,211	(194,242)

5. Offsetting financial assets and financial liabilities (continued)

Man Numeric Market Neutral Alternative

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

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

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

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

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

	(i)	(ii)		(iii)=(i)+(ii)
		Gross liabilities not offset in the statement of financial position		
Counterparty	Gross amounts of liabilities in the statement of financial position US$	Cash collateral pledged US$	Financial instruments US$	Net amount US$
Morgan Stanley & Co. International Plc	(32,908,720)	-	30,001,295	(2,907,425)
Total	(32,908,720)	-	30,001,295	(2,907,425)

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

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$
Morgan Stanley & Co. International Plc	4,498,088	-	(4,498,088)	-
Total	4,498,088	-	(4,498,088)	-

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

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

	(i)	(ii)		(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$
Morgan Stanley & Co. International Plc	(9,613,041)	-	4,498,088	(5,114,953)
Total	(9,613,041)	-	4,498,088	(5,114,953)

5. Offsetting financial assets and financial liabilities (continued)

Man GLG Unconstrained Emerging Equity

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

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

	(i)	(ii)		(iii)=(i)+(ii)
		Gross assets not offset in the statement of financial position		
Counterparty	Gross amounts of assets in the statement of financial position US$	Cash collateral held US$	Financial instruments US$	Net amount US$
BNP Paribas	289	-	-	289
Credit Suisse Securities Europe Limited	471,067	-	(192,803)	278,264
HSBC Bank Plc	176,911	-	-	176,911
Morgan Stanley & Co. International Plc	18,669,249	-	(15,444,053)	3,225,196
Total	19,317,516	-	(15,636,856)	3,680,660

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

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

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

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

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$
BNP Paribas	1,735	-	-	1,735
Credit Suisse Securities Europe Limited	742,582	-	-	742,582
Deutsche Bank AG, London	1	-	-	1
Morgan Stanley & Co. International Plc	12,794,401	-	(11,394,181)	1,400,220
Total	13,538,719	-	(11,394,181)	2,144,538

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

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

	(i)	(ii)		(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$
Deutsche Bank AG, London	(7)	-	-	(7)
Morgan Stanley & Co. International Plc	(11,394,181)	11,187,396	206,785	-
Total	(11,394,188)	11,187,396	206,785	(7)

5. Offsetting financial assets and financial liabilities (continued)

Man GLG Global Emerging Markets Debt Total Return

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

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

	(i)	(ii)		(iii)=(i)+(ii)
		Gross assets not offset in the statement of financial position		
Counterparty	Gross amounts of assets in the statement of financial position US$	Cash collateral held US$	Financial instruments US$	Net amount US$
Bank of America Merrill Lynch	2,920,320	-	(2,371,590)	548,730
Barclays Plc	54,768,457	-	(24,334,081)	30,434,376
Citibank N.A.	4,062,966	-	(3,987,506)	75,460
Credit Suisse Securities Europe Limited	31,825,750	-	(16,113,743)	15,712,007
Deutsche Bank AG, London	4,191,816	-	(3,900,000)	291,816
Goldman Sachs International	7,544,200	(1,132,952)	(2,806,788)	3,604,460
HSBC Bank Plc	60,319,158	-	(21,883,913)	38,435,245
JP Morgan Securities Plc	3,666,538	(1,346,803)	(2,319,735)	-
Nomura Holdings	600,890	-	(56,293)	544,597
UBS AG	990,202	-	(222,874)	767,328
Total	170,890,297	(2,479,755)	(77,996,523)	90,414,019

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

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

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

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 2016:

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	8,397,592	-	(8,105,164)	292,428
Citibank N.A.	727,558	-	(466,427)	261,131
Deutsche Bank AG, London	50,106	-	(50,106)	-
HSBC Bank Plc	21,080,443	-	(8,789,007)	12,291,436
JP Morgan Securities Plc	907,916	-	(165,664)	742,252
Standard Chartered Plc	974,861	-	(381,010)	593,851
UBS AG	19,452,676	-	(957,750)	18,494,926
Total	51,591,152	-	(18,915,128)	32,676,024

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

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

	(i)	(ii)		(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$
Barclays Plc	(8,105,164)	1,566,682	6,538,482	-
Citibank N.A.	(466,427)	450,415	16,012	-
Deutsche Bank AG, London	(55,435)	50,106	-	(5,329)
HSBC Bank Plc	(8,789,007)	8,789,007	-	-
JP Morgan Securities Plc	(165,664)	165,664	-	-
Standard Chartered Plc	(381,010)	170,000	211,010	-
UBS AG	(957,750)	957,750	-	-
Total	(18,920,457)	12,149,624	6,765,504	(5,329)

5. Offsetting financial assets and financial liabilities (continued)

Man GLG Innovation Equity Alternative

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

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

	(i)	(ii)		(iii)=(i)+(ii)
		Gross assets not offset in the statement of financial position		
Counterparty	Gross amounts of assets in the statement of financial position US$	Cash collateral held US$	Financial instruments US$	Net amount US$
BNP Paribas	27,093,743	-	-	27,093,743
Credit Suisse Securities Europe Limited	1,689,971	-	(787,051)	902,920
Goldman Sachs International	190,383	-	(25,033)	165,350
Morgan Stanley & Co. International Plc	16,839,115	-	(13,289,223)	3,549,892
Total	45,813,212	-	(14,101,307)	31,711,905

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

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

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

There were no financial assets or financial liabilities available for offsetting as at 31 December 2016.

Man GLG Global Fundamental Equity

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

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

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

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

5. Offsetting financial assets and financial liabilities (continued)

Man GLG Global Fundamental Equity (continued)

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

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

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

There were no financial assets or financial liabilities available for offsetting as at 31 December 2016.

Man NewSmith UK Equity Alternative

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

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

	(i)	(ii)		(iii)=(i)+(ii)
		Gross assets not offset in the statement of financial position		
Counterparty	Gross amounts of assets in the statement of financial position £	Cash collateral held £	Financial instruments £	Net amount £
BNP Paribas	18,222,525	-	-	18,222,525
Credit Suisse Securities Europe Limited	3,409,501	(1,047,027)	(1,803,956)	558,518
Goldman Sachs International	116,231	-	-	116,231
Total	21,748,257	(1,047,027)	(1,803,956)	18,897,274

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

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

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

There were no financial assets or financial liabilities available for offsetting as at 31 December 2016.

5. Offsetting financial assets and financial liabilities (continued)

Man Alternative Style Risk Premia

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

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

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

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

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

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

There were no financial assets or financial liabilities available for offsetting as at 31 December 2016.

6. Financial risk management

Overall risk management

The Fund's investment activities expose it to the various types of risk which are associated with the financial instruments and markets in which it invests. The most important types of financial risks to which the Fund is exposed are market risk, credit risk and liquidity risk. Market risk includes equity price risk, interest rate risk and foreign currency risk. The Fund manages these risks on an aggregate basis along with the risks associated with the Fund's investing activities as part of its overall risk management policies.

The nature and extent of the financial instruments outstanding at the dates of the statement of financial position and the risk management policies employed by the Fund are discussed below.

The following summary is not intended to be a comprehensive summary of all of the risks and investors should refer to the Prospectus for a more detailed discussion of the risks inherent in investing in the Fund.

6. Financial risk management (continued)

Market risk

Market risk can include equity risk, commodity risk, interest rate risk, credit spread risk, volatility and foreign currency risk. The Portfolio's exposure to these factors is measured and monitored using Value at Risk ("VaR").

The table below identifies the VAR calculated on the Portfolio as at 31 December, and the stand alone contribution to the Portfolio VaR from each of the principal risk factors. The VaR measure is a 1 day, 97.78% confidence Monte Carlo VaR, using a historic observation period of six months. This signifies that the Portfolio would not be expected to lose more than the stated amount 97.78% of the time. The results are based on historically observed correlations and volatilities which may not always be an accurate prediction of the future and relate only to the positions held as at the close of business on 31 December. These positions inevitably change over time.

As of 31 December 2017 and 2016 the following table represents the Fund 1 day VaR as a percentage of Net Assets:

Man GLG European Alpha Alternative

	2017	2016
Fund 1 Day VaR as a % of Net Assets	0.29%	0.05%
Average	0.26%	0.30%
Highest	0.39%	0.61%
Lowest	0.07%	-

Man GLG Alpha Select Alternative

	2017	2016
Fund 1 Day VaR as a % of Net Assets	0.33%	0.53%
Average	0.40%	0.63%
Highest	0.60%	1.37%
Lowest	0.24%	0.32%

Man GLG European Equity Alternative

	2017	2016
Fund 1 Day VaR as a % of Net Assets	0.47%	0.29%
Average	0.39%	0.48%
Highest	0.49%	0.79%
Lowest	0.30%	0.26%

Man GLG Global Equity Alternative

	2017	2016
Fund 1 Day VaR as a % of Net Assets	0.31%	0.28%
Average	0.39%	0.47%
Highest	0.66%	0.78%
Lowest	0.18%	0.25%

Man GLG European Alpha Alternative Enhanced

	2017	2016
Fund 1 Day VaR as a % of Net Assets	n/a	0.48%
Average	n/a	0.65%
Highest	n/a	1.15%
Lowest	n/a	0.38%

Man AHL Multi Strategy Alternative

	2017	2016
Fund 1 Day VaR as a % of Net Assets	0.55%	1.92%
Average	1.07%	1.28%
Highest	1.66%	2.20%
Lowest	0.53%	0.65%

Man GLG Cred-Eq Alternative

	2017	2016
Fund 1 Day VaR as a % of Net Assets	n/a	0.44%
Average	n/a	0.55%
Highest	n/a	1.96%
Lowest	n/a	0.11%

6. Financial risk management (continued)

Market risk (continued)

Man AHL TargetRisk

	2017	2016
Fund 1 Day VaR as a % of Net Assets	0.60%	1.30%
Average	0.98%	1.27%
Highest	1.38%	1.70%
Lowest	0.57%	0.70%

Man AHL Volatility Alternative

	2017	2016
Fund 1 Day VaR as a % of Net Assets	n/a	1.09%
Average	n/a	1.52%
Highest	n/a	3.24%
Lowest	n/a	0.51%

Man GLG European Mid-Cap Equity Alternative

	2017	2016
Fund 1 Day VaR as a % of Net Assets	0.45%	0.49%
Average	0.43%	0.64%
Highest	0.52%	0.92%
Lowest	0.32%	0.35%

Man Numeric Market Neutral Alternative

	2017	2016
Fund 1 Day VaR as a % of Net Assets	0.80%	0.64%
Average	0.72%	0.71%
Highest	0.96%	1.24%
Lowest	0.53%	0.49%

Man GLG Unconstrained Emerging Equity

	2017	2016
Fund 1 Day VaR as a % of Net Assets	0.67%	0.55%
Average	0.61%	0.71%
Highest	0.75%	0.98%
Lowest	0.52%	0.49%

Man GLG Global Emerging Markets Debt Total Return

	2017	2016
Fund 1 Day VaR as a % of Net Assets	0.31%	0.98%
Average	0.42%	0.69%
Highest	0.99%	1.41%
Lowest	0.17%	0.11%

Man GLG Innovation Equity Alternative

	2017	2016
Fund 1 Day VaR as a % of Net Assets	0.41%	n/a
Average	0.43%	n/a
Highest	0.66%	n/a
Lowest	0.20%	n/a

Man NewSmith UK Equity Alternative

	2017	2016
Fund 1 Day VaR as a % of Net Assets	0.37%	n/a
Average	0.42%	n/a
Highest	0.57%	n/a
Lowest	0.35%	n/a

6. Financial risk management (continued)

Market risk (continued)

Man Alternative Style Risk Premia

	2017	2016
Fund 1 Day VaR as a % of Net Assets	n/a	n/a
Average	n/a	n/a
Highest	n/a	n/a
Lowest	n/a	n/a

Interest rate risk

Interest rate risk is the risk that the fair value or future cash flows of a financial instrument will fluctuate because of changes in market interest rates.

The Fund has exposure to interest rate risk on cash held at the bank, balances due to and from brokers and certain derivative contracts. That exposure may not necessarily be significant due to the generally short term nature of those holdings. But a more significant exposure exists in that the value of all financial instruments held by the Fund may be affected either positively or negatively by changes in interest rates.

The Fund is directly exposed to interest rate risk through its investment in debt securities, which is deliberately designed to generate returns through trading strategies focused on exploiting price differentials in rates. The sensitivity of these exposures is modelled through the overall VAR analysis provided in the market risk section.

The following tables detail the Fund's exposure to interest rate risk by the earlier of contractual maturities or re-pricing:

Man GLG European Alpha Alternative

31 December 2017	Less than one month €	One month to one year €	Over one year €	Not exposed to interest rate risk €	Total €
Assets					
Cash and cash equivalents	3,215,165	-	-	-	3,215,165
Balances with brokers	8,758,599	-	-	-	8,758,599
Due from brokers	-	-	-	270,920	270,920
Financial assets at fair value through profit or loss	-	-	-	55,839,759	55,839,759
Subscriptions receivable	-	-	-	18,816	18,816
Interest receivable	-	-	-	119,027	119,027
Dividends receivable	-	-	-	21,593	21,593
Other assets	-	-	-	7,780	7,780
Total assets	11,973,764	-	-	56,277,895	68,251,659
Liabilities					
Balances due to brokers	382,682	-	-	-	382,682
Due to brokers	-	-	-	1,039,615	1,039,615
Financial liabilities at fair value through profit or loss	-	-	-	1,471,114	1,471,114
Redemptions payable	-	-	-	2,299	2,299
Due to shareholders	-	-	-	705	705
Performance fees payable	-	-	-	254,243	254,243
Management fees payable	-	-	-	69,121	69,121
Dividend payable	-	-	-	10,206	10,206
Accrued expenses and other liabilities	-	-	-	130,858	130,858
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	382,682	-	-	2,978,161	3,360,843
Net Assets attributable to Redeemable Particpating Shareholders	**11,591,082**	**-**	**-**	**53,299,734**	**64,890,816**

6. Financial risk management (continued)

Interest rate risk (continued)

Man GLG European Alpha Alternative (continued)

31 December 2016	Less than one month €	One month to one year €	Over one year €	Not exposed to interest rate risk €	Total €
Assets					
Cash and cash equivalents	60,409,704	-	-	-	60,409,704
Balances with brokers	18,520,665	-	-	-	18,520,665
Due from brokers	-	-	-	627	627
Financial assets at fair value through profit or loss	-	-	-	101,921,821	101,921,821
Subscriptions receivable	-	-	-	16,720	16,720
Dividends receivable	-	-	-	26,944	26,944
Other assets	-	-	-	29,118	29,118
Total assets	78,930,369	-	-	101,995,230	180,925,599
Liabilities					
Balances due to brokers	10,866,254	-	-	-	10,866,254
Due to brokers	-	-	-	20,786,024	20,786,024
Financial liabilities at fair value through profit or loss	-	-	-	3,466,996	3,466,996
Redemptions payable	-	-	-	18,206	18,206
Performance fees payable	-	-	-	9,227	9,227
Management fees payable	-	-	-	273,888	273,888
Interest payable	-	-	-	794	794
Dividend payable	-	-	-	37,995	37,995
Accrued expenses and other liabilities	-	-	-	301,167	301,167
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	10,866,254	-	-	24,894,297	35,760,551
Net Assets attributable to Redeemable Particpating Shareholders	**68,064,115**	**-**	**-**	**77,100,933**	**145,165,048**

Man GLG Alpha Select Alternative

31 December 2017	Less than one month £	One month to one year £	Over one year £	Not exposed to interest rate risk £	Total £
Assets					
Cash and cash equivalents	48,049,553	-	-	-	48,049,553
Balances with brokers	37,123,873	-	-	-	37,123,873
Due from brokers	-	-	-	28,894	28,894
Financial assets at fair value through profit or loss	-	-	-	136,529,417	136,529,417
Subscriptions receivable	-	-	-	93,329	93,329
Interest receivable	-	-	-	5,203	5,203
Dividends receivable	-	-	-	230,565	230,565
Other assets	-	-	-	65,113	65,113
Total assets	85,173,426	-	-	136,952,521	222,125,947

6. Financial risk management (continued)

Interest rate risk (continued)

Man GLG Alpha Select Alternative (continued)

31 December 2017 (continued)	Less than one month £	One month to one year £	Over one year £	Not exposed to interest rate risk £	Total £
Liabilities					
Balances due to brokers	4,793,540	-	-	-	4,793,540
Financial liabilities at fair value through profit or loss	-	-	-	4,705,074	4,705,074
Redemptions payable	-	-	-	502	502
Due to shareholders	-	-	-	698	698
Performance fees payable	-	-	-	2,330,979	2,330,979
Management fees payable	-	-	-	131,260	131,260
Interest payable	-	-	-	9,681	9,681
Dividend payable	-	-	-	256,795	256,795
Accrued expenses and other liabilities	-	-	-	143,207	143,207
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	4,793,540	-	-	7,578,196	12,371,736
Net Assets attributable to Redeemable Particpating Shareholders	**80,379,886**	**-**	**-**	**129,374,325**	**209,754,211**
31 December 2016					
Assets					
Cash and cash equivalents	27,388,735	-	-	-	27,388,735
Balances with brokers	20,942,328	-	-	-	20,942,328
Due from brokers	-	-	-	211,001	211,001
Financial assets at fair value through profit or loss	22,037,770	39,991,650	-	8,475,924	70,505,344
Dividends receivable	-	-	-	46,567	46,567
Other assets	-	-	-	87,481	87,481
Total assets	70,368,833	39,991,650	-	8,820,973	119,181,456
Liabilities					
Balances due to brokers	68,353	-	-	-	68,353
Due to brokers	-	-	-	89,449	89,449
Financial liabilities at fair value through profit or loss	-	-	-	4,537,222	4,537,222
Performance fees payable	-	-	-	11,560	11,560
Management fees payable	-	-	-	110,986	110,986
Interest payable	-	-	-	3,416	3,416
Dividend payable	-	-	-	226,067	226,067
Accrued expenses and other liabilities	-	-	-	123,848	123,848
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	68,353	-	-	5,102,548	5,170,901
Net Assets attributable to Redeemable Particpating Shareholders	**70,300,480**	**39,991,650**	**-**	**3,718,425**	**114,010,555**

6. Financial risk management (continued)

Interest rate risk (continued)

Man GLG European Equity Alternative

31 December 2017	Less than one month €	One month to one year €	Over one year €	Not exposed to interest rate risk €	Total €
Assets					
Cash and cash equivalents	66,040,446	-	-	-	66,040,446
Balances with brokers	132,262,304	-	-	-	132,262,304
Due from brokers	-	-	-	13,660,527	13,660,527
Financial assets at fair value through profit or loss	-	-	-	644,995,281	644,995,281
Subscriptions receivable	-	-	-	111,846	111,846
Interest receivable	-	-	-	199,355	199,355
Dividends receivable	-	-	-	1,118,736	1,118,736
Other assets	-	-	-	19,530	19,530
Total assets	198,302,750	-	-	660,105,275	858,408,025
Liabilities					
Balances due to brokers	27,795,295	-	-	-	27,795,295
Due to brokers	-	-	-	19,941,140	19,941,140
Financial liabilities at fair value through profit or loss	-	-	-	124,815,555	124,815,555
Redemptions payable	-	-	-	324,330	324,330
Due to shareholders	-	-	-	24,386	24,386
Performance fees payable	-	-	-	5,567,390	5,567,390
Management fees payable	-	-	-	1,058,935	1,058,935
Interest payable	-	-	-	196,370	196,370
Dividend payable	-	-	-	1,214,087	1,214,087
Accrued expenses and other liabilities	-	-	-	637,531	637,531
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	27,795,295	-	-	153,779,724	181,575,019
Net Assets attributable to Redeemable Particpating Shareholders	**170,507,455**	**-**	**-**	**506,325,551**	**676,833,006**
31 December 2016					
Assets					
Cash and cash equivalents	52,358,838	-	-	-	52,358,838
Balances with brokers	122,001,178	-	-	-	122,001,178
Due from brokers	-	-	-	31,579,628	31,579,628
Financial assets at fair value through profit or loss	-	-	-	584,640,036	584,640,036
Subscriptions receivable	-	-	-	7,074	7,074
Dividends receivable	-	-	-	758,537	758,537
Other assets	-	-	-	273,308	273,308
Total assets	174,360,016	-	-	617,258,583	791,618,599

6. Financial risk management (continued)

Interest rate risk (continued)

Man GLG European Equity Alternative (continued)

31 December 2016 (continued)	Less than one month €	One month to one year €	Over one year €	Not exposed to interest rate risk €	Total €
Liabilities					
Balances due to brokers	32,632,212	-	-	-	32,632,212
Due to brokers	-	-	-	14,865,890	14,865,890
Financial liabilities at fair value through profit or loss	-	-	-	61,120,005	61,120,005
Redemptions payable	-	-	-	176,235	176,235
Performance fees payable	-	-	-	1,251,518	1,251,518
Management fees payable	-	-	-	1,179,921	1,179,921
Interest payable	-	-	-	117,789	117,789
Dividend payable	-	-	-	991,810	991,810
Accrued expenses and other liabilities	-	-	-	752,374	752,374
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	32,632,212	-	-	80,455,542	113,087,754
Net Assets attributable to Redeemable Particpating Shareholders	**141,727,804**	**-**	**-**	**536,803,041**	**678,530,845**

Man GLG Total Return

31 December 2016	£	£	£	£	£
Assets					
Cash and cash equivalents	30,117	-	-	-	30,117
Other assets	-	-	-	1,913	1,913
Total assets	30,117	-	-	1,913	32,030
Liabilities					
Balances due to brokers	15,757	-	-	-	15,757
Accrued expenses and other liabilities	-	-	-	16,273	16,273
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	15,757	-	-	16,273	32,030
Net Assets attributable to Redeemable Particpating Shareholders	**14,360**	**-**	**-**	**(14,360)**	**-**

Man GLG Global Equity Alternative

31 December 2017	€	€	€	€	€
Assets					
Cash and cash equivalents	354,590	-	-	-	354,590
Balances with brokers	11,250,036	-	-	-	11,250,036
Due from brokers	-	-	-	108,314	108,314
Financial assets at fair value through profit or loss	-	-	-	8,166,328	8,166,328
Interest receivable	-	-	-	50,120	50,120
Dividends receivable	-	-	-	103,908	103,908
Other assets	-	-	-	27,810	27,810
Total assets	11,604,626	-	-	8,456,480	20,061,106

6. Financial risk management (continued)

Interest rate risk (continued)

Man GLG Global Equity Alternative (continued)

31 December 2017 (continued)	Less than one month €	One month to one year €	Over one year €	Not exposed to interest rate risk €	Total €
Liabilities					
Balances due to brokers	6,378,393	-	-	-	6,378,393
Due to brokers	-	-	-	111,069	111,069
Financial liabilities at fair value through profit or loss	-	-	-	868,158	868,158
Due to shareholders	-	-	-	43,452	43,452
Performance fees payable	-	-	-	1,382,134	1,382,134
Management fees payable	-	-	-	76,880	76,880
Dividend payable	-	-	-	208,524	208,524
Liquidation fees payable	-	-	-	4,193	4,193
Accrued expenses and other liabilities	-	-	-	175,386	175,386
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	6,378,393	-	-	2,869,796	9,248,189
Net Assets attributable to Redeemable Particpating Shareholders	**5,226,233**	**-**	**-**	**5,586,684**	**10,812,917**
31 December 2016					
Assets					
Cash and cash equivalents	11,789,555	-	-	-	11,789,555
Balances with brokers	62,821,584	-	-	-	62,821,584
Due from brokers	-	-	-	2,980,605	2,980,605
Financial assets at fair value through profit or loss	-	-	-	143,802,941	143,802,941
Dividends receivable	-	-	-	218,983	218,983
Other assets	-	-	-	246,899	246,899
Total assets	74,611,139	-	-	147,249,428	221,860,567
Liabilities					
Balances due to brokers	11,113,899	-	-	-	11,113,899
Due to brokers	-	-	-	4,058,683	4,058,683
Financial liabilities at fair value through profit or loss	-	-	-	16,254,455	16,254,455
Redemptions payable	-	-	-	1,895	1,895
Performance fees payable	-	-	-	76,529	76,529
Management fees payable	-	-	-	335,855	335,855
Interest payable	-	-	-	21,136	21,136
Dividend payable	-	-	-	264,040	264,040
Accrued expenses and other liabilities	-	-	-	535,804	535,804
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	11,113,899	-	-	21,548,397	32,662,296
Net Assets attributable to Redeemable Particpating Shareholders	**63,497,240**	**-**	**-**	**125,701,031**	**189,198,271**

6. Financial risk management (continued)

Interest rate risk (continued)

Man GLG Asian Equity Alternative

31 December 2016	Less than one month US$	One month to one year US$	Over one year US$	Not exposed to interest rate risk US$	Total US$
Assets					
Balances with brokers	184	-	-	-	184
Other assets	-	-	-	35	35
Total assets	184	-	-	35	219
Liabilities					
Balances due to brokers	22	-	-	-	22
Accrued expenses and other liabilities	-	-	-	197	197
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	22	-	-	197	219
Net Assets attributable to Redeemable Particpating Shareholders	162	-	-	(162)	-

Man GLG European Alpha Alternative Enhanced

31 December 2016	€	€	€	€	€
Assets					
Cash and cash equivalents	404,958	-	-	-	404,958
Balances with brokers	319,895	-	-	-	319,895
Due from brokers	-	-	-	457	457
Interest receivable	-	-	-	567	567
Dividends receivable	-	-	-	1,412	1,412
Other assets	-	-	-	74,366	74,366
Total assets	724,853	-	-	76,802	801,655
Liabilities					
Balances due to brokers	717,664	-	-	-	717,664
Performance fees payable	-	-	-	1,955	1,955
Management fees payable	-	-	-	11,008	11,008
Dividend payable	-	-	-	2,039	2,039
Accrued expenses and other liabilities	-	-	-	68,989	68,989
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	717,664	-	-	83,991	801,655
Net Assets attributable to Redeemable Particpating Shareholders	7,189	-	-	(7,189)	-

Man GLG Cred-Eq Alternative

31 December 2017					
Assets					
Cash and cash equivalents	37,514	-	-	-	37,514
Balances with brokers	7	-	-	-	7
Total assets	37,521	-	-	-	37,521
Liabilities					
Balances due to brokers	12,658	-	-	-	12,658
Accrued expenses and other liabilities	-	-	-	24,863	24,863
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	12,658	-	-	24,863	37,521
Net Assets attributable to Redeemable Particpating Shareholders	24,863	-	-	(24,863)	-

6. Financial risk management (continued)

Interest rate risk (continued)

Man GLG Cred-Eq Alternative (continued)

31 December 2016	Less than one month €	One month to one year €	Over one year €	Not exposed to interest rate risk €	Total €
Assets					
Cash and cash equivalents	6,091,258	-	-	-	6,091,258
Balances with brokers	5,768,188	-	-	-	5,768,188
Financial assets at fair value through profit or loss	-	-	16,473,788	19,186,115	35,659,903
Interest receivable	-	-	-	88,664	88,664
Other assets	-	-	-	93,077	93,077
Total assets	11,859,446	-	16,473,788	19,367,856	47,701,090
Liabilities					
Balances due to brokers	1,877	-	-	-	1,877
Financial liabilities at fair value through profit or loss	-	-	-	1,596,449	1,596,449
Redemptions payable	-	-	-	1,293	1,293
Performance fees payable	-	-	-	19,032	19,032
Management fees payable	-	-	-	33,082	33,082
Accrued expenses and other liabilities	-	-	-	116,402	116,402
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	1,877	-	-	1,766,258	1,768,135
Net Assets attributable to Redeemable Particpating Shareholders	**11,857,569**	**-**	**16,473,788**	**17,601,598**	**45,932,955**

Man AHL Multi Strategy Alternative

31 December 2017	US$	US$	US$	US$	US$
Assets					
Cash and cash equivalents	80,980,304	-	-	-	80,980,304
Balances with brokers	60,473,380	-	-	-	60,473,380
Due from brokers	-	-	-	130,875	130,875
Financial assets at fair value through profit or loss	-	58,660	40,837	49,626,645	49,726,142
Subscriptions receivable	-	-	-	53,930	53,930
Interest receivable	-	-	-	1,762	1,762
Dividends receivable	-	-	-	134,015	134,015
Total assets	141,453,684	58,660	40,837	49,947,227	191,500,408

6. Financial risk management (continued)

Interest rate risk (continued)

Man AHL Multi Strategy Alternative (continued)

31 December 2017 (continued)	Less than one month US$	One month to one year US$	Over one year US$	Not exposed to interest rate risk US$	Total US$
Liabilities					
Balances due to brokers	2,772,502	-	-	-	2,772,502
Due to brokers	-	-	-	130,922	130,922
Financial liabilities at fair value through profit or loss	-	126,047	156,755	24,481,458	24,764,260
Redemptions payable	-	-	-	1,879	1,879
Due to shareholders	-	-	-	23,911	23,911
Performance fees payable	-	-	-	119,967	119,967
Management fees payable	-	-	-	162,312	162,312
Dividend payable	-	-	-	101,380	101,380
Accrued expenses and other liabilities	-	-	-	182,357	182,357
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	2,772,502	126,047	156,755	25,204,186	28,259,490
Net Assets attributable to Redeemable Particpating Shareholders	**138,681,182**	**(67,387)**	**(115,918)**	**24,743,041**	**163,240,918**
31 December 2016					
Assets					
Cash and cash equivalents	43,983,530	-	-	-	43,983,530
Balances with brokers	45,706,014	-	-	-	45,706,014
Due from brokers	-	-	-	86,778	86,778
Financial assets at fair value through profit or loss	27,494,725	12,010,672	53,653	13,255,308	52,814,358
Interest receivable	-	-	-	368	368
Dividends receivable	-	-	-	105,024	105,024
Other assets	-	-	-	529,417	529,417
Total assets	117,184,269	12,010,672	53,653	13,976,895	143,225,489
Liabilities					
Balances due to brokers	2,874,506	-	-	-	2,874,506
Due to brokers	-	-	-	83,930	83,930
Financial liabilities at fair value through profit or loss	-	19,243	16,270	11,037,923	11,073,436
Performance fees payable	-	-	-	869	869
Management fees payable	-	-	-	253,301	253,301
Dividend payable	-	-	-	98,588	98,588
Accrued expenses and other liabilities	-	-	-	806,646	806,646
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	2,874,506	19,243	16,270	12,281,257	15,191,276
Net Assets attributable to Redeemable Particpating Shareholders	**114,309,763**	**11,991,429**	**37,383**	**1,695,638**	**128,034,213**

6. Financial risk management (continued)

Interest rate risk (continued)

Man AHL Directional Equities Alternative

31 December 2016	Less than one month US$	One month to one year US$	Over one year US$	Not exposed to interest rate risk US$	Total US$
Assets					
Cash and cash equivalents	5,676	-	-	-	5,676
Balances with brokers	672	-	-	-	672
Other assets	-	-	-	3,763	3,763
Total assets	6,348	-	-	3,763	10,111
Liabilities					
Balances due to brokers	4,748	-	-	-	4,748
Accrued expenses and other liabilities	-	-	-	5,363	5,363
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	4,748	-	-	5,363	10,111
Net Assets attributable to Redeemable Particpating Shareholders	**1,600**	**-**	**-**	**(1,600)**	**-**

Man AHL TargetRisk

31 December 2017					
Assets					
Cash and cash equivalents	20,012,044	-	-	19,948,591	39,960,635
Balances with brokers	36,594,274	-	-	-	36,594,274
Financial assets at fair value through profit or loss	-	60,465,608	-	7,749,388	68,214,996
Subscriptions receivable	-	-	-	31,769	31,769
Interest receivable	-	-	-	155,613	155,613
Other assets	-	-	-	75,855	75,855
Total assets	56,606,318	60,465,608	-	27,961,216	145,033,142
Liabilities					
Balances due to brokers	1,741,682	-	-	-	1,741,682
Financial liabilities at fair value through profit or loss	-	-	-	3,646,308	3,646,308
Due to shareholders	-	-	-	346,786	346,786
Management fees payable	-	-	-	86,107	86,107
Accrued expenses and other liabilities	-	-	-	90,793	90,793
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	1,741,682	-	-	4,169,994	5,911,676
Net Assets attributable to Redeemable Particpating Shareholders	**54,864,636**	**60,465,608**	**-**	**23,791,222**	**139,121,466**

6. Financial risk management (continued)

Interest rate risk (continued)

Man AHL TargetRisk (continued)

31 December 2016	Less than one month US$	One month to one year US$	Over one year US$	Not exposed to interest rate risk US$	Total US$
Assets					
Cash and cash equivalents	2,996,243	-	-	-	2,996,243
Balances with brokers	4,631,979	-	-	-	4,631,979
Financial assets at fair value through profit or loss	399,943	499,786	20,023,828	1,115,391	22,038,948
Interest receivable	-	-	-	25,899	25,899
Other assets	-	-	-	171,973	171,973
Total assets	8,028,165	499,786	20,023,828	1,313,263	29,865,042
Liabilities					
Balances due to brokers	1,360,446	-	-	-	1,360,446
Financial liabilities at fair value through profit or loss	-	-	-	157,200	157,200
Management fees payable	-	-	-	17,128	17,128
Accrued expenses and other liabilities	-	-	-	33,291	33,291
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	1,360,446	-	-	207,619	1,568,065
Net Assets attributable to Redeemable Particpating Shareholders	**6,667,719**	**499,786**	**20,023,828**	**1,105,644**	**28,296,977**

Man AHL Volatility Alternative

31 December 2017					
Assets					
Cash and cash equivalents	10,576	-	-	-	10,576
Balances with brokers	10,565	-	-	-	10,565
Total assets	21,141	-	-	-	21,141
Liabilities					
Balances due to brokers	5,988	-	-	-	5,988
Liquidation fees payable	-	-	-	5,014	5,014
Accrued expenses and other liabilities	-	-	-	10,139	10,139
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	5,988	-	-	15,153	21,141
Net Assets attributable to Redeemable Particpating Shareholders	**15,153**	**-**	**-**	**(15,153)**	**-**

6. Financial risk management (continued)

Interest rate risk (continued)

Man AHL Volatility Alternative (continued)

31 December 2016	Less than one month US$	One month to one year US$	Over one year US$	Not exposed to interest rate risk US$	Total US$
Assets					
Cash and cash equivalents	9,336,447	-	-	-	9,336,447
Balances with brokers	3,828,363	-	-	-	3,828,363
Financial assets at fair value through profit or loss	1,399,688	2,898,794	-	132,899	4,431,381
Interest receivable	-	-	-	100	100
Other assets	-	-	-	39,727	39,727
Total assets	14,564,498	2,898,794	-	172,726	17,636,018
Liabilities					
Balances due to brokers	185,534	-	-	-	185,534
Financial liabilities at fair value through profit or loss	-	-	-	437,756	437,756
Performance fees payable	-	-	-	23,569	23,569
Management fees payable	-	-	-	20,856	20,856
Accrued expenses and other liabilities	-	-	-	80,814	80,814
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	185,534	-	-	562,995	748,529
Net Assets attributable to Redeemable Particpating Shareholders	**14,378,964**	**2,898,794**	**-**	**(390,269)**	**16,887,489**

Man GLG European Mid-Cap Equity Alternative

31 December 2017	€	€	€	€	€
Assets					
Cash and cash equivalents	19,731,927	-	-	-	19,731,927
Balances with brokers	59,105,792	-	-	-	59,105,792
Financial assets at fair value through profit or loss	-	-	-	474,569,145	474,569,145
Subscriptions receivable	-	-	-	74,495	74,495
Dividends receivable	-	-	-	74,972	74,972
Total assets	78,837,719	-	-	474,718,612	553,556,331

6. Financial risk management (continued)

Interest rate risk (continued)

Man GLG European Mid-Cap Equity Alternative (continued)

31 December 2017 (continued)	Less than one month €	One month to one year €	Over one year €	Not exposed to interest rate risk €	Total €
Liabilities					
Balances due to brokers	4,767,517	-	-	-	4,767,517
Due to brokers	-	-	-	45,309	45,309
Financial liabilities at fair value through profit or loss	-	-	-	35,329,385	35,329,385
Redemptions payable	-	-	-	27,751	27,751
Due to shareholders	-	-	-	15,167	15,167
Performance fees payable	-	-	-	952,827	952,827
Management fees payable	-	-	-	418,897	418,897
Interest payable	-	-	-	395,109	395,109
Dividend payable	-	-	-	331,236	331,236
Accrued expenses and other liabilities	-	-	-	353,900	353,900
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	4,767,517	-	-	37,869,581	42,637,098
Net Assets attributable to Redeemable Particpating Shareholders	**74,070,202**	**-**	**-**	**436,849,031**	**510,919,233**
31 December 2016					
Assets					
Cash and cash equivalents	12,063,959	-	-	-	12,063,959
Balances with brokers	26,715,409	-	-	-	26,715,409
Financial assets at fair value through profit or loss	-	-	-	327,772,115	327,772,115
Subscriptions receivable	-	-	-	8,168	8,168
Dividends receivable	-	-	-	106,117	106,117
Other assets	-	-	-	61,142	61,142
Total assets	38,779,368	-	-	327,947,542	366,726,910
Liabilities					
Balances due to brokers	11,573,590	-	-	-	11,573,590
Financial liabilities at fair value through profit or loss	-	-	-	20,614,640	20,614,640
Redemptipons payable	-	-	-	4,878	4,878
Performance fees payable	-	-	-	1,504,878	1,504,878
Management fees payable	-	-	-	289,261	289,261
Interest payable	-	-	-	110,963	110,963
Dividend payable	-	-	-	224,008	224,008
Accrued expenses and other liabilities	-	-	-	226,848	226,848
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	11,573,590	-	-	22,975,476	34,549,066
Net Assets attributable to Redeemable Particpating Shareholders	**27,205,778**	**-**	**-**	**304,972,066**	**332,177,844**

6. Financial risk management (continued)

Interest rate risk (continued)

Man Numeric Market Neutral Alternative

31 December 2017	Less than one month US$	One month to one year US$	Over one year US$	Not exposed to interest rate risk US$	Total US$
Assets					
Cash and cash equivalents	16,210,528	-	-	-	16,210,528
Balances with brokers	25,169,164	-	-	-	25,169,164
Financial assets at fair value through profit or loss	-	-	-	304,695,335	304,695,335
Subscriptions receivable	-	-	-	2,130,136	2,130,136
Interest receivable	-	-	-	208,099	208,099
Other assets	-	-	-	176,780	176,780
Total assets	41,379,692	-	-	307,210,350	348,590,042
Liabilities					
Balances due to brokers	3,316,967	-	-	-	3,316,967
Financial liabilities at fair value through profit or loss	-	-	-	32,464,177	32,464,177
Redemptions payable	-	-	-	32,798	32,798
Performance fees payable	-	-	-	385	385
Management fees payable	-	-	-	220,797	220,797
Interest payable	-	-	-	129,548	129,548
Accrued expenses and other liabilities	-	-	-	242,769	242,769
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	3,316,967	-	-	33,090,474	36,407,441
Net Assets attributable to Redeemable Particpating Shareholders	**38,062,725**	**-**	**-**	**274,119,876**	**312,182,601**
31 December 2016					
Assets					
Cash and cash equivalents	21,087,866	-	-	-	21,087,866
Balances with brokers	1,046	-	-	-	1,046
Due from brokers	-	-	-	21,142,418	21,142,418
Financial assets at fair value through profit or loss	-	-	-	167,017,788	167,017,788
Subscriptions receivable	-	-	-	191,867	191,867
Interest receivable	-	-	-	52,928	52,928
Other assets	-	-	-	23,373	23,373
Total assets	21,088,912	-	-	188,428,374	209,517,286
Liabilities					
Balances due to brokers	1,528,532	-	-	-	1,528,532
Due to brokers	-	-	-	32,582,718	32,582,718
Financial liabilities at fair value through profit or loss	-	-	-	4,794,032	4,794,032
Performance fees payable	-	-	-	875,644	875,644
Management fees payable	-	-	-	157,736	157,736
Interest payable	-	-	-	34,756	34,756
Accrued expenses and other liabilities	-	-	-	88,676	88,676
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	1,528,532	-	-	38,533,562	40,062,094
Net Assets attributable to Redeemable Particpating Shareholders	**19,560,380**	**-**	**-**	**149,894,812**	**169,455,192**

6. Financial risk management (continued)

Interest rate risk (continued)

Man GLG Unconstrained Emerging Equity

31 December 2017	Less than one month US$	One month to one year US$	Over one year US$	Not exposed to interest rate risk US$	Total US$
Assets					
Cash and cash equivalents	8,142,582	-	-	-	8,142,582
Balances with brokers	16,845,425	-	-	-	16,845,425
Financial assets at fair value through profit or loss	-	-	-	97,676,484	97,676,484
Subscriptions receivable	-	-	-	35,000	35,000
Interest receivable	-	-	-	16,278	16,278
Dividends receivable	-	-	-	240,864	240,864
Other assets	-	-	-	263,889	263,889
Total assets	24,988,007	-	-	98,232,515	123,220,522
Liabilities					
Balances due to brokers	15,022,487	-	-	-	15,022,487
Due to brokers	-	-	-	200,273	200,273
Financial liabilities at fair value through profit or loss	-	-	-	727,180	727,180
Redemptions payable	-	-	-	4,322	4,322
Due to shareholders	-	-	-	5,390	5,390
Management fees payable	-	-	-	142,138	142,138
Interest payable	-	-	-	12,714	12,714
Accrued expenses and other liabilities	-	-	-	143,895	143,895
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	15,022,487	-	-	1,235,912	16,258,399
Net Assets attributable to Redeemable Particpating Shareholders	**9,965,520**	**-**	**-**	**96,996,603**	**106,962,123**
31 December 2016					
Assets					
Cash and cash equivalents	7,843,487	-	-	-	7,843,487
Balances with brokers	12,386,519	-	-	-	12,386,519
Due from brokers	-	-	-	1,349,395	1,349,395
Financial assets at fair value through profit or loss	1,999,457	3,998,515	-	53,162,302	59,160,274
Subscriptions receivable	-	-	-	50,163	50,163
Interest receivable	-	-	-	5,137	5,137
Dividends receivable	-	-	-	310,667	310,667
Other assets	-	-	-	259,731	259,731
Total assets	22,229,463	3,998,515	-	55,137,395	81,365,373

6. Financial risk management (continued)

Interest rate risk (continued)

Man GLG Unconstrained Emerging Equity (continued)

31 December 2016 (continued)	Less than one month US$	One month to one year US$	Over one year US$	Not exposed to interest rate risk US$	Total US$
Liabilities					
Balances due to brokers	11,118,680	-	-	-	11,118,680
Due to brokers	-	-	-	1,875,212	1,875,212
Financial liabilities at fair value through profit or loss	-	-	-	754,337	754,337
Due to shareholders	-	-	-	4,735	4,735
Management fees payable	-	-	-	47,422	47,422
Interest payable	-	-	-	7,473	7,473
Accrued expenses and other liabilities	-	-	-	80,031	80,031
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	11,118,680	-	-	2,769,210	13,887,890
Net Assets attributable to Redeemable Particpating Shareholders	**11,110,783**	**3,998,515**	**-**	**52,368,185**	**67,477,483**

Man GLG Global Emerging Markets Debt Total Return

31 December 2017					
Assets					
Cash and cash equivalents	97,552,428	-	-	522,535,224	620,087,652
Balances with brokers	105,240,428	-	-	-	105,240,428
Financial assets at fair value through profit or loss	-	538,332,694	127,519	2,064,489,149	2,602,949,362
Subscriptions receivable	-	-	-	107,720	107,720
Interest receivable	-	-	-	6,902,143	6,902,143
Other assets	-	-	-	1,285,257	1,285,257
Total assets	202,792,856	538,332,694	127,519	2,595,319,493	3,336,572,562
Liabilities					
Balances due to brokers	25,761,274	-	-	-	25,761,274
Financial liabilities at fair value through profit or loss	-	-	15,009,874	61,899,102	76,908,976
Redemptions payable	-	-	-	361,700	361,700
Due to shareholders	-	-	-	779,421	779,421
Performance fees payable	-	-	-	17,455	17,455
Management fees payable	-	-	-	1,620,898	1,620,898
Interest payable	-	-	-	769,910	769,910
Accrued expenses and other liabilities	-	-	-	1,799,277	1,799,277
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	25,761,274	-	15,009,874	67,247,763	108,018,911
Net Assets attributable to Redeemable Particpating Shareholders	**177,031,582**	**538,332,694**	**(14,882,355)**	**2,528,071,730**	**3,228,553,651**

6. Financial risk management (continued)

Interest rate risk (continued)

Man GLG Global Emerging Markets Debt Total Return (continued)

31 December 2016	Less than one month US$	One month to one year US$	Over one year US$	Not exposed to interest rate risk US$	Total US$
Assets					
Cash and cash equivalents	16,365,831	-	-	-	16,365,831
Balances with brokers	31,265,968	-	-	-	31,265,968
Financial assets at fair value through profit or loss	17,997,407	58,325,800	387,333,209	24,417,863	488,074,279
Subscriptions receivable	-	-	-	100,000	100,000
Interest receivable	-	-	-	6,218,889	6,218,889
Other assets	-	-	-	383,450	383,450
Total assets	65,629,206	58,325,800	387,333,209	31,120,202	542,408,417
Liabilities					
Balances due to brokers	1,002	-	-	-	1,002
Financial liabilities at fair value through profit or loss	-	-	-	18,957,197	18,957,197
Redemptions payable	-	-	-	2,087	2,087
Due to shareholders	-	-	-	6,662	6,662
Performance fees payable	-	-	-	647,962	647,962
Management fees payable	-	-	-	229,946	229,946
Interest payable	-	-	-	25,825	25,825
Accrued expenses and other liabilities	-	-	-	274,881	274,881
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	1,002	-	-	20,144,560	20,145,562
Net Assets attributable to Redeemable Particpating Shareholders	**65,628,204**	**58,325,800**	**387,333,209**	**10,975,642**	**522,262,855**

Man GLG Innovation Equity Alternative

31 December 2017					
Assets					
Cash and cash equivalents	26,298,649	-	-	11,990,673	38,289,322
Balances with brokers	44,805,913	-	-	-	44,805,913
Due from brokers	-	-	-	76,520	76,520
Financial assets at fair value through profit or loss	-	-	-	89,976,708	89,976,708
Subscriptions receivable	-	-	-	56,732	56,732
Dividends receivable	-	-	-	11,945	11,945
Other assets	-	-	-	127,129	127,129
Total assets	71,104,562	-	-	102,239,707	173,344,269

6. Financial risk management (continued)

Interest rate risk (continued)

Man GLG Innovation Equity Alternative (continued)

31 December 2017 (continued)	Less than one month US$	One month to one year US$	Over one year US$	Not exposed to interest rate risk US$	Total US$
Liabilities					
Balances due to brokers	11,025,013	-	-	-	11,025,013
Due to brokers	-	-	-	48,188	48,188
Financial liabilities at fair value through profit or loss	-	-	-	3,531,116	3,531,116
Redemptions payable	-	-	-	43,428	43,428
Due to shareholders	-	-	-	41,204	41,204
Performance fees payable				726,250	726,250
Management fees payable	-	-	-	161,354	161,354
Interest payable	-	-	-	3,975	3,975
Dividend payable	-	-	-	16,868	16,868
Accrued expenses and other liabilities	-	-	-	122,409	122,409
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	11,025,013	-	-	4,694,792	15,719,805
Net Assets attributable to Redeemable Particpating Shareholders	**60,079,549**	**-**	**-**	**97,544,915**	**157,624,464**

31 December 2016					
Assets					
Cash and cash equivalents	20,000,000	-	-	-	20,000,000
Subscriptions receivable	-	-	-	4,626	4,626
Other assets	-	-	-	205	205
Total assets	20,000,000	-	-	4,831	20,004,831
Liabilities					
Management fees payable	-	-	-	546	546
Accrued expenses and other liabilities	-	-	-	386	386
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	-	-	-	932	932
Net Assets attributable to Redeemable Particpating Shareholders	**20,000,000**	**-**	**-**	**3,899**	**20,003,899**

Man GLG Global Fundamental Equity

31 December 2017	€	€	€	€	€
Assets					
Balances with brokers	18	-	-	-	18
Interest receivable	-	-	-	676	676
Other assets	-	-	-	8,690	8,690
Total assets	18	-	-	9,366	9,384

6. Financial risk management (continued)

Interest rate risk (continued)

Man GLG Global Fundamental Equity (continued)

31 December 2017 (continued)	Less than one month €	One month to one year €	Over one year €	Not exposed to interest rate risk €	Total €
Liabilities					
Balances due to brokers	501	-	-	-	501
Liquidation fees payable	-	-	-	2,226	2,226
Accrued expenses and other liabilities	-	-	-	6,657	6,657
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	501	-	-	8,883	9,384
Net Assets attributable to Redeemable Particpating Shareholders	(483)	-	-	483	-
31 December 2016					
Assets					
Cash and cash equivalents	1,000	-	-	-	1,000
Subscriptions receivable	-	-	-	18,077,008	18,077,008
Other assets	-	-	-	115	115
Total assets	1,000	-	-	18,077,123	18,078,123
Liabilities					
Accrued expenses and other liabilities	-	-	-	115	115
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	-	-	-	115	115
Net Assets attributable to Redeemable Particpating Shareholders	1,000	-	-	18,077,008	18,078,008

Man NewSmith UK Equity Alternative

31 December 2017	£	£	£	£	£
Assets					
Cash and cash equivalents	15,207,876	-	-	-	15,207,876
Balances with brokers	19,045,313	-	-	-	19,045,313
Financial assets at fair value through profit or loss	-	-	-	75,242,461	75,242,461
Interest receivable	-	-	-	-	-
Dividends receivable	-	-	-	49,198	49,198
Other assets	-	-	-	51,229	51,229
Total assets	34,253,189	-	-	75,342,888	109,596,077
Liabilities					
Balances due to brokers	1,056,397	-	-	-	1,056,397
Due to brokers	-	-	-	4,644	4,644
Financial liabilities at fair value through profit or loss	-	-	-	2,257,264	2,257,264
Management fees payable	-	-	-	278,945	278,945
Interest payable	-	-	-	4,197	4,197
Dividend payable	-	-	-	162,513	162,513
Accrued expenses and other liabilities	-	-	-	77,550	77,550
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	1,056,397	-	-	2,785,113	3,841,510
Net Assets attributable to Redeemable Particpating Shareholders	33,196,792	-	-	72,557,775	105,754,567

6. Financial risk management (continued)

Interest rate risk (continued)

Man Alternative Style Risk Premia

31 December 2017	Less than one month US$	One month to one year US$	Over one year US$	Not exposed to interest rate risk US$	Total US$
Assets					
Cash and cash equivalents	5,563,912	-	-	-	5,563,912
Balances with brokers	2,166,900	-	-	-	2,166,900
Financial assets at fair value through profit or loss	-	-	6,000	27,925,686	27,931,686
Other assets	-	-	-	69,655	69,655
Total assets	7,730,812	-	6,000	27,995,341	35,732,153
Liabilities					
Balances due to brokers	684,440	-	-	-	684,440
Financial liabilities at fair value through profit or loss	-	-	16,613	1,080,264	1,096,877
Management fees payable	-	-	-	53,903	53,903
Accrued expenses and other liabilities	-	-	-	73,301	73,301
Total liabilities (excluding net assets attributable to Redeemable Participating Shareholders)	684,440	-	16,613	1,207,468	1,908,521
Net Assets attributable to Redeemable Particpating Shareholders	**7,046,372**	**-**	**(10,613)**	**26,787,873**	**33,823,632**

Liabilities not exposed to interest risk comprise certain financial liabilities through profit or loss, accrued expenses and other liabilities. These amounts normally require contractual settlement within one quarter and, in all cases, within one year.

The following tables detail the effect on net assets should interest rates have increased/decreased by 50 basis points (bps) with all other variables remaining constant, assuming that a 50bps increase/decrease in the base interest rate would result in a correlating 50bps increase/decrease in the value of net assets. In reality, an increase/decrease of 50bps would not result in a direct correlating increase/decrease in the fair value of net assets, as the movement in the value of the net assets would depend on the individual asset class and/or market sentiment towards any sensitivity in the interest rate. The volatility measures presented in the Market Risk section capture, among all other variables, these actual interest rate sensitivities.

Man GLG European Alpha Alternative

31 December 2017	Less than one month €	One month to one Year €	Over one Year €	Not exposed to interest rate risk €	Total €
Net assets after 50 bps increase	11,649,037	-	-	53,299,734	64,948,771
Net assets after 50 bps decrease	11,533,127	-	-	53,299,734	64,832,861

31 December 2016	Less than one month €	One month to one Year €	Over one Year €	Not exposed to interest rate risk €	Total €
Net assets after 50 bps increase	68,404,436	-	-	77,100,933	145,505,369
Net assets after 50 bps decrease	67,723,794	-	-	77,100,933	144,824,727

6. Financial risk management (continued)

Interest rate risk (continued)

Man GLG Alpha Select Alternative

31 December 2017	Less than one month £	One month to one Year £	Over one Year £	Not exposed to interest rate risk £	Total £
Net assets after 50 bps increase	80,781,785	-	-	129,374,325	210,156,110
Net assets after 50 bps decrease	79,977,987	-	-	129,374,325	209,352,312

31 December 2016	Less than one month £	One month to one Year £	Over one Year £	Not exposed to interest rate risk £	Total £
Net assets after 50 bps increase	70,651,982	40,191,608	-	3,718,425	114,562,015
Net assets after 50 bps decrease	69,948,978	39,791,692	-	3,718,425	113,459,095

Man GLG European Equity Alternative

31 December 2017	Less than one month €	One month to one Year €	Over one Year €	Not exposed to interest rate risk €	Total €
Net assets after 50 bps increase	171,359,992	-	-	506,325,551	677,685,543
Net assets after 50 bps decrease	169,654,918	-	-	506,325,551	675,980,469

31 December 2016	Less than one month €	One month to one Year €	Over one Year €	Not exposed to interest rate risk €	Total €
Net assets after 50 bps increase	142,436,443	-	-	536,803,041	679,239,484
Net assets after 50 bps decrease	141,019,165	-	-	536,803,041	677,822,206

Man GLG Total Return

31 December 2016	Less than one month £	One month to one Year £	Over one Year £	Not exposed to interest rate risk £	Total £
Net assets after 50 bps increase	14,432	-	-	(14,360)	72
Net assets after 50 bps decrease	14,288	-	-	(14,360)	(72)

Man GLG Global Equity Alternative

31 December 2017	Less than one month €	One month to one Year €	Over one Year €	Not exposed to interest rate risk €	Total €
Net assets after 50 bps increase	5,252,364	-	-	5,586,684	10,839,048
Net assets after 50 bps decrease	5,200,102	-	-	5,586,684	10,786,786

31 December 2016	Less than one month €	One month to one Year €	Over one Year €	Not exposed to interest rate risk €	Total €
Net assets after 50 bps increase	63,814,726	-	-	125,701,031	189,515,757
Net assets after 50 bps decrease	63,179,754	-	-	125,701,031	188,880,785

Man GLG Asian Equity Alternative

31 December 2016	Less than one month US$	One month to one Year US$	Over one Year US$	Not exposed to interest rate risk US$	Total US$
Net assets after 50 bps increase	163	-	-	(162)	1
Net assets after 50 bps decrease	161	-	-	(162)	(1)

6. Financial risk management (continued)

Interest rate risk (continued)

Man GLG European Alpha Alternative Enhanced

31 December 2016	Less than one month €	One month to one Year €	Over one Year €	Not exposed to interest rate risk €	Total €
Net assets after 50 bps increase	7,225	-	-	(7,189)	36
Net assets after 50 bps decrease	7,153	-	-	(7,189)	(36)

Man GLG Cred-Eq Alternative

31 December 2017	Less than one month €	One month to one Year €	Over one Year €	Not exposed to interest rate risk €	Total €
Net assets after 50 bps increase	24,987	-	-	(24,863)	124
Net assets after 50 bps decrease	24,739	-	-	(24,863)	(124)

31 December 2016	Less than one month €	One month to one Year €	Over one Year €	Not exposed to interest rate risk €	Total €
Net assets after 50 bps increase	11,916,857	-	16,556,157	17,601,598	46,074,612
Net assets after 50 bps decrease	11,798,281	-	16,391,419	17,601,598	45,791,298

Man AHL Multi Strategy Alternative

31 December 2017	Less than one month US$	One month to one Year US$	Over one Year US$	Not exposed to interest rate risk US$	Total US$
Net assets after 50 bps increase	139,374,588	(67,724)	(116,498)	24,743,041	163,933,407
Net assets after 50 bps decrease	137,987,776	(67,050)	(115,338)	24,743,041	162,548,429

31 December 2016	Less than one month US$	One month to one Year US$	Over one Year US$	Not exposed to interest rate risk US$	Total US$
Net assets after 50 bps increase	114,881,312	12,051,386	37,570	1,695,638	128,665,906
Net assets after 50 bps decrease	113,738,214	11,931,472	37,196	1,695,638	127,402,520

Man AHL Directional Equities Alternative

31 December 2016	Less than one month US$	One month to one Year US$	Over one Year US$	Not exposed to interest rate risk US$	Total US$
Net assets after 50 bps increase	1,608	-	-	(1,600)	8
Net assets after 50 bps decrease	1,592	-	-	(1,600)	(8)

Man AHL TargetRisk

31 December 2017	Less than one month US$	One month to one Year US$	Over one Year US$	Not exposed to interest rate risk US$	Total US$
Net assets after 50 bps increase	55,138,959	60,767,936	-	23,791,222	139,698,117
Net assets after 50 bps decrease	54,590,313	60,163,280	-	23,791,222	138,544,815

31 December 2016	Less than one month US$	One month to one Year US$	Over one Year US$	Not exposed to interest rate risk US$	Total US$
Net assets after 50 bps increase	6,701,058	502,285	20,123,947	1,105,644	28,432,934
Net assets after 50 bps decrease	6,634,380	497,287	19,923,709	1,105,644	28,161,020

6. Financial risk management (continued)

Interest rate risk (continued)

Man AHL Volatility Alternative

31 December 2017	Less than one month US$	One month to one Year US$	Over one Year US$	Not exposed to interest rate risk US$	Total US$
Net assets after 50 bps increase	15,229	-	-	(15,153)	76
Net assets after 50 bps decrease	15,077	-	-	(15,153)	(76)

31 December 2016	Less than one month US$	One month to one Year US$	Over one Year US$	Not exposed to interest rate risk US$	Total US$
Net assets after 50 bps increase	14,450,859	2,913,288	-	(390,269)	16,973,878
Net assets after 50 bps decrease	14,307,069	2,884,300	-	(390,269)	16,801,100

Man GLG European Mid-Cap Equity Alternative

31 December 2017	Less than one month €	One month to one Year €	Over one Year €	Not exposed to interest rate risk €	Total €
Net assets after 50 bps increase	74,440,553	-	-	436,849,031	511,289,584
Net assets after 50 bps decrease	73,699,851	-	-	436,849,031	510,548,882

31 December 2016	Less than one month €	One month to one Year €	Over one Year €	Not exposed to interest rate risk €	Total €
Net assets after 50 bps increase	27,341,807	-	-	304,972,066	332,313,873
Net assets after 50 bps decrease	27,069,749	-	-	304,972,066	332,041,815

Man Numeric Market Neutral Alternative

31 December 2017	Less than one month US$	One month to one Year US$	Over one Year US$	Not exposed to interest rate risk US$	Total US$
Net assets after 50 bps increase	38,253,039	-	-	274,119,876	312,372,915
Net assets after 50 bps decrease	37,872,411	-	-	274,119,876	311,992,287

31 December 2016	Less than one month US$	One month to one Year US$	Over one Year US$	Not exposed to interest rate risk US$	Total US$
Net assets after 50 bps increase	19,658,182	-	-	149,894,812	169,552,994
Net assets after 50 bps decrease	19,462,578	-	-	149,894,812	169,357,390

Man GLG Unconstrained Emerging Equity

31 December 2017	Less than one month US$	One month to one Year US$	Over one Year US$	Not exposed to interest rate risk US$	Total US$
Net assets after 50 bps increase	10,015,348	-	-	96,996,603	107,011,951
Net assets after 50 bps decrease	9,915,692	-	-	96,996,603	106,912,295

31 December 2016	Less than one month US$	One month to one Year US$	Over one Year US$	Not exposed to interest rate risk US$	Total US$
Net assets after 50 bps increase	9,156,883	4,018,508	-	52,368,185	65,543,576
Net assets after 50 bps decrease	9,065,769	3,978,522	-	52,368,185	65,412,476

6. Financial risk management (continued)

Interest rate risk (continued)

Man GLG Global Emerging Markets Debt Total Return

31 December 2017	Less than one month US$	One month to one Year US$	Over one Year US$	Not exposed to interest rate risk US$	Total US$
Net assets after 50 bps increase	177,916,740	541,024,357	(14,956,767)	2,528,071,730	3,232,056,060
Net assets after 50 bps decrease	176,146,424	535,641,031	(14,807,943)	2,528,071,730	3,225,051,242

31 December 2016	Less than one month US$	One month to one Year US$	Over one Year US$	Not exposed to interest rate risk US$	Total US$
Net assets after 50 bps increase	65,956,345	58,617,429	389,269,875	10,975,642	524,819,291
Net assets after 50 bps decrease	65,300,063	58,034,171	385,396,543	10,975,642	519,706,419

Man GLG Innovation Equity Alternative

31 December 2017	Less than one month US$	One month to one Year US$	Over one Year US$	Not exposed to interest rate risk US$	Total US$
Net assets after 50 bps increase	60,379,947	-	-	97,544,915	157,924,862
Net assets after 50 bps decrease	59,779,151	-	-	97,544,915	157,324,066

31 December 2016	Less than one month US$	One month to one Year US$	Over one Year US$	Not exposed to interest rate risk US$	Total US$
Net assets after 50 bps increase	20,100,000	-	-	3,899	20,103,899
Net assets after 50 bps decrease	19,900,000	-	-	3,899	19,903,899

Man GLG Global Fundamental Equity

31 December 2017	Less than one month €	One month to one Year €	Over one Year €	Not exposed to interest rate risk €	Total €
Net assets after 50 bps increase	(485)	-	-	483	(2)
Net assets after 50 bps decrease	(481)	-	-	483	2

31 December 2016	Less than one month €	One month to one Year €	Over one Year €	Not exposed to interest rate risk €	Total €
Net assets after 50 bps increase	1,005	-	-	18,077,008	18,078,013
Net assets after 50 bps decrease	995	-	-	18,077,008	18,078,003

Man NewSmith UK Equity Alternative

31 December 2017	Less than one month £	One month to one Year £	Over one Year £	Not exposed to interest rate risk £	Total £
Net assets after 50 bps increase	33,362,776	-	-	72,557,775	105,920,551
Net assets after 50 bps decrease	33,030,808	-	-	72,557,775	105,588,583

Man Alternative Style Risk Premia

31 December 2017	Less than one month US$	One month to one Year US$	Over one Year US$	Not exposed to interest rate risk US$	Total US$
Net assets after 50 bps increase	7,081,604	-	(10,666)	26,787,873	33,858,811
Net assets after 50 bps decrease	7,011,140	-	(10,560)	26,787,873	33,788,453

The Fund is indirectly exposed to interest rate risk through its investment strategy, which is deliberately designed to generate returns through trading strategies focused on exploiting price differentials in rates. The sensitivity of these exposures is modelled through the overall VaR analysis provided in the market risk section.

6. Financial risk management (continued)

Currency risk

Currency risk exists where assets and liabilities are denominated in currencies other than the functional currency, and also on nonfunctional currency redeemable participating shares. The Fund may use forward currency contracts for the purpose of currency speculation, as well as for hedging its foreign currency Share Class exposure.

Monetary assets and liabilities denominated in foreign currencies are summarised below:

Man GLG European Alpha Alternative
As at 31 December 2017
Amounts are expressed in their EUR equivalents

	CHF	DKK	GBP	SEK	Other	EUR	Total
Assets							
Cash and cash	-	-	248,040	-	-	2,967,125	3,215,165
Balances with brokers	13,187	12,610	145,258	59,366	20,920	8,507,258	8,758,599
Due from brokers	-	211,729	19,893	-	-	39,298	270,920
Financial assets at fair value through profit or	2,009,720	1,068,108	1,106,651	448,487	12,213	51,194,580	55,839,759
Subscriptions receivable	-	-	-	-	-	18,816	18,816
Interest receivable	-	-	-	-	-	119,027	119,027
Dividend receivable	-	-	-	-	-	21,593	21,593
Other assets	-	-	-	-	-	7,780	7,780
Total assets	2,022,907	1,292,447	1,519,842	507,853	33,133	62,875,477	68,251,659
Liabilities:							
Balances due to brokers	734	8,145	44,437	-	40,819	288,547	382,682
Due to brokers	160,005	168,055	-	-	-	711,555	1,039,615
Financial liabilities at fair value through profit or	38	-	274,246	-	-	1,196,830	1,471,114
Redemptions payable	-	-	-	-	-	2,299	2,299
Due to shareholders	-	-	-	-	-	705	705
Performance fees	-	-	-	-	-	254,243	254,243
Management fees	-	-	-	-	-	69,121	69,121
Dividend payable	-	-	3,894	-	-	6,312	10,206
Accrued expenses and other liabilities	-	-	-	-	-	130,858	130,858
Total liabilities (excluding Net Assets attributable to Redeemable Participating Shareholders)	160,777	176,200	322,577	-	40,819	2,660,470	3,360,843
Net assets attributable to Redeemable Participating Shareholders	1,862,130	1,116,247	1,197,265	507,853	(7,686)	60,215,007	64,890,816

6. Financial risk management (continued)

Currency risk (continued)

Man GLG European Alpha Alternative (continued)

As at 31 December 2016

Amounts are expressed in their EUR equivalents

	CHF	GBP	DKK	US$	Other	EUR	Total
Assets							
Cash and cash	-	-	-	-	-	60,409,704	60,409,704
Balances with brokers	996,811	719,082	13,304	14,186	40,624	16,736,658	18,520,665
Due from brokers	-	145	-	-	1	481	627
Financial assets at fair value through profit or	-	33,587	1,020,599	-	2,830	100,864,805	101,921,821
Subscriptions receivable	-	-	-	-	-	16,720	16,720
Dividend receivable	-	26,944	-	-	-	-	26,944
Other assets	-	-	-	-	-	29,118	29,118
Total assets	996,811	779,758	1,033,903	14,186	43,455	178,057,486	180,925,599
Liabilities:							
Balances due to brokers	3,627	9	-	550	1,462,599	9,399,469	10,866,254
Due to brokers	-	-	273,700	-	-	20,512,324	20,786,024
Financial liabilities at fair value through profit or	9,161	17,248	842	-	-	3,439,745	3,466,996
Redemptions payable	-	6,035	-	-	-	12,171	18,206
Performance fees	-	106	-	-	-	9,121	9,227
Management fees	-	-	-	-	-	273,888	273,888
Interest payable	-	-	-	9	-	785	794
Dividend payable	-	35,571	-	724	-	1,700	37,995
Accrued expenses and other liabilities	-	-	-	-	-	301,167	301,167
Total liabilities (excluding Net Assets attributable to Redeemable Participating Shareholders)	12,788	58,969	274,542	1,283	1,462,599	33,950,370	35,760,551
Net assets attributable to Redeemable Participating Shareholders	984,023	720,789	759,361	12,903	(1,419,144)	144,107,116	145,165,048

Man GLG Alpha Select Alternative

As at 31 December 2017

Amounts are expressed in their GBP equivalents

	EUR	HKD	JPY	US$	Other	GBP	Total
Assets							
Cash and cash equivalents	602,333	-	-	-	-	47,447,220	48,049,553
Balances with brokers	149,965	-	-	15,394	-	36,958,514	37,123,873
Due from brokers	-	-	-	-	-	28,894	28,894
Financial assets at fair value through profit or	188,364	-	-	1,119,269	-	135,221,784	136,529,417
Subscriptions receivable	93,329	-	-	-	-	-	93,329
Interest receivable	-	-	-	-	-	5,203	5,203
Dividend receivable	-	-	-	-	-	230,565	230,565
Other assets	-	-	-	-	-	65,113	65,113
Total assets	1,033,991	-	-	1,134,663	-	219,957,293	222,125,947

6. Financial risk management (continued)

Currency risk (continued)

Man GLG Alpha Select Alternative (continued)

As at 31 December 2017 (continued)

Amounts are expressed in their GBP equivalents

	EUR	HKD	JPY	US$	Other	GBP	Total
Liabilities:							
Balances due to brokers	33,005	-	-	7,886	-	4,752,649	4,793,540
Financial liabilities at fair value through profit or	10,878	-	-	-	-	4,694,196	4,705,074
Redemptions payable	-	-	-	-	502	-	502
Due to shareholders	-	-	-	-	-	698	698
Performance fees	-	-	-	-	-	2,330,979	2,330,979
Management fees	-	-	-	-	-	131,260	131,260
Interest payable	19	-	-	-	-	9,662	9,681
Dividend payable	52,080	-	-	-	-	204,715	256,795
Accrued expenses and other liabilities	-	-	-	-	-	143,207	143,207
Total liabilities (excluding Net Assets attributable to Redeemable Participating Shareholders)	95,982	-	-	7,886	502	12,267,366	12,371,736
Net assets attributable to Redeemable Participating Shareholders	938,009	-	-	1,126,777	(502)	207,689,927	209,754,211

As at 31 December 2016

Amounts are expressed in their GBP equivalents

	EUR	HKD	JPY	US$	Other	GBP	Total
Assets							
Cash and cash equivalents	92,165	-	-	-	-	27,296,570	27,388,735
Balances with brokers	11,660	-	-	6,869	-	20,923,799	20,942,328
Due from brokers	-	-	-	-	-	211,001	211,001
Financial assets at fair value through profit or loss	-	-	-	-	-	70,505,344	70,505,344
Dividend receivable	-	-	-	-	-	46,567	46,567
Other assets	-	-	-	-	-	87,481	87,481
Total assets	103,825	-	-	6,869	-	119,070,762	119,181,456

6. Financial risk management (continued)

Currency risk (continued)

Man GLG Alpha Select Alternative (continued)

As at 31 December 2016 (continued)

Amounts are expressed in their GBP equivalents

	EUR	HKD	JPY	US$	Other	GBP	Total
Liabilities:							
Balances due to brokers	27,542	-	-	476	473	39,862	68,353
Due to brokers	-	-	-	-	-	89,449	89,449
Financial liabilities at fair value through profit or loss	24,704	-	-	-	-	4,512,518	4,537,222
Performance fees	10,292	-	-	-	-	1,268	11,560
Management fees	-	-	-	-	-	110,986	110,986
Interest payable	-	-	-	-	-	3,416	3,416
Dividend payable	-	-	-	22,461	-	203,606	226,067
Accrued expenses and other liabilities	-	-	-	-	-	123,848	123,848
Total liabilities (excluding Net Assets attributable to Redeemable Participating Shareholders)	62,538	-	-	22,937	473	5,084,953	5,170,901
Net assets attributable to Redeemable Participating Shareholders	41,287	-	-	(16,068)	(473)	113,985,809	114,010,555

Man GLG European Equity Alternative

As at 31 December 2017

Amounts are expressed in their EUR equivalents

	JPY	GBP	HKD	US$	Other	EUR	Total
Assets							
Cash and cash	-	-	-	-	246,681	65,793,765	66,040,446
Balances with brokers	468,404	6,290,849	3,687,655	4,190,390	2,011,976	115,613,030	132,262,304
Due from brokers	58,856	260,039	7,286	12,326,854	108,009	899,483	13,660,527
Financial assets at fair value through profit or	12,521,073	29,871,682	113,685,258	266,541,109	25,517,800	196,858,359	644,995,281
Subscription receivable	-	-	83,931	-	-	27,915	111,846
Interest receivable	-	-	-	-	-	199,355	199,355
Dividend receivable	159,628	364,257	-	148,452	41,138	405,261	1,118,736
Other assets	-	-	-	-	-	19,530	19,530
Total assets	13,207,961	36,786,827	117,464,130	283,206,805	27,925,604	379,816,698	858,408,025

6. Financial risk management (continued)

Currency risk (continued)

Man GLG European Equity Alternative (continued)

As at 31 December 2017 (continued)

Amounts are expressed in their EUR equivalents

	JPY	GBP	HKD	US$	Other	EUR	Total
Liabilities:							
Balances due to brokers	2,288,085	597,389	2,901,634	5,710,355	2,664,403	13,633,429	27,795,295
Due to brokers	125,361	65,169	7,182,803	11,631,396	28,081	908,330	19,941,140
Financial liabilities at fair value through profit or loss	8,867,704	14,939,305	50,842,580	16,490,714	9,634,321	24,040,931	124,815,555
Redemptions payable	1,288	-	-	-	544	322,498	324,330
Due to shareholders	-	-	-	-	-	24,386	24,386
Performance fees	-	-	-	-	-	5,567,390	5,567,390
Management fees	-	-	-	-	-	1,058,935	1,058,935
Interest payable	-	-	-	-	-	196,370	196,370
Dividend payable	339,174	593,810	-	199,155	(5,605)	87,553	1,214,087
Accrued expenses and other liabilities	-	-	-	-	-	637,531	637,531
Total liabilities (excluding Net Assets attributable to Redeemable Participating Shareholders)	11,621,612	16,195,673	60,927,017	34,031,620	12,321,744	46,477,353	181,575,019
Net assets attributable to Redeemable Participating Shareholders	1,586,349	20,591,154	56,537,113	249,175,185	15,603,860	333,339,345	676,833,006

As at 31 December 2016

Amounts are expressed in their EUR equivalents

	CHF	GBP	SEK	US$	Other	EUR	Total
Assets							
Cash and cash equivalents	-	-	2,619	1,643,610	967,108	49,745,501	52,358,838
Balances with brokers	1,450,182	23,662,457	3,957,917	4,370,107	7,829,249	80,731,266	122,001,178
Due from brokers	1,287	404,621	78,783	9,373,570	85,398	21,635,969	31,579,628
Financial assets at fair value through profit or loss	1,342,187	17,152,083	4,234,747	218,070,968	106,549,814	237,290,237	584,640,036
Subscriptions receivable	-	-	6,552	-	-	522	7,074
Dividend receivable	-	412,095	-	-	322,950	23,492	758,537
Other assets	-	-	-	65,191	-	208,117	273,308
Total assets	2,793,656	41,631,256	8,280,618	233,523,446	115,754,519	389,635,104	791,618,599

6. Financial risk management (continued)

Currency risk (continued)

Man GLG European Equity Alternative (continued)

As at 31 December 2016 (continued)

Amounts are expressed in their EUR equivalents

	CHF	GBP	SEK	US$	Other	EUR	Total
Liabilities:							
Balances due to brokers	183,959	1,104,343	1,623,003	17,182,092	9,835,532	2,703,283	32,632,212
Due to brokers	3,746	174,303	5,070	10,855,822	2,052,353	1,774,596	14,865,890
Financial liabilities at fair value through profit or loss	1,030,909	12,239,181	1,648,227	7,935,904	8,039,691	30,226,093	61,120,005
Redemptions payable	-	-	12,536	17,155	-	146,544	176,235
Performance fees	-	167,911	9,408	367,077	-	707,122	1,251,518
Management fees	-	-	-	-	-	1,179,921	1,179,921
Interest payable	-	-	-	-	-	117,789	117,789
Dividend payable	-	419,941	-	381,518	121,554	68,797	991,810
Accrued expenses and other liabilities	-	-	-	-	-	752,374	752,374
Total liabilities (excluding Net Assets attributable to Redeemable Participating Shareholders)	1,218,614	14,105,679	3,298,244	36,739,568	20,049,130	37,676,519	113,087,754
Net assets attributable to Redeemable Participating Shareholders	1,575,042	27,525,577	4,982,374	196,783,878	95,705,389	351,958,585	678,530,845

Man GLG Total Return

As at 31 December 2016

Amounts are expressed in their GBP equivalents

	CHF	EUR	SEK	US$	Other	GBP	Total
Assets							
Cash and cash	-	-	-	-	-	30,117	30,117
Other assets	-	2,214	-	-	-	(301)	1,913
Total assets	-	2,214	-	-	-	29,816	32,030
Liabilities:							
Balances due to brokers	-	3,935	429	11,393	-	-	15,757
Management fees	-	-	-	-	-	3,920	3,920
Accrued expenses and other liabilities	-	(27,235)	-	(2,029)	(207)	41,824	12,353
Total liabilities (excluding Net Assets attributable to Redeemable Participating Shareholders)	-	(23,300)	429	9,364	(207)	45,744	32,030
Net assets attributable to Redeemable Participating Shareholders	-	25,514	(429)	(9,364)	207	(15,928)	-

6. Financial risk management (continued)

Currency risk (continued)

Man GLG Global Equity Alternative

As at 31 December 2017

Amounts are expressed in their EUR equivalents

	AUD	CHF	GBP	US$	Other	EUR	Total
Assets							
Cash and cash equivalents	-	270,020	-	368	10,556	73,646	354,590
Balances with brokers	134,597	11,232	780,055	364,418	711,241	9,248,493	11,250,036
Due from brokers	-	398	5,299	81,407	3,178	18,032	108,314
Financial assets at fair value through profit or	-	19,434	185,019	2,107,118	187,181	5,667,576	8,166,328
Interest receivable	-	-	4	-	(4)	50,120	50,120
Dividend receivable	-	-	70,338	8,713	4,931	19,926	103,908
Other assets	-	-	-	-	-	27,810	27,810
Total assets	134,597	301,084	1,040,715	2,562,024	917,083	15,105,603	20,061,106
Liabilities:							
Balances due to brokers	31,200	131,494	203,393	1,215,239	2,462,190	2,334,877	6,378,393
Due to brokers	-	187	4,905	96,840	2,295	6,842	111,069
Financial liabilities at fair value through profit or	-	7,763	208,891	92,700	138,419	420,385	868,158
Due to shareholders	-	-	-	-	-	43,452	43,452
Performance fees	-	-	-	-	-	1,382,134	1,382,134
Management fees	-	-	-	-	-	76,880	76,880
Dividend payable	-	-	142,138	52,414	2,967	11,005	208,524
Liquidation fees payable	-	-	-	-	-	4,193	4,193
Accrued expenses and other liabilities	-	-	-	-	-	175,386	175,386
Total liabilities (excluding Net Assets attributable to Redeemable Participating Shareholders)	31,200	139,444	559,327	1,457,193	2,605,871	4,455,154	9,248,189
Net assets attributable to Redeemable Participating Shareholders	103,397	161,640	481,388	1,104,831	(1,688,788)	10,650,449	10,812,917

As at 31 December 2016

Amounts are expressed in their EUR equivalents

	CAD	GBP	HKD	US$	Other	EUR	Total
Assets							
Cash and cash	70,197	-	50,372	466,714	561,735	10,640,537	11,789,555
Balances with brokers	180,558	8,445,558	692,278	4,438,326	2,353,102	46,711,762	62,821,584
Due from brokers	419	103,302	-	2,699,860	46,626	130,398	2,980,605
Financial assets at fair value through profit or	847,722	4,438,495	517,048	59,239,507	24,705,204	54,054,965	143,802,941
Dividend receivable	-	120,552	-	34,489	56,989	6,953	218,983
Other assets	-	-	-	-	-	246,899	246,899
Total assets	1,098,896	13,107,907	1,259,698	66,878,896	27,723,656	111,791,514	221,860,567

6. Financial risk management (continued)

Currency risk (continued)

Man GLG Global Equity Alternative (continued)

As at 31 December 2016 (continued)

Amounts are expressed in their EUR equivalents

	CAD	GBP	HKD	US$	Other	EUR	Total
Liabilities:							
Balances due to brokers	-	246,093	544,663	5,337,564	3,472,542	1,513,037	11,113,899
Due to brokers	55,571	52,130	-	2,956,117	506,291	488,574	4,058,683
Financial liabilities at fair value through profit or	33,096	3,441,965	811,600	2,133,008	2,837,236	6,997,550	16,254,455
Redemptions payable	-	-	-	-	-	1,895	1,895
Performance fees	-	-	-	4,393	-	72,136	76,529
Management fees	-	-	-	-	-	335,855	335,855
Interest payable	-	-	-	-	-	21,136	21,136
Dividend payable	-	125,400	-	106,379	32,089	172	264,040
Accrued expenses and other liabilities	-	-	-	-	-	535,804	535,804
Total liabilities (excluding Net Assets attributable to Redeemable Participating Shareholders)	88,667	3,865,588	1,356,263	10,537,461	6,848,158	9,966,159	32,662,296
Net assets attributable to Redeemable Participating Shareholders	1,010,229	9,242,319	(96,565)	56,341,435	20,875,498	101,825,355	189,198,271

Man GLG Asian Equity Alternative

As at 31 December 2016

Amounts are expressed in their US$ equivalents

	CHF	EUR	HKD	SEK	Other	US$	Total
Assets							
Balances with brokers	-	-	-	-	-	184	184
Other assets	-	-	-	-	-	35	35
Total assets	-	-	-	-	-	219	219
Liabilities:							
Balances due to brokers	-	1	-	1	-	20	22
Accrued expenses and other liabilities	(25)	(4,392)	-	-	-	4,614	197
Total liabilities (excluding Net Assets attributable to Redeemable Participating Shareholders)	(25)	(4,391)	-	1	-	4,634	219
Net assets attributable to Redeemable Participating Shareholders	25	4,391	-	(1)	-	(4,415)	-

6. Financial risk management (continued)

Currency risk (continued)

Man GLG European Alpha Alternative Enhanced

As at 31 December 2016

Amounts are expressed in their EUR equivalents

	CHF	GBP	SEK	US$	Other	EUR	Total
Assets							
Cash and cash	-	-	-	-	-	404,958	404,958
Balances with brokers	-	7,621	-	-	-	312,274	319,895
Due from brokers	-	-	-	-	-	457	457
Interest receivable	-	-	-	-	-	567	567
Dividend receivable	-	1,412	-	-	-	-	1,412
Other assets	-	-	-	-	-	74,366	74,366
Total assets	-	9,033	-	-	-	792,622	801,655
Liabilities:							
Balances due to brokers	28	12,575	1	62	16	704,982	717,664
Performance fees	-	-	-	-	-	1,955	1,955
Management fees	-	-	-	-	-	11,008	11,008
Dividend payable	-	1,954	-	-	-	85	2,039
Accrued expenses and other liabilities	-	-	-	-	-	68,989	68,989
Total liabilities (excluding Net Assets attributable to Redeemable Participating Shareholders)	28	14,529	1	62	16	787,019	801,655
Net assets attributable to Redeemable Participating Shareholders	(28)	(5,496)	(1)	(62)	(16)	5,603	-

Man GLG Cred-Eq Alternative

As at 31 December 2017

Amounts are expressed in their EUR equivalents

	CHF	GBP	SEK	US$	Other	EUR	Total
Assets							
Cash and cash equivalents	-	-	-	-	-	37,514	37,514
Balances with brokers	-	-	-	-	-	7	7
Total assets	-	-	-	-	-	37,521	37,521
Liabilities:							
Balances due to brokers	3,113	1	-	9,544	-	-	12,658
Accrued expenses and other liabilities	-	-	-	-	-	24,863	24,863
Total liabilities (excluding Net Assets attributable to Redeemable Participating Shareholders)	3,113	1	-	9,544	-	24,863	37,521
Net assets attributable to Redeemable Participating Shareholders	(3,113)	(1)	-	(9,544)	-	12,658	-

6. Financial risk management (continued)

Currency risk (continued)

Man GLG Cred-Eq Alternative (continued)

As at 31 December 2016

Amounts are expressed in their EUR equivalents

	CHF	GBP	US$	SEK	Other	EUR	Total
Assets							
Cash and cash	-	-	3,114,722	-	-	2,976,536	6,091,258
Balances with brokers	-	-	6,135	-	1	5,762,052	5,768,188
Financial assets at fair value through profit or	-	1,886,229	-	10,228,979	372,533	23,172,162	35,659,903
Interest receivable	-	-	-	-	-	88,664	88,664
Other assets	-	-	-	-	-	93,077	93,077
Total assets	-	1,886,229	3,120,857	10,228,979	372,534	32,092,491	47,701,090
Liabilities:							
Balances due to brokers	553	1,319	-	5	-	-	1,877
Financial liabilities at fair value through profit or	-	88,988	-	1,335	-	1,506,126	1,596,449
Redemptions payable	-	-	-	-	-	1,293	1,293
Performance fees	-	-	-	-	703	18,329	19,032
Management fees	-	-	-	-	-	33,082	33,082
Accrued expenses and other liabilities	-	(7)	-	-	(1)	116,410	116,402
Total liabilities (excluding Net Assets attributable to Redeemable Participating Shareholders)	553	90,300	-	1,340	702	1,675,240	1,768,135
Net assets attributable to Redeemable Participating Shareholders	(553)	1,795,929	3,120,857	10,227,639	371,832	30,417,251	45,932,955

Man AHL Multi Strategy Alternative

As at 31 December 2017

Amounts are expressed in their US$ equivalents

	EUR	GBP	JPY	SEK	Other	US$	Total
Assets							
Cash and cash equivalents	-	-	-	-	182,106	80,798,198	80,980,304
Balances with brokers	5,129,156	1,266,867	1,287,196	1,218,344	3,165,512	48,406,305	60,473,380
Due from brokers	24,740	12,624	33,484	1,909	12,072	46,046	130,875
Financial assets at fair value through profit or loss	1,695,524	1,477,369	1,713,806	179,176	2,194,182	42,466,085	49,726,142
Subscription receivable	-	53,930	-	-	-	-	53,930
Interest receivable	-	-	-	-	-	1,762	1,762
Dividend receivable	7,323	35,978	28,265	-	36,303	26,146	134,015
Total assets	6,856,743	2,846,768	3,062,751	1,399,429	5,590,175	171,744,542	191,500,408

6. Financial risk management (continued)

Currency risk (continued)

Man AHL Multi Strategy Alternative (continued)

As at 31 December 2017 (continued)

Amounts are expressed in their US$ equivalents

	EUR	GBP	JPY	SEK	Other	US$	Total
Liabilities:							
Balances due to brokers	161,581	75,091	58,412	109,433	500,897	1,867,088	2,772,502
Due to brokers	164	112	93	12	113,387	17,154	130,922
Financial liabilities at fair value through profit or loss	3,297,392	849,028	1,705,690	460,223	1,233,828	17,218,099	24,764,260
Redemptions payable	-	-	-	1,879	-	-	1,879
Due to shareholders	-	-	-	-	-	23,911	23,911
Performance fees	-	814	-	17,688	1	101,464	119,967
Management fees	-	-	-	-	-	162,312	162,312
Dividend payable	1,680	23,769	25,681	15	35,895	14,340	101,380
Accrued expenses and other liabilities	-	-	-	-	-	182,357	182,357
Total liabilities (excluding Net Assets attributable to Redeemable Participating Shareholders)	3,460,817	948,814	1,789,876	589,250	1,884,008	19,586,725	28,259,490
Net assets attributable to Redeemable Participating Shareholders	3,395,926	1,897,954	1,272,875	810,179	3,706,167	152,157,817	163,240,918

As at 31 December 2016

Amounts are expressed in their US$ equivalents

	CAD	EUR	KRW	SEK	Other	US$	Total
Assets							
Cash and cash	-	-	-	57,774	266,271	43,659,485	43,983,530
Balances with brokers	3,207,650	3,709,225	1,905,376	620,867	4,832,025	31,430,871	45,706,014
Due from brokers	-	17,116	2,938	5,632	58,522	2,570	86,778
Financial assets at fair value through profit or	51,274	2,983,593	395,159	297,749	3,798,958	45,287,625	52,814,358
Interest receivable	-	-	-	-	-	368	368
Dividend receivable	1,761	6,281	26,821	-	46,407	23,754	105,024
Other assets	-	-	-	-	-	529,417	529,417
Total assets	3,260,685	6,716,215	2,330,294	982,022	9,002,183	120,934,090	143,225,489

6. Financial risk management (continued)

Currency risk (continued)

Man AHL Multi Strategy Alternative (continued)

As at 31 December 2016 (continued)

Amounts are expressed in their US$ equivalents

	CAD	EUR	KRW	SEK	Other	US$	Total
Liabilities:							
Balances due to brokers	-	211,877	-	65,398	130,706	2,466,525	2,874,506
Due to brokers	-	13,682	440	4,295	55,517	9,996	83,930
Financial liabilities at fair value through profit or loss	13,530	1,963,845	177,727	218,419	3,320,778	5,379,137	11,073,436
Performance fees	-	561	-	2	306	-	869
Management fees	-	-	-	-	-	253,301	253,301
Dividend payable	21	8,754	21,323	-	58,266	10,224	98,588
Accrued expenses and other liabilities	-	-	-	-	-	806,646	806,646
Total liabilities (excluding Net Assets attributable to Redeemable Participating Shareholders)	13,551	2,198,719	199,490	288,114	3,565,573	8,925,829	15,191,276
Net assets attributable to Redeemable Participating Shareholders	3,247,134	4,517,496	2,130,804	693,908	5,436,610	112,008,261	128,034,213

Man AHL Directional Equities Alternative

As at 31 December 2016

Amounts are expressed in their US$ equivalents

	GBP	EUR	SEK	Other	US$	Total
Assets						
Cash and cash equivalents	-	-	-	-	5,676	5,676
Balances with brokers	-	-	558	-	114	672
Other assets	-	-	-	-	3,763	3,763
Total assets	-	-	558	-	9,553	10,111
Liabilities:						
Balances due to brokers	-	4,745	-	3	-	4,748
Accrued expenses and other liabilities	-	-	-	-	5,363	5,363
Total liabilities (excluding Net Assets attributable to Redeemable Participating Shareholders)	-	4,745	-	3	5,363	10,111
Net assets attributable to Redeemable Participating Shareholders	-	(4,745)	558	(3)	4,190	-

6. Financial risk management (continued)

Currency risk (continued)

Man AHL TargetRisk

As at 31 December 2017

Amounts are expressed in their US$ equivalents

	EUR	GBP	JPY	KRW	Other	US$	Total
Assets							
Cash and cash equivalents	-	-	-	-	-	39,960,635	39,960,635
Balances with brokers	1,973,849	1,243,623	408,879	321,015	1,143,225	31,503,683	36,594,274
Financial assets at fair value through profit or loss	25,669,270	15,726,710	48,269	15,599	46,601	26,708,547	68,214,996
Subscriptions receivable	31,363	406	-	-	-	-	31,769
Interest receivable	94,334	4,437	-	-	-	56,842	155,613
Other assets	-	-	-	-	-	75,855	75,855
Total assets	27,768,816	16,975,176	457,148	336,614	1,189,826	98,305,562	145,033,142
Liabilities:							
Balances due to brokers	329,717	22,892	-	-	33	1,389,040	1,741,682
Financial liabilities at fair value through profit or loss	1,390,998	-	11,718	7,314	48,545	2,187,733	3,646,308
Due to shareholders	-	-	-	-	-	346,786	346,786
Management fees	-	-	-	-	-	86,107	86,107
Accrued expenses and other liabilities	-	-	-	-	-	90,793	90,793
Total liabilities (excluding Net Assets attributable to Redeemable Participating Shareholders)	1,720,715	22,892	11,718	7,314	48,578	4,100,459	5,911,676
Net assets attributable to Redeemable Participating Shareholders	26,048,101	16,952,284	445,430	329,300	1,141,248	94,205,103	139,121,466

As at 31 December 2016

Amounts are expressed in their US$ equivalents

	EUR	GBP	JPY	KRW	Other	US$	Total
Assets							
Cash and cash equivalents	-	122	-	-	-	2,996,121	2,996,243
Balances with brokers	367,652	227,895	30,776	-	152,178	3,853,478	4,631,979
Financial assets at fair value through profit or loss	7,045,528	6,527,110	33,134	11,347	18,410	8,403,419	22,038,948
Interest receivable	-	-	-	-	-	25,899	25,899
Other assets	-	-	-	-	-	171,973	171,973
Total assets	7,413,180	6,755,127	63,910	11,347	170,588	15,450,890	29,865,042

6. Financial risk management (continued)

Currency risk (continued)

Man AHL TargetRisk (continued)

As at 31 December 2016 (continued)

Amounts are expressed in their US$ equivalents

	EUR	GBP	JPY	KRW	Other	US$	Total
Liabilities:							
Balances due to brokers	2,569	-	1,571	1,297,968	3,384	54,954	1,360,446
Financial liabilities at fair value through profit or loss	-	-	-	-	6,782	150,418	157,200
Management fees	-	-	-	-	-	17,128	17,128
Accrued expenses and other liabilities	-	-	-	-	-	33,291	33,291
Total liabilities (excluding Net Assets attributable to Redeemable	2,569	-	1,571	1,297,968	10,166	255,791	1,568,065
Net assets attributable to Redeemable Participating Shareholders	7,410,611	6,755,127	62,339	(1,286,621)	160,422	15,195,099	28,296,977

Man AHL Volatility Alternative

As at 31 December 2017

Amounts are expressed in their US$ equivalents

	AUD	EUR	GBP	JPY	Other	US$	Total
Assets							
Cash and cash equivalents	-	-	20	-	-	10,556	10,576
Balances with brokers	-	-	-	-	3	10,562	10,565
Total assets	-	-	20	-	3	21,118	21,141
Liabilities:							
Balances due to brokers	-	5,896	1	1	77	13	5,988
Liquidation fees payable	-	-	-	-	-	5,014	5,014
Accrued expenses and other liabilities	-	-	-	-	-	10,139	10,139
Total liabilities (excluding Net Assets attributable to Redeemable Participating Shareholders)	-	5,896	1	1	77	15,166	21,141
Net assets attributable to Redeemable Participating Shareholders	-	(5,896)	19	(1)	(74)	5,952	-

6. Financial risk management (continued)

Currency risk (continued)

Man AHL Volatility Alternative (continued)

As at 31 December 2016

Amounts are expressed in their US$ equivalents

	AUD	EUR	GBP	JPY	Other	US$	Total
Assets							
Cash and cash equivalents	-	-	35	-	-	9,336,412	9,336,447
Balances with brokers	27,016	308,137	74,952	45,405	656,101	2,716,752	3,828,363
Financial assets at fair value through profit or loss	3,530	11,022	1,600	-	7,353	4,407,876	4,431,381
Interest receivable	-	-	-	-	-	100	100
Other assets	-	-	-	-	-	39,727	39,727
Total assets	30,546	319,159	76,587	45,405	663,454	16,500,867	17,636,018
Liabilities:							
Balances due to brokers	-	16,516	-	-	-	169,018	185,534
Financial liabilities at fair value through profit or loss	15,285	132,054	37,508	19,190	42,765	190,954	437,756
Performance fees	-	-	-	-	-	23,569	23,569
Management fees	-	-	-	-	-	20,856	20,856
Accrued expenses and other liabilities	-	(8,147)	-	-	1	88,960	80,814
Total liabilities (excluding Net Assets attributable to Redeemable Participating Shareholders)	15,285	140,423	37,508	19,190	42,766	493,357	748,529
Net assets attributable to Redeemable Participating Shareholders	15,261	178,736	39,079	26,215	620,688	16,007,510	16,887,489

Man GLG European Mid-Cap Equity Alternative

As at 31 December 2017

Amounts are expressed in their EUR equivalents

	DKK	GBP	SEK	US$	Other	EUR	Total
Assets							
Cash and cash equivalents	-	2,002	300	-	-	19,729,625	19,731,927
Balances with brokers	-	12,493	137,137	-	-	58,956,162	59,105,792
Financial assets at fair value through profit or loss	5,130,197	11,309,192	2,195,513	-	342,908	455,591,335	474,569,145
Subscriptions receivable	-	-	-	-	-	74,495	74,495
Dividend receivable	-	16	74,956	-	-	-	74,972
Total assets	5,130,197	11,323,703	2,407,906	-	342,908	534,351,617	553,556,331

6. Financial risk management (continued)

Currency risk (continued)

Man GLG European Mid-Cap Equity Alternative (continued)

As at 31 December 2017 (continued)

Amounts are expressed in their EUR equivalents

	DKK	GBP	SEK	US$	Other	EUR	Total
Liabilities:							
Balances due to brokers	15,975	52,865	-	20,880	3,802	4,673,995	4,767,517
Due to brokers	-	-	-	-	-	45,309	45,309
Financial liabilities at fair value through profit or loss	802,115	6,087,541	2,202,292	-	1,480,679	24,756,758	35,329,385
Redemptions payable	-	-	535	-	-	27,216	27,751
Due to Shareholders	-	-	-	-	-	15,167	15,167
Performance fees	-	-	-	-	-	952,827	952,827
Management fees	-	-	-	-	-	418,897	418,897
Interest payable	-	-	-	-	-	395,109	395,109
Dividend payable	-	377,302	-	-	-	(46,066)	331,236
Accrued expenses and other liabilities	-	-	-	-	-	353,900	353,900
Total liabilities (excluding Net Assets attributable to Redeemable Participating Shareholders)	818,090	6,517,708	2,202,827	20,880	1,484,481	31,593,112	42,637,098
Net assets attributable to Redeemable Participating Shareholders	4,312,107	4,805,995	205,079	(20,880)	(1,141,573)	502,758,505	510,919,233

As at 31 December 2016

Amounts are expressed in their EUR equivalents

	CHF	GBP	SEK	US$	Other	EUR	Total
Assets							
Cash and cash equivalents	-	-	-	-	-	12,063,959	12,063,959
Balances with brokers	-	431,480	-	-	13,665	26,270,264	26,715,409
Financial assets at fair value through profit or loss	-	5,482,331	1,627,623	-	11,781,065	308,881,096	327,772,115
Subscriptions receivable	-	-	-	-	-	8,168	8,168
Dividend receivable	-	106,117	-	-	-	-	106,117
Other assets	-	-	-	-	-	61,142	61,142
Total assets	-	6,019,928	1,627,623	-	11,794,730	347,284,629	366,726,910

6. Financial risk management (continued)

Currency risk (continued)

Man GLG European Mid-Cap Equity Alternative (continued)

As at 31 December 2016 (continued)

Amounts are expressed in their EUR equivalents

	CHF	GBP	SEK	US$	Other	EUR	Total
Liabilities:							
Balances due to brokers	1	236	143,121	86	127,853	11,302,293	11,573,590
Financial liabilities at fair value through profit or loss	804,599	4,305,841	1,485,750	-	1,238,260	12,780,190	20,614,640
Redemptions payable	-	-	-	-	-	4,878	4,878
Performance fees	1,604	53,144	3	292,131	-	1,157,996	1,504,878
Management fees	-	-	-	-	-	289,261	289,261
Interest payable	-	-	-	-	-	110,963	110,963
Dividend payable	-	212,206	-	-	(2,106)	13,908	224,008
Accrued expenses and other liabilities	-	-	-	-	-	226,848	226,848
Total liabilities (excluding Net Assets attributable to Redeemable Participating Shareholders)	806,204	4,571,427	1,628,874	292,217	1,364,007	25,886,337	34,549,066
Net assets attributable to Redeemable Participating Shareholders	(806,204)	1,448,501	(1,251)	(292,217)	10,430,723	321,398,292	332,177,844

Man Numeric Market Neutral Alternative

As at 31 December 2017

Amounts are expressed in their US$ equivalents

	CHF	DKK	EUR	SEK	Other	US$	Total
Assets							
Cash and cash equivalents	-	-	-	-	7,323	16,203,205	16,210,528
Balances with brokers	-	-	-	-	-	25,169,164	25,169,164
Financial assets at fair value through profit or loss	37,689,966	4,172,715	250,174,180	10,039,096	-	2,619,378	304,695,335
Subscriptions receivable	-	-	-	52,137	-	2,077,999	2,130,136
Interest receivable	-	-	-	-	-	208,099	208,099
Other assets	-	-	-	-	-	176,780	176,780
Total assets	37,689,966	4,172,715	250,174,180	10,091,233	7,323	46,454,625	348,590,042

6. Financial risk management (continued)

Currency risk (continued)

Man Numeric Market Neutral Alternative (continued)

As at 31 December 2017 (continued)

Amounts are expressed in their US$ equivalents

	CHF	DKK	EUR	SEK	Other	US$	Total
Liabilities:							
Balances due to brokers	1,079	-	200,001	6	1,978	3,113,903	3,316,967
Financial liabilities at fair value through profit or loss	3,920,929	528,105	26,769,154	-	-	1,245,989	32,464,177
Redemptions payable	-	-	612	30,947	1,239	-	32,798
Performance fees	-	-	(46)	-	-	431	385
Management fees	-	-	-	-	-	220,797	220,797
Interest payable	-	-	-	-	-	129,548	129,548
Accrued expenses and other liabilities	-	-	-	-	-	242,769	242,769
Total liabilities (excluding Net Assets attributable to Redeemable Participating Shareholders)	3,922,008	528,105	26,969,721	30,953	3,217	4,953,437	36,407,441
Net assets attributable to Redeemable Participating Shareholders	33,767,958	3,644,610	223,204,459	10,060,280	4,106	41,501,188	312,182,601

As at 31 December 2016

Amounts are expressed in their US$ equivalents

	CHF	GBP	SEK	EUR	Other	US$	Total
Assets							
Cash and cash equivalents	-	-	-	-	6,606	21,081,260	21,087,866
Balances with brokers	-	-	-	-	-	1,046	1,046
Due from brokers	-	-	-	-	-	21,142,418	21,142,418
Financial assets at fair value through profit or loss	8,804,504	1,225,498	6,595,021	143,177,904	2,651,567	4,563,294	167,017,788
Subscriptions receivable	-	-	-	-	-	191,867	191,867
Interest receivable	-	-	-	-	-	52,928	52,928
Other assets	-	-	-	-	-	23,373	23,373
Total assets	8,804,504	1,225,498	6,595,021	143,177,904	2,658,173	47,056,186	209,517,286

6. Financial risk management (continued)

Currency risk (continued)

Man Numeric Market Neutral Alternative (continued)

As at 31 December 2016 (continued)

Amounts are expressed in their US$ equivalents

	CHF	GBP	SEK	EUR	Other	US$	Total
Liabilities:							
Balances due to brokers	584	23	5	32,817	1	1,495,102	1,528,532
Due to brokers	-	-	-	-	-	32,582,718	32,582,718
Financial liabilities at fair value through profit or loss	346,512	83,756	249,253	3,951,215	155,443	7,853	4,794,032
Performance fees	-	-	17	286,593	16	589,018	875,644
Management fees	-	-	-	-	-	157,736	157,736
Interest payable	-	-	-	-	-	34,756	34,756
Accrued expenses and other liabilities	-	-	-	-	-	88,676	88,676
Total liabilities (excluding Net Assets attributable to Redeemable Participating Shareholders)	347,096	83,779	249,275	4,270,625	155,460	34,955,859	40,062,094
Net assets attributable to Redeemable Participating Shareholders	8,457,408	1,141,719	6,345,746	138,907,279	2,502,713	12,100,327	169,455,192

Man GLG Unconstrained Emerging Equity

As at 31 December 2017

Amounts are expressed in their US$ equivalents

	HKD	KRW	MXN	ZAR	Other	US$	Total
Assets							
Cash and cash equivalents	-	69,170	-	1,065	125,340	7,947,007	8,142,582
Balances with brokers	-	-	-	-	-	16,845,425	16,845,425
Financial assets at fair value through profit or loss	5,722,698	10,091,558	7,543,974	5,227,300	26,664,938	42,426,016	97,676,484
Subscriptions receivable	-	-	-	-	-	35,000	35,000
Interest receivable	-	-	-	-	-	16,278	16,278
Dividend receivable	-	130,628	-	-	62,141	48,095	240,864
Other assets	-	-	-	-	-	263,889	263,889
Total assets	5,722,698	10,291,356	7,543,974	5,228,365	26,852,419	67,581,710	123,220,522

6. Financial risk management (continued)

Currency risk (continued)

Man GLG Unconstrained Emerging Equity (continued)

As at 31 December 2017 (continued)

Amounts are expressed in their US$ equivalents

	HKD	KRW	MXN	ZAR	Other	US$	Total
Liabilities:							
Balances due to brokers	39	-	-	-	77	15,022,371	15,022,487
Due to brokers	-	-	-	-	200,273	-	200,273
Financial liabilities at fair value through profit or loss	-	-	-	-	720,748	6,432	727,180
Redemptions payable	-	-	-	-	3,072	1,250	4,322
Due to shareholders	-	-	-	-	-	5,390	5,390
Management fees	-	-	-	-	-	142,138	142,138
Interest payable	-	-	-	-	-	12,714	12,714
Accrued expenses and other liabilities	-	-	-	-	-	143,895	143,895
Total liabilities (excluding Net Assets attributable to Redeemable Participating Shareholders)	39	-	-	-	924,170	15,334,190	16,258,399
Net assets attributable to Redeemable Participating Shareholders	5,722,659	10,291,356	7,543,974	5,228,365	25,928,249	52,247,520	106,962,123

As at 31 December 2016

Amounts are expressed in their US$ equivalents

	HKD	KRW	MXN	ZAR	Other	US$	Total
Assets							
Cash and cash	-	-	-	-	10,208	7,833,279	7,843,487
Balances with brokers	244,412	-	-	-	5,565	12,136,542	12,386,519
Due from brokers	-	-	-	-	-	1,349,395	1,349,395
Financial assets at fair value through profit or	4,709,982	7,911,778	3,620,469	2,887,688	10,325,175	29,705,182	59,160,274
Subscriptions receivable	-	-	-	-	-	50,163	50,163
Interest receivable	-	-	-	-	-	5,137	5,137
Dividend receivable	-	146,813	-	-	11,891	151,963	310,667
Other assets	-	-	-	-	-	259,731	259,731
Total assets	4,954,394	8,058,591	3,620,469	2,887,688	10,352,839	51,491,392	81,365,373

6. Financial risk management (continued)

Currency risk (continued)

Man GLG Unconstrained Emerging Equity (continued)

As at 31 December 2016 (continued)

Amounts are expressed in their US$ equivalents

	HKD	KRW	MXN	ZAR	Other	US$	Total
Liabilities:							
Balances due to brokers	-	-	-	-	2	11,118,678	11,118,680
Due to brokers	53,292	-	41,186	32,925	84,019	1,663,790	1,875,212
Financial liabilities at fair value through profit or	-	-	-	-	269,474	484,863	754,337
Due to shareholders	-	-	-	-	-	4,735	4,735
Management fees	-	-	-	-	-	47,422	47,422
Interest payable	-	-	-	-	-	7,473	7,473
Accrued expenses and other liabilities	-	-	-	-	-	80,031	80,031
Total liabilities (excluding Net Assets attributable to Redeemable Participating Shareholders)	53,292	-	41,186	32,925	353,495	13,406,992	13,887,890
Net assets attributable to Redeemable Participating Shareholders	4,901,102	8,058,591	3,579,283	2,854,763	9,999,344	38,084,400	67,477,483

Man GLG Global Emerging Markets Debt Total Return

As at 31 December 2017

Amounts are expressed in their US$ equivalents

	BRL	EUR	GBP	MXN	Other	US$	Total
Assets							
Cash and cash	42	-	-	-	-	620,087,610	620,087,652
Balances with brokers	-	-	-	-	-	105,240,428	105,240,428
Financial assets at fair value through profit or	127,519	-	-	-	-	2,602,821,843	2,602,949,362
Subscriptions receivable	-	-	104,666	-	-	3,054	107,720
Interest receivable	-	-	-	-	-	6,902,143	6,902,143
Other assets	-	-	-	-	-	1,285,257	1,285,257
Total assets	127,561	-	104,666	-	-	3,336,340,335	3,336,572,562

6. Financial risk management (continued)

Currency risk (continued)

Man GLG Global Emerging Markets Debt Total Return (continued)

As at 31 December 2017 (continued)

Amounts are expressed in their US$ equivalents

	BRL	EUR	GBP	MXN	Other	US$	Total
Liabilities:							
Balances due to brokers	-	751,144	20,369	-	5	24,989,756	25,761,274
Financial liabilities at fair value through profit or	15,009,874	-	-	-	-	61,899,102	76,908,976
Redemptions payable	-	1,429	49,899		1,262	309,110	361,700
Due to shareholders	-	-	-	-	-	779,421	779,421
Performance fees	-	-	-	-	-	17,455	17,455
Management fees	-	-	-	-	-	1,620,898	1,620,898
Interest payable	-	-	-	-	-	769,910	769,910
Accrued expenses and other liabilities	-	-	-	-	-	1,799,277	1,799,277
Total liabilities (excluding Net Assets attributable to Redeemable Participating Shareholders)	15,009,874	752,573	70,268	-	1,267	92,184,929	108,018,911
Net assets attributable to Redeemable Participating Shareholders	(14,882,313)	(752,573)	34,398	-	(1,267)	3,244,155,406	3,228,553,651

As at 31 December 2016

Amounts are expressed in their US$ equivalents

	BRL	GBP	EUR	MXN	Other	US$	Total
Assets							
Cash and cash equivalents	152	-	-	-	2	16,365,677	16,365,831
Balances with brokers	-	-	-	-	-	31,265,968	31,265,968
Financial assets at fair value through profit or loss	26,748,993	-	-	16,582,527	-	444,742,759	488,074,279
Subscriptions receivable	-	-	-	-	-	100,000	100,000
Interest receivable	1,382,329	-	-	312,892	-	4,523,668	6,218,889
Other assets	-	-	-	-	-	383,450	383,450
Total assets	28,131,474	-	-	16,895,419	2	497,381,522	542,408,417

6. Financial risk management (continued)

Currency risk (continued)

Man GLG Global Emerging Markets Debt Total Return (continued)

As at 31 December 2016 (continued)

Amounts are expressed in their US$ equivalents

	BRL	GBP	EUR	MXN	Other	US$	Total
Liabilities:							
Balances due to brokers	-	-	836	165	1	-	1,002
Financial liabilities at fair value through profit or loss	-	-	-	-	-	18,957,197	18,957,197
Redemptions payable	-	-	2,087	-	-	-	2,087
Due to shareholders	-	-	-	-	-	6,662	6,662
Performance fees payable	-	5,198	612,532	-	-	30,232	647,962
Management fees	-	-	-	-	-	229,946	229,946
Interest payable	25,558	-	-	-	267	-	25,825
Accrued expenses and other liabilities	-	-	-	-	-	274,881	274,881
Total liabilities (excluding Net Assets attributable to Redeemable Participating Shareholders)	25,558	5,198	615,455	165	268	19,498,918	20,145,562
Net assets attributable to Redeemable Participating Shareholders	28,105,916	(5,198)	(615,455)	16,895,254	(266)	477,882,604	522,262,855

Man GLG Innovation Equity Alternative

As at 31 December 2017

Amounts are expressed in their US$ equivalents

	CHF	EUR	HKD	KRW	Other	US$	Total
Assets							
Cash and cash	215,912	-	-	-	-	38,073,410	38,289,322
Balances with brokers	-	925,218	141,170	-	606,129	43,133,396	44,805,913
Due from brokers	68,466	-	-	-	317	7,737	76,520
Financial assets at fair value through profit or	893,939	9,761,188	1,496,383	389,031	27,760	77,408,407	89,976,708
Subscriptions receivable	-	-	-	56,056	676	-	56,732
Dividend receivable	-	-	-	11,904	41	-	11,945
Other assets	-	-	-	-	-	127,129	127,129
Total assets	1,178,317	10,686,406	1,637,553	456,991	634,923	158,750,079	173,344,269

6. Financial risk management (continued)

Currency risk (continued)

Man GLG Innovation Equity Alternative (continued)

As at 31 December 2017 (continued)

Amounts are expressed in their US$ equivalents

	CHF	EUR	HKD	KRW	Other	US$	Total
Liabilities:							
Balances due to brokers	-	7,275	2	-	184,368	10,833,368	11,025,013
Due to brokers	-	-	-	-	-	48,188	48,188
Financial liabilities at fair value through profit or loss	-	748,828	15,961	181,642	1,131,493	1,453,192	3,531,116
Redemptions payable	-	1,293	638	41,497	-	-	43,428
Due to shareholders	-	-	-	-	-	41,204	41,204
Performance fees payable	-	-	-	-	-	726,250	726,250
Management fees	-	-	-	-	-	161,354	161,354
Interest payable	-	-	-	-	-	3,975	3,975
Dividend payable	-	-	-	-	-	16,868	16,868
Accrued expenses and other liabilities	-	-	-	-	-	122,409	122,409
Total liabilities (excluding Net Assets attributable to Redeemable Participating Shareholders)	-	757,396	16,601	223,139	1,315,861	13,406,808	15,719,805
Net assets attributable to Redeemable Participating Shareholders	1,178,317	9,929,010	1,620,952	233,852	(680,938)	145,343,271	157,624,464

As at 31 December 2016

Amounts are expressed in their US$ equivalents

	CHF	NOK	SEK	EUR	Other	US$	Total
Assets							
Cash and cash equivalents	-	-	-	-	-	20,000,000	20,000,000
Subscriptions receivable	985	596	585	1,107	1,353	-	4,626
Other assets	-	-	-	-	-	205	205
Total assets	985	596	585	1,107	1,353	20,000,205	20,004,831
Liabilities:							
Management fees	-	-	-	-	-	546	546
Accrued expenses and other liabilities	-	-	-	-	-	386	386
Total liabilities (excluding Net Assets attributable to Redeemable Participating Shareholders)	-	-	-	-	-	932	932
Net assets attributable to Redeemable Participating Shareholders	985	596	585	1,107	1,353	19,999,273	20,003,899

6. Financial risk management (continued)

Currency risk (continued)

Man GLG Global Fundamental Equity

As at 31 December 2017

Amounts are expressed in their EUR equivalents

	CHF	NOK	SEK	US$	Other	EUR	Total
Assets							
Balances with brokers	-	-	-	12	-	6	18
Interest receivable	-	-	-	-	-	676	676
Other assets	-	-	-	-	-	8,690	8,690
Total assets	-	-	-	12	-	9,372	9,384
Liabilities:							
Balances due to brokers	-	-	2	-	10	489	501
Liquidation fees payable	-	-	-	-	2,226	-	2,226
Accrued expenses and other liabilities	-	-	-	-	-	6,657	6,657
Total liabilities (excluding Net Assets attributable to Redeemable Participating Shareholders)	-	-	2	-	2,236	7,146	9,384
Net assets attributable to Redeemable Participating Shareholders	-	-	(2)	12	(2,236)	2,226	-

As at 31 December 2016

Amounts are expressed in their EUR equivalents

	CHF	NOK	SEK	US$	Other	EUR	Total
Assets							
Cash and cash equivalents	-	-	-	-	1,000	-	1,000
Subscriptions receivable	917	538	528	18,073,800	1,225	-	18,077,008
Other assets	-	-	-	-	115	-	115
Total assets	917	538	528	18,073,800	2,340	-	18,078,123
Liabilities:							
Accrued expenses and other liabilities	-	-	115	-	-	-	115
Total liabilities (excluding Net Assets attributable to Redeemable Participating Shareholders)	-	-	115	-	-	-	115
Net assets attributable to Redeemable Participating Shareholders	917	538	413	18,073,800	2,340	-	18,078,008

6. Financial risk management (continued)

Currency risk (continued)

Man NewSmith UK Equity Alternative

As at 31 December 2017

Amounts are expressed in their GBP equivalents

	DKK	EUR	JPY	US$	Other	GBP	Total
Assets							
Cash and cash equivalents	-	-	-	46,532	-	15,161,344	15,207,876
Balances with brokers	13,733	-	-	2	-	19,031,578	19,045,313
Financial assets at fair value through profit or loss	92,597	-	-	3,317,070	-	71,832,794	75,242,461
Dividend receivable	-	-	-	23,516	-	25,682	49,198
Other assets	-	-	-	-	-	51,229	51,229
Total assets	106,330	-	-	3,387,120	-	106,102,627	109,596,077
Liabilities:							
Balances due to brokers	-	9,335	36	-	(1)	1,047,027	1,056,397
Due to brokers	-	-	-	-	-	4,644	4,644
Financial liabilities at fair value through profit or loss	-	13,734	-	-	-	2,243,530	2,257,264
Management fees	-	-	-	-	-	278,945	278,945
Interest payable	-	-	-	-	-	4,197	4,197
Dividend payable	-	-	-	-	-	162,513	162,513
Accrued expenses and other liabilities	-	-	-	-	-	77,550	77,550
Total liabilities (excluding Net Assets attributable to Redeemable Participating Shareholders)	-	23,069	36	-	(1)	3,818,406	3,841,510
Net assets attributable to Redeemable Participating Shareholders	106,330	(23,069)	(36)	3,387,120	1	102,284,221	105,754,567

Man Alternative Style Risk Premia

As at 31 December 2017

Amounts are expressed in their US$ equivalents

	CHF	EUR	GBP	SEK	Other	US$	Total
Assets							
Cash and cash equivalents	-	-	-	-	-	5,563,912	5,563,912
Balances with brokers	-	296,490	38,948	13,905	260,318	1,557,239	2,166,900
Financial assets at fair value through profit or loss	636,541	18,778,575	27,705	1,167,971	65,362	7,255,532	27,931,686
Other assets	-	-	-	-	-	69,655	69,655
Total assets	636,541	19,075,065	66,653	1,181,876	325,680	14,446,338	35,732,153

6. Financial risk management (continued)

Currency risk (continued)

Man Alternative Style Risk Premia (continued)

As at 31 December 2017 (continued)

Amounts are expressed in their US$ equivalents

	CHF	EUR	GBP	SEK	Other	US$	Total
Liabilities:							
Balances due to brokers	-	13,977	-	-	46,233	624,230	684,440
Financial liabilities at fair value through profit or	26,137	663,981	8,725	4,017	19,888	374,129	1,096,877
Management fees	-	-	-	-	-	53,903	53,903
Accrued expenses and other liabilities	-	-	-	-	-	73,301	73,301
Total liabilities (excluding Net Assets attributable to Redeemable Participating Shareholders)	26,137	677,958	8,725	4,017	66,121	1,125,563	1,908,521
Net assets attributable to Redeemable Participating Shareholders	610,404	18,397,107	57,928	1,177,859	259,559	13,320,775	33,823,632

Other price risk

Other market price risks arise mainly from uncertainty about future prices of financial instruments held. They represent the potential loss the Fund might suffer through holding market positions in the face of price movements caused by factors specific to the individual investment or factors affecting all instruments traded in the market.

Credit/counterparty risk

The investment Managers performs due diligence on all counterparties before they become a service provider or counterparty to the Fund, and credit quality checks are part of this process. The credit quality of the Fund's banks, brokers and Depositary is regularly monitored and factored into allocation decisions.

The Fund is exposed to credit/counterparty risk on parties with whom it trades and bears the risk of settlement default. Credit risk is the risk that a counterparty to a financial instrument will fail to discharge an obligation or commitment that it has entered into with the Fund. For example, it represents the financial risk associated with a security issuer (either Government or Corporate) failing to discharge an obligation or commitment, or filing for bankruptcy. The Fund seeks to reduce concentrations of credit risk by undertaking transactions with several customers and counterparties on recognised and reputable exchanges. The Fund only buys and sells investments through brokers which have been approved by the Investment Manager as an acceptable counterparty.

Financial assets which potentially expose the Fund to counterparty credit risk consist principally of investments in cash balances and deposits with and receivables from brokers and other receivables. The extent of the Fund's exposure to counterparty credit risk in respect of these financial assets approximates their carrying value as recorded in the Fund's statement of financial position. In addition, where the Fund borrows cash to finance leveraged investments, additional collateral is lodged with the counterparty to provide them with security for potential adverse movements in the collateral. Whilst most finance providers afford some segregated protection for this collateral, this facility may not always be available to the Fund, and consequently can expose the Fund to the credit worthiness of the counterparty.

6. Financial risk management (continued)

Credit/counterparty risk (continued)

Credit risk also arises on transactions with brokers related to transactions awaiting settlement. Risks relating to unsettled transactions are considered small due to the short settlement period involved and the high credit quality of the brokers used. Broker balances are primarily due from large reputable institutions and are, thus, considered at minimal risk for default. As delivery versus payment is the standard procedure for trade settlements, there is no significant credit risk arising from transactions settlements.

Credit risk is the risk that an issuer or counterparty will be unable to meet a commitment that it has entered into with the Fund.

The Fund's maximum exposure to credit risk (not taking into account the value of any collateral or other security held) in the event that the counterparties fail to perform their obligations as of 31 December 2017 in relation to each class of recognised financial assets, including derivatives, is the carrying amount of those assets in the consolidated statement of financial position. Credit risk is mitigated through the diversity of counterparties and regular monitoring of concentration risk.

As at 31 December 2017 the majority of the Fund's assets were held with Bank of America Merrill Lynch, Bank of Nova Scotia, Barclays Plc, BNP Paribas, Citibank N.A., Credit Suisse AG Ireland, Credit Suisse Securities Europe Limited, Deutsche Bank AG London, Goldman Sachs International, HSBC Bank Plc, JP Morgan Securities Plc, Macquarie Group, Morgan Stanley & Co. International Plc, Nomura Holdings, Societe Generale, Standard Chartered Plc, The Bank of New York Mellon, The Royal Bank of Scotland Plc and UBS AG (the ''Brokers''). Each of these counterparties are considered by the Fund to be a highly rated and reputable institution and, thus, the individual and aggregate credit risk exposure is considered to not be significant.

The following tables detail the Fund's primary exposures to its counterparties:

	Credit Ratings	Rating Agency	31 December 2017 €	31 December 2016 €
Man GLG European Alpha Alternative				
Bank of New York Mellon	A1	Moody's	57,474,768	162,067,153
BNP Paribas	Aa3	Moody's	3,089,997	2,994,926
Credit Suisse Securities Europe Limited	A	S&P	5,704,301	12,665,865
Goldman Sachs International	A3	Moody's	1,670,737	2,961,119
Morgan Stanley & Co. International Plc	A1	Moody's	304,076	207,418
			£	£
Man GLG Alpha Select Alternative				
Bank of America Merrill Lynch	A3	Moody's	1,945	6,133
Bank of New York Mellon	A1	Moody's	176,639,144	92,360,156
BNP Paribas	Aa3	Moody's	32,616,753	18,565,106
Credit Suisse AG Ireland	Baa2	Moody's	10,090	-
Credit Suisse Securities Europe Limited	A	S&P	8,754,758	7,572,083
Goldman Sachs International	A3	Moody's	4,019,953	471,139
Morgan Stanley & Co. International Plc	A1	Moody's	18,191	119,358
			€	€
Man GLG European Equity Alternative				
Bank of America Merrill Lynch	A3	Moody's	3,503,352	7,449,718
Bank of New York Mellon	A1	Moody's	627,579,609	617,435,526
Bank of Nova Scotia	A1	Moody's	306,391	-
BNP Paribas	Aa3	Moody's	495,663	-
Citibank N.A.	A1	Moody's	7,952,228	3,415,215
Credit Suisse Securities Europe Limited	A	S&P	34,327,536	35,054,209
Deutsche Bank AG, London	Baa2	Moody's	2,211,856	-
Goldman Sachs International	A3	Moody's	42,703,685	35,116,271
HSBC Bank Plc	A2	Moody's	13,749,065	11,362,477
JP Morgan Securities Plc	A1	Moody's	31,088,000	10,375,569
Macquarie Group	A3	Moody's	-	36,059
Morgan Stanley & Co. International Plc	A1	Moody's	43,165,186	68,309,193
Nomura Holdings	Baa1	Moody's	549,728	-
Societe Generale	A2	Moody's	1,887,103	493,005
UBS AG	A-	S&P	48,869,093	2,298,049

6. Financial risk management (continued)

Credit/counterparty risk (continued)

	Credit Ratings	Rating Agency	31 December 2017 £	31 December 2016 £
Man GLG Total Return				
Bank of New York Mellon	A1	Moody's	-	30,117
			€	€
Man GLG Global Equity Alternative				
Bank of America Merrill Lynch	A3	Moody's	342,414	2,666,177
Bank of New York Mellon	A1	Moody's	8,032,873	144,949,802
Bank of Nova Scotia	A1	Moody's	22,205	-
BNP Paribas	Aa3	Moody's	2,457,099	-
Citibank N.A.	A1	Moody's	48,991	1,116,630
Credit Suisse Securities Europe Limited	A	S&P	2,556,298	18,082,615
Deutsche Bank AG, London	Baa2	Moody's	630,000	-
Goldman Sachs International	A3	Moody's	1,694,194	19,183,688
HSBC Bank Plc	A2	Moody's	606,848	3,895,395
JP Morgan Securities Plc	A1	Moody's	368,754	3,457,785
Macquarie Group	A3	Moody's	-	16,276
Morgan Stanley & Co. International Plc	A1	Moody's	1,564,651	27,301,756
Nomura Holdings	Baa1	Moody's	268,627	-
Societe Generale	A2	Moody's	-	161,035
UBS AG	A-	S&P	1,440,342	782,509
			US$	US$
Man GLG Asian Equity Alternative				
Citibank N.A.	A1	Moody's	-	18
Macquarie Group	A3	Moody's	-	72
Morgan Stanley & Co. International Plc	A1	Moody's	-	3
			€	€
Man GLG European Alpha Alternative Enhanced				
Bank of New York Mellon	A1	Moody's	-	405,541
Credit Suisse Securities Europe Limited	A	S&P	-	317,197
Morgan Stanley & Co. International Plc	A1	Moody's	-	4,551
Man GLG Cred-Eq Alternative				
Bank of New York Mellon	A1	Moody's	37,514	41,660,295
BNP Paribas	Aa3	Moody's	7	1,888,642
Credit Suisse Securities Europe Limited	A	S&P	-	2,998,849
Morgan Stanley & Co. International Plc	A1	Moody's	-	1,060,227
			US$	US$
Man AHL Multi Strategy Alternative				
Bank of America Merrill Lynch	A3	Moody's	4,307,095	3,328,674
Bank of New York Mellon	A1	Moody's	107,828,841	83,627,223
BNP Paribas	Aa3	Moody's	25,377,103	22,115,507
Credit Suisse Securities Europe Limited	A	S&P	14,209,848	12,429,979
Deutsche Bank AG, London	Baa2	Moody's	2,656,875	1,254,923
Goldman Sachs International	A3	Moody's	5,337,662	-
HSBC Bank Plc	A2	Moody's	8,718,484	2,773,116
JP Morgan Securities Plc	A1	Moody's	5,300,468	6,657,564
Morgan Stanley & Co. International Plc	A1	Moody's	9,088,576	8,227,237
Royal Bank of Scotland	Baa3	Moody's	8,675,456	2,281,849

6. Financial risk management (continued)

Credit/counterparty risk (continued)

	Credit Ratings	Rating Agency	31 December 2017 US$	31 December 2016 US$
Man AHL Directional Equities Alternative				
Bank of New York Mellon	A1	Moody's	-	5,677
BNP Paribas	Aa3	Moody's	-	110
Credit Suisse Securities Europe Limited	A	S&P	-	558
Royal Bank of Scotland	Baa3	Moody's	-	3
Man AHL TargetRisk				
Bank of America Merrill Lynch	A3	Moody's	800,276	207,073
Bank of New York Mellon	A1	Moody's	102,045,778	23,955,104
BNP Paribas	Aa3	Moody's	26,853,218	812,792
Credit Suisse Securities Europe Limited	A	S&P	4,409,854	1,121,571
Deutsche Bank AG, London	Baa2	Moody's	15,316	16,024
Goldman Sachs International	A3	Moody's	2,807,960	-
JP Morgan Securities Plc	A1	Moody's	7,845,277	3,471,993
Royal Bank of Scotland	Baa3	Moody's	179,608	108,512
Man AHL Volatility Alternative				
Bank of America Merrill Lynch	A3	Moody's	5	178,626
Bank of New York Mellon	A1	Moody's	10,576	13,635,958
BNP Paribas	Aa3	Moody's	504	2,038,030
Credit Suisse Securities Europe Limited	A	S&P	10,033	778,944
Deutsche Bank AG, London	Baa2	Moody's	23	93,441
HSBC Bank Plc	A2	Moody's	-	97,334
JP Morgan Securities Plc	A1	Moody's	-	488,410
Royal Bank of Scotland	Baa3	Moody's	-	285,548
			€	€
Man GLG European Mid-Cap Equity Alternative				
Bank of New York Mellon	A1	Moody's	464,046,241	317,196,736
BNP Paribas	Aa3	Moody's	4,916,554	-
Citibank N.A.	A1	Moody's	3,302,691	-
Credit Suisse Securities Europe Limited	A	S&P	39,935,497	25,718,847
Goldman Sachs International	A3	Moody's	33,042,669	20,613,431
HSBC Bank Plc	A2	Moody's	8,302,680	2,781,037
Morgan Stanley & Co. International Plc	A1	Moody's	9,999	355,717
			US$	US$
Man Numeric Market Neutral Alternative				
Bank of New York Mellon	A1	Moody's	318,203,868	204,942,897
Morgan Stanley & Co. International Plc	A1	Moody's	30,209,394	4,551,016
Man GLG Unconstrained Emerging Equity				
Bank of New York Mellon	A1	Moody's	103,626,216	67,561,786
BNP Paribas	Aa3	Moody's	289	1,735
Credit Suisse Securities Europe Limited	A	S&P	471,067	742,582
Deutsche Bank AG, London	Baa2	Moody's	-	1
HSBC Bank Plc	A2	Moody's	176,911	-
Morgan Stanley & Co. International Plc	A1	Moody's	18,682,150	12,799,538

6. Financial risk management (continued)

Credit/counterparty risk (continued)

	Credit Ratings	Rating Agency	31 December 2017 US$	31 December 2016 US$
Man GLG Global Emerging Markets Debt Total Return				
Bank of America Merrill Lynch	A3	Moody's	2,920,320	-
Bank of New York Mellon	A1	Moody's	3,164,397,008	490,433,815
Barclays Plc	Baa2	Moody's	54,768,457	8,397,592
Citibank N.A.	A1	Moody's	4,062,966	727,558
Credit Suisse Securities Europe Limited	A	S&P	31,825,750	-
Deutsche Bank AG, London	Baa2	Moody's	4,191,816	50,106
Goldman Sachs International	A3	Moody's	7,544,200	-
HSBC Bank Plc	A2	Moody's	60,319,158	21,080,443
JP Morgan Securities Plc	A1	Moody's	3,666,538	907,916
Nomura Holdings	Baa1	Moody's	600,890	-
Standard Chartered Plc	A2	Moody's	-	974,861
UBS AG	A-	S&P	990,202	19,452,676
Man GLG Innovation Equity Alternative				
Bank of New York Mellon	A1	Moody's	127,391,982	20,004,626
BNP Paribas	Aa3	Moody's	27,093,743	-
Credit Suisse Securities Europe Limited	A	S&P	1,689,971	-
Goldman Sachs International	A3	Moody's	190,383	-
Morgan Stanley & Co. International Plc	A1	Moody's	16,851,061	-
			€	€
Man GLG Global Fundamental Equity				
Bank of New York Mellon	A1	Moody's	43	18,078,008
Credit Suisse Securities Europe Limited	A	S&P	18	-
Morgan Stanley & Co. International Plc	A1	Moody's	633	-
			£	£
Man NewSmith UK Equity Alternative				
Bank of New York Mellon	A1	Moody's	87,770,910	n/a
BNP Paribas	Aa3	Moody's	18,222,525	n/a
Credit Suisse Securities Europe Limited	A	S&P	3,435,182	n/a
Goldman Sachs International	A3	Moody's	116,231	n/a
			US$	US$
Man Alternative Style Risk Premia				
Bank of America Merrill Lynch	A3	Moody's	222,110	n/a
Bank of New York Mellon	A1	Moody's	31,976,406	n/a
Credit Suisse Securities Europe Limited	A	S&P	919,358	n/a
Deutsche Bank AG, London	Baa2	Moody's	114,794	n/a
HSBC Bank Plc	A2	Moody's	420,136	n/a
JP Morgan Securities Plc	A1	Moody's	275,540	n/a
Morgan Stanley & Co. International Plc	A1	Moody's	1,495,031	n/a
Royal Bank of Scotland	Baa3	Moody's	239,123	n/a

In addition, at 31 December 2017, the Fund had credit risk exposure equivalent to US$108,036,000 for Man AHL TargetRisk (31 December 2016: US$Nil) and US$27,700,000 for Man GLG Global Emerging Markets Debt Total Return (31 December 2016: US$97,925,000) on credit instruments over which it has sold protection to third parties through credit default swaps.

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6. Financial risk management (continued)

Credit/counterparty risk (continued)

The below tables show the breakdown by Credit Spread of all credit securities held in the portfolio. This does not include any non-credit hedges held against these (for example equity securities) or deposits held with credit institutions. The "Credit Spread" is the measure which reflects the difference in yield of a credit security relative to an assumed credit risk-free security. For some security classes, the credit spread is the quotation method used by the market. For others, the Credit Spread is implied from the market price.

Spread	Credit Securities 31 December 2017	Credit Securities 31 December 2016
Man GLG Alpha Select Alternative	£	£
<25	126,178,999	62,029,420
	126,178,999	62,029,420
Man GLG Cred-Eq Alternative	€	€
<25		
25-100	-	9,165,915
100-200	-	2,471,701
200-300	-	2,328,967
300-400	-	2,314,448
400-500	-	86,025
500-700	-	289,500
700-1000	-	2,721,627
	-	19,825,419
Man GLG Unconstrained Emerging Equity	US$	US$
<25	2,213,099	2,831,502
	2,213,099	2,831,502
Man GLG Global Emerging Markets Debt Total Return		
<25	2,541,451,280	197,946,016
25-100	506,964	130,803,328
100-200	(509,277,196)	75,852,661
200-300	(347,422,100)	83,146,598
300-400	-	363,324
400-500	(5,799,368)	(18,550,808)
500-700	(149,616,225)	-
500-700	1,529,843,355	469,561,119
Man GLG Innovation Equity Alternative	US$	US$
<25	35,951,530	-
	35,951,530	-
Man NewSmith UK Equity Alternative	£	£
<25	65,747,496	-
	65,747,496	-

As at 31 December 2017, the value of the Portfolio's assets which are considered to be past due or impaired was US$Nil (2016: US$1,408).

Liquidity risk

Liquidity risk is defined as the risk that the Fund will encounter difficulty in meeting its obligations associated with financial liabilities that are settled by delivering cash or another financial asset. Redeemable Participating Shareholder redemption requests are the main liquidity risk for the Fund.

The Fund's Redeemable Participating Shares are redeemable as outlined in Note 10. The exposure to liquidity risk through Redeemable Participating Shareholder redemption requests is managed by specifically setting the redemption notice period to accommodate the expected liquidity of the underlying investments as agreed by the Investment Manager. The Fund is therefore potentially exposed to weekly redemptions by its shareholders.

The Fund's financial instruments include Level 1 financial instruments which are considered readily realisable as they are all listed on major recognised exchanges.

The Fund's financial instruments also include investments in Level 2 and 3 financial instruments, which are not quoted in an active public market and which generally may be illiquid. As a result, the Fund may not be able to liquidate quickly some of its investments in these instruments at an amount close to their fair value in order to meet its liquidity requirements.

The main liability of the Fund is associated with the need to satisfy Redeemable Participating Shareholder's request for redemptions. The Fund seeks to mitigate this risk by investing primarily in securities that are listed or traded on recognised markets, thus assets comprise mainly realisable securities, which can be readily sold.

6. Financial risk management (continued)

Liquidity risk (continued)

The tables below summarises the maturity profile of the Fund's financial liabilities:

Man GLG European Alpha Alternative

31 December 2017	Less than 1 month €	1 to 3 months €	3 to 12 months €	Greater than 1 year €	Total €
Liabilities:					
Balances due to brokers	382,682	-	-	-	382,682
Due to brokers	1,039,615	-	-	-	1,039,615
Financial liabilities at fair value through profit or loss	1,405,876	65,238	-	-	1,471,114
Redemptions payable	2,299	-	-	-	2,299
Due to shareholders	705	-	-	-	705
Performance fees payable	254,243	-	-	-	254,243
Management fees payable	69,121	-	-	-	69,121
Dividend payable	10,206	-	-	-	10,206
Accrued expenses and other liabilities	130,858	-	-	-	130,858
Total Liabilities (excluding Net Assets attributable to Redeemable Participating	3,295,605	65,238	-	-	3,360,843
31 December 2016					
Liabilities:					
Balances due to brokers	10,866,254	-	-	-	10,866,254
Due to brokers	20,786,024	-	-	-	20,786,024
Financial liabilities at fair value through profit or loss	3,466,996	-	-	-	3,466,996
Redemptions payable	18,206	-	-	-	18,206
Performance fees payable	9,227	-	-	-	9,227
Management fees payable	273,888	-	-	-	273,888
Interest payable	794	-	-	-	794
Dividend payable	37,995	-	-	-	37,995
Accrued expenses and other liabilities	301,167	-	-	-	301,167
Total Liabilities (excluding Net Assets attributable to Redeemable Participating	35,760,551	-	-	-	35,760,551

Man GLG Alpha Select Alternative

31 December 2017	£	£	£	£	£
Liabilities:					
Balances due to brokers	4,793,540	-	-	-	4,793,540
Financial liabilities at fair value through profit or loss	3,658,141	1,046,933	-	-	4,705,074
Redemptions payable	502	-	-	-	502
Due to shareholders	698	-	-	-	698
Performance fees payable	2,330,979	-	-	-	2,330,979
Management fees payable	131,260	-	-	-	131,260
Interest payable	9,681	-	-	-	9,681
Dividend payable	256,795	-	-	-	256,795
Accrued expenses and other liabilities	143,207	-	-	-	143,207
Total Liabilities (excluding Net Assets attributable to Redeemable Participating	11,324,803	1,046,933	-	-	12,371,736

6. Financial risk management (continued)

Liquidity risk (continued)

Man GLG Alpha Select Alternative (continued)

31 December 2016	Less than 1 month £	1 to 3 months £	3 to 12 months £	Greater than 1 year £	Total £
Liabilities:					
Balances due to brokers	68,353	-	-	-	68,353
Due to brokers	89,449	-	-	-	89,449
Financial liabilities at fair value through profit or loss	4,427,342	109,880	-	-	4,537,222
Performance fees payable	11,560	-	-	-	11,560
Management fees payable	110,986	-	-	-	110,986
Interest payable	3,416	-	-	-	3,416
Dividend payable	226,067	-	-	-	226,067
Accrued expenses and other liabilities	123,848	-	-	-	123,848
Total Liabilities (excluding Net Assets attributable to Redeemable Participating	5,061,021	109,880	-	-	5,170,901

Man GLG European Equity Alternative

31 December 2017	€	€	€	€	€
Liabilities:					
Balances due to brokers	27,795,295	-	-	-	27,795,295
Due to brokers	19,941,140	-	-	-	19,941,140
Financial liabilities at fair value through profit or loss	71,412,347	2,508,034	9,582,018	41,313,156	124,815,555
Redemptions payable	324,330	-	-	-	324,330
Due to shareholders	24,386	-	-	-	24,386
Performance fees payable	5,567,390	-	-	-	5,567,390
Management fees payable	1,058,935	-	-	-	1,058,935
Interest payable	196,370	-	-	-	196,370
Dividend payable	1,214,087	-	-	-	1,214,087
Accrued expenses and other liabilities	637,531	-	-	-	637,531
Total Liabilities (excluding Net Assets attributable to Redeemable Participating	128,171,811	2,508,034	9,582,018	41,313,156	181,575,019

31 December 2016					
Liabilities:					
Balances due to brokers	32,632,212	-	-	-	32,632,212
Due to brokers	14,865,890	-	-	-	14,865,890
Financial liabilities at fair value through profit or loss	53,849,929	2,709,954	4,491,831	68,291	61,120,005
Redemptions payable	176,235	-	-	-	176,235
Performance fees payable	1,251,518	-	-	-	1,251,518
Management fees payable	1,179,921	-	-	-	1,179,921
Interest payable	117,789	-	-	-	117,789
Dividend payable	991,810	-	-	-	991,810
Accrued expenses and other liabilities	752,374	-	-	-	752,374
Total Liabilities (excluding Net Assets attributable to Redeemable Participating	105,817,678	2,709,954	4,491,831	68,291	113,087,754

Man GLG Total Return

31 December 2016	£	£	£	£	£
Liabilities:					
Balances due to brokers	15,757	-	-	-	15,757
Management fees	3,920				3,920
Accrued expenses and other liabilities	12,353	-	-	-	12,353
Total Liabilities (excluding Net Assets attributable to Redeemable Participating	32,030	-	-	-	32,030

6. Financial risk management (continued)

Liquidity risk (continued)

Man GLG Global Equity Alternative

31 December 2017	Less than 1 month €	1 to 3 months €	3 to 12 months €	Greater than 1 year €	Total €
Liabilities:					
Balances due to brokers	6,378,393	-	-	-	6,378,393
Due to brokers	111,069	-	-	-	111,069
Financial liabilities at fair value through profit or loss	868,158	-	-	-	868,158
Due to shareholders	43,452	-	-	-	43,452
Performance fees payable	1,382,134	-	-	-	1,382,134
Management fees payable	76,880	-	-	-	76,880
Dividend payable	208,524	-	-	-	208,524
Liquidation fees payable	4,193	-	-	-	4,193
Accrued expenses and other liabilities	175,386	-	-	-	175,386
Total Liabilities (excluding Net Assets attributable to Redeemable Participating	9,248,189	-	-	-	9,248,189

31 December 2016					
Liabilities:					
Balances due to brokers	11,113,899	-	-	-	11,113,899
Due to brokers	4,058,683	-	-	-	4,058,683
Financial liabilities at fair value through profit or loss	14,192,710	755,246	1,291,339	15,160	16,254,455
Redemptions payable	1,895	-	-	-	1,895
Performance fees payable	76,529	-	-	-	76,529
Management fees payable	335,855	-	-	-	335,855
Interest payable	21,136	-	-	-	21,136
Dividend payable	264,040	-	-	-	264,040
Accrued expenses and other liabilities	535,804	-	-	-	535,804
Total Liabilities (excluding Net Assets attributable to Redeemable Participating	30,600,551	755,246	1,291,339	15,160	32,662,296

Man GLG Asian Equity Alternative

31 December 2016	US$	US$	US$	US$	US$
Liabilities:					
Balances due to brokers	22	-	-	-	22
Accrued expenses and other liabilities	197	-	-	-	197
Total Liabilities (excluding Net Assets attributable to Redeemable Participating	219	-	-	-	219

Man GLG European Alpha Alternative Enhanced

31 December 2016	€	€	€	€	€
Liabilities:					
Balances due to brokers	717,664	-	-	-	717,664
Performance fees payable	1,955	-	-	-	1,955
Management fees payable	11,008	-	-	-	11,008
Dividend payable	2,039	-	-	-	2,039
Accrued expenses and other liabilities	68,989	-	-	-	68,989
Total Liabilities (excluding Net Assets attributable to Redeemable Participating	801,655	-	-	-	801,655

6. Financial risk management (continued)

Liquidity risk (continued)

Man GLG Cred-Eq Alternative

31 December 2017	Less than 1 month €	1 to 3 months €	3 to 12 months €	Greater than 1 year €	Total €
Liabilities:					
Balances due to brokers	12,658	-	-	-	12,658
Accrued expenses and other liabilities	24,863	-	-	-	24,863
Total Liabilities (excluding Net Assets attributable to Redeemable Participating	37,521	-	-	-	37,521
31 December 2016					
Liabilities:					
Balances due to brokers	1,877	-	-	-	1,877
Financial liabilities at fair value through profit or loss	1,596,449	-	-	-	1,596,449
Redemptions payable	1,293	-	-	-	1,293
Performance fees payable	19,032	-	-	-	19,032
Management fees payable	33,082	-	-	-	33,082
Accrued expenses and other liabilities	116,402	-	-	-	116,402
Total Liabilities (excluding Net Assets attributable to Redeemable Participating	1,768,135	-	-	-	1,768,135

Man AHL Multi Strategy Alternative

31 December 2017	US$	US$	US$	US$	US$
Liabilities:					
Balances due to brokers	2,772,502	-	-	-	2,772,502
Due to brokers	130,922	-	-	-	130,922
Financial liabilities at fair value through profit or loss	21,526,847	2,954,611	126,047	156,755	24,764,260
Redemptions payable	1,879	-	-	-	1,879
Due to shareholders	23,911	-	-	-	23,911
Performance fees payable	119,967	-	-	-	119,967
Management fees payable	162,312	-	-	-	162,312
Dividend payable	101,380	-	-	-	101,380
Accrued expenses and other liabilities	182,357	-	-	-	182,357
Total Liabilities (excluding Net Assets attributable to Redeemable Participating	25,022,077	2,954,611	126,047	156,755	28,259,490
31 December 2016					
Liabilities:					
Balances due to brokers	2,874,506	-	-	-	2,874,506
Due to brokers	83,930	-	-	-	83,930
Financial liabilities at fair value through profit or loss	10,119,841	918,082	19,243	16,270	11,073,436
Performance fees payable	869	-	-	-	869
Management fees payable	253,301	-	-	-	253,301
Dividend payable	98,588	-	-	-	98,588
Accrued expenses and other liabilities	806,646	-	-	-	806,646
Total Liabilities (excluding Net Assets attributable to Redeemable Participating	14,237,681	918,082	19,243	16,270	15,191,276

Man AHL Directional Equities Alternative

31 December 2016					
Liabilities:					
Balances due to brokers	4,748	-	-	-	4,748
Accrued expenses and other liabilities	5,363	-	-	-	5,363
Total Liabilities (excluding Net Assets attributable to Redeemable Participating	10,111	-	-	-	10,111

6. Financial risk management (continued)

Liquidity risk (continued)

Man AHL TargetRisk

31 December 2017	Less than 1 month US$	1 to 3 months US$	3 to 12 months US$	Greater than 1 year US$	Total US$
Liabilities:					
Balances due to brokers	1,741,682	-	-	-	1,741,682
Financial liabilities at fair value through profit or loss	1,802,922	512,408	-	1,330,978	3,646,308
Due to shareholders	346,786	-	-	-	346,786
Management fees payable	86,107	-	-	-	86,107
Accrued expenses and other liabilities	90,793	-	-	-	90,793
Total Liabilities (excluding Net Assets attributable to Redeemable Participating	4,068,290	512,408	-	1,330,978	5,911,676
31 December 2016					
Liabilities:					
Balances due to brokers	1,360,446	-	-	-	1,360,446
Financial liabilities at fair value through profit or loss	97,756	59,444	-	-	157,200
Management fees payable	17,128	-	-	-	17,128
Accrued expenses and other liabilities	33,291	-	-	-	33,291
Total Liabilities (excluding Net Assets attributable to Redeemable Participating	1,508,621	59,444	-	-	1,568,065

Man AHL Volatility Alternative

31 December 2017					
Liabilities:					
Balances due to brokers	5,988	-	-	-	5,988
Liquidation fees payable	5,014	-	-	-	5,014
Accrued expenses and other liabilities	10,139	-	-	-	10,139
Total Liabilities (excluding Net Assets attributable to Redeemable Participating	21,141	-	-	-	21,141
31 December 2016					
Liabilities:					
Balances due to brokers	185,534	-	-	-	185,534
Financial liabilities at fair value through profit or loss	269,383	168,373	-	-	437,756
Performance fees payable	23,569	-	-	-	23,569
Management fees payable	20,856	-	-	-	20,856
Accrued expenses and other liabilities	80,814	-	-	-	80,814
Total Liabilities (excluding Net Assets attributable to Redeemable Participating	580,156	168,373	-	-	748,529

6. Financial risk management (continued)

Liquidity risk (continued)

Man GLG European Mid-Cap Equity Alternative

31 December 2017	Less than 1 month €	1 to 3 months €	3 to 12 months €	Greater than 1 year €	Total €
Liabilities:					
Balances due to brokers	4,767,517	-	-	-	4,767,517
Due to brokers	45,309	-	-	-	45,309
Financial liabilities at fair value through profit or loss	35,329,385	-	-	-	35,329,385
Redemptions payable	27,751	-	-	-	27,751
Due to shareholders	15,167	-	-	-	15,167
Performance fees payable	952,827	-	-	-	952,827
Management fees payable	418,897	-	-	-	418,897
Interest payable	395,109	-	-	-	395,109
Dividend payable	331,236	-	-	-	331,236
Accrued expenses and other liabilities	353,900	-	-	-	353,900
Total Liabilities (excluding Net Assets attributable to Redeemable Participating	42,637,098	-	-	-	42,637,098

31 December 2016					
Liabilities:					
Balances due to brokers	11,573,590	-	-	-	11,573,590
Financial liabilities at fair value through profit or loss	20,614,640	-	-	-	20,614,640
Redemptions payable	4,878	-	-	-	4,878
Performance fees payable	1,504,878	-	-	-	1,504,878
Management fees payable	289,261	-	-	-	289,261
Interest payable	110,963	-	-	-	110,963
Dividend payable	224,008	-	-	-	224,008
Accrued expenses and other liabilities	226,848	-	-	-	226,848
Total Liabilities (excluding Net Assets attributable to Redeemable Participating	34,549,066	-	-	-	34,549,066

Man Numeric Market Neutral Alternative

31 December 2017	US$	US$	US$	US$	US$
Liabilities:					
Balances due to brokers	3,316,967	-	-	-	3,316,967
Financial liabilities at fair value through profit or loss	32,464,177	-	-	-	32,464,177
Redemptions payable	32,798	-	-	-	32,798
Performance fees payable	385	-	-	-	385
Management fees payable	220,797	-	-	-	220,797
Interest payable	129,548	-	-	-	129,548
Accrued expenses and other liabilities	242,769	-	-	-	242,769
Total Liabilities (excluding Net Assets attributable to Redeemable Participating	36,407,441	-	-	-	36,407,441

6. Financial risk management (continued)

Liquidity risk (continued)

Man Numeric Market Neutral Alternative (continued)

31 December 2016	Less than 1 month US$	1 to 3 months US$	3 to 12 months US$	Greater than 1 year US$	Total US$
Liabilities:					
Balances due to brokers	1,528,532	-	-	-	1,528,532
Due to brokers	32,582,718	-	-	-	32,582,718
Financial liabilities at fair value through profit or loss	4,794,032	-	-	-	4,794,032
Performance fees payable	875,644	-	-	-	875,644
Management fees payable	157,736	-	-	-	157,736
Interest payable	34,756	-	-	-	34,756
Accrued expenses and other liabilities	88,676	-	-	-	88,676
Total Liabilities (excluding Net Assets attributable to Redeemable Participating	40,062,094	-	-	-	40,062,094

Man GLG Unconstrained Emerging Equity

31 December 2017	US$	US$	US$	US$	US$
Liabilities:					
Balances due to brokers	15,022,487	-	-	-	15,022,487
Due to brokers	200,273	-	-	-	200,273
Financial liabilities at fair value through profit or loss	721,340	-	5,840	-	727,180
Redemptions payable	4,322	-	-	-	4,322
Due to shareholders	5,390	-	-	-	5,390
Management fees payable	142,138	-	-	-	142,138
Interest payable	12,714	-	-	-	12,714
Accrued expenses and other liabilities	143,895	-	-	-	143,895
Total Liabilities (excluding Net Assets attributable to Redeemable Participating	16,252,559	-	5,840	-	16,258,399

31 December 2016					
Liabilities:					
Balances due to brokers	11,118,680	-	-	-	11,118,680
Due to brokers	1,875,212	-	-	-	1,875,212
Financial liabilities at fair value through profit or loss	269,522	-	484,815	-	754,337
Due to shareholders	4,735	-	-	-	4,735
Management fees payable	47,422	-	-	-	47,422
Interest payable	7,473	-	-	-	7,473
Accrued expenses and other liabilities	80,031	-	-	-	80,031
Total Liabilities (excluding Net Assets attributable to Redeemable Participating	13,403,075	-	484,815	-	13,887,890

Man GLG Global Emerging Markets Debt Total Return

31 December 2017					
Liabilities:					
Balances due to brokers	25,761,274	-	-	-	25,761,274
Financial liabilities at fair value through profit or loss	7,736,797	10,191,592	3,017,998	55,962,589	76,908,976
Redemptions payable	361,700	-	-	-	361,700
Due to shareholders	779,421	-	-	-	779,421
Performance fees payable	17,455	-	-	-	17,455
Management fees payable	1,620,898	-	-	-	1,620,898
Interest payable	769,910	-	-	-	769,910
Accrued expenses and other liabilities	1,799,277	-	-	-	1,799,277
Total Liabilities (excluding Net Assets attributable to Redeemable Participating	38,846,732	10,191,592	3,017,998	55,962,589	108,018,911

6. Financial risk management (continued)

Liquidity risk (continued)

Man GLG Global Emerging Markets Debt Total Return (continued)

31 December 2016	Less than 1 month US$	1 to 3 months US$	3 to 12 months US$	Greater than 1 year US$	Total US$
Liabilities:					
Balances due to brokers	1,002	-	-	-	1,002
Financial liabilities at fair value through profit or loss	9,823,033	3,180,047	2,083,084	3,871,033	18,957,197
Redemptions payable	2,087	-	-	-	2,087
Due to shareholders	6,662	-	-	-	6,662
Performance fees payable	647,962	-	-	-	647,962
Management fees payable	229,946	-	-	-	229,946
Interest payable	25,825	-	-	-	25,825
Accrued expenses and other liabilities	274,881	-	-	-	274,881
Total Liabilities (excluding Net Assets attributable to Redeemable Participating	11,011,398	3,180,047	2,083,084	3,871,033	20,145,562

Man GLG Innovation Equity Alternative

31 December 2017					
Liabilities:					
Balances due to brokers	11,025,013	-	-	-	11,025,013
Due to brokers	48,188	-	-	-	48,188
Financial liabilities at fair value through profit or loss	3,335,037	196,079	-	-	3,531,116
Redemptions payable	43,428	-	-	-	43,428
Due to shareholders	41,204	-	-	-	41,204
Performance fees payable	726,250	-	-	-	726,250
Management fees payable	161,354	-	-	-	161,354
Interest payable	3,975	-	-	-	3,975
Dividend payable	16,868	-	-	-	16,868
Accrued expenses and other liabilities	122,409	-	-	-	122,409
Total Liabilities (excluding Net Assets attributable to Redeemable Participating	15,523,726	196,079	-	-	15,719,805

31 December 2016					
Liabilities:					
Management fees payable	546	-	-	-	546
Accrued expenses and other liabilities	386	-	-	-	386
Total Liabilities (excluding Net Assets attributable to Redeemable Participating	932	-	-	-	932

Man GLG Global Fundamental Equity

31 December 2017	€	€	€	€	€
Liabilities:					
Balances due to brokers	501	-	-	-	501
Liquidation fees payable	2,226	-	-	-	2,226
Accrued expenses and other liabilities	6,657	-	-	-	6,657
Total Liabilities (excluding Net Assets attributable to Redeemable Participating	9,384	-	-	-	9,384

6. Financial risk management (continued)

Liquidity risk (continued)

Man GLG Global Fundamental Equity (continued)

31 December 2016	Less than 1 month €	1 to 3 months €	3 to 12 months €	Greater than 1 year €	Total €
Liabilities:					
Accrued expenses and other liabilities	115	-	-	-	115
Total Liabilities (excluding Net Assets attributable to Redeemable Participating	115	-	-	-	115

Man NewSmith UK Equity Alternative

31 December 2017	£	£	£	£	£
Liabilities:					
Balances due to brokers	1,056,397	-	-	-	1,056,397
Due to brokers	4,644	-	-	-	4,644
Financial liabilities at fair value through profit or loss	2,133,789	123,475	-	-	2,257,264
Management fees payable	278,945	-	-	-	278,945
Interest payable	4,197	-	-	-	4,197
Dividend payable	162,513	-	-	-	162,513
Accrued expenses and other liabilities	77,550	-	-	-	77,550
Total Liabilities (excluding Net Assets attributable to Redeemable Participating	3,718,035	123,475	-	-	3,841,510

Man Alternative Style Risk Premia

31 December 2017	US$	US$	US$	US$	US$
Liabilities:					
Balances due to brokers	684,440	-	-	-	684,440
Financial liabilities at fair value through profit or loss	829,772	250,492	-	16,613	1,096,877
Management fees payable	53,903	-	-	-	53,903
Accrued expenses and other liabilities	73,301	-	-	-	73,301
Total Liabilities (excluding Net Assets attributable to Redeemable Participating	1,641,416	250,492	-	16,613	1,908,521

Option writing

As a writer of options, the Fund receives a premium at the outset and then bears the risk of unfavorable changes in the price of the financial instrument underlying the option. As a result of writing option contracts, the Fund is obligated to purchase or sell, at the holder's option, the underlying financial instrument at a fixed price which may differ from the prevailing market price at that date. Writing options may incur losses which greatly exceed the premium income received.

Securities sold short

Securities sold short are those in which a security is sold that the Fund does not own in anticipation of a decline in the market value of the security. The Fund's risk is that the value of the security will increase rather than decrease. Consequently, the settlement amount of the liability for securities sold short may exceed the amount recorded in the statement of financial position, as the Fund is obligated to purchase the security in the market at prevailing prices to settle its obligations.

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

	Combined Company 2017 US$	Man GLG European Alpha Alternative 2017 €	Man GLG Alpha Select Alternative 2017 £	Man GLG European Equity Alternative 2017 €
Interest income	41,809,006	123,153	74,716	210,931
Interest expense	(34,047,760)	(313,609)	(695,410)	(6,900,766)
Dividend income	66,334,200	748,865	3,421,703	31,612,422
Dividend expense	(67,372,800)	(781,416)	(3,344,155)	(32,173,827)
	6,722,646	(223,007)	(543,146)	(7,251,240)
Realised and unrealised gain/(loss) on financial assets and liabilities at fair value through profit and loss				
Net realised gain/(loss) on investments	374,587,916	(374,273)	19,464,014	75,693,884
Net realised foreign currency (loss)/gain	(31,910,381)	(489,105)	539,826	(10,454,332)
Total net realised gain/(loss)	342,677,535	(863,378)	20,003,840	65,239,552
Movement in net unrealised (depreciation)/appreciation on investments	(18,225,403)	(1,956,225)	728,254	(11,006,556)
Movement in net unrealised (depreciation)/appreciation on currency	(1,806,459)	(12,074)	(827)	(521,944)
Total net movement in unrealised (depreciation)/appreciation	(20,031,862)	(1,968,299)	727,427	(11,528,500)
Net gain/(loss) on financial assets and liabilities at fair value through profit or loss	329,368,319	(3,054,684)	20,188,121	46,459,812

	Man GLG Global Equity Alternative 2017 €	Man GLG Cred-Eq Alternative 2017 €	Man AHL Multi Strategy Alternative 2017 US$	Man AHL TargetRisk 2017 US$
Interest income	441,568	119,789	820,467	1,558,874
Interest expense	(2,076,926)	(67,859)	(1,103,682)	(377,846)
Dividend income	8,011,287	2,649	2,980,344	-
Dividend expense	(8,223,567)	(100,153)	(2,059,796)	-
	(1,847,638)	(45,574)	637,333	1,181,028
Realised and unrealised gain/(loss) on financial assets and liabilities at fair value through profit and loss				
Net realised gain/(loss) on investments	21,935,996	1,609,940	19,392,971	7,260,220
Net realised foreign currency (loss)/gain	(6,246,372)	(301,569)	220,582	1,805,638
Total net realised gain/(loss)	15,689,624	1,308,371	19,613,553	9,065,858
Movement in net unrealised (depreciation)/appreciation on investments	(984,887)	(3,079,670)	(1,692,758)	1,236,219
Movement in net unrealised (depreciation)/appreciation on currency	(370,408)	26,982	390,100	102,636
Total net movement in unrealised (depreciation)/appreciation	(1,355,295)	(3,052,688)	(1,302,658)	1,338,855
Net gain/(loss) on financial assets and liabilities at fair value through profit or loss	12,486,691	(1,789,891)	18,948,228	11,585,741

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

	Man AHL Volatility Alternative 2017 US$	Man GLG European Mid-Cap Equity Alternative 2017 €	Man Numeric Market Neutral Alternative 2017 US$	Man GLG Unconstrained Emerging Equity 2017 US$
Interest income	43,844	42,915	4,328,118	164,028
Interest expense	(8,417)	(2,936,417)	(5,079,346)	(400,576)
Dividend income	-	6,571,084	-	2,835,933
Dividend expense	-	(11,029,752)	-	(6,451)
	35,427	(7,352,170)	(751,228)	2,592,934
Realised and unrealised gain/(loss) on financial assets and liabilities at fair value through profit and loss				
Net realised gain/(loss) on investments	1,263,381	34,897,579	19,681,443	16,788,716
Net realised foreign currency (loss)/gain	(122,349)	360,954	(8,170,746)	(845,931)
Total net realised gain/(loss)	1,141,032	35,258,533	11,510,697	15,942,785
Movement in net unrealised (depreciation)/appreciation on investments	(68,738)	(2,644,129)	1,586,948	12,237,799
Movement in net unrealised (depreciation)/appreciation on currency	24,096	33,612	(653)	(1,169)
Total net movement in unrealised (depreciation)/appreciation	(44,642)	(2,610,517)	1,586,295	12,236,630
Net gain/(loss) on financial assets and liabilities at fair value through profit or loss	1,131,817	25,295,846	12,345,764	30,772,349

	Man GLG Global Emerging Markets Debt Total Return 2017 US$	Man GLG Innovation Equity Alternative 2017 US$	Man GLG Global Fundamental Equity 2017 €	Man NewSmith UK Equity Alternative 2017 £
Interest income	33,477,819	176,763	872	25,467
Interest expense	(11,676,299)	(257,889)	(37,401)	(198,413)
Dividend income	-	354,717	94,413	2,026,844
Dividend expense	-	(466,998)	(85,966)	(1,039,588)
	21,801,520	(193,407)	(28,082)	814,310
Realised and unrealised gain/(loss) on financial assets and liabilities at fair value through profit and loss				
Net realised gain/(loss) on investments	138,321,026	6,732,409	(1,081,951)	(8,239,667)
Net realised foreign currency (loss)/gain	(14,239,385)	3,514,114	745,696	2,157,439
Total net realised gain/(loss)	124,081,641	10,246,523	(336,255)	(6,082,228)
Movement in net unrealised (depreciation)/appreciation on investments	(13,085,163)	2,160,375	-	(98,250)
Movement in net unrealised (depreciation)/appreciation on currency	(1,436,049)	57,179	-	(208)
Total net movement in unrealised (depreciation)/appreciation	(14,521,212)	2,217,554	-	(98,458)
Net gain/(loss) on financial assets and liabilities at fair value through profit or loss	131,361,949	12,270,670	(364,337)	(5,366,376)

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

	Man Alternative Style Risk Premia 2017 US$
Interest income	48,945
Interest expense	(59,263)
Dividend income	-
Dividend expense	-
	(10,318)
Realised and unrealised gain/(loss) on financial assets and liabilities at fair value through profit and loss	
Net realised gain/(loss) on investments	793,143
Net realised foreign currency (loss)/gain	962,072
Total net realised gain/(loss)	1,755,215
Movement in net unrealised (depreciation)/appreciation on investments	811,164
Movement in net unrealised (depreciation)/appreciation on currency	12,020
Total net movement in unrealised (depreciation)/appreciation	823,184
Net gain/(loss) on financial assets and liabilities at fair value through profit or loss	2,568,081

	Combined Company 2016 US$	Man GLG European Alpha Alternative 2016 €	Man GLG Alpha Select Alternative 2016 £	Man GLG European Equity Alternative 2016 €
Interest income	9,613,572	47,734	272,525	110,335
Interest expense	(20,704,161)	(1,243,049)	(569,660)	(9,089,777)
Dividend income	67,647,156	6,254,045	2,061,084	31,960,737
Dividend expense	(61,855,987)	(4,294,267)	(1,984,609)	(31,454,411)
	(5,299,420)	764,463	(220,660)	(8,473,116)
Realised and unrealised gain/(loss) on financial assets and liabilities at fair value through profit and loss				
Net realised (loss)/gain on investments	(11,790,182)	(19,331,740)	20,406,382	407,525
Net realised foreign currency gain/(loss)	21,436,387	2,388,176	(6,049,928)	17,030,464
Total net realised gain/(loss)	9,646,205	(16,943,564)	14,356,454	17,437,989
Movement in net unrealised appreciation/(depreciation) on investments	15,966,749	16,753,395	14,796	(17,619,631)
Movement in net unrealised (depreciation)/appreciation on currency	(679,894)	(5,474)	(14,782)	(472,698)
Total net movement in unrealised appreciation/(depreciation)	15,286,855	16,747,921	14	(18,092,329)
Net gain/(loss) on financial assets and liabilities at fair value through profit or loss	19,633,640	568,820	14,135,808	(9,127,456)

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

	Man GLG Total Return 2016 £	Man GLG Global Equity Alternative 2016 €	Man GLG Asian Equity Alternative 2016 US$	Man GLG European Alpha Alternative Enhanced 2016 €
Interest income	4,047	501,607	75,454	4,735
Interest expense	(9,136)	(3,493,082)	(135,677)	(101,655)
Dividend income	-	11,290,262	160,131	644,310
Dividend expense	-	(11,651,027)	(82,062)	(437,273)
	(5,089)	(3,352,240)	17,846	110,117
Realised and unrealised gain/(loss) on financial assets and liabilities at fair value through profit and loss				
Net realised (loss)/gain on investments	(535,150)	4,178,637	813,349	(1,043,367)
Net realised foreign currency gain/(loss)	204,028	6,269,773	(2,355,133)	(385,129)
Total net realised (loss)/gain	(331,122)	10,448,410	(1,541,784)	(1,428,496)
Movement in net unrealised appreciation/(depreciation) on investments	604,872	(6,986,443)	(4,683,585)	905,703
Movement in net unrealised (depreciation)/appreciation on currency	10,594	242,664	(49,857)	(6,807)
Total net movement in unrealised appreciation/(depreciation)	615,466	(6,743,779)	(4,733,442)	898,896
Net gain/(loss) on financial assets and liabilities at fair value through profit or loss	279,255	352,391	(6,257,380)	(419,483)

	Man GLG Cred-Eq Alternative 2016 €	Man AHL Multi Strategy Alternative 2016 US$	Man AHL Directional Equities Alternative 2016 US$	Man AHL TargetRisk 2016 US$
Interest income	244,893	251,061	1,310	1,386,706
Interest expense	83,595	(558,889)	(151,321)	(979,073)
Dividend income	66,543	2,630,029	742,794	-
Dividend expense	(122,746)	(831,694)	(397,881)	-
	272,285	1,490,507	194,902	407,633
Realised and unrealised gain/(loss) on financial assets and liabilities at fair value through profit and loss				
Net realised (loss)/gain on investments	(9,424,309)	(369,834)	(2,734,098)	3,143,978
Net realised foreign currency gain/(loss)	889,695	(816,067)	34,420	(198,201)
Total net realised (loss)/gain	(8,534,614)	(1,185,901)	(2,699,678)	2,945,777
Movement in net unrealised appreciation/(depreciation) on investments	5,264,695	614,552	(838,383)	62,158
Movement in net unrealised (depreciation)/appreciation on currency	(123,300)	(171,629)	13,397	(7,930)
Total net movement in unrealised appreciation/(depreciation)	5,141,395	442,923	(824,986)	54,228
Net gain/(loss) on financial assets and liabilities at fair value through profit or loss	(3,120,934)	747,529	(3,329,762)	3,407,638

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

	Man AHL Volatility Alternative 2016 US$	Man GLG European Mid-Cap Equity Alternative 2016 €	Man Numeric Market Neutral Alternative 2016 US$	Man GLG Unconstrained Emerging Equity 2016 US$
Interest income	73,674	(97,045)	796,570	92,138
Interest expense	(10,212)	(1,636,909)	(1,006,810)	(133,470)
Dividend income	-	3,713,956	46,646	1,598,801
Dividend expense	-	(4,271,792)	(46,646)	(11,855)
	63,462	(2,291,790)	(210,240)	1,545,614
Realised and unrealised gain/(loss) on financial assets and liabilities at fair value through profit and loss				
Net realised (loss)/gain on investments	4,011,437	2,369,074	(1,300,109)	(143,053)
Net realised foreign currency gain/(loss)	(445,189)	527,648	(1,234,548)	22,333
Total net realised (loss)/gain	3,566,248	2,896,722	(2,534,657)	(120,720)
Movement in net unrealised appreciation/(depreciation) on investments	(1,518,486)	14,018,485	4,782,048	909,232
Movement in net unrealised (depreciation)/appreciation on currency	(17,531)	(28,390)	(4,961)	286
Total net movement in unrealised appreciation/(depreciation)	(1,536,017)	13,990,095	4,777,087	909,518
Net gain/(loss) on financial assets and liabilities at fair value through profit or loss	2,093,693	14,595,027	2,032,190	2,334,412

	Man GLG Global Emerging Markets Debt Total Return 2016 US$
Interest income	5,663,304
Interest expense	185,908
Dividend income	-
Dividend expense	-
	5,849,212
Realised and unrealised gain/(loss) on financial assets and liabilities at fair value through profit and loss	
Net realised (loss)/gain on investments	(16,841,966)
Net realised foreign currency gain/(loss)	4,776,603
Total net realised (loss)/gain	(12,065,363)
Movement in net unrealised appreciation/(depreciation) on investments	2,149,081
Movement in net unrealised (depreciation)/appreciation on currency	-
Total net movement in unrealised appreciation/(depreciation)	2,149,081
Net gain/(loss) on financial assets and liabilities at fair value through profit or loss	(4,067,070)

8. Fees and expenses

Management and performance fees

The Fund has appointed Man Asset Management (Ireland) Limited (the "Manager") as manager of the Fund. The Manager has delegated its administration and share registration functions to BNY Mellon Fund Services (Ireland) DAC (the "Administrator"), and its investment management functions to GLG Partners LP for Man GLG Portfolios, Numeric Investors LLC for Man Numeric Portfolio, AHL Partners LLP for Man AHL Portfolios and Man Solutions Limited for Man Solutions Portfolios (the "Investment Managers"). The Manager has delegated its distribution functions to GLG Partners LP for the Man GLG portfolios, Man Investments AG for the Numeric Portfolios, Man Investments AG for Man AHL portfolios and Man Investments AG for Man Solutions portfolios (the "Distributors").

Man GLG Portfolios, Man Numeric Portfolios, Man AHL Portfolios and Man Solutions Portfolios

The Manager receives management fees of 0.50%, 0.75%, up to 0.75%, 0.95%, 1.00%, up to 1.00%, 1.25%, up to 1.25%, 1.50%, up to 1.50%, 1.70%, 1.75%, up to 1.75%, 2.00%, up to 2.00%, 2.25%, 2.75% and 3.00% per annum of the average Net Asset Value of each of the portfolio by class as per the table below:

The Manager receives management fees for classes and on rates prescribed as per below table:-

	0.50 %	0.75 %	Up to 0.75 %	0.95 %	1.00 %	Up to 1.00 %	1.25 %	Up to 1.25 %	1.50 %	Up to 1.50 %	1.70 %	1.75 %	Up to 1.75 %	2.00 %	Up to 2.00 %	2.25 %	2.75 %	3.00 %
Man GLG European Alpha Alternative							IN	INU						DN				
Man GLG Alpha Select Alternative		IL	IL U						DL									
Man GLG European Equity Alternative									IXN				INZ	IN			DN	
Man GLG Total Return		I																
Man GLG Global Equity Alternative														IN			DN	
Man GLG Asian Equity Alternative														IN			DN	DNY
Man GLG European Alpha Alternative Enhanced														IN			DN	
Man GLG Cred-Eq Alternative					IN							DN						
Man AHL Multi Strategy Alternative					IN							DN						
Man AHL Directional Equities Alternative					IN							DN						
Man AHL TargetRisk		I,I H							D, DH									
Man AHL Volatility Alternative									IN							DN		
Man GLG European Mid-Cap Equity Alternative					IN, INF							DN		DNY				
Man Numeric Market Neutral Alternative							IN	INU						DN				

8. Fees and expenses (continued)

Management and performance fees (continued)

Man GLG Portfolios, Man Numeric Portfolios, Man AHL Portfolios and Man Solutions Portfolios (continued)

	0.50 %	0.75 %	Up to 0.75 %	0.95 %	1.00 %	Up to 1.00 %	1.25 %	Up to 1.25 %	1.50 %	Up to 1.50 %	1.70 %	1.75 %	Up to 1.75 %	2.00 %	Up to 2.00 %	2.25 %	2.75 %	3.00 %
Man GLG Unconstrained Emerging Equity		IF		I					DF		D							
Man GLG Global Emerging Markets Debt Total Return	IL, IMF	I,DR					DL, DMF		D			DY						
Man GLG Innovation Equity Alternative	INF				IN	INU	DNF					DN						
Man GLG Global Fundamental Equity					IN													
Man NewSmith UK Equity Alternative					IN, IXE									IX H				
Man Alternative Style Risk Premia					I							D						

The Manager receives performance fees for classes and on rates prescribed as per below table:-

Man GLG Portfolios, Man Numeric Portfolios, Man AHL Portfolios and Man Solutions Portfolios

	10.00%	20.00%	Up to 20.00%	Up to 25.00%	N/A
Man GLG European Alpha Alternative		DN, IN	INU		
Man GLG Alpha Select Alternative		DL,IL, IL U			
Man GLG European Equity Alternative		DN, IN, IXN		INZ	
Man GLG Global Equity Alternative		DN, IN			
Man GLG Cred-Eq Alternative		DN, DNY, IN, INU			
Man AHL Multi Strategy Alternative		DN, IN			
Man AHL TargetRisk					D, DH, I, IH
Man AHL Volatility Alternative		DN, IN			
Man GLG European Mid-Cap Equity Alternative	IN F	DN, DNY, IN			
Man Numeric Market Neutral		DN, IN, INU			
Man GLG Unconstrained Emerging Equity					D, DF, I, IF
Man GLG Global Emerging Markets Debt Total Return		DL, DMF, IL, IMF			D, DR, I
Man GLG Innovation Equity Alternative		DN, DNF, IN, INF	INU		
Man GLG Global Fundamental Equity		DN, DNY, DNF, IN, INF	INU		
Man NewSmith UK Equity Alternative		IN, IXE			IX
Man Alternative Style Risk Premia					D, I

8. Fees and expenses (continued)

Management and performance fees (continued)

Performance fees accrue at each Valuation Point and are calculated by the Administrator on the dates set out below in respect of each Share Class (each a "Calculation Date"):

a) in the case of all Share classes, with the exception of the "E" Share Classes in Man NewSmith UK Equity Alternative and of all the Share Classes in Man GLG Global Emerging Markets Debt Total Return, performance fees are calculated semi-annually in arrears as at the last Business Day in the six month period ending on 30 June and the last Business Day in the six month period ending 31 December in each year; or

b) in the case of the "E" Share Classes in Man NewSmith UK Equity Alternative of all the Share Classes in Man GLG Global Emerging Markets Debt Total Return, performance fees are calculated annually in arrears as at the last Business Day in the twelve month period ending 31 December in each year.

The Manager receives no performance fee for Classes D and I of GLG Total Return, Classes D, DF, DY, I and IF of Man GLG Unconstrained Emerging Equity, Classes DN and IN of Man AHL TargetRisk, Classes D, DR, DY, I and IU of Man GLG Global Emerging Markets Debt Total Return, Class IX of Man NewSmith UK Equity Alternative and Classes D, DY, I and IU of Man Alternative Style Risk Premia.

The Manager pays the fees of the Investment Manager, Administrator and the Distributor.

The Manager may also receive distribution fees, up-front sales charges and contingent deferred sales charges.

Administration fees

The Fund is subject to an administration fee in respect of each Portfolio in relation to administration services provided by the Administrator and the Investment Manager. The administration fee is an amount which may not exceed 0.30% per annum of the Net Asset Value of the relevant Portfolio. The amount paid to each of the Administrator and Investment Manager is determined between the parties from time to time.

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 is paid by the Fund to the Manager (for on-payment to the Administrator) monthly in arrears and the remainder is paid by the Fund to the Investment Manager. The Fund also reimburses the Manager out of the assets of the Fund for reasonable out-of-pocket expenses incurred by the Administrator and the Investment Manager. The Manager is responsible for reimbursing the Administrator and the Investment Manager for these expenses.

Depositary fees

The Fund pays the Depositary a depositary fee which may not exceed 0.04% per annum of the Net Asset Value of the relevant Portfolio together with value added tax, if any, applicable to such fees. The Fund also reimburses the Depositary out of the assets of the relevant Portfolio for reasonable out-of-pocket expenses will accrue from day to day (which will not exceed normal commercial rates) and reasonable out of pocket expenses of any sub-custodian appointed by the Depositary and will be liable for transaction charges. The fee and expenses of the Depositary are paid monthly in arrears.

Amounts unpaid by the Fund at the year end relating to management, performance, administration and depositary fees are shown below:

	2017 Combined Fund US$	2016 Combined Fund US$
Management fees	4,952,333	3,108,281
Performance fees	13,811,843	4,582,368
Administration fees	2,859,752	1,239,509
Depositary fees	430,302	479,719

Directors' fees

The Fund will pay the fees of the Directors. Currently each Director's fee is not expected to exceed €15,000 per annum. The Directors' fees for the year ended 31 December 2017 were €45,000 (2016: €24,000). In addition, the Directors receive reimbursement for travel and other out-of-pocket expenses relating to attendance at meetings and other matters, including any expenses relating to the performance of due diligence for the benefit of the Fund.

9. Related party transactions

The Fund has adopted the corporate governance code for collective investment schemes and management companies issued by the Irish Funds Industry Association (the "IF Code"). The Directors are satisfied that they act independently and in the interests of the Fund as a whole and have determined that Eric Fortier and Ronan Daly are independent directors as that term is defined in the IF Code.

Man Asset Management (Ireland) Limited is a related party through its holding of 1 Subscriber Share in the Fund. John Morton, a director of the Fund, holds the second Subscriber Share.

During the year Eric Fortier, Ronan Daly and Bronwyn Wright earned Directors' fee of €15,000 each. John Morton has elected to waive his Directors' fee as he is the Global Co-Head of Legal within Man Group Plc.

Each of the Directors is or may become involved in other financial investment and professional activities which may cause conflicts of interest with the management of the Fund. These activities include management or administration of other companies (including those with investment objectives similar to those of the Fund or structures that may be related to Man Group plc sponsored investment funds), purchases and sales of securities and other investments, investment and management counselling and serving as directors, advisers and/or agents of other companies, including companies and legal structures in which the Fund may invest and/or which may invest into the Fund.

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

31 December 2017 Related party	Type of fees /Income	Total Fees /Income US$	Fees payable /receivable US$
Man Asset Management (Ireland) Limited	Management fees	49,636,517	4,952,333
Man Asset Management (Ireland) Limited	Performance fees	22,662,447	13,811,843
Man Asset Management (Ireland) Limited	Administration fees*	13,584,862	2,859,752
Man Asset Management (Ireland) Limited	Expense Reimbursement	(4,547,915)	(1,985,282)
Directors	Directors' fees	50,837	-
31 December 2016			
Man Asset Management (Ireland) Limited	Management fees	41,549,957	3,108,281
Man Asset Management (Ireland) Limited	Performance fees	5,170,713	4,582,368
Man Asset Management (Ireland) Limited	Administration fees*	8,101,236	1,239,509
Man Asset Management (Ireland) Limited	Expense Reimbursement	(1,538,799)	(1,597,111)
Directors	Directors' fees	47,765	-
Matheson	Legal fees	301,656	-

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

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

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

Portfolio	Redeemable Participating Shares 2017	2016
Man GLG European Alpha Alternative	351,367	420,899
Man GLG Alpha Select Alternative	20,479	31,805
Man GLG European Equity Alternative	1,251	10,084
Man GLG Cred-Eq Alternative	-	3,453
Man AHL Multi Strategy Alternative	605	901
Man AHL TargetRisk	36,702	57,538
Man AHL Volatility Alternative	-	146,345
Man GLG European Mid-Cap Equity Alternative	26,710	9,628
Man Numeric Market Neutral Alternative	190	378,210
Man GLG Unconstrained Emerging Equity	134	188,396
Man GLG Global Emerging Markets Debt Total Return	16,104	14,510
Man GLG Innovation Equity Alternative	130	200,130
Man GLG Global Fundamental Equity	-	200,130
Man NewSmith UK Equity Alternative	16	-
Man Alternative Style Risk Premia	210,070	-

10. Share capital

The authorised share capital of the Fund is 500,000,000,002 divided into 2 Subscriber Shares of €1 each and 500,000,000,000 Shares of no par value initially designated as unclassified Shares. The Directors are empowered to issue up to 500,000,000,000 Shares of no par value designated as Shares of any series or class on such terms as they think fit.

Subscriber Shares of the Fund

The Subscriber Shares are each held by Man Asset Management (Ireland) Limited and John Morton in Nominee capacity. The Subscriber Shares were fully issued when the Fund was launched. They entitle the holders to attend and vote at general meetings of the Fund but do not entitle the holders to participate in the profits or assets of the Fund except for a return of capital on a winding-up. The Subscriber Share capital is beneficially held by or on behalf of the Manager. All issued Shares are fully paid. All these Issued Subscriber Shares are fully paid.

Redeemable Participating Shares

The Fund's Redeemable Participating Shares are redeemable at the shareholder's option on each Dealing Day with 1 business day written notice for Man GLG European Alpha Alternative, Man GLG Alpha Select Alternative, Man GLG European Equity Alternative, Man GLG Total Return, Man GLG Global Equity Alternative, Man GLG European Alpha Alternative Enhanced, Man GLG Cred-Eq Alternative, Man AHL Multi Strategy Alternative, Man AHL Directional Equities Alternative, Man AHL TargetRisk, Man GLG European Mid-Cap Equity Alternative, Man Numeric Market Neutral Alternative, Man GLG Unconstrained Emerging Equity, Man GLG Global Emerging Markets Debt Total Return, Man GLG Innovation Equity Alternative, Man GLG Global Fundamental Equity, Man NewSmith UK Equity Alternative and Man Alternative Style Risk Premia and with 4 days' written notice for Man GLG Asian Equity Alternative and Man AHL Volatility Alternative. The Fund's Redeemable Participating Shares are classified as financial liabilities. The Fund is therefore potentially exposed to weekly redemptions by its shareholders. The exposure to liquidity risk through shareholder redemption requests is managed by specifically setting the redemption notice period to accommodate the expected liquidity of the underlying investment as agreed by the Investment Managers.

The Fund manages its obligation to repurchase the Shares when required to do so and its overall liquidity risk by:

- Allowing for redemptions only during the first Business Day of each calendar week.
- Requiring a 4 Business Day notice period before redemptions.

The Fund's policy is to satisfy redemption requests by any one of the following means or as may otherwise be provided in the Fund's Prospectus:

- Withdrawal of cash deposits.
- Disposal of assets

Subscriptions for Shares Classes may be subject to an up-front sales charge of up to 5% of the subscription amount, payable to the Manager.

	Shares at 1 January 2017	Subscriptions	Redemptions	Shares at 31 December 2017
Man GLG European Alpha Alternative				
DN EUR	76,538	937	(44,197)	33,278
DN H GBP	9,044	433	(8,050)	1,427
DN H USD	31,378	2,749	(20,369)	13,758
IN EUR	703,754	63,487	(573,996)	193,245
IN H GBP	5,604	-	(3,491)	2,113
IN H USD	427,996	397	(73,775)	354,618
INU EUR	-	10	-	10
Total	1,254,314	68,013	(723,878)	598,449
Man GLG Alpha Select Alternative				
DL GBP	4,540	2,297	(1,444)	5,393
DL H EUR	61,424	49,654	(3,176)	107,902
DL H SEK	50	-	(50)	-
DL H USD	280,428	46,435	(257,365)	69,498
IL GBP	35,073	331,322	(170)	366,225
IL H EUR	52,544	603,620	(23,508)	632,656
IL H SEK	50	-	-	50
IL H USD	796,927	240	(80,386)	716,781
IL U GBP	31,705	15,195	(12,638)	34,262
Total	1,262,741	1,048,763	(378,737)	1,932,767

10. Share capital (continued)

	Shares at 1 January 2017	Subscriptions	Redemptions	Shares at 31 December 2017
Man GLG European Equity Alternative				
DN EUR	1,134,297	562,353	(1,420,777)	275,873
DN H CHF	78,071	2,911	(15,269)	65,713
DN H GBP	15,887	-	(4,811)	11,076
DN H NOK	64,120	-	-	64,120
DN H SEK	1,843	2,111	(1,799)	2,155
DN H SGD	2,279	-	(2,279)	-
DN H USD	471,270	25,618	(320,646)	176,242
IN EUR	2,631,700	3,309,155	(2,167,991)	3,772,864
IN H GBP	286,340	43	(60,400)	225,983
IN H NOK	48	-	(48)	-
IN H SEK	4,506,685	856,477	(1,128,211)	4,234,951
IN H USD	888,617	1,075,614	(1,496,507)	467,724
INZ EUR	-	286,711	(105,052)	181,659
INZ EUR Dist	-	100	-	100
INZ H CHF Dist	-	92,359	(7,832)	84,527
INZ H GBP Dist	-	16,310	(961)	15,349
INZ H USD	-	245,845	(155,017)	90,828
INZ H USD Dist	-	7,100	-	7,100
IXN H GBP	72,452	-	(72,452)	-
Total	10,153,609	6,482,707	(6,960,052)	9,676,264
Man GLG Global Equity Alternative				
DN EUR	13,309	-	(7,094)	6,215
DN H CHF	13,700	-	(13,700)	-
DN H USD	154,462	109	(100,599)	53,972
IN EUR	1,803,390	98,401	(1,847,866)	53,925
IN H USD	3,362	-	(502)	2,860
Total	1,988,223	98,510	(1,969,761)	116,972
Man GLG Cred-Eq Alternative				
DN EUR	17,663	261	(17,924)	-
DN H USD	4,827	-	(4,827)	-
IN EUR	453,114	47,780	(500,894)	-
IN H USD	12,356	2,430	(14,786)	-
Total	487,960	50,471	(538,431)	-
Man AHL Multi Strategy Alternative				
DN USD	372,283	72,180	(256,317)	188,146
DN H EUR	1,363	1,730	(1,228)	1,865
DN H GBP	9,840	-	(5,648)	4,192
DN H SEK	50	2,923	(2,973)	-
IN USD	71,855	10	(71,855)	10
IN H CHF	7,350	55,116	(7,350)	55,116
IN H EUR	727,092	222,958	(2,727)	947,323
IN H GBP	800	14,626	(374)	15,052
IN H SEK	559,391	1,462,199	(211,489)	1,810,101
Total	1,750,024	1,831,742	(559,961)	3,021,805
Man AHL TargetRisk				
D USD	1,960	142,162	(80,106)	64,016
D H CHF	-	41,540	(87)	41,453
D H EUR	10	43,600	(1,038)	42,572
D H SEK	50	-	-	50
I USD	243,737	203,072	(31,368)	415,441
I H CHF	-	7,601	-	7,601
I H EUR	10	19,906	(186)	19,730
I H GBP	3,611	241,294	(400)	244,505
I H JPY	-	275,000	-	275,000
I H SEK	50	-	-	50
Total	249,428	974,175	(113,185)	1,110,418
Man AHL Volatility Alternative				
D N USD	10	-	(10)	-
IN USD	157,114	-	(157,114)	-
IN H EUR	16,046	16,553	(32,599)	-
Total	173,170	16,553	(189,723)	-

10. Share capital (continued)

	Shares at 1 January 2017	Subscriptions	Redemptions	Shares at 31 December 2017
Man GLG European Mid-Cap Equity Alternative				
DN EUR	1,312	145,292	(27,226)	119,378
DN H SEK	50	-	(50)	-
DN H USD	262,830	16,723	(214,754)	64,799
DNY EUR	29,446	9,290	(4,482)	34,254
IN EUR	1,725,420	3,699,600	(1,889,144)	3,535,876
INF EUR	914,205	36,549	(232,506)	718,248
INF H CHF	2,550	-	(2,550)	-
INF H GBP	86,666	20,454	(73,104)	34,016
INF H USD	3,589	-	(1,439)	2,150
IN H CHF	10,000	5,937	(15,937)	-
IN H GBP	4,926	-	(4,473)	453
IN H SEK	50	-	-	50
IN H USD	36,507	25,067	(9,496)	52,078
Total	3,077,551	3,958,912	(2,475,161)	4,561,302
Man Numeric Market Neutral Alternative				
DN USD	251,175	8,138	(249,496)	9,817
DN H EUR	738	774	(727)	785
DN H NOK	50	-	(50)	-
DN H SEK	50	-	(50)	-
IN USD	368,500	-	(367,895)	605
IN H CHF	18,422	-	(18,422)	-
IN H EUR	372,692	237,373	(120,689)	489,376
IN H NOK	50	-	(50)	-
IN H SEK	50	-	-	50
INU USD	240,271	734,455	(146,429)	828,297
INU H EUR	357,258	1,487,067	(366,769)	1,477,556
INU H GBP Dist	4,660	55,974	(39,803)	20,831
Total	1,613,916	2,523,781	(1,310,380)	2,827,317
Man GLG Unconstrained Emerging Equity				
D C SEK	50	-	(50)	-
D C USD	10	5,841	(457)	5,394
DF C EUR	-	19	-	19
DF C NOK	50	-	(50)	-
DF C SEK	50	-	(50)	-
DF C USD	103,037	13,632	(21,867)	94,802
I C SEK	50	-	-	50
I C USD	1,553	-	-	1,553
IF C EUR	138,659	12,432	(5,882)	145,209
IF C GBP	127,834	198,144	(200)	325,778
IF C NOK	50	-	(50)	-
IF C SEK	50	-	-	50
IF C USD	188,086	7	(188,086)	7
Total	559,479	230,075	(216,692)	572,862
Man GLG Global Emerging Markets Debt Total Return				
D USD	39,248	120,248	(41,530)	117,966
D USD Dist	-	10	(10)	-
D H CHF	-	9,580	-	9,580
D H EUR	251	216,107	(194,728)	21,630
D H GBP	10	950	(10)	950
D H NOK	50	4,000	-	4,050
D H SEK	50	-	(50)	-
DL USD	-	189,148	(155,269)	33,879
DL H EUR	999	74,374	(67,094)	8,279
DMF USD	13,715	677,717	(77,832)	613,600
DMF H EUR	-	250	-	250
DR USD Dist	-	1,125,766	(350,372)	775,394
DY USD	7,363	1,973	(5,035)	4,301
DY H EUR	-	150	-	150

10. Share capital (continued)

	Shares at 1 January 2017	Subscriptions	Redemptions	Shares at 31 December 2017
Man GLG Global Emerging Markets Debt Total Return (continued)				
I USD	1,194,181	8,805,595	(1,472,517)	8,527,259
I USD Dist	-	246,562	(6,846)	239,716
I H CHF	2,600	57,164	(14)	59,750
I H EUR	357,487	3,273,909	(1,210,498)	2,420,898
I H EUR Dist	86,165	62,387	(42,561)	105,991
I H GBP	10	180,272	(278)	180,004
I H NOK	50	-	(50)	-
I H SEK	50	-	-	50
IL USD	10	189,800	-	189,810
IL H EUR	10	483,240	(214,877)	268,373
IMF USD	85,262	2,353,520	(1,224,486)	1,214,296
IMF USD Dist	-	1,618,010	-	1,618,010
IMF H EUR	822,516	8,089,882	(452,933)	8,459,465
IMF H EUR Dist	2,137,141	971,487	(115,476)	2,993,152
IMF H GBP Dist	52,586	95,978	(42,319)	106,245
Total	4,799,754	28,848,079	(5,674,785)	27,973,048
Man GLG Innovation Equity Alternative				
DN USD	-	2,510	-	2,510
DNF USD	-	250	-	250
DNF H EUR	-	4,853	(403)	4,450
DN H CHF	-	12,910	-	12,910
DN H EUR	-	437	-	437
DN H NOK	-	50	(50)	-
DN H SEK	-	50	(50)	-
IN USD	200,000	11,806	(200,000)	11,806
INF USD	-	17,517	(8,000)	9,517
INF H EUR	-	744,072	(65,327)	678,745
INF H GBP	-	14,280	(562)	13,718
IN H CHF	10	-	-	10
IN H EUR	10	236,055	(5,619)	230,446
IN H GBP	10	220,328	-	220,338
IN H NOK	50	-	(50)	-
IN H SEK	50	-	-	50
INU H GBP	-	38,847	(3,319)	35,528
Total	200,130	1,303,965	(283,380)	1,220,715
Man GLG Global Fundamental Equity				
DN EUR	-	10	(10)	-
DN H CHF	-	10	(10)	-
DN H NOK	-	50	(50)	-
DN H SEK	-	50	(50)	-
DN H USD	-	10	(10)	-
IN EUR	10	-	(10)	-
INF EUR	12,682	-	(12,682)	-
IN H CHF	10	-	(10)	-
INH GBP	10	-	(10)	-
IN H NOK	50	-	(50)	-
IN H SEK	50	-	(50)	-
IN H USD	200,000	-	(200,000)	-
Total	212,812	130	(212,942)	-
Man NewSmith UK Equity Alternative				
IN GBP	-	38,242	-	38,242
IX E GBP	-	171,428	-	171,428
IX H JPY	-	1,185,937	(132,657)	1,053,280
Total	-	1,395,607	(132,657)	1,262,950
Man Alternative Style Risk Premia				
D USD	-	69,000	-	69,000
I USD	-	6,775	-	6,775
I H EUR	-	210,000	-	210,000
I H GBP	-	10	-	10
I H SEK	-	50	-	50
Total	-	285,835	-	285,835

10. Share capital (continued)

	Shares at 1 January 2016	Subscriptions	Redemptions	Shares at 31 December 2016
Man GLG European Alpha Alternative				
DN EUR	542,030	71,005	(536,497)	76,538
DN H GBP	11,207	1,089	(3,252)	9,044
DN H USD	123,458	9,811	(101,891)	31,378
IN EUR	2,974,820	1,136,606	(3,407,672)	703,754
IN H GBP	8,697	1,094	(4,187)	5,604
IN H USD	145,911	418,277	(136,192)	427,996
Total	3,806,123	1,637,882	(4,189,691)	1,254,314
Man GLG Alpha Select Alternative				
DL GBP	1,078	3,560	(98)	4,540
DL H EUR	40,584	35,681	(14,841)	61,424
DL H SEK	-	50	-	50
DL H USD	184,178	162,816	(66,566)	280,428
IL GBP	33,284	21,885	(20,096)	35,073
IL H EUR	30,421	47,527	(25,404)	52,544
IL H JPY	-	64,417	(64,417)	-
IL H SEK	-	50	-	50
IL H USD	396,668	586,509	(186,250)	796,927
IL U GBP	-	31,705	-	31,705
Total	686,213	954,200	(377,672)	1,262,741
Man GLG European Equity Alternative				
DN EUR	718,464	933,617	(517,784)	1,134,297
DN H CHF	88,047	7,083	(17,059)	78,071
DN H GBP	31,977	3,732	(19,822)	15,887
DN H NOK	66,662	-	(2,542)	64,120
DN H SEK	11,693	44	(9,894)	1,843
DN H SGD	7,843	-	(5,564)	2,279
DN H USD	686,063	82,303	(297,096)	471,270
IN EUR	3,696,718	1,642,076	(2,707,094)	2,631,700
IN H GBP	877,509	348,693	(939,862)	286,340
IN H NOK	670,061	14,679	(684,692)	48
IN H SEK	4,456,660	1,002,066	(952,041)	4,506,685
IN H USD	118,354	992,719	(222,456)	888,617
IXN H GBP	142,756	-	(70,304)	72,452
Total	11,572,807	5,027,012	(6,446,210)	10,153,609
Man GLG Total Return				
IH USD	49,856	-	(49,856)	-
Total	49,856	-	(49,856)	-
Man GLG Global Equity Alternative				
DN EUR	32,260	48,888	(67,839)	13,309
DN H CHF	23,950	772	(11,022)	13,700
DN H GBP	2,701	-	(2,701)	-
DN H USD	139,160	57,482	(42,180)	154,462
IN EUR	3,075,214	900,266	(2,172,090)	1,803,390
IN H USD	24,157	-	(20,795)	3,362
Total	3,297,442	1,007,408	(2,316,627)	1,988,223
Man GLG Asian Equity Alternative				
IN USD	430,341	331	(430,672)	-
IN H GBP	293,648	-	(293,648)	-
Total	723,989	331	(724,320)	-
Man GLG European Alpha Alternative Enhanced				
DN EUR	100	-	(100)	-
DN H GBP	450	-	(450)	-
IN EUR	228,602	2,181	(230,783)	-
IN H CHF	21,294	-	(21,294)	-
IN H USD	57,026	72,937	(129,963)	-
Total	307,472	75,118	(382,590)	-

10. Share capital (continued)

	Shares at 1 January 2016	Subscriptions	Redemptions	Shares at 31 December 2016
Man GLG Cred-Eq Alternative				
DN EUR	69,725	-	(52,062)	17,663
DN H USD	219,362	-	(214,535)	4,827
IN EUR	517,250	121,506	(185,642)	453,114
IN H USD	10,904	1,632	(180)	12,356
Total	817,241	123,138	(452,419)	487,960
Man AHL Multi Strategy Alternative				
DN USD	434,104	35,098	(96,919)	372,283
DN H EUR	-	2,589	(1,226)	1,363
DN H GBP	8,934	1,773	(867)	9,840
DN H SEK	-	50	-	50
IN USD	77,643	-	(5,788)	71,855
IN H CHF	7,350	-	-	7,350
IN H EUR	798,525	188,646	(260,079)	727,092
IN H GBP	-	810	(10)	800
IN H SEK	576,065	344,542	(361,216)	559,391
Total	1,902,621	573,508	(726,105)	1,750,024
Man AHL Directional Equities Alternative				
DN USD	96,593	13,523	(110,116)	-
IN USD	250,000	-	(250,000)	-
IN H EUR	47,077	28,285	(75,362)	-
Total	393,670	41,808	(435,478)	-
Man AHL TargetRisk				
D USD	-	1,960	-	1,960
D H EUR	-	10	-	10
D H SEK	-	50	-	50
I USD	261,920	34,850	(53,033)	243,737
I H EUR	-	10	-	10
I H GBP	-	3,611	-	3,611
I H SEK	-	50	-	50
Total	261,920	40,541	(53,033)	249,428
Man AHL Volatility Alternative				
D N USD	-	10	-	10
IN USD	197,460	8,665	(49,011)	157,114
IN H EUR	278,459	13,767	(276,180)	16,046
Total	475,919	22,442	(325,191)	173,170
Man GLG European Mid-Cap Equity Alternative				
DN EUR	-	1,312	-	1,312
DN H SEK	-	50	-	50
DN H USD	136,410	193,540	(67,120)	262,830
DNY EUR	-	29,446	-	29,446
IN EUR	-	2,008,634	(283,214)	1,725,420
INF EUR	818,874	363,039	(267,708)	914,205
INF H CHF	10,950	-	(8,400)	2,550
INF H GBP	67,000	20,666	(1,000)	86,666
INF H USD	3,000	589	-	3,589
IN H CHF	-	10,000	-	10,000
IN H GBP	5,956	453	(1,483)	4,926
IN H SEK	-	50	-	50
IN H USD	174,014	29,016	(166,523)	36,507
Total	1,216,204	2,656,795	(795,448)	3,077,551

10. Share capital (continued)

	Shares at 1 January 2016	Subscriptions	Redemptions	Shares at 31 December 2016
Man Numeric Market Neutral Alternative				
DN USD	156,010	128,338	(33,173)	251,175
DN H EUR	-	738	-	738
DN H NOK	-	50	-	50
DN H SEK	-	50	-	50
IN USD	372,884	500	(4,884)	368,500
IN H CHF	-	18,422	-	18,422
IN H EUR	87,768	437,101	(152,177)	372,692
IN H NOK	-	50	-	50
IN H SEK	-	50	-	50
INU USD	-	240,666	(395)	240,271
INU H EUR	-	382,815	(25,557)	357,258
INU H GBP Dist	-	4,660	-	4,660
Total	616,662	1,213,440	(216,186)	1,613,916
Man GLG Unconstrained Emerging Equity				
D C SEK	-	50	-	50
D C USD	-	10	-	10
DF C NOK	-	50	-	50
DF C SEK	-	50	-	50
DF C USD	-	109,359	(6,322)	103,037
I C SEK	-	50	-	50
I C USD	1,553	-	-	1,553
IF C EUR	33,894	104,765	-	138,659
IF C GBP	127,834			127,834
IF C NOK	-	50	-	50
IF C SEK	-	50	-	50
IF C USD	188,086	-	-	188,086
Total	351,367	214,434	(6,322)	559,479
Man GLG Global Emerging Markets Debt Total Return				
D USD	-	39,537	(289)	39,248
D H EUR	-	251	-	251
D H GBP	-	10	-	10
D H NOK	-	50	-	50
D H SEK	-	50	-	50
DL H EUR	-	999	-	999
DMF USD	-	13,715	-	13,715
DY USD	-	13,340	(5,977)	7,363
I USD	-	1,394,728	(200,547)	1,194,181
I H CHF	-	2,600	-	2,600
I H EUR	-	371,978	(14,491)	357,487
I H EUR Dist	-	96,493	(10,328)	86,165
I H GBP	-	10	-	10
I H NOK	-	50	-	50
I H SEK	-	50	-	50
IL USD	-	10	-	10
IL H EUR	-	10	-	10
IMF USD	-	88,369	(3,107)	85,262
IMF H EUR	-	971,746	(149,230)	822,516
IMF H EUR Dist	-	2,137,141	-	2,137,141
IMF H GBP Dist	-	52,586	-	52,586
Total	-	5,183,723	(383,969)	4,799,754

10. Share capital (continued)

	Shares at 1 January 2016	Subscriptions	Redemptions	Shares at 31 December 2016
Man GLG Innovation Equity Alternative				
IN USD	-	200,000	-	200,000
IN H CHF	-	10	-	10
IN H EUR	-	10	-	10
IN H GBP	-	10	-	10
IN H NOK	-	50	-	50
IN H SEK	-	50	-	50
Total	-	200,130	-	200,130
Man GLG Global Fundamental Equity				
IN EUR	-	10	-	10
IN H CHF	-	10	-	10
INH GBP	-	10	-	10
IN H NOK	-	50	-	50
IN H SEK	-	50	-	50
IN H USD	-	200,000	-	200,000
Total	-	200,130	-	200,130

Capital management

As a result of the ability to issue, repurchase and resell Redeemable Participating Shares, the capital of the Fund can vary depending on the demand for the redemptions and subscriptions to the Fund. The Fund is not subject to externally imposed capital requirements and has no restrictions on the issue, redemption of Redeemable Participating Shares, repurchase and resell of the shares other than those set out in the Fund' Prospectus.

The Fund's objectives for managing capital may include:

- investing the capital in investments meeting the description, risk exposure and expected return indicated in the Fund's Prospectus;
- achieving consistent returns while safeguarding capital by investing in diversified portfolios, by participating in derivative and other advanced capital markets and by using various investment strategies and hedging techniques; maintaining sufficient liquidity to meet the expenses of the Fund and to meet redemption requests as they arise; and
- maintaining sufficient size to make the operation of the Fund cost-efficient; and
- Maintaining sufficient liquidity to meet the expenses of the Fund and to meet redemption requests as they arise.

Refer to 'Risk Associated with Financial Instruments' (note 6 under Liquidity risk) for the policies and processes applied by the Fund in managing its capital and its obligation to repurchase the Redeemable Participating Shares.

11. Exchange rates

The following exchange rates were used to translate foreign currency assets and liabilities in Man AHL Multi Strategy Alternative, Man AHL TargetRisk, Man Volatility Alternative, Man Numeric Market Neutral Alternative, Man GLG Unconstrained Emerging Equity, Man GLG Global Emerging Markets Debt Total Return, Man GLG Innovation Equity Alternative and Man Alternative Style Risk Premia at 31 December 2017:

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

11. Exchange rates (continued)

The following exchange rates were used to translate foreign currency assets and liabilities in Man GLG European Alpha Alternative, Man GLG European Equity Alternative, Man GLG Global Equity Alternative, Man GLG Cred-Eq Alternative, Man GLG Global Fundamental Equity and Man GLG European Mid-Cap Equity Alternative at 31 December 2017:

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

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

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

The following exchange rates were used to translate foreign currency assets and liabilities in Man GLG Asian Equity Alternative, Man AHL Multi Strategy Alternative, Man AHL Directional Equities Alternative, Man AHL TargetRisk, Man Volatility Alternative, Man Numeric Market Neutral Alternative, Man GLG Unconstrained Emerging Equity, Man GLG Innovation Equity Alternative and Man GLG Global Markets Debt Total Return at 31 December 2016:

US$1 = AUD1.38103	US$1 = €0.94805	US$1 = JPY116.27907	US$1 = RUB60.97561
US$1 = BRL3.25521	US$1 = £0.80926	US$1 = KRW1250	US$1 = SEK9.08265
US$1 = CAD1.34102	US$1 = HKD7.75194	US$1 = MXN20.61856	US$1 = SGD1.44467
US$1 = CHF1.01636	US$1 = HUF294.11760	US$1 = NOK8.60585	US$1 = TRY3.51741
US$1 = CNY6.94927	US$1 = ILS3.84911	US$1 = PHP49.75124	US$1 = ZAR13.67989
US$1 = COP3333.33333	US$1 = INR68.02721	US$1 = PLN4.17362	

The following exchange rates were used to translate foreign currency assets and liabilities in Man GLG European Alpha Alternative, Man GLG European Equity Alternative, Man GLG Global Equity Alternative, Man GLG European Alpha Alternative Enhanced, Man GLG Cred-Eq Alternative, Man GLG Global Fundamental Equity and Man GLG European Mid-Cap Equity Alternative at 31 December 2016:

€1 = AED3.87367	€1 = COP3516.00	€1 = JPY122.6511	€1 = SEK9.58038
€1 = ARS16.68987	€1 = CZK27.04615	€1 = KRW1318.5	€1 = SGD1.52384
€1 = AUD1.45670	€1 = DKK7.43340	€1 = MXN21.74845	€1 = TRY3.71017
€1 = BRL3.43359	€1 = £0.85360	€1 = MYR4.73217	€1 = TWD34.02581
€1 = CAD1.41450	€1 = HKD8.17674	€1 = NOK9.07745	€1 = UAH28.58536
€1 = CHF1.07206	€1 = HUF310.2353	€1 = NZD1.51269	€1 = US$1.05480
€1 = CLP703.200	€1 = ILS4.06004	€1 = PLN4.40233	€1 = ZAR14.42955
€1 = CNY7.33009	€1 = INR71.7551	€1 = RUB64.31707	

The following exchange rates were used to translate foreign currency assets and liabilities in the Man GLG Alpha Select Alternative and Man GLG Total Return at 31 December 2016:

£1 = AUD1.70653	£1 = HKD9.57907	£1 = JPY143.68605	£1 = US$1.2357
£1 = CHF1.25592	£1 = €1.71502	£1 = NOK10.63425	

12. Net asset valuation comparison

	Outstanding Shares as at 31-Dec-2017	Net Asset Value per Share as at 31-Dec-2017	31-Dec-2016	31-Dec-2015	Net Assets as at 31-Dec-2017	31-Dec-2016	31-Dec-2015
Man GLG European Alpha Alternative							
DN EUR	33,278	112.04	111.51	114.51	3,728,591	8,534,820	62,066,496
DN H GBP	1,427	116.40	115.04	117.53	166,060	1,040,427	1,317,107
DN H USD	13,758	116.65	113.90	115.60	1,604,925	3,573,858	14,271,636
IN EUR	193,245	118.66	117.27	119.51	22,930,320	82,529,232	355,526,457
IN H GBP	2,113	117.34	114.98	116.59	247,971	644,348	1,013,998
IN H USD	354,618	123.36	120.13	121.09	43,747,419	51,415,628	17,667,689
INU EUR	10	101.46	-	-	1,015	-	-
Man GLG Alpha Select Alternative							
DL GBP	5,393	126.06	110.09	112.17	679,810	499,770	120,903
DL H EUR	107,902	120.47	105.89	108.43	12,999,281	6,503,961	4,400,372
DL H SEK	-	-	98.16	-	-	4,908	-
DL H USD	69,498	122.84	106.27	107.55	8,537,152	29,800,033	19,809,093
IL GBP	366,225	131.56	114.36	115.64	48,180,677	4,011,075	3,848,894
IL H EUR	632,656	125.94	110.21	112.11	79,673,560	5,791,103	3,410,588
IL H SEK	50	112.83	98.88	-	5,642	4,944	-
IL H USD	716,781	129.11	111.24	111.75	92,546,687	88,648,162	44,326,863
IL U GBP	34,262	113.99	99.21	-	3,905,615	3,145,389	-
Man GLG European Equity Alternative							
DN EUR	275,873	115.20	109.39	112.51	31,780,412	124,080,749	80,832,328
DN H CHF	65,713	110.29	104.62	108.31	7,247,164	8,168,090	9,536,080
DN H GBP	11,076	115.76	109.05	111.61	1,282,243	1,732,582	3,569,079
DN H NOK	64,120	125.24	117.91	119.94	8,030,571	7,560,198	7,995,562
DN H SEK	2,155	117.74	112.37	116.06	253,761	207,129	1,357,116
DN H SGD	-	-	104.90	106.73	-	239,103	837,075
DN H USD	176,242	120.36	112.33	114.16	21,212,675	52,937,759	78,322,547
IN EUR	3,772,864	120.38	113.72	116.26	454,158,889	299,276,924	429,796,688
IN H GBP	225,983	122.37	115.08	117.30	27,653,846	32,952,007	102,933,691
IN H NOK	-	-	103.75	104.79	-	5,002	70,212,957
IN H SEK	4,234,951	113.06	107.06	109.73	478,807,425	482,485,696	489,046,441
IN H USD	467,724	123.48	114.92	116.54	57,752,926	102,119,866	13,792,984
INZ EUR	181,659	105.12	-	-	19,096,807	-	-
INZ EUR Dist	100	100.00	-	-	10,000	-	-
INZ H CHF Dist	84,527	100.50	-	-	8,495,105	-	-
INZ H GBP Dist	15,349	101.93	-	-	1,564,557	-	-
INZ H USD	90,828	106.71	-	-	9,692,668	-	-
INZ H USD Dist	7,100	100.54	-	-	713,829	-	-
IXN H GBP	-	-	100.73	101.76	-	7,298,354	14,527,210
Man GLG Total Return							
I H USD	-	-	-	94.36	-	-	4,704,535
Man GLG Global Equity Alternative							
DN EUR	6,215	99.38	94.76	97.35	617,588	1,261,161	3,140,531
DN H CHF	-	-	94.48	97.71	-	1,294,427	2,340,107
DN H GBP	-	-	-	99.09	-	-	267,623
DN H USD	53,972	100.97	94.97	96.50	5,449,461	14,668,484	13,428,613
IN EUR	53,925	100.37	95.66	97.57	5,412,735	172,512,287	300,061,786
IN H USD	2,860	102.65	96.64	97.53	293,590	324,898	2,356,001
Man GLG Asian Equity Alternative							
IN USD	-	-	-	96.83	-	-	41,668,774
IN H GBP	-	-	-	97.89	-	-	28,745,958

12. Net asset valuation comparison (continued)

	Outstanding Shares as at	Net Asset Value per Share as at			Net Assets as at		
	31-Dec-2017	31-Dec-2017	31-Dec-2016	31-Dec-2015	31-Dec-2017	31-Dec-2016	31-Dec-2015
Man GLG European Alpha Alternative Enhanced							
DN EUR	-	-	-	92.07	-	-	9,226
DN H GBP	-	-	-	93.00	-	-	41,849
IN EUR	-	-	-	92.95	-	-	21,249,171
IN H CHF	-	-	-	94.28	-	-	2,007,663
IN H USD	-	-	-	93.19	-	-	5,314,324
Man GLG Cred-Eq Alternative							
DN EUR	-	-	92.65	95.79	-	1,636,458	6,679,243
DN H USD	-	-	93.58	95.79	-	451,763	21,013,100
IN EUR	-	-	94.31	96.85	-	42,733,181	50,095,517
IN H USD	-	-	96.76	98.39	-	1,195,590	1,072,910
Man AHL Multi Strategy Alternative							
DN USD	188,146	104.85	101.61	100.49	19,727,202	37,829,342	43,623,680
DN H EUR	1,865	101.79	100.61	-	189,894	137,151	-
DN H GBP	4,192	98.81	96.52	95.72	414,173	949,763	855,193
DN H SEK	-	-	101.34	-	-	5,067	-
IN USD	10	106.98	103.37	101.46	1,022	7,427,547	7,877,970
IN H CHF	55,116	95.84	96.24	96.34	5,282,146	707,387	708,076
IN H EUR	947,323	99.50	97.32	96.71	94,254,343	70,759,576	77,225,650
IN H GBP	15,052	103.47	100.94	-	1,557,376	80,763	-
IN H SEK	1,810,101	99.58	97.90	97.70	180,257,309	54,766,924	56,280,871
Man AHL Directional Equities Alternative							
DN USD	-	-	-	94.50	-	-	9,127,611
IN USD	-	-	-	104.71	-	-	26,176,439
IN H EUR	-	-	-	100.83	-	-	4,746,718
Man AHL TargetRisk							
D USD	64,016	113.49	96.88	-	7,265,336	189,934	-
D H CHF	41,453	107.65	-	-	4,462,300	-	-
D H EUR	42,572	111.40	96.67	-	4,742,730	967	-
D H SEK	50	111.57	97.37	-	5,579	4,868	-
I USD	415,441	133.97	113.52	101.77	55,656,326	27,667,827	26,656,597
I H CHF	7,601	110.41	-	-	839,238	-	-
I H EUR	19,730	116.59	100.49	-	2,300,230	1,005	-
I H GBP	244,505	114.13	97.73	-	27,904,484	352,892	-
I H JPY	275,000	10,057.88	-	-	2,765,915,697	-	-
I H SEK	50	112.04	96.92	-	5,602	4,846	-
Man AHL Volatility Alternative							
DN USD	-	-	100.86	-	-	1,009	-
IN USD	-	-	96.83	94.02	-	15,212,784	18,564,510
IN H EUR	-	-	98.89	97.26	-	1,586,896	27,081,674
Man GLG European Mid-Cap Equity Alternative							
DN EUR	119,378	106.86	103.03	-	12,756,287	135,187	-
DN H SEK	-	-	101.36	-	-	5,068	-
DN H USD	64,799	116.79	110.71	106.55	7,567,728	29,098,374	14,534,023
DNY EUR	34,254	105.38	101.77	-	3,609,783	2,996,856	-
IN EUR	3,535,876	112.30	107.67	-	397,064,610	185,776,138	-
IN F EUR	718,248	113.40	108.06	103.63	81,446,106	98,788,992	84,857,680
INF H CHF	-	-	104.18	100.45	-	265,658	1,099,924
INF H GBP	34,016	112.50	106.44	101.64	3,826,731	9,224,797	6,809,891
INF H USD	2,150	116.04	108.59	103.00	249,440	389,753	308,997
IN H CHF	-	-	100.29	-	-	1,002,865	-
IN H GBP	453	117.44	111.79	107.16	53,254	550,717	638,198
IN H SEK	50	105.35	100.92	-	5,268	5,046	-
IN H USD	52,078	119.00	112.13	107.02	6,197,083	4,093,462	18,622,219

12. Net asset valuation comparison (continued)

	Outstanding Shares as at	Net Asset Value per Share as at			Net Assets as at		
	31-Dec-2017	31-Dec-2017	31-Dec-2016	31-Dec-2015	31-Dec-2017	31-Dec-2016	31-Dec-2015
Man Numeric Market Neutral Alternative							
DN USD	9,817	99.92	103.63	100.62	980,839	26,029,098	15,697,461
DN H EUR	785	99.06	104.84	-	77,803	77,422	-
DN H NOK	-	-	105.53	-	-	5,277	-
DN H SEK	-	-	105.89	-	-	5,294	-
IN USD	605	101.98	104.97	101.22	61,727	38,681,469	37,742,329
IN H CHF	-	-	98.77	-	-	1,819,491	-
IN H EUR	489,376	98.19	103.11	100.66	48,054,209	38,428,272	8,834,985
IN H NOK	-	-	105.68	-	-	5,284	-
IN H SEK	50	101.19	106.49	-	5,060	5,325	-
INU USD	828,297	97.61	100.13	-	80,852,842	24,058,335	-
INU H EUR	1,477,556	95.69	100.06	-	141,383,947	35,746,811	-
INU H GBP Dist	20,831	96.39	99.86	-	2,007,939	465,373	-
Man GLG Unconstrained Emerging Equity							
D C SEK	-	-	110.99	-	-	5,549	-
D C USD	5,394	127.10	95.77	-	685,480	958	-
DF C EUR	19	105.46	-	-	2,054	-	-
DF C NOK	-	-	100.56	-	-	5,028	-
DF C SEK	-	-	99.53	-	-	4,976	-
DF C USD	94,802	126.88	95.47	-	12,028,030	9,836,942	-
I C SEK	50	134.47	111.75	-	6,724	5,587	-
I C USD	1,553	138.09	103.32	98.32	214,391	160,415	152,655
IF C EUR	145,209	132.70	112.84	103.94	19,268,525	15,646,278	3,523,021
IF C GBP	325,778	160.86	131.56	104.74	52,405,497	16,817,898	13,388,783
IF C NOK	-	-	98.04	-	-	4,902	-
IF C SEK	50	120.32	99.66	-	6,016	4,983	-
IF C USD	7	141.79	107.35	101.94	1,020	20,191,779	19,173,160
Man GLG Global Emerging Markets Debt Total Return							
D USD	117,966	107.02	105.37	-	12,624,352	4,135,585	-
D USD Dist	-	-	-	-	-	-	-
D H CHF	9,580	97.33	-	-	932,421	-	-
D H EUR	21,630	103.67	104.34	-	2,242,368	26,186	-
D H GBP	950	105.63	105.05	-	100,353	1,050	-
D H NOK	4,050	102.60	101.88	-	415,516	5,094	-
D H SEK	-	-	104.06	-	-	5,203	-
DL USD	33,879	99.08	-	-	3,356,808	-	-
DL H EUR	8,279	102.44	103.03	-	848,039	102,964	-
DMF USD	613,600	102.69	101.18	-	63,008,587	1,387,656	-
DMF H EUR	250	99.08	-	-	24,771	-	-
DR USD Dist	775,394	98.98	-	-	76,747,948	-	-
DY USD	4,301	103.07	101.73	-	443,349	749,038	-
DY H EUR	150	98.29	-	-	14,733	-	-
I USD	8,527,259	108.22	105.76	-	922,839,260	126,297,228	-
I USD Dist	239,716	99.57	-	-	23,868,603	-	-
I H CHF	59,750	100.67	100.83	-	6,015,253	262,150	-
I H EUR	2,420,898	105.10	104.79	-	254,427,403	37,461,669	-
I H EUR Dist	105,991	102.22	103.27	-	10,834,037	8,898,152	-
I H GBP	180,004	106.58	105.38	-	19,184,401	1,054	-
I H NOK	-	-	101.81	-	-	5,090	-
I H SEK	50	104.73	104.55	-	5,237	5,228	-
IL USD	189,810	107.57	105.26	-	20,417,585	1,053	-
IL H EUR	268,373	104.58	104.39	-	28,067,574	1,044	-
IMF USD	1,214,296	107.87	105.50	-	130,984,217	8,995,100	-
IMF USD Dist	1,618,010	99.35	-	-	160,750,674	-	-
IMF H EUR	8,459,465	102.04	101.69	-	863,222,976	83,641,652	-
IMF H EUR Dist	2,993,152	103.78	104.96	-	310,616,399	224,314,319	-
IMF H GBP Dist	106,245	102.34	101.44	-	10,873,560	5,334,224	-

12. Net asset valuation comparison (continued)

	Outstanding Shares as at	Net Asset Value per Share as at			Net Assets as at		
	31-Dec-2017	31-Dec-2017	31-Dec-2016	31-Dec-2015	31-Dec-2017	31-Dec-2016	31-Dec-2015
Man GLG Innovation Equity Alternative							
DN USD	2,510	105.75	-	-	265,427	-	-
DNF USD	250	100.64	-	-	25,160	-	-
DNF H EUR	4,450	99.66	-	-	443,501	-	-
DN H CHF	12,910	104.17	-	-	1,344,899	-	-
DN H EUR	437	104.30	-	-	45,578	-	-
IN USD	11,806	106.90	100.00	-	1,262,088	19,999,273	-
INF USD	9,517	105.64	-	-	1,005,356	-	-
INF H EUR	678,745	105.36	-	-	71,511,132	-	-
INF H GBP	13,718	104.72	-	-	1,436,596	-	-
IN H CHF	10	104.75	100.00	-	1,048	1,000	-
IN H EUR	230,446	104.52	100.00	-	24,086,200	1,000	-
IN H GBP	220,338	105.66	100.00	-	23,281,034	1,000	-
IN H SEK	50	104.95	100.00	-	5,247	5,000	-
INU H GBP	35,528	101.27	-	-	3,598,006	-	-
Man GLG Global Fundamental Equity							
IN EUR	-	-	100.00	-	-	1,000	-
IN H CHF	-	-	100.00	-	-	1,000	-
INH GBP	-	-	100.00	-	-	1,000	-
IN H NOK	-	-	100.00	-	-	5,000	-
IN H SEK	-	-	100.00	-	-	5,000	-
IN H USD	-	-	100.00	-	-	20,000,000	-
Man NewSmith UK Equity Alternative							
IN GBP	38,242	126.55	-	-	4,839,488	-	-
IX E GBP	171,428	117.15	-	-	20,081,881	-	-
IX H JPY	1,053,280	11,694.85	-	-	12,317,951,721	-	-
Man Alternative Style Risk Premia							
D USD	69,000	99.88	-	-	6,891,754	-	-
I USD	6,775	104.48	-	-	707,911	-	-
I H EUR	210,000	103.98	-	-	21,837,041	-	-
I H GBP	10	104.28	-	-	1,043	-	-
I H SEK	50	104.46	-	-	5,223	-	-

13. Segregation of liabilities between portfolios

Upon the establishment of the Fund on 28 November 2007, the Fund availed of the provisions of the Investment Funds, Companies and Miscellaneous Provisions Act, 2005 to segregate liabilities between each portfolio. The Fund will not be liable as a whole to third parties for the liability of each Portfolio.

14. Securities owned and securities sold, not yet purchased

Possession of securities owned is maintained by major multinational broker-dealers as at 31 December 2017 and 31 December 2016. Securities sold, not yet purchased represent obligations of the Fund to purchase the securities at prevailing market prices. The future satisfaction of such obligations may be for an amount greater than the amount recorded.

15. Taxation

The Fund qualifies as an investment undertaking as defined in Section 739 B of the Taxes (Consolidation) Acts 1997. It is not chargeable to Irish tax on its income or capital gains. Tax may arise on the happening of a chargeable event.

A chargeable event includes any distribution payments to Shareholders or any encashment, redemption or transfer of Shares. No tax will arise on the Fund in respect of chargeable events regarding:

(i) a Shareholder who is not Irish resident and not ordinarily resident in Ireland at the time of the chargeable event, provided the necessary signed statutory declarations are held by the Fund; or
(ii) certain exempted Irish resident investors who have provided the Fund with the necessary signed statutory declarations; or
(iii) Shares held in a recognised clearing system as designated by the order of the Irish Revenue Commissioners.

Following legislative changes in the Finance Act 2006, the holding of Shares at the end of a relevant year will, in respect of Irish Resident investors, also constitute a chargeable event. To the extent that any tax issues arise on such a chargeable event, such tax will be allowed as a credit against any tax payable on the subsequent encashment, redemption, cancellation or transfer of the relevant Shares.

Relevant Year is defined as a period of 8 years beginning with the acquisition of a share by a shareholder and each subsequent period of 8 years beginning immediately after the preceding relevant year.

16. Soft commissions

The Investment Managers have entered into arrangements with the brokerage houses from which the Fund derives benefit. These commission sharing agreements are in conformity with the rules of the Investment Managers' UK regulator, the UK's Financial Conduct Authority.

17. Auditors' remuneration

For the year ended 31 December 2017, the Fund incurred audit fees as disclosed in the statement of comprehensive income; these amounts represent a provision. The actual audit fees are US$176,450 (31 December 2016: US$236,099).

During the year there were fees tax advisory services, other assurance services or other non-audit services provided by the auditors of the Fund were US$145,753 (31 December 2016: US$124,803).

18. Efficient portfolio management

The Fund may employ investment techniques and instruments for efficient portfolio management of the assets of any Portfolio including hedging against market movements, currency exchange or interest rate risks under the conditions and within the limits stipulated by the Central Bank under the UCITS Regulations and described below.

Techniques and instruments which are used for the purpose of efficient portfolio management, including FDIs which are not used for direct investment purposes, shall be understood as a reference to techniques and instruments which fulfil the following criteria:

i. they are economically appropriate in that they are realised in a cost effective way;
ii. they are entered into for one or more of the following specific aims:
    (a) reduction of risk;
    (b) reduction of cost;
    (c) generation of additional capital or income for a Portfolio with an appropriate level of risk taking into account the risk profile of the Portfolio as described in the Prospectus, the risk diversification rules set out in UCITS Notice 9 and the general provisions of the UCITS Regulations
iii. their risks are adequately captured by the risk management procedures implemented by the Fund, and
iv. they cannot result in a change to a Portfolio's declared investment objective or add substantial supplementary risks in comparison to the general risk policy as described in its sales documents.

While the use of such techniques and instruments will be in line with the best interests of the Fund, individual techniques may result in increased counterparty risk and potential conflicts of interest. Details of the proposed efficient portfolio management techniques and policies adopted by the Fund in relation to their use by the Portfolios and details of the relevant risks are set out in the Prospectus. As at 31 December 2017 there were no investment techniques or instruments being used for efficient portfolio management purposes.

19. Transaction costs

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

	31 December 2017	31 December 2016
Man GLG European Alpha Alternative	€329,379	€1,398,601
Man GLG Alpha Select Alternative	£1,691,986	£1,457,342
Man GLG European Equity Alternative	€18,065,545	€16,510,208
Man GLG Global Equity Alternative	€2,572,117	€9,102,843
Man GLG Asian Equity Alternative	-	US$26,385
Man GLG European Alpha Alternative Enhanced	-	€1,025,370
Man GLG Cred-Eq Alternative	€1,304	€67,317
Man AHL Multi Strategy Alternative	US$852,411	US$399,833
Man AHL Directional Equities Alternative	-	US$155,189
Man AHL TargetRisk	US$16,224	US$5,445
Man AHL Volatility Alternative	US$20,308	US$123,628
Man GLG European Mid-Cap Equity Alternative	€1,239,115	€1,025,370
Man Numeric Market Neutral Alternative	-	US$130
Man GLG Unconstrained Emerging Equity	US$290,404	US$102,284
Man GLG Global Emerging Markets Debt Total Return	-	US$3,462
Man GLG Innovation Equity Alternative	US$225,117	n/a
Man GLG Global Fundamental Equity	€75,681	n/a
Man NewSmith UK Equity Alternative	£151,475	n/a
Man Alternative Style Risk Premia	US$3,529	n/a

20. Significant events during the year

Prospectus

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

A new supplement dated 6 October 2017 was issued to the Prospectus dated 6 May 2016. This reflected the establishment of the new portfolio Man Alternative Style Risk Premia.

Portfolios

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

Man GLG Global Fundamental Equity, Man GLG Cred-Eq Alternative and Man AHL Volatility Alternative ceased operations on 31 May 2017, 29 June 2017 and 4 August 2017 respectively.

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

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

Effective 26 January 2017, GLG Asian Equity Alternative Fund has been removed from the Official List and from trading on the Main Securities Market of the Irish Stock Exchange.

20. Significant events during the year (continued)

Share Classes (continued)
Below is the list of share classes which were launched during the year ended 31 December 2017:

Sub Fund	Share Class	Launch Date
Man GLG European Alpha Alternative	Class INU EUR	16 February 2017
Man GLG European Equity Alternative	Class INZ EUR	25 January 2017
Man GLG European Equity Alternative	Class INZ H EUR Dist	29 December 2017
Man GLG European Equity Alternative	Class INZ H CHF Dist	27 October 2017
Man GLG European Equity Alternative	Class INZ H GBP Dist	04 September 2017
Man GLG European Equity Alternative	Class INZ H USD	25 January 2017
Man GLG European Equity Alternative	Class INZ H USD Dist	06 November 2017
Man AHL TargetRisk	Class D H CHF	25 July 2017
Man AHL TargetRisk	Class I H CHF	06 July 2017
Man AHL TargetRisk	Class I H JPY	13 December 2017
Man GLG Unconstrained Emerging Equity	Class DF C EUR	04 July 2017
Man GLG Global Emerging Markets Debt Total Return	Class D USD Dist	05 July 2017
Man GLG Global Emerging Markets Debt Total Return	Class D H CHF	06 July 2017
Man GLG Global Emerging Markets Debt Total Return	Class DL USD	22 February 2017
Man GLG Global Emerging Markets Debt Total Return	Class DMF H EUR	30 August 2017
Man GLG Global Emerging Markets Debt Total Return	Class DR USD Dist	10 March 2017
Man GLG Global Emerging Markets Debt Total Return	Class DY H EUR	14 August 2017
Man GLG Global Emerging Markets Debt Total Return	Class I USD Dist	10 March 2017
Man GLG Global Emerging Markets Debt Total Return	Class IMF USD Dist	15 March 2017
Man GLG Innovation Equity Alternative	Class DN USD	03 January 2017
Man GLG Innovation Equity Alternative	Class DNF USD	27 July 2017
Man GLG Innovation Equity Alternative	Class DNF H EUR	26 July 2017
Man GLG Innovation Equity Alternative	Class DN H CHF	03 January 2017
Man GLG Innovation Equity Alternative	Class DN H EUR	03 January 2017
Man GLG Innovation Equity Alternative	Class DN H NOK	03 January 2017
Man GLG Innovation Equity Alternative	Class DN H SEK	03 January 2017
Man GLG Innovation Equity Alternative	Class INF USD	23 February 2017
Man GLG Innovation Equity Alternative	Class INF H EUR	03 January 2017
Man GLG Innovation Equity Alternative	Class INF H GBP	23 February 2017
Man GLG Innovation Equity Alternative	Class INU H GBP	16 June 2017
Man NewSmith UK Equity Alternative	Class IN GBP	06 June 2017
Man NewSmith UK Equity Alternative	Class IX E GBP	06 June 2017
Man NewSmith UK Equity Alternative	Class IX H JPY	06 June 2017
Man Alternative Style Risk Premia	Class D USD	20 December 2017
Man Alternative Style Risk Premia	Class I USD	18 October 2017
Man Alternative Style Risk Premia	Class I H EUR	17 October 2017
Man Alternative Style Risk Premia	Class I H GBP	18 October 2017
Man Alternative Style Risk Premia	Class I H SEK	19 October 2017

Investment approach
The investment approach of Man GLG European Alpha Alternative changed with effect from 1 February 2017.

There were no other significant events during the year ended 31 December 2017.

21. Subsequent events since the year end

A new prospectus dated 3 January 2018 was issued.

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

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

Effective 16 March 2018, the share classes IN EUR, IN H USD, DN EUR, DN H USD, IN H GBP and DN H GBP of Man GLG European Alpha Alternative were delisted from Irish Stock Exchange.

Effective 16 March 2018, the Fund was delisted from Irish Stock Exchange.

22. Stock lending

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

23. Dividend

31 December 2017

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

31 December 2016

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

24. Contingent liabilities and commitments

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

25. Reclassification of prior year comparative figures

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

26. Approval of financial statements

The Directors approved these financial statements on 23 April 2018.

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INDEPENDENT AUDITOR'S REPORT TO THE MEMBERS OF MAN FUNDS VI PLC

Opinion

We have audited the financial statements of Man Funds VI plc ('the Company') for the year ended 31 December 2017, which comprise the Statement of financial position, Statement of changes in net assets, Statement of comprehensive income, Statement of cash flows and notes to the financial statements, including the summary of significant accounting policies set out in note 2. The financial reporting framework that has been applied in their preparation is Irish Law and International Financial Reporting Standards (IFRS) as adopted by the European Union as applied in accordance with the provisions of the Companies Act 2014.

In our opinion the financial statements:

- give a true and fair view of the assets, liabilities and financial position of the company as at 31 December 2017 and of its profit for the year then ended;
- have been properly prepared in accordance with IFRS as adopted by the European Union; and
- have been properly prepared in accordance with the requirements of the Companies Act 2014, the European Communities (Undertakings for Collective Investment in Transferable Securities) Regulations, 2011, and the Central Bank (Supervision and Enforcement) Act 2013 (Section 48(1)) (Undertakings for Collective Investment in Transferable Securities) Regulations 2015.

Basis for opinion

We conducted our audit in accordance with International Standards on Auditing (Ireland) (ISAs (Ireland)) and applicable law. Our responsibilities under those standards are further described in the Auditor's Responsibilities for the Audit of the Financial Statements section of our report. We are independent of the Company in accordance with ethical requirements that are relevant to our audit of financial statements in Ireland, including the Ethical Standard issued by the Irish Auditing and Accounting Supervisory Authority (IAASA), and we have fulfilled our other ethical responsibilities in accordance with these requirements.

We believe that the audit evidence we have obtained is sufficient and appropriate to provide a basis for our opinion.

Conclusions relating to going concern

We have nothing to report in respect of the following matters, in relation to which ISAs (Ireland) require us to report to you where:

- the directors' use of the going concern basis of accounting in the preparation of the financial statements is not appropriate: or
- the directors have not disclosed in the financial statements any identified material uncertainties that may cast significant doubt about the Company's ability to continue to adopt the going concern basis of accounting for a period of at least twelve months from the date when the financial statements are authorised for issue.

Continued /...

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INDEPENDENT AUDITOR'S REPORT TO THE MEMBERS OF MAN FUNDS VI PLC

Other information

The directors are responsible for the other information. The other information comprises the information included in the annual report other than the financial statements and our auditor's report thereon. Our opinion on the financial statements does not cover the other information and, except to the extent otherwise explicitly stated in our report, we do not express any form of assurance conclusion thereon.

In connection with our audit of the financial statements, our responsibility is to read the other information and, in doing so, consider whether the other information is materially inconsistent with the financial statements or our knowledge obtained in the audit or otherwise appears to be materially misstated. If we identify such material inconsistencies or apparent material misstatements, we are required to determine whether there is a material misstatement in the financial statements or a material misstatement of the other information. If, based on the work we have performed, we conclude that there is a material misstatement of this other information, we are required to report that fact.

We have nothing to report in this regard.

Opinions on other matters prescribed by the Companies Act 2014

Based solely on the work undertaken in the course of the audit, we report that:

- in our opinion, the information given in the directors' report is consistent with the financial statements; and
- in our opinion, the directors' report has been prepared in accordance with the Companies Act 2014

We have obtained all the information and explanations which we consider necessary for the purposes of our audit.

In our opinion the accounting records of the Company were sufficient to permit the financial statements to be readily and properly audited and the Company statement of financial position is in agreement with the accounting records.

Matters on which we are required to report by exception

Based on the knowledge and understanding of the company and its environment obtained in the course of the audit, we have not identified material misstatements in the directors' report.

The Companies Act 2014 requires us to report to you if, in our opinion, the disclosures of directors' remuneration and transactions required by sections 305 to 312 of the Act are not made. We have nothing to report in this regard.

Continued /...

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INDEPENDENT AUDITOR'S REPORT TO THE MEMBERS OF MAN FUNDS VI PLC

Respective responsibilities

Responsibilities of directors for the financial statements

As explained more fully in the directors' responsibilities statement set on page 23, the directors are responsible for the preparation of the financial statements and for being satisfied that they give a true and fair view, and for such internal control as they determine is necessary to enable the preparation of financial statements that are free from material misstatement, whether due to fraud or error.

In preparing the financial statements, the directors are responsible for assessing the Company's ability to continue as a going concern, disclosing, as applicable, matters related to going concern and using the going concern basis of accounting unless management either intends to liquidate the Company or to cease operations, or has no realistic alternative but to do so.

Auditor's responsibilities for the audit of the financial statements

Our objectives are to obtain reasonable assurance about whether the financial statements as a whole are free from material misstatement, whether due to fraud or error, and to issue an auditor's report that includes our opinion. Reasonable assurance is a high level of assurance, but is not a guarantee that an audit conducted in accordance with ISAs (Ireland) will always detect a material misstatement when it exists. Misstatements can arise from fraud or error and are considered material if, individually or in the aggregate, they could reasonably be expected to influence the economic decisions of users taken on the basis of these financial statements.

A further description of our responsibilities for the audit of the financial statements is located on the IAASA's website at: http://www.iaasa.ie/getmedia/b2389013-1cf6-458b-9b8f-a98202dc9c3a/Description_of_auditors_responsiblities_for_audit.pdf .

This description forms part of our auditor's report.

The purpose of our audit work and to whom we owe our responsibilities

Our report is made solely to the Company's members, as a body, in accordance with section 391 of the Companies Act 2014. Our audit work has been undertaken so that we might state to the Company's members those matters we are required to state to them in an auditor's report and for no other purpose. To the fullest extent permitted by law, we do not accept or assume responsibility to anyone other than the Company and the Company's members, as a body, for our audit work, for this report, or for the opinions we have formed.

Vincent Bergin

for and on behalf of
Ernst & Young Chartered Accountants and Statutory Audit Firm

Date: 26/4/2018

Man Funds VI plc

Schedule of Investments as at 31 December 2017

Man GLG European Alpha Alternative

Financial assets at fair value through profit or loss

Nominal	Description	Fair Value €	% of Net Assets
	Contracts for difference (b)		
	Denmark		
(3,923)	Coloplast	2,157	0.00
(15,686)	H Lundbeck A/S	23,188	0.04
		25,345	0.04
	European Union		
2,018	ESTX Real Estate EUR Price	15,128	0.02
	France		
17,371	Elis SA	13,953	0.02
282	Euro STOXX 50 Price Index	23,814	0.04
(568)	Remy Cointreau	19	0.00
39,885	Rubis SCA	198,126	0.30
(17,545)	SPIE SA	16,994	0.03
22,541	Teleperformance	9,466	0.01
55,528	Vivendi Universal SA	32,733	0.05
		295,105	0.45
	Germany		
(158,222)	Fresenius SE & Company KGaA	207,271	0.32
(1,575)	Leoni AG	41	0.00
(120,000)	SAP SE	248,400	0.38
(25,000)	Siltronic AG	5,000	0.01
		460,712	0.71
	Ireland		
95,241	Dalata Hotel Group Plc	87,714	0.14
18,419	Keywords Studios Plc	41,500	0.06
		129,214	0.20
	Italy		
(1,446)	Ferrari NV	9,098	0.01
(86,399)	SNAM RETE GAS	29,741	0.05
(80,271)	Terna SpA	13,350	0.02
		52,189	0.08
	Malta		
240,285	GVC Holdings Plc	171,985	0.27
	Netherlands		
(10,310)	Philips Lighting NV	3,044	0.00
(111,685)	Randstad Holdings NV	101,633	0.16
		104,677	0.16
	Norway		
(20,918)	Marine Harvest	12,213	0.02
	Portugal		
(225,308)	EDP - Energias de Portugal SA	15,479	0.02
	Sweden		
(8,324)	Alfa Laval AB	8,303	0.01
(50,097)	Hennes & Mauritz AB	39,457	0.06
(12,979)	ICA Gruppen AB	4,030	0.01
		51,790	0.08
	Switzerland		
(5,125)	Cie Financiere Richemont SA	231	0.00
(1,307)	Geberit AG	16,464	0.03
(5,170)	Sonova Holding AG	58,334	0.09
(14,368)	STMicroelectronics NV	21,982	0.03
		97,011	0.15
	United Kingdom		
502,985	Barclays Plc	71,566	0.11
(16,973)	Bunzl Plc	6,507	0.01
25,746	Burford Capital Limited	10,763	0.02
68,430	DS Smith Plc	142	0.00
(10,109)	Fiat Chrysler Automobiles NV	4,893	0.01
98,668	Hunting Plc	111,454	0.17
92,994	Kingfisher Plc	35,073	0.05
105,655	Ladbrokes Plc	13,860	0.02
5,092	Reckitt Benckiser Group Plc	1,242	0.00
90,954	RWS Holdings Plc	37,143	0.06
1,117,349	Tesco Plc	200,696	0.31
246,513	Vodafone Group plc	16,416	0.03
		509,755	0.79
	Total contracts for difference	1,940,603	2.99
	Equities		
	Denmark		
10,440	Ambu A/S #	779,623	1.20
4,569	Vestas Wind Systems A/S	263,140	0.41
		1,042,763	1.61
	Finland		
10,204	Konecranes OYJ	389,589	0.60
	Equities (continued)		
	Germany		
31,149	Brenntag AG	1,643,733	2.53
218,402	Deutsche Lufthansa AG	6,709,309	10.34
158,222	Fresenius SE & Company KGaA	10,295,506	15.87
120,000	SAP SE	11,214,000	17.28
25,792	Siltronic AG	3,128,570	4.82
		32,991,118	50.84
	Italy		
73,402	Enel SpA	376,552	0.58
59,763	Prysmian SpA	1,624,956	2.50
		2,001,508	3.08
	Malta		
33,221	Kindred Group Plc	396,697	0.61
	Netherlands		
65,521	Heineken NV	5,695,741	8.78
98,323	Koninklijke Ahold Delhaize NV	1,802,752	2.78
111,685	Randstad Holdings NV	5,722,739	8.81
		13,221,232	20.37
	Switzerland		
13,382	Nestle SA	958,324	1.47
2,875	Swatch Group AG	976,367	1.51
		1,934,691	2.98
	United Kingdom		
41,654	Victoria Plc	388,304	0.60
	Total equities	52,365,902	80.69
	Future contract (a)		
	France		
(48)	CAC40 10 Euro Index Futures January 2018	44,400	0.07
	Total future contract	44,400	0.07
	Preferred stock		
	Germany		
8,841	Volkswagen AG	1,471,584	2.27
	Total preferred stock	1,471,584	2.27

Man Funds VI plc

Schedule of Investments as at 31 December 2017 (continued)
Man GLG European Alpha Alternative (continued)

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

Forward currency contracts (note 4) (b)*

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised gain €	% of Net Assets
€1,848,672	CHF2,145,422	11 January 2018	3	14,947	0.03
€958,007	DKK7,128,440	11 January 2018	3	538	0.00
€66,858	US$79,387	11 January 2018	5	798	0.00
£414,320	€466,378	12 January 2018	2	192	0.00
US$45,380,129	€37,758,803	12 January 2018	2	795	0.00
Total unrealised gain on forward currency contracts				17,270	0.03
Total financial assets at fair value through profit or loss - trading				55,839,759	86.05

Man Funds VI plc

Schedule of Investments as at 31 December 2017 (continued)

Man GLG European Alpha Alternative (continued)

Financial liabilities at fair value through profit or loss

Nominal	Description	Fair Value €	% of Net Assets
	Contracts for difference		
	Austria		
(868)	AMS AG	(38)	(0.00)
	European Union		
(11,080)	ESTX SML EUR Price	(165,696)	(0.25)
(3,298)	GS EU Momentum Long Price	(166,245)	(0.26)
(3,006)	STXE 600 EUR Price Index	(26,742)	(0.04)
		(358,683)	(0.55)
	France		
56,850	EDF	(29,527)	(0.05)
3,762	ESTX Bank EUR Price	(13,538)	(0.02)
(7,997)	Faurecia	(16,814)	(0.03)
49,177	Natixis SA	(8,113)	(0.01)
7,767	Renault SA	(14,701)	(0.02)
11,694	SMCP SA	(10,141)	(0.02)
(3,924)	Societe BIC SA	(4,156)	(0.01)
6,493	Soitec	(9,231)	(0.01)
(763)	STOXX 600 Automobiles & Parts	(2,772)	(0.00)
14,344	Total SA	(24,596)	(0.04)
		(133,589)	(0.21)
	Germany		
(4,899)	Bayerische Motoren Werke AG	(3,259)	(0.01)
(218,402)	Deutsche Lufthansa AG	(133,225)	(0.20)
(12,348)	Elringklinger AG	(50,283)	(0.07)
(1,413)	Wirecard AG	(4,249)	(0.01)
		(191,016)	(0.29)
	Isle of Man		
(24,397)	Playtech Limited	(8,549)	(0.01)
	Netherlands		
(65,521)	Heineken NV	(66,831)	(0.10)
	United Kingdom		
274,951	Boohoo.Com Plc	(23,303)	(0.04)
(147)	FTSE 250 Index	(42,043)	(0.06)
(121,979)	G4S Plc	(4,131)	(0.01)
220,779	Laird plc	(16,905)	(0.03)
(309,257)	Lloyds Banking Group Plc	(7,759)	(0.01)
(5,172)	Next Plc	(1,040)	(0.00)
(54,569)	Purplebricks Group Plc	(39,248)	(0.06)
(145,383)	Sainsbury (J) Plc	(18,248)	(0.03)
(14,612)	Whitbread Plc	(42,851)	(0.07)
(67,122)	WM Morrison Supermarkets Plc	(4,931)	(0.01)
		(200,459)	(0.32)
	United States		
(2,154)	FTSE Francesmidcaptrada+	(12,433)	(0.02)
	Total contracts for difference	(971,598)	(1.50)
	Future contract		
	United Kingdom		
(26)	FTSE 100 Index Futures March 2018	(65,238)	(0.10)
	Total future contract	(65,238)	(0.10)

Man Funds VI plc

Schedule of Investments as at 31 December 2017 (continued)
Man GLG European Alpha Alternative (continued)

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

Forward currency contracts (note 4)*

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised loss €	% of Net Assets
€163,377	DKK1,216,503	11 January 2018	2	(20)	(0.00)
€465,357	£413,296	05 January 2018	2	(147)	(0.00)
€963,372	£857,595	11 January 2018	2	(2,400)	(0.00)
€202,812	SEK2,019,953	11 January 2018	4	(2,648)	(0.00)
€37,614,992	US$45,187,759	05 January 2018	2	(880)	(0.00)
£413,296	€466,367	05 January 2018	2	(863)	(0.00)
US$45,187,759	€38,043,193	05 January 2018	2	(427,320)	(0.67)
Total unrealised loss on forward currency contracts				(434,278)	(0.67)
Total financial liabilities at fair value through profit or loss - trading				(1,471,114)	(2.27)
Total financial assets at fair value through profit or loss - trading				55,839,759	86.05
Total financial liabilities at fair value through profit or loss - trading				(1,471,114)	(2.27)
Other net assets				10,522,171	16.22
Net Assets Attributable to Holders of Redeemable Participating Shares				64,890,816	100.00

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

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

Analysis of Total Assets	Assets
Transferable securities listed on an official stock exchange	77.74
Exchange traded financial derivative instruments described in classification (a) above	0.07
Transferable securities as described in # above	1.14
OTC financial derivative instruments described in classification (b) above	2.87
Other current assets	18.18
	100.00

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

Man Funds VI plc

Schedule of Investments as at 31 December 2017 (continued)

Man GLG Alpha Select Alternative

Financial assets at fair value through profit or loss

Nominal	Description	Fair Value £	% of Net Assets
	Collective investment scheme		
	Bermuda		
1,464,324	CATCo Reinsurance Opportunities Fund Limited	1,104,129	0.53
	Total collective investment scheme	1,104,129	0.53
	Contracts for difference (b)		
	Bermuda		
48,498	Hiscox Limited	41,800	0.02
	European Union		
(3,570)	GS EU Momentum Long Price	7,821	0.00
1,602	GS EU Momentum Short Price	16,736	0.01
		24,557	0.01
	Guernsey		
89,641	Sherborne Investors Guernsey	448	0.00
	Hungary		
12,816	Wizz Air Holdings Plc	76,232	0.04
	Ireland		
64,237	DCC Plc	115,887	0.06
248,074	Experian Plc	94,855	0.05
(117,535)	Glanbia Plc	91,363	0.04
755,327	Green Reit Plc	17,020	0.01
248,491	Hibernia Reit Plc	5,019	0.00
(45,361)	Ryanair Holdings Plc	50,405	0.02
25,615	Smurfit Kappa Group Plc	28,672	0.01
(62,058)	UDG Healthcare Plc	42,384	0.02
		445,605	0.21
	Isle of Man		
565,018	Strix Group Plc	16,527	0.01
	Israel		
137,214	Taptica International Limited	32,931	0.02
	Jersey		
1,288,026	Breedon Group Plc	7,507	0.00
	Malta		
657,747	GVC Holdings Plc	111,281	0.05
	Netherlands		
64,167	Royal Dutch Shell Plc	63,863	0.03
	Switzerland		
(14,736)	Ferguson Plc	12,763	0.01
100,313	Glencore International Plc	4,526	0.00
		17,289	0.01
	United Kingdom		
59,795	Alfa Financial Software H-Wi	4,457	0.00
(591,484)	AO World Plc-Wi	138	0.00
220,528	Ashtead Group Plc	82,159	0.04
29,142	Aveva Group Plc	37,876	0.02
468,108	B&M European Value Retail SA	160,807	0.08
103,940	Balfour Beatty Plc	34,179	0.02
558,261	Beazley Plc	211,116	0.10
162,714	Bellway Plc	41,833	0.02
32,786	BGEO Group Plc	94,230	0.04
163,609	BHP Billiton Plc	220,790	0.11
100,677	Bovis Homes Group Plc	67,064	0.03
92,494	BP Plc	25,471	0.01
94,131	British American Tobacco Plc	21,928	0.01
(53,471)	Bunzl Plc	27,707	0.01
(55,666)	Burford Capital Limited	28,295	0.01
(72,362)	Capita Group Plc	82,808	0.04
(713,759)	Card Factory Plc	58,845	0.03
(200,733)	Centrica Plc	15,146	0.01
662,644	Chemring Group Plc	97,557	0.05
90,395	Close Brothers Group Plc	15,575	0.01
213,789	Costain Group Plc	55,538	0.03
17,730	Croda International Plc	31,150	0.01
(17,293)	Daily Mail&General Tst-A NV	7,180	0.00
(241,055)	Dairy Crest Group Plc	77,002	0.04
(1,960,309)	Debenhams Plc	213,928	0.10
39,787	Derwent Valley Holdings Plc	163,850	0.08
12,657	Diageo Plc	6,294	0.00
(219,127)	Dunelm Group Plc	29,794	0.01
165,222	easyJet Plc	64,243	0.03
(440,885)	Essentra Plc	39,658	0.02
(421,804)	Esure Group Plc	99,072	0.05
(1,753,320)	Firstgroup Plc	83,061	0.04
183,753	Gaming Realms Plc	1,792	0.00
434,972	Hollywood Bowl Group Plc	92,436	0.04
149,923	Howden Joinery Group Plc	72,154	0.03
260,197	HSBC Holdings Plc	50,358	0.02

Nominal	Description	Fair Value £	% of Net Assets
	Contracts for difference (b) (continued)		
	United Kingdom (continued)		
234,941	Hunting Plc	288,834	0.14
453,227	Ibstock Plc	156,807	0.07
59,833	IMI Plc	16,511	0.01
38,296	Imperial Brands Plc	14,843	0.01
33,031	Intercontinental Hotels Group Plc	111,577	0.05
167,551	Intermediate Capital Group Plc	311,021	0.15
495,966	International Consolidated Airlines Group SA	115,651	0.06
(14,797)	Intertek Group Plc	2,579	0.00
520,927	ITE Group Plc	6,649	0.00
(133,720)	John Wood Group Plc	67,950	0.03
(57,060)	Johnson Matthey Plc	98,914	0.05
1,162,728	JRP Group plc	309,701	0.15
287,504	Lancashire Holdings Limited	44,796	0.02
375,544	Land Securities Group Plc	104,099	0.05
1,949,577	Legal & General Group Plc	137,330	0.07
101,451	London Stock Exchange Plc	4,999	0.00
(946,643)	Lookers Plc	70,124	0.03
(685,980)	Marks & Spencer Group Plc	941	0.00
503,663	Mcbride Plc	106,337	0.05
(938,640)	Meggitt Plc	4,032	0.00
377,407	Melrose Industries Plc	25,858	0.01
(1,537,983)	Merlin Entertainments Plc	189,645	0.09
(120,179)	Micro Focus International Plc	80,474	0.04
268,959	Mondi Plc	341,645	0.16
(43,810)	National Grid Plc	3,302	0.00
639,181	Norcros Plc	48,528	0.02
(235,086)	Northgate Plc	125,569	0.06
(128,556)	PayPoint Plc	28,639	0.01
194,513	Petrofac Limited	58,457	0.03
221,464	Prudential Plc	70,486	0.03
207,656	Redrow Plc	105,143	0.05
180,932	RELX Plc	4,232	0.00
78,293	Robert Walters Plc	241	0.00
142,294	Savills Plc	62,217	0.03
58,102	Serica Energy Plc	9,439	0.00
(28,822)	Smith & Nephew Plc	7,163	0.00
(144,477)	SSE Plc	94,548	0.05
104,247	St. James's Place Plc	44,251	0.02
383,043	St. Modwen Properties Plc	134,557	0.06
311,800	Standard Chartered Plc	77,426	0.04
464,606	Synthomer Plc	11,188	0.01
(544,131)	TalkTalk Telecom Group Plc	156,707	0.07
292,127	Tate & Lyle Plc	79,150	0.04
(96,706)	Telit Communications Plc	22,708	0.01
1,169,642	Tesco Plc	97,465	0.05
(965,166)	Thomas Cook Group Plc	10,747	0.01
672,139	Tullow Oil Plc	206,345	0.11
(141,308)	Unilever Plc	77,430	0.05
477,768	Volution Group Plc	27,919	0.01
(114,983)	WPP Plc	3,381	0.00
		6,594,046	3.14
	United States		
1,324,468	Diversified Gas & Oil Plc	58,936	0.03
	Total contracts for difference	7,491,022	3.57
	Equities		
	United Kingdom		
2,976,294	Gaming Realms Plc	252,241	0.12
	United States		
955,345	FFI Holdings Plc	740,392	0.35
	Total equities	992,633	0.47
	Government bonds		
	United Kingdom		
4,030,000	United Kingdom Treasury Bill 0% 22/01/2018 #	4,029,617	1.92
7,000,000	United Kingdom Treasury Bill 0% 12/02/2018 #	6,998,285	3.34
10,600,000	United Kingdom Treasury Bill 0% 05/03/2018 #	10,594,541	5.05
11,000,000	United Kingdom Treasury Bill 0% 12/03/2018 #	10,993,785	5.24
20,000,000	United Kingdom Treasury Bill 0% 26/03/2018 #	19,983,400	9.53
9,000,000	United Kingdom Treasury Bill 0% 09/04/2018 #	8,994,195	4.29
10,200,000	United Kingdom Treasury Bill 0% 23/04/2018 #	10,191,891	4.86
19,450,000	United Kingdom Treasury Bill 0% 30/04/2018 #	19,433,468	9.27
10,000,000	United Kingdom Treasury Bill 0% 08/05/2018 #	9,990,650	4.76
10,000,000	United Kingdom Treasury Bill 0% 14/05/2018 #	9,990,050	4.76
10,000,000	United Kingdom Treasury Bill 0% 21/05/2018 #	9,989,000	4.76
5,000,000	United Kingdom Treasury Bill 0% 11/06/2018 #	4,993,425	2.38
		126,182,307	60.16
	Total government bonds	126,182,307	60.16

Man Funds VI plc

Schedule of Investments as at 31 December 2017 (continued)
Man GLG Alpha Select Alternative (continued)

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

Nominal	Description	Fair Value £	% of Net Assets
	Option contracts (b)		
	United Kingdom		
4	Call on 1.85 TLW LN 19 January 2018	900	0.00
1,795	Call on 1.95 TSCO LN 19 January 2018	269,250	0.13
118	Call on 7500 UKX 19 January 2018	251,930	0.12
119	Put on 7350 UKX 19 January 2018	10,115	0.00
		532,195	0.25
64	Call on 2755 SPX 16 February 2018	15,140	0.01
	Total option contracts	547,335	0.26

Man Funds VI plc

Schedule of Investments as at 31 December 2017 (continued)
Man GLG Alpha Select Alternative (continued)

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

Forward currency contracts (note 4) (b)*

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised gain £	% of Net Assets
€85,338,555	£75,627,895	05 January 2018	3	139,561	0.07
£75,854,257	€85,409,405	05 January 2018	2	23,897	0.01
£150,372	€167,904	11 January 2018	3	1,275	0.00
£5,404	€6,082	12 January 2018	1	3	0.00
£1,014	SEK11,230	05 January 2018	2	-	0.00
£74,737,053	US$101,066,917	05 January 2018	2	41,151	0.02
£1,198,715	US$1,614,004	11 January 2018	8	6,098	0.00
SEK11,230	£1,008	05 January 2018	2	6	0.00
SEK11,200	£1,011	12 January 2018	2	-	0.00
Total unrealised gain on forward currency contracts				211,991	0.10
Total financial assets at fair value through profit or loss - trading				136,529,417	65.09

Man Funds VI plc

Schedule of Investments as at 31 December 2017 (continued)
Man GLG Alpha Select Alternative (continued)

Financial liabilities at fair value through profit or loss

Nominal	Description	Fair Value £	% of Net Assets
	Contracts for difference		
	Ireland		
(25,115)	Paddy Power Betfair Plc	(52,108)	(0.02)
	Israel		
71,677	Plus500 Limited	(33,264)	(0.02)
	South Africa		
(25,689)	Mediclinic International Plc	(17,708)	(0.01)
	Switzerland		
212,699	Coca-Cola HBC AG	(36,063)	(0.02)
	United Arab Emirates		
(90,051)	NMC Health Plc	(71,780)	(0.03)
	United Kingdom		
(638,760)	AA Plc	(19,470)	(0.01)
310,117	Arrow Global Group Plc	(136,047)	(0.06)
(153,782)	Ascential Plc	(57,306)	(0.03)
(204,947)	Ashmore Group Plc	(76,449)	(0.04)
(26,901)	Associated British Foods Plc	(2,076)	(0.00)
368,537	Aviva Plc	(29,332)	(0.01)
(502,814)	Babcock International Group Plc	(90,603)	(0.04)
(85,607)	Bakkavor Group Plc	(441)	(0.00)
(398,546)	Barclays Plc	(4,532)	(0.00)
(1,267,424)	Coats Group Plc	(58,129)	(0.03)
(385,539)	Convatec Group Plc	(23,594)	(0.01)
(139,384)	Dart Group Plc	(137,677)	(0.07)
142,809	Drax Group Plc	(6,653)	(0.00)
347,477	DS Smith Plc	(4,651)	(0.00)
(608,776)	Eddie Stobart Logistics Plc	(6,276)	(0.00)
(206,523)	Elementis Plc	(19,572)	(0.01)
(102,110)	Greene King Plc	(19,806)	(0.01)
(86,508)	Greggs Plc	(113,989)	(0.05)
(698,724)	Hammerson Plc	(108,993)	(0.05)
(211,637)	Hastings Group Holdings Limited	(30,816)	(0.01)
588,235	Informa Plc	(35,935)	(0.02)
76,904	Jackpotjoy Plc	(18,833)	(0.01)
(897,077)	Kingfisher Plc	(190,081)	(0.09)
719,424	Laird Plc	(56,179)	(0.03)
(225,217)	Mccarthy & Stone Plc	(3,125)	(0.00)
(28,578)	Metro Bank Plc	(37,800)	(0.02)
(724,581)	Mitchells & Butlers Plc	(206,096)	(0.10)
(180,023)	NEX Group Plc	(61,516)	(0.03)
(34,770)	Next Plc	(76,190)	(0.04)
(465,056)	Pearson Plc	(96,510)	(0.05)
(1,242,619)	Pendragon Plc	(5,452)	(0.00)
(186,105)	Pets at Home Group Plc	(14,278)	(0.01)
795,193	QinetiQ Group Plc	(60,043)	(0.03)
(55,556)	Reckitt Benckiser Group Plc	(151,888)	(0.07)
125,198	Rolls-Royce Holdings Plc	(25,983)	(0.01)
(143,136)	Royal Mail Plc	(55,173)	(0.03)
(187,292)	RSA Insurance Group Plc	(36,892)	(0.02)
(1,135,011)	Sainsbury (J) Plc	(130,046)	(0.06)
(218,390)	Smiths Group Plc	(18,408)	(0.01)
(87,971)	Telecom Plus Plc	(88,513)	(0.04)
(4,392)	TP ICAP Plc	(783)	(0.00)
(256,534)	Travis Perkins Plc	(111,434)	(0.05)
(1,947)	Vodafone Group Plc	(205)	(0.00)
(38,058)	Whitbread Plc	(119,759)	(0.06)
(722,227)	WM Morrison Supermarkets Plc	(56,174)	(0.03)
		(2,603,708)	(1.24)
	United States		
22,190	Carnival Plc	(6,834)	(0.00)
	Total contracts for difference	(2,821,465)	(1.34)
	Futures contracts		
	Germany		
129	STOXX Europe 600 Futures March 2018	(10,878)	(0.01)
	United Kingdom		
(575)	FTSE 100 Index Futures March 2018	(1,036,055)	(0.49)
	Total futures contracts	(1,046,933)	(0.50)

Man Funds VI plc

Schedule of Investments as at 31 December 2017 (continued)
Man GLG Alpha Select Alternative (continued)

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

Forward currency contracts (note 4)*

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised loss £	% of Net Assets
€70,850	£62,984	05 January 2018	1	(80)	(0.00)
€92,577,573	£82,245,621	12 January 2018	3	(35,529)	(0.02)
£586	CHF775	11 January 2018	1	(2)	(0.00)
£72,339	US$98,018	11 January 2018	1	(89)	(0.00)
US$101,066,917	£75,448,136	05 January 2018	2	(752,234)	(0.36)
US$101,074,714	£74,732,054	12 January 2018	2	(48,742)	(0.02)
Total unrealised loss on forward currency contracts				(836,676)	(0.40)
Total financial liabilities at fair value through profit or loss - trading				(4,705,074)	(2.24)
Total financial assets at fair value through profit or loss - trading				136,529,417	65.09
Total financial liabilities at fair value through profit or loss - trading				(4,705,074)	(2.24)
Other net assets				77,929,868	37.15
Net Assets Attributable to Holders of Redeemable Participating Shares				209,754,211	100.00

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

Classifications:
(a) Exchange traded derivative instruments
(b) OTC financial derivative instruments
#Transferable securities other than those listed on an official stock exchange or dealt on another regulated market

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

Analysis of Total Assets	% of Total Assets
Transferable securities listed on an official stock exchange	0.94
Transferable securities as described in # above	56.81
OTC financial derivative instruments described in classification (b) above	3.71
Other current assets	38.54
	100.00

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

Man Funds VI plc

Schedule of Investments as at 31 December 2017 (continued)

Man GLG European Equity Alternative

Financial assets at fair value through profit or loss

Nominal	Description	Fair Value €	% of Net Assets
	Contracts for difference (b)		
	Australia		
548,083	Alumina Limited	198,750	0.03
110,223	Domain Holdings Australia	37,848	0.01
690,887	Evolution Mining Limited	188,381	0.02
(256,357)	Fortescue Metals Group Limited	20,063	0.00
139,050	Getswift Limited	70,797	0.01
69,873	Iluka Resources Limited	127,406	0.02
573,980	Independence Group NL	407,455	0.06
164,537	OZ Minerals Limited	122,969	0.02
849,778	S2 Resources Limited	34,115	0.01
127,781	Sandfire Resources NL	85,956	0.01
26,926	South32 Limited	7,316	0.00
4,062,650	South32 Limited	1,247,634	0.18
2,778	Washington H. Soul Pattinson	2,386	0.00
272,964	Western Areas Limited	110,929	0.02
162,363	Whitehaven Coal Limited	72,023	0.01
		2,734,028	0.40
	Austria		
17,812	Bawag Group AG	14,817	0.00
(2,827)	Erste Group Bank AG	2,359	0.00
15,770	Verbund-Oesterreichische Elektrizitaetswirtschafts AG	5,904	0.00
(11,793)	Wienerberger AG	3,469	0.00
		26,549	0.00
	Belgium		
(224)	Ackermans and Van Haaren	647	0.00
12,511	bpost SA	4,474	0.00
677	Cofinimmo	211	0.00
(5,787)	Galapagos NV	31,511	0.00
(1,148)	Groupe Bruxelles Lambert SA	151	0.00
(2,332)	KBC Groep NV	1,415	0.00
123,683	Nyrstar NV NPV	55,621	0.01
(4,776)	Solvay SA	42,030	0.01
		136,060	0.02
	Bermuda		
17,340	Hiscox Limited	9,408	0.00
57,709	ODF JELL Drilling Limited	67,030	0.01
(3,966)	XL Group Limited	4,634	0.00
		81,072	0.01
	Brazil		
50,182	IRB Brasil Resseguros SA	14,067	0.00
10,209	Lojas Americanas SA	2,116	0.00
252,168	Vale SA	283,177	0.04
		299,360	0.04
	Canada		
(106,167)	Ivanhoe Mines Limited	32,089	0.00
45,848	Lululemon Athletica Inc	52,263	0.01
		84,352	0.01
	China		
66,996	Angang Steel Company Limited	327	0.00
30,866	Anhui Conch Cement Company Limited	3,529	0.00
247,776	Baoshan Iron & Steel Company	23,125	0.00
(1,508,863)	BBMG Corporation	6,195	0.00
(604,296)	CGN Power Company Limited	5,442	0.00
(188,000)	China Communications Construction Company Limited	22,689	0.00
9,710	China Literature Limited	1,582	0.00
(390,751)	China Minsheng Banking Corporation Limited	10,771	0.00
(464,839)	China Petroleum & Chemical Corporation	12,648	0.00
(720,141)	China Railway Construction Corporation Limited	74,671	0.01
220,838	China Reinsurance Group Company	552	0.00
165,130	China Yongda Automobiles Services Holdings Limited	3,176	0.00
79,015	China Zhengtong Auto Service Holdings Limited	4,039	0.00
44,989	China Zhongwang Holdings Limited	75	0.00
45,809	Cosco Shipping Development Company	7	0.00
119,636	Cosco Shipping Holdings Company Limited	435	0.00
60,065	CRRC Corporation Limited	7,516	0.00
(2,301,660)	Dongfeng Motor Group Company Limited	62,282	0.01
73,390	Guotai Junan Securities Company Limited	1,004	0.00
(1,249,545)	Metallurgical Corporation of China	24,409	0.00
647,078	Sany Heavy Industry Company Limited	220,730	0.04
(5,270,750)	Shanghai Electric Group Company	123,925	0.03
(106,985)	Sunny Optical Technology Group Company Limited	65,567	0.01
4,102	Tong Ren Tang Technologies	21	0.00
7,179	Uni-President China Holdings	8	0.00
(29,713)	ZTO Express Cayman Inc	5,359	0.00
		680,084	0.10
	Cyprus		
8,948	Songa Offshore ASA	21,649	0.00
	Czech Republic		
192,588	CEZ AS	218,602	0.03

Nominal	Description	Fair Value €	% of Net Assets
	Contracts for difference (b) (continued)		
	Denmark		
27,112	Ambu A/S	41,363	0.01
2,018	AP Moeller-Maersk A/S	14,665	0.00
9,008	CHR Hansen Holding A/S	38,994	0.01
(7,115)	Coloplast	2,849	0.00
(3,617)	Danske Bank A/S	3,130	0.00
21,209	DSV A/S	7,147	0.00
26,328	FLSmidth & Company A/S	72,970	0.01
(2,378)	Genmab A/S	108,399	0.02
(27,391)	GN Store Nord A/S	71,081	0.01
(42,237)	H Lundbeck A/S	121,632	0.02
(7,748)	ISS A/S	12,165	0.00
(3,227)	Jyske Bank A/S	214	0.00
20,115	Novo Nordisk A/S	28,782	0.00
(17,571)	Orsted A/S	62,576	0.01
416	Pandora A/S	5,127	0.00
693	Rockwool International A/S	4,763	0.00
(1,115)	Simcorp A/S	4,200	0.00
184,314	TDC A/S	5,276	0.00
3,853	Tryg A/S	4,712	0.00
238,921	Vestas Wind Systems A/S	797,306	0.12
(19,010)	William Demant Holding	5,530	0.00
		1,412,881	0.21
	European Union		
(750)	ESTX Chemical EUR Price	9,086	0.00
3,739	ESTX Real Estate EUR Price	22,974	0.00
(29)	FTSE MIB Index	1,827	0.00
(9,759)	GS EU Momentum Long	5,117	0.00
1,462	GS EU Momentum Short	18,781	0.00
173	MDAX Performance Index	134,612	0.03
(60,943)	MSGLGB1	27,547	0.00
60,695	MSGLGB2	189,672	0.04
(5,079)	MSGLGEU4	4,356	0.00
5,590	MSGLSXTP Index	26,142	0.00
(13,497)	STXE 600 EUR Price Index	7,756	0.00
		447,870	0.07
	Finland		
(78,992)	Huhtamaki OYJ	105,782	0.02
620	Kone OYJ	22	0.00
(173,906)	Metso OYJ	205,322	0.03
12,658	Neste OYJ	158,259	0.02
7,881	Nokian Renkaat OYJ	1,028	0.00
323,190	Outetec OYJ	242,318	0.04
158,651	Outokumpu OYJ	66,890	0.01
10,130	Sampo OYJ	10,319	0.00
69,264	Stora Enso OYJ	14,999	0.00
149,807	UPM-Kymmene OYJ	33,765	0.00
(175,447)	Wartsila OYJ	313,226	0.05
		1,151,930	0.17
	France		
6,158	Aeroports de Paris	11,284	0.00
(16,237)	Air France-KLM	304	0.00
(2,723)	Air Liquide SA	3,531	0.00
(20,068)	Airbus Group SE	56,858	0.01
65,459	Ald SA-Wi	3,533	0.00
(20,399)	Alstom SA	17,153	0.00
607	Alten SA	22	0.00
(16,846)	Amundi SA	31,850	0.00
28,474	Arkema SA	153,821	0.03
(5,977)	Atos SE	57,522	0.01
164	CAC Mid & Small Index	6,911	0.00
(2,213)	CapGemini SA	750	0.00
34,802	Carrefour SA	18,260	0.00
1,749	Cellectis SA	447	0.00
(3,289)	Cie de Saint-Gobain	12,408	0.00
(1,370)	Cie Generale des Etablissements Michelin	3,864	0.00
1,509	Cie Generale d'Optique Essilor International SA	7,536	0.00
(36,970)	Credit AGricole SA	51,935	0.01
(12,253)	Danone SA	8,691	0.00
(149)	Dassault Aviation SA	11,741	0.00
(3,065)	Dow Jones Europe STOXX Personal And Household Index	1,039	0.00
(53,103)	Edenred	12,116	0.00
65,039	Eiffage	109,697	0.02
(17,012)	Elior Group	75,915	0.01
56,759	Elis SA	39,717	0.01
(970,381)	Engie SA	260,363	0.05
24,579	Eramet	814,306	0.13
(7,243)	ESTX EUR Price Index	35,498	0.01
(1,456)	ESTX Food & Beverage EUR Price Index	14,415	0.00
(11,372)	ESTX Utilities EUR Price Index	73,339	0.01
(1,000)	Eurofins Scientific	24,623	0.00
(8,267)	Europe STOXX Bank EUR Price Index	8,612	0.00
(44,129)	Eutelsat Communications	73,508	0.01
(31,576)	Faurecia	409	0.00
2,647	Fonciere Des Regions	15,742	0.00

Man Funds VI plc

Schedule of Investments as at 31 December 2017 (continued)

Man GLG European Equity Alternative (continued)

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

Nominal	Description	Fair Value €	% of Net Assets
	Contracts for difference (b) (continued)		
	France (continued)		
1,682	Gecina SA	24,909	0.00
19,601	Groupe Eurotunnel SA	7,359	0.00
(1,271)	Iliad SA	25,775	0.00
1,368	Ingenico	6,116	0.00
(6,957)	Ipsen SA	73,059	0.01
14,276	Kaufman & Broad SA	60,749	0.01
4,618	Kering	8,170	0.00
16,624	Klepierre	53,008	0.01
(40,580)	Lagardere SCA	27,045	0.00
(3,650)	L'Oreal SA	16,516	0.00
(464)	LVMH Moet Hennessy Louis Vuitton SE	685	0.00
21,883	Maisons Du Monde S.A.	77,788	0.01
(91,876)	Natixis SA	24,198	0.00
35,822	Nexity SA	74,852	0.01
20,850	Orange SA	10,423	0.00
(7,464)	Orpea	36,715	0.01
6,413	Pernod Ricard SA	10,502	0.00
(36,164)	Peugeot SA	31,315	0.00
(8,627)	Publicis Groupe SA	15,172	0.00
(1,018)	Remy Cointreau	35	0.00
(45,640)	Rexel SA	2,611	0.00
181,044	Rubis SCA	919,635	0.15
(76,422)	Safran SA	132,075	0.02
17,096	Schneider Electric SA	3,240	0.00
(3,302)	SEB SA	8,872	0.00
(5,757)	Societe BIC SA	2,759	0.00
(2,269)	Sopra Steria Group	3,872	0.00
(48,771)	SPIE SA	40,090	0.01
(1,448)	STOXX 600 Automobiles & Parts Price EUR Index	740	0.00
(6,440)	STOXX Europe 600 Chemicals Price EUR Index	30,355	0.00
13,214	STOXX Europe 600 Oil & Gas Price EUR Index	35,490	0.01
2,243	STOXX Europe Small 200 Price Index	27,350	0.00
97,893	Teleperformance	237,904	0.04
(91,092)	Television Francaise	23,391	0.00
(15,436)	Ubisoft Entertainment	33,175	0.00
(931)	Unibail-Rodamco SE	10,645	0.00
(76,909)	Veolia Environnement SA	9,640	0.00
104,542	Vivendi Universal SA	50,096	0.01
4,174	Worldline SA	3,260	0.00
304,918	Zodiac Aerospace	45,184	0.01
		4,222,495	0.62
	Germany		
5,438	Aareal Bank AG	11,137	0.00
(2,881)	Adidas AG	32,830	0.00
(108,589)	BASF SE	228,097	0.03
5,178	Bayerische Motoren Werke AG	4,991	0.00
(120,294)	Brenntag AG	589,829	0.09
43,739	Continental AG	105,742	0.02
8,397	Daimler AG	14,780	0.00
(64)	DAX Index	12,373	0.00
(13,502)	Delivery Hero AG	33,587	0.00
(2,547)	Deutsche Boerse AG	2,183	0.00
22,216	Deutsche EuroShop AG	53,863	0.01
64,696	Deutsche Post AG	92,234	0.01
(200,000)	Deutsche Wohnen AG	52,000	0.01
14,389	Drillisch AG	175,459	0.03
(4,854)	Duerr AG	24,471	0.00
(36,259)	E.ON SE	29,164	0.00
(37,539)	Evonik Industries AG	18,178	0.00
16,126	Freenet AG	26,939	0.00
(150,000)	Fresenius SE and Company KGaA	277,950	0.04
(14,622)	Fuchs Petrolub AG	9,820	0.00
(45,617)	GEA Group AG	21,530	0.00
1,027	Hapag-Lloyd AG	176	0.00
5,371	Hochtief AG	4,326	0.00
(28,894)	Hugo Boss AG	48,360	0.01
709	Jungheinrich AG	802	0.00
167,606	K+S AG	169,417	0.03
17,915	Kion Group AG	64,275	0.01
20,657	Koenig and Bauer AG	1,707	0.00
1,383	LEG Immobilien AG	10,847	0.00
(2,822)	Leoni AG	74	0.00
22,323	Linde AG	11,721	0.00
(8,231)	Linde AG	16,905	0.00
44,955	MAN AG	2,830	0.00
183,064	Mckesson Europe AG	96,978	0.01
(173,691)	Metro AG	167,166	0.03
17,608	OSRAM Licht AG	84,828	0.01
2,771	Porsche AG	11,658	0.00
(232,830)	RWE AG	227,913	0.03
(312,606)	SAP SE	843,382	0.13
(1,271)	Sartorius AG-Vorzugsaktein	3,231	0.00
95,791	Schaeffler AG	62,004	0.01
1,492	Siltronic AG	3,724	0.00
156,247	ThyssenKrupp AG	269,897	0.05
	Contracts for difference (b) (continued)		
	Germany (continued)		
67,752	TUI AG	113,862	0.02
134,648	United Internet AG	921,109	0.15
12,424	Volkswagen AG	24,402	0.00
14,749	Wacker Chemie AG	405,824	0.07
		5,384,575	0.80
	Guernsey		
100,657	Sherborne Investors Guernsey	438	0.00
	Hong Kong		
(45,902)	China Mobile Limited	12,126	0.00
263,177	China Resources Cement Holdings Limited	10,367	0.00
(1,411,919)	China State Construction International Holdings Limited	150,939	0.03
124,931	Kunlun Energy Company Limited	12,838	0.00
78,437	Xinyi Glass Holdings Limited	11,387	0.00
		197,657	0.03
	India		
44,291	Avenue Supermarts Limited	37,705	0.01
76,337	Bharat Electronics	1,595	0.00
17,128	Pidilite Industries Limited	3,605	0.00
2,209	Ultratech Cement Limited	1,126	0.00
100,691	Vedanta Resources Plc	131,853	0.02
		175,884	0.03
	Indonesia		
289,759	Indah Kiat Pulp and Paper	5,242	0.00
	Ireland		
17,628	CRH Plc_CSFB	33,368	0.00
73,885	CRH Plc_JP Morgan	41,174	0.01
412,374	Dalata Hotel Group Plc	425,381	0.06
187,576	DCC Plc	739,205	0.11
267,552	Experian Plc	112,288	0.02
(56,934)	Glanbia Plc	51,933	0.01
362,180	Green REIT Plc	8,436	0.00
202,378	Hibernia REIT Plc	4,904	0.00
(4,947)	iShares Markit iBoxx Euro High Yield Index	475	0.00
282	Kerry Group Plc	203	0.00
28,598	Keywords Studios Plc	52,662	0.01
4,040	Kingspan Group Plc	349	0.00
(26,309)	Ryanair Holdings Plc	58,588	0.01
(39,535)	Ryanair Holdings Plc	49,490	0.01
3,280	Shire Plc	3,326	0.00
79,210	Smurfit Kappa Group Plc	93,415	0.01
148,851	Smurfit Kappa Group Plc	439,120	0.06
(56,492)	Udg Healthcare Plc	39,321	0.01
		2,153,638	0.32
	Israel		
44,701	Taptica International Limited	17,799	0.00
	Italy		
(35,199)	Assicurazioni Generali SpA	5,521	0.00
(201,707)	Atlantia SpA	262,205	0.04
(6,355)	Azimut Holding SpA	12,232	0.00
(161,149)	Banca Popolare dell'Emilia Romagna SC	102,491	0.02
(268,537)	Banco BPM	92,473	0.01
(24,908)	Buzzi Unicem SpA	9,995	0.00
(360,988)	Comet Holding AG	31,049	0.00
(83,431)	Ferrari NV	371,324	0.06
(55,950)	Intesa Sanpaolo SpA	9,742	0.00
(11,888)	Recordati SpA	24,705	0.00
(37,553)	Salvatore Ferragamo SpA	6,726	0.00
(1,422,923)	Snam Rete Gas	226,316	0.03
(574,898)	Telecom Italia SpA	10,451	0.00
(2,699,126)	Terna SpA	581,760	0.09
(31,961)	Unicredit SpA	66,340	0.01
(209,879)	Unione di Banche Italiane SpA	134,706	0.03
(52,567)	UnipolSai Assicurazioni SpA	1,414	0.00
		1,949,450	0.29
	Japan		
60,860	Aisin Seiki Company Limited	136,977	0.02
(700)	Akatsuki Inc	440	0.00
276,715	Amada Holdings Company Limited	321,043	0.05
(1,800)	Asahi Group Holdings Limited	1,599	0.00
4,221	AWA Bank Limited	1,048	0.00
(72,649)	Calbee Inc	151,124	0.02
(948)	Central Japan Railway Company	56	0.00
(22,733)	Chugoku Bank Limited	8,040	0.00
88,783	COMSYS Holdings Corporation	255,805	0.04
7,389	Concordia Financial Group Limited	5,045	0.00
7,113	Cosmo Energy Holdings Company Limited	40,606	0.01
(7,559)	Cosmos Pharmaceutical Corporation	31,068	0.00
237,561	Daihen Corporation	124,894	0.02

Man Funds VI plc

Schedule of Investments as at 31 December 2017 (continued)
Man GLG European Equity Alternative (continued)

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

Nominal	Description	Fair Value €	% of Net Assets
	Contracts for difference (b) (continued)		
	Japan (continued)		
21,257	Daikin Industries Limited	56,756	0.01
5,076	Daikyo Inc	520	0.00
55,734	Denso Corporation	183,427	0.03
56,774	DIC Corporation	13,497	0.00
115,228	Don Quijote Holdings Company Limited	475,291	0.07
(2,200)	East Japan Railway Company	639	0.00
38,066	En-Japan Inc	113,693	0.02
15,185	Fast Retailing Company Limited	577,018	0.09
(659,555)	Fujitsu Limited	149,499	0.02
5,700	Gurunavi Inc	228	0.00
2,034	Hitachi Construction Machinery Company Limited	4,126	0.00
75,858	Honda Motor Company Limited	206,700	0.03
345,230	Hulic Company Limited	194,163	0.03
76,360	IHI Corporation	50,599	0.01
700	Itochu Techno-Solutions Corporation	772	0.00
1,200	Japan Drilling Company Limited	2,300	0.00
106,413	Japan Investment Adviser Company	289,305	0.04
8,100	Japan Petroleum Exploration Company Limited	7,388	0.00
126,715	Japan Steel Works Limited	156,058	0.02
1,055	Juroku Bank Limited	458	0.00
374,341	JXTG Holdings Inc	262,967	0.04
(339,733)	Kajima Corporation	77,746	0.01
(14,306)	Kansai Electric Power Company Inc	7,792	0.00
3,079	Kawasaki Heavy Industries Limited	7,499	0.00
1,652	Keihin Corporation	1,693	0.00
129,428	Kewpie Corporation	140,988	0.02
91,572	KH Neochem Company Limited	135,842	0.02
1,600	Kobayashi Pharmaceutical Company Limited	1,225	0.00
(3,800)	Kobe Bussan Company Limited	4,897	0.00
261,257	Komatsu Limited	515,814	0.08
20,607	Kose Corporation	445,309	0.07
(429,255)	Kuraray Company Limited	37,093	0.01
3,800	Kuroda Electric Company Limited	95	0.00
3,000	Kyoei Steel Limited	1,490	0.00
305,143	LIXIL Group Corporation	138,567	0.02
1,700	Mabuchi Motor Company Limited	920	0.00
223,752	Makino Milling Machine Company Limited	208,682	0.03
6,447	Mito Securities Company Limited	984	0.00
206,051	Mitsubishi Electric Corporation	121,065	0.02
(80,536)	Mitsui Fudosan Company Limited	25,048	0.00
(704)	Mitsui Mining and Smelting Company Limited	1,247	0.00
2,362	NGK Spark Plug Company Limited	4,151	0.00
13,474	Nichias Corporation	8,803	0.00
(1,054)	Nihon M&A Center Inc	288	0.00
(1,669)	Nintendo Company Limited	36,019	0.01
(17,291)	Nippon Kayaku Company Limited	1,952	0.00
(353,514)	Nippon Paint Holdings Company Limited	808,846	0.12
1,600	Nippon Shinyaku Company Limited	1,946	0.00
(34,740)	Nippon Shokubai Company Limited	106,759	0.02
(10,172)	Nippon Telegraph and Telephone Corporation	33,531	0.00
16,135	Nipro Corporation	12,121	0.00
1,111	Oiles Corporation	13	0.00
3,869	Okasan Securities Group Inc	585	0.00
143,496	Outsourcing Inc	236,539	0.03
(4,065)	Pepper Food Service Company Limited	32,008	0.00
2,595	Prestige International Inc	1,286	0.00
(9,827)	Rakuten Inc	6,091	0.00
136,835	Recruit Holdings Company Limited	121,906	0.02
7,866	Rinnai Corporation	13,020	0.00
(75,653)	Sakata Inx Corporation	53,105	0.01
111,215	Seibu Holdings Inc	43,437	0.01
(25)	Seiko Holdings Corporation	4	0.00
(65,498)	Shimamura Company Limited	433,475	0.06
(14,710)	Shimano Inc	97,256	0.01
46,862	Shin-Etsu Chemical Company Limited	269,705	0.04
2,000	Showa Denko KK	9,608	0.00
(1,266)	SoftBank Group Corporation	4,430	0.00
120,064	Sumco Corporation	559,930	0.08
110,065	Sumitomo Heavy Industries Limited	160,317	0.02
74,842	Sumitomo Realty & Development Company Limited	23,852	0.00
(5,345)	Suntory Beverage & Food Limited	3,831	0.00
1,967	Suruga Bank Limited	1,877	0.00
1,000	Tadano Limited	718	0.00
(165,614)	Taisei Corporation	265,945	0.04
1,482	Takeuchi Manufacturing Company Limited	3,768	0.00
3,899	TechnoPro Holdings Inc	21,973	0.00
58,743	THK Company Limited	116,270	0.02
124,287	Tokai Carbon Company Limited	250,900	0.04
1,125	Tokai Rika Company Limited	1,004	0.00
178,008	Tokuyama Corporation	659,290	0.11
1,054	Tokyo Broadcasting System	2,694	0.00
2,555	Tokyo Century Corporation	168	0.00
5,100	Tokyu Construction Company Limited	447	0.00
2,700	Toppan Forms Company Limited	488	0.00
(9,015)	Tsumura & Company	3,167	0.00
176,829	Ube Industries Limited	46,041	0.01
84,250	Yamada Denki Company Limited	18,271	0.00
(87,399)	Yamato Holdings Company Limited	11,106	0.00
		10,186,086	1.50
	Jersey Channel Islands		
183,846	Centamin Plc	32,396	0.01
40,527	Phoenix Group Holdings	14,777	0.00
2,028	Randgold Resources Limited	10,507	0.00
		57,680	0.01
	Luxembourg		
(38,885)	Aperam SA	54,637	0.01
125,808	Arcelormittal	116,331	0.02
84,044	Befesa SA	918,141	0.13
7,460	RTL Group	18,798	0.00
		1,107,907	0.16
	Malaysia		
20,000	Top Glove Corporation	5,540	0.00
	Malta		
2,044,294	GVC Holdings Plc	727,979	0.11
60,195	Kindred Group Plc	47,293	0.01
		775,272	0.12
	Mexico		
16,519	Fresnillo Plc	6,910	0.00
	Netherlands		
212,708	Aalberts Industries NV	657,143	0.10
(62,285)	ABN Amro Group	3,091	0.00
(158,956)	Aegon NV	1,236	0.00
(2,111)	Akzo Nobel NV	8,821	0.00
(74,272)	Altice NV_CSFB	210,270	0.03
101,991	Altice SA_JP	38,583	0.01
11,103	ASM International NV	34,814	0.01
(130,692)	ASML Holding NV	234,345	0.03
49,090	ASR Nederland NV	2,813	0.00
14,346	Boskalis Westminster	15,414	0.00
(9,826)	Euronext NV	4,483	0.00
(14,765)	Exor NV	44,335	0.01
58,696	Gemalto NV	64,832	0.01
52,414	IMCD Group NV	173,147	0.03
(10,261)	ING Groep NV	3,359	0.00
226,374	Koninklijke Ahold Delhaize NV	166,730	0.02
27,452	Koninklijke DSM NV	724	0.00
(4,969,193)	Koninklijke KPN NV	134,168	0.02
(76,761)	Koninklijke Philips NV	60,015	0.01
984	Koninklijke Vopak NV	1,318	0.00
6,334	OCI NV	10,127	0.00
(18,172)	Philips Lighting NV	911	0.00
17,007	PostNL NV	6,016	0.00
(4,955)	Qiagen NV	4,794	0.00
(29)	Qiagen NV	29	0.00
14,616	Refresco Gerber NV	24,789	0.00
115,263	Royal Dutch Shell Plc_CSFB	152,453	0.03
63,146	Royal Dutch Shell Plc_Morgan Stanley	20,428	0.00
127,997	Royal Dutch Shell Plc_Morgan Stanley	91,246	0.01
(17,963)	SBM Offshore NV	3,582	0.00
(2,494,984)	SNS Reaal AG	25	0.00
		2,174,041	0.32
	New Zealand		
22,300	Xero Limited	10,817	0.00
	Norway		
11,334	Gjensidige Forsikring ASA	12,062	0.00
(155,885)	Marine Harvest	85,249	0.02
(16,029)	Norwegian Air Shuttle AS	89,759	0.02
55,382	Orkla ASA	27,135	0.00
1,413	Schibsted ASA	733	0.00
87,181	Statoil ASA	61,895	0.01
(114,377)	Storebrand ASA	1,025	0.00
35,396	Telenor ASA	19,678	0.00
7,040	TGS Nopec Geophysical Company ASA	3,053	0.00
(23,300)	XXL ASA	6,331	0.00
		306,920	0.05
	Panama		
(2,945)	Copa Holdings SA	5,219	0.00
	Philippines		
116,036	Puregold Price Club Inc	2,134	0.00
116,228	Robinsons Retail Holdings In	6,016	0.00
		8,150	0.00

Man Funds VI plc

Schedule of Investments as at 31 December 2017 (continued)
Man GLG European Equity Alternative (continued)

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

Nominal	Description	Fair Value €	% of Net Assets
	Contracts for difference (b) (continued)		
	Poland		
(19,189)	KGHM Polska Miedz SA	17,963	0.00
	Portugal		
(4,572,875)	EDP Energias De Portugal SA	662,549	0.10
29,923	Galp Energia SGPS SA	6,682	0.00
209,329	ZON Optimus SGPS SA	14,837	0.00
		684,068	0.10
	Russia		
53,786	MMC Norilsk Nickel PJSC	20,016	0.00
52,470	Polymetal International Plc	38,665	0.01
		58,681	0.01
	Singapore		
(284,752)	IGG Inc	40,976	0.01
	South Korea		
1,343	Korea Zinc Company Limited	69,344	0.01
2,097	Samsung Electronics Company Limited	389,339	0.06
		458,683	0.07
	Spain		
249,722	Acerinox SA	15,113	0.00
38,477	ACS Actividades Construction y Servicios	9,618	0.00
(746)	Aena SA	1,303	0.00
(7,494)	Amadeus IT Group SA	4,240	0.00
(289,297)	Banco de Sabadell SA	7,431	0.00
(27,654)	Bankia SA	632	0.00
(177,839)	CaixaBank SA	33,328	0.00
1,681	Cellnex Telecom SAU	746	0.00
1,082,864	Distribuidora Internacional De Alimentacion SA	223,679	0.04
(133,225)	Enagas	112,362	0.03
307,285	Ferrovial SA	80,457	0.01
70,771	Gas Natural SDG SA	45,134	0.01
(12,023)	Grifols SA	1,198	0.00
(40,320)	Industria de Diseno Textil SA	45,062	0.01
(20,208)	Mapfre SA	412	0.00
(10,594)	Merlin Properties Socimi SA	1,158	0.00
(11,511)	Red Electrica Corporation SA	25,789	0.00
51,125	Repsol SA	19,376	0.00
121,671	Sacyr Vallehermoso SA	19,362	0.00
(4,821)	Simens Gamesa Renewable Energy	1,253	0.00
4,229	Viscofan SA	8,537	0.00
		656,190	0.10
	Sweden		
(362,418)	Alfa Laval AB	142,830	0.02
(188,256)	ARJO AB	76,101	0.01
(403,662)	Assa Abloy AB	31,218	0.00
(340,113)	Atlas Copco AB	132,180	0.02
26,809	Boliden AB	46,047	0.01
15,932	Castellum AB	12,931	0.00
(8,208)	Elekta AB	11,820	0.00
(96,015)	Essity Aktiebolag	123,945	0.02
(436,743)	Getinge AB	333,903	0.05
(593,057)	Hennes and Mauritz AB	222,222	0.03
36,174	Hexagon AB	24,792	0.00
(149,591)	ICA Gruppen AB	110,532	0.02
1,022	Intrum Justitia AB	1,025	0.00
3,066	Investment Ab Kinnevik	2,737	0.00
(27,802)	JM AB	26,892	0.00
(25,295)	Loomis AB	9,693	0.00
(113,314)	Peab AB	46,663	0.01
(3,642)	Saab AB	3,198	0.00
(118,650)	Sandvik AB	9,294	0.00
404,590	Securitas AB	47,941	0.01
(210,809)	Skanska AB	238,901	0.04
1,912	SKF AB	511	0.00
3,835	SSAB AB_JP Morgan	1,385	0.00
379,088	SSAB AB_Morgan Stanley	181,663	0.03
4,218	Svenska Cellulosa AB SCA	5,174	0.00
14,417	Swedish Match AB	42,567	0.01
(6,628)	Swedish Orphan Biovitrum AB	6,751	0.00
3,182	Telefonaktiebolaget LM Ericsson	683	0.00
25,671	Thule Group AB	62,250	0.01
		1,955,849	0.29
	Switzerland		
100,584	ABB Limited	79,751	0.01
1,748	Aryzta AG	10,241	0.00
(2,736)	Cie Financiere Richemont SA	213	0.00
235,687	Coca-Cola HBC AG	28,898	0.00
40,453	Credit Suisse Group AG	72,604	0.01
(648)	Dormakaba Holding AG	44,154	0.01
17,726	Dufry AG	47,586	0.01
(5,231)	EMS-Chemie Holding AG	9,049	0.00
(15,661)	Ferguson Plc	11,639	0.00
	Contracts for difference (b) (continued)		
	Switzerland (continued)		
(6,943)	Flughafen Zuerich	8,709	0.00
(2,865)	Geberit AG	28,717	0.00
(699)	Givaudan	199	0.00
87,784	Glencore International Plc	4,461	0.00
252	Helvetia Holding AG	3,587	0.00
(110,201)	IWG Plc	33,025	0.01
525	Kuehne & Nagel International AG	405	0.00
(22,908)	Logitech International SA	37,227	0.01
(17,495)	Nestle SA	7,894	0.00
648	PSP Swiss Property AG	1,643	0.00
3,004	Roche Holding AG	15,425	0.00
20	SGS SA	2,187	0.00
(9,871)	Sonova Holding AG	92,722	0.01
63,061	STMicroelectronics NV	100,845	0.02
(479)	Straumann Holding AG	2,832	0.00
35,923	Swatch Group AG	495,699	0.08
4,835	Swiss Prime Site AG	12,325	0.00
9,498	Swiss Re Limited	14,379	0.00
1,809	Swisscom AG	20,909	0.00
24,645	VAT Group AG	203,478	0.04
922	Vifor Pharma AG	5,762	0.00
		1,396,565	0.21
	Taiwan		
2,880	Taiwan Fertilizer Company Limited	28	0.00
	Turkey		
172,564	Migros Ticaret AS	132,807	0.02
	United Arab Emirates		
(226,554)	Gulf Marine Services Plc	31,933	0.00
	United Kingdom		
13,516	AA Plc	2,035	0.00
57,086	Abcam Plc	28,201	0.00
(39,922)	Aggreko Plc	42,218	0.01
242,499	Alfa Financial Software H-Wi	38,479	0.01
226,876	Anglo American Plc	403,068	0.06
2,439	Antofagasta Plc	2,755	0.00
244,371	Ascential Plc	150,475	0.02
131,655	Ashtead Group Plc	55,135	0.01
52,279	AstraZeneca Plc	126,094	0.02
(55,417)	Atlassian Corporation Plc	19,670	0.00
28,159	Aveva Group Plc	36,664	0.01
796,686	Aviva Plc	45,811	0.01
1,777,823	B&M European Value Retail SA	880,911	0.13
880,209	BAE Systems Plc	142,236	0.02
151,583	Balfour Beatty Plc	55,117	0.01
1,631,066	Barclays Plc	144,153	0.02
265,850	Beazley Plc	106,168	0.02
195,108	Bellway Plc	375,858	0.06
2,133	Berkeley Group Holdings Plc	3,349	0.00
1,320,225	BHP Billiton Plc	2,319,845	0.34
95,591	Big Yellow Group Plc	91,631	0.01
1,731,363	Boohoo.com Plc	7,650	0.00
191,700	Booker Group Plc	37,760	0.01
86,494	Bovis Homes Group Plc	60,614	0.01
642,216	BP Plc	182,125	0.03
108,702	British American Tobacco Plc	33,837	0.00
113,386	British Land Company Plc	85,843	0.01
(218,010)	Bunzl Plc	37,447	0.01
34,440	Burford Capital Limited	5,537	0.00
(425,237)	Capita Group Plc	431,378	0.06
(305,258)	Card Factory Plc	4,881	0.00
784,677	Cityfibre Infrastructure Holdings Plc	43,920	0.01
(275,166)	Cobham Plc	21,158	0.00
161,337	Compass Group	115,127	0.02
59,314	Contourglobal Plc	7,019	0.00
(276,224)	ConvaTec Group Plc	21,882	0.00
107,227	Croda International Plc	178,383	0.03
(301,172)	Daily Mail&General Tst-A NV	190,001	0.03
(260,453)	Dairy Crest Group Plc	62,694	0.01
4,736	Derwent Valley Holdings Plc	17,900	0.00
55,216	Diageo Plc	34,313	0.01
(15,055)	Dialog Semiconductor Plc	132,291	0.02
22,070	Direct Line Insurance Group Plc	5,796	0.00
254,295	Dixons Carphone Plc	35,697	0.01
30,020	Dominos Pizza UK and Ireland Plc	10,013	0.00
171,085	Drax Group Plc	4,418	0.00
492,771	DS Smith Plc	3,340	0.00
(62,324)	Dunelm Group Plc	1,181	0.00
118,307	easyJet Plc	40,390	0.01
(109,431)	Electrocomponents Plc	43,216	0.01
172,429	Evraz Plc	12,750	0.00
(3,509)	Fevertree Drinks Plc	4,251	0.00
(56,328)	Fiat Chrysler Automobiles NV	14,200	0.00
(666,966)	Firstgroup Plc	30,988	0.00

Man Funds VI plc

Schedule of Investments as at 31 December 2017 (continued)

Man GLG European Equity Alternative (continued)

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

Nominal	Description	Fair Value €	% of Net Assets
	Contracts for difference (b) (continued)		
	United Kingdom (continued)		
74,535	GLG REV1	114,669	0.02
17,360	Great Portland Estate	13,203	0.00
7,704	Greene King Plc	3,253	0.00
(351,403)	Halfords Group Plc	13,929	0.00
(69,599)	Halma Plc	9,055	0.00
(212,821)	Hays Plc	11,604	0.00
35,572	Hikma Pharmaceuticals Plc	28,715	0.00
279,326	Howden Joinery Group Plc	96,094	0.01
883,214	HSBC Holdings Plc	180,460	0.03
227,646	Hunting Plc	242,179	0.04
127,374	IMI Plc	93,124	0.01
133,460	Imperial Tobacco Group Plc	53,998	0.01
29,503	Inchcape Plc	15,465	0.00
1,353,864	Informa Plc	149,902	0.02
(66,707)	Inmarsat Plc	87,476	0.01
24,531	Intercontinental Hotels	84,962	0.01
132,621	Intermediate Capital Group Plc	260,714	0.04
703,129	International Consolidated Airlines Group SA	180,285	0.03
192,218	Intu Properties Plc	75,314	0.01
25,371	Investec Plc	1,421	0.00
813,671	ITV Plc	45,903	0.01
(39,352)	Johnson Matthey Plc	68,224	0.01
168,782	JRP Group Plc	45,212	0.01
284,135	Kaz Minerals Plc	372,408	0.06
168,626	Kingfisher Plc	45,092	0.01
198,415	Ladbrokes Plc	25,932	0.00
101,041	Lancashire Holdings Limited	18,586	0.00
547,267	Land Securities Group Plc	180,953	0.03
2,923,962	Legal and General Group Plc	226,284	0.03
564,995	Lloyds Banking Group Plc	9,089	0.00
155,069	London Stock Exchange Group Plc	220,620	0.03
(456,910)	Marks & Spencer Group Plc	83,392	0.01
(786,886)	Meggitt Plc	74,098	0.01
1,100,873	Melrose Industries Plc	63,382	0.01
(2,963,778)	Merlin Entertainments Plc	273,445	0.04
(78,261)	Micro Focus International Plc	62,290	0.01
608,433	Mondi Plc	865,514	0.13
(1,207,549)	National Grid	260,531	0.04
7,270	Ocado Group Plc	3,481	0.00
182,923	Patisserie Holdings Plc	13,100	0.00
221,406	Petrofac Limited	139,087	0.02
1,218,646	Premier Oil Plc	113,983	0.02
63,566	Provident Financial Plc	14,759	0.00
524,172	Prudential Plc	225,683	0.03
49,005	Reckitt Benckiser Group Plc	170,097	0.03
78,727	Redrow Plc	32,176	0.00
446,711	RELX Plc	200,217	0.03
542,354	Royal Bank of Scotland Group Plc	16,012	0.00
17,210	Royal Mail Plc	1,836	0.00
36,307	RPC Group Plc	171,943	0.03
642	Russell UK MID 150 Index	100,907	0.01
133,851	RWS Holdings Plc	52,304	0.01
(87,601)	Saga Plc	13,346	0.00
67,436	Savills Plc	34,391	0.01
10,900	Schroders Plc	11,138	0.00
(700,417)	Serco Group Plc	68,209	0.01
688,409	Sky Plc	380,582	0.06
227,218	Smart Metering Systems Plc	431,566	0.06
(20,208)	Smith & Nephew Plc	5,565	0.00
10,246	Spectris Plc	7,698	0.00
(508,586)	SSE Plc	158,831	0.02
53,384	St. James's Place Plc	41,570	0.01
(463,318)	Stagecoach Group Plc	190,877	0.03
262,290	Standard Chartered Plc	75,146	0.01
95,424	Subsea 7 SA	7,499	0.00
140,106	Synthomer Plc	6,944	0.00
1,631,180	Tate and Lyle Plc	327,592	0.05
37,381	Taylor Wimpey Plc	4,399	0.00
20,221	Technipfmc Plc	43,141	0.01
6,966,662	Tesco Plc	994,256	0.15
1,962	Travis Perkins Plc	1,047	0.00
1,521,414	Tullow Oil Plc	448,708	0.07
507,307	UBM Plc	281,372	0.04
(158,265)	Unilever NV	360,881	0.05
(146,611)	Unilever Plc	85,478	0.01
60,222	United Utilities Group Plc	17,641	0.00
621,270	Vesuvius Plc	233,201	0.03
742,544	Vodafone Group plc	50,859	0.01
478,224	Weir Group Plc	647,652	0.11
1,705	WH Smith Plc	3,634	0.00
536,676	Worldpay Group Plc	88,276	0.01
(145,691)	WPP Plc	5,543	0.00
		17,927,277	2.66
	United States		
1,603	1st Constitution Bancorp	222	0.00
(83,527)	3D Systems Corporation	89,454	0.02

Nominal	Description	Fair Value €	% of Net Assets
	Contracts for difference (b) (continued)		
	United States (continued)		
1,275	Acadia Pharmaceuticals Inc	809	0.00
(4,384)	Aduro Biotech Inc	1,621	0.00
(6,104)	Advanced Micro Devices Inc	4,995	0.00
(5,769)	Akoustis Technologies Inc	2,325	0.00
(1,968)	Albemarle Corporation	14,308	0.00
51,321	Alcoa Upstream Corporation	279,679	0.05
(203)	Alexion Pharmaceuticals Inc	1,293	0.00
(2,554)	Allegiant Travel Company	1,996	0.00
400	Alnylam Pharmaceuticals Inc	757	0.00
63,065	American Eagle Outfitters Inc	2,461	0.00
(1,079)	American Public Education	206	0.00
(5,851)	Apple Inc	2,808	0.00
(12,325)	Applied Materials Inc	35,742	0.02
(29,770)	Arcbest Corporation	19,710	0.00
10,907	Arrowhead Pharmaceuticals	788	0.00
8,237	Atlantic Coast Financial Corporation	1,845	0.00
819	Auburn NATL Bancorporation	2,062	0.00
(2,316)	Autodesk Inc	24,269	0.00
5,251	AutoZone Inc	23,619	0.00
(606)	Bancfirst Corporation	1,846	0.00
(5,158)	Bank of Hawaii Corporation	2,566	0.00
1,629	Bay Bancorp Inc	423	0.00
(807)	Biospecifics Technologies	825	0.00
(10,536)	Biotime Inc	1,731	0.00
24	Bioverativ Inc	14	0.00
(2,566)	BorgWarner Inc	2,057	0.00
1,146	Brooks Automation Inc	239	0.00
2,285	BRT Apartments Corporation	1,614	0.00
87	BRYN Mawr Bank Corporation	2	0.00
27,312	Burlington Stores Inc	103,248	0.02
(3,370)	Cadence Design Systems Inc	1,681	0.00
(44,319)	Camping World Holdings Inc	23,279	0.00
(1,247)	Carriage Services Inc	253	0.00
(489)	Celgene Corporation	4,543	0.00
3,335	Cellular Biomedicine Group	1,495	0.00
4,367	Celsius Holdings Inc	4	0.00
(42,951)	Charles Schwab Corporation	24,116	0.00
(1,029)	Charter Communications Inc	1,913	0.00
(2,427)	Clifton Bancorp Inc	662	0.00
(473)	Corvel Corp	1,195	0.00
(9,362)	Covenant Transport Group	2,732	0.00
1,781	Cryoport Inc	1,891	0.00
(43,150)	CSX Corporation	4,198	0.00
2,815	Cymabay Therapeutics Inc	1,540	0.00
116,580	Dell Technologies Inc	1,482,780	0.22
(24,198)	DHI Group Inc	2,127	0.00
(7,663)	Discovery Communications	7,379	0.00
(13,275)	Dril-Quip Inc	11,157	0.00
(16,851)	Durect Corporation	2,437	0.00
(1,703)	Electronic Arts Inc	10,394	0.00
(2,251)	Enzo Biochem Inc	2,369	0.00
(1,436)	Epizyme Inc	293	0.00
(1,812)	EQT Corporation	642	0.00
(303)	Erie Indemnity Company	156	0.00
(7,293)	Expedia Inc	2,852	0.00
(1,661)	FedEx Corporation	1,095	0.00
3,329	First Bank NJ	1,124	0.00
(387)	First Defiance Financial Corporation	553	0.00
(39,117)	First Financial Bankshares Inc	18,316	0.00
(762)	First of Long Island Corporation	673	0.00
57,130	Foot Locker Inc	25,717	0.00
(90,901)	Freeport-McMoRan Inc	10,343	0.00
(144,431)	General Electric Company	47,464	0.01
3,342	General Finance Corporation	1,350	0.00
(563)	German American Bancorp	208	0.00
1,821	Glycomimetics Inc	7,834	0.00
(6,127)	Goodyear Tire and Rubber Company	2,110	0.00
2,332	GTX Inc	1,018	0.00
(14,050)	Hewlett Packard Enterprise Company	5,166	0.00
14,337	Iberiabank Corporation	4,912	0.00
(782)	Intuitive Surgical Inc	6,212	0.00
(2,201)	Iovance Biotherapeutics Inc	110	0.00
(3,527)	Iron Mountain Inc	7,635	0.00
(14,241)	iShares iBoxx High Yield Corporation Bond	1,252	0.00
(29,660)	iShares MSCI Mexico Capped	138,209	0.02
(41,492)	JetBlue Airways Corporation	2,365	0.00
(5,727)	KLA Tencor Corporation	4,417	0.00
(17,018)	Lam Research Corporation	78,889	0.02
21,761	Lowe's Companies Inc	65,253	0.02
(19,850)	Macy's Inc	2,621	0.00
3,208	Manitex International Inc	3,122	0.00
(31,723)	Manitowoc Company Inc	10,359	0.00
(10,250)	Market Vectors Semiconductor	7,632	0.00
26,215	Masco Corporation	19,271	0.00
21,114	Mastercard Inc	44,778	0.02
(22,663)	Matinas Biopharma Holdings	4,382	0.00
(140)	Merrimack Pharmaceuticals	12	0.00

Man Funds VI plc

Schedule of Investments as at 31 December 2017 (continued)
Man GLG European Equity Alternative (continued)

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

Nominal	Description	Fair Value €	% of Net Assets
	Contracts for difference (b) (continued)		
	United States (continued)		
(2,616)	Microchip Technology Inc	7,269	0.00
(10,988)	Micron Technology Inc	2,479	0.00
1,197	Mirati Therapeutics Inc	1,147	0.00
(1,313)	Monarch Casino and Resort Inc	1,616	0.00
(3,271)	Natera Inc	3,462	0.00
(141)	Nathans Famous Inc	1,234	0.00
(4,454)	Navistar International Corporation	7,376	0.00
(2,467)	Neogenomics Inc	2	0.00
(1,756)	Netflix Inc	713	0.00
(1,213)	Northfield Bancorp Inc	198	0.00
(4,826)	Norwegian Cruise Line Holdings Limited	5,613	0.00
(3,545)	NVIDIA Corporation	369	0.00
815	Oak Valley Bancorp	919	0.00
(35)	Ominto Inc	1	0.00
(23,544)	Omnicom Group Inc	578	0.00
(2,729)	Oracle Corporation	5,301	0.00
(7,683)	Pacific Biosciences of California Inc	1,307	0.00
380,924	Patterson-UTI Energy Inc	537,152	0.09
77,678	Plains All Amer Pipeline LP	4,692	0.00
(11,069)	PNC Financial Services Group Inc	744	0.00
(780)	Polaris Industries Inc	4,751	0.00
(1,755)	Public Storage	4,328	0.00
(12,783)	PulteGroup Inc	8,721	0.00
(641)	QCR Holdings Inc	912	0.00
(1,211)	Qorvo Inc	4,781	0.00
(6,521)	Range Resources Corporation	3,182	0.00
(2,530)	Red Hat Inc	2,094	0.00
164,714	Rowan Companies Plc	12,226	0.00
(1,906)	Royal Caribbean Cruises Limited	3,873	0.00
(3,137)	Salem Media Group Inc	270	0.00
(387)	Saul Centers Inc	558	0.00
1,407	Select Bancorp Inc	737	0.00
18,822	Signature Bank	4,070	0.00
(11,145)	Skyworks Solutions Inc	100,359	0.02
(62,733)	Snap Inc	20,772	0.00
(11,220)	Spirit Airlines Inc	370	0.00
39,392	Steven Madden Limited	22,179	0.00
(774)	Stock Yards Bancorp Inc	504	0.00
1,862	Sussex Bancorp	708	0.00
(6,483)	Symantec Corporation	17,314	0.00
(2,044)	Syros Pharmaceuticals Inc	2,635	0.00
(22,334)	Tallgrass Energy GP LP	2,351	0.00
(49,292)	Tallgrass Energy Partners Lp	100,788	0.02
592	TESARO Inc	658	0.00
(6,031)	Tesla Inc	838	0.00
(2,393)	TFS Financial Corporation	572	0.00
(2,269)	Thomson Reuters Corporation	4,103	0.00
8,140	TYME Technologies Inc	16,175	0.00
600	Ultragenyx Pharmaceutical Inc	82	0.00
707	United States Steel Corporation	3,310	0.00
1,554	Universal Stainless & Alloy	384	0.00
41,873	US Silica Holdings Inc	550	0.00
(18,728)	Utilities Select Sector	33,326	0.01
(5,081)	Vail Resorts Inc	12,808	0.00
54,806	Visa Inc	156,810	0.02
3,722	Vital Therapies Inc	3,151	0.00
(4,164)	WABCO Holdings Inc	1,649	0.00
(641)	Washington Trust Bancorp	638	0.00
(1,263)	Waterstone Financial Inc	1,546	0.00
(1,067)	Western Digital Corporation	5,427	0.00
(54,480)	Western Union Company	33,533	0.00
1,054	Whiting Petroleum	2,873	0.00
(899)	Xencor Inc	28	0.00
		3,921,140	0.58
	Total contracts for difference	63,328,317	9.36
	Equities		
	Belgium		
1,017	Galapagos NV	79,409	0.01
	Bermuda		
4,403	Arch Capital Group Limited	332,828	0.05
11,875	Everest Re Group Limited	2,188,093	0.32
10,251	Golar LNG Limited	254,482	0.04
11,108	James River Group Holdings Limited	370,112	0.05
90,367	Nabors Industries Limited	513,996	0.08
166	Signet Jewelers Limited	7,818	0.00
17,015	Validus Holdings Limited	664,843	0.10
		4,332,172	0.64
	Brazil		
175,490	Gerdau SA	543,657	0.08
	Canada		
7,563	Canadian Pacific Railway Limited	1,151,078	0.17
156,371	Capstone Mining Corporation	149,663	0.02
	Equities (continued)		
	Canada (continued)		
42,800	Concordia International Corporation	23,417	0.00
182,068	Copper Mountain Mining Corporation	185,149	0.03
152,767	First Quantum Minerals Limited	1,788,071	0.26
84,028	Goldcorp Inc	893,602	0.13
39,720	Lululemon Athletica Inc	2,599,596	0.38
126,748	Lundin Mining Corporation	704,276	0.10
265,199	Nevsun Resources Limited	539,373	0.08
256,611	Sherritt International Corporation	293,359	0.04
8,863	Stars Group Inc	172,307	0.03
111,558	Teck Resources Limited	2,431,273	0.37
360,213	Trevali Mining Corporation	363,914	0.06
47,119	Trican Well Service Limited	127,777	0.02
		11,422,855	1.69
	China		
50,000	AAC Technologies Holdings Inc	742,515	0.11
575,224	Air China Limited	580,922	0.09
42,575	Alibaba Group Holding Limited	6,113,596	0.90
1,091,945	Aluminum Corporation of China Limited	650,257	0.10
1,232,529	Angang Steel Company Limited	938,806	0.14
716,672	Anhui Conch Cement Company Limited	2,805,759	0.41
9,429	Autohome Inc	507,806	0.08
1,430,194	BBMG Corporation	540,874	0.08
198,965	Changyou.com Limited	6,036,222	0.89
1,001,990	China CITIC Bank Corporation Limited	523,037	0.08
577,618	China Conch Venture Holdings Limited	1,113,761	0.16
580,781	China Construction Bank Corporation	445,469	0.07
145,668	China Mengniu Dairy Company Limited	360,794	0.05
669,520	China Railway Construction Corporation Limited	646,196	0.10
1,467,304	China Yongda Automobiles Services Holdings Limited	1,405,246	0.21
1,642,272	China Zhengtong Auto Services Holdings Limited	1,383,866	0.20
1,983,250	Chinasoft International Limited	1,096,522	0.16
1,950,254	CRRC Corporation Limited	1,736,881	0.26
21,367	Ctrip com International Limited	784,714	0.12
189,957	ENN Energy Holdings Limited	1,128,165	0.17
52,711	Hengan International Group Company Limited	487,128	0.07
406,548	iKang Healthcare Group Inc	5,349,316	0.79
310,136	Jiangxi Copper Company Limited	409,682	0.06
127,117	Jumei International Holding Limited	309,112	0.05
658,957	LI Ning Company Limited	444,358	0.07
752,817	Luye Pharma Group Limited	494,820	0.07
1,724,242	Maanshan Iron & Steel Company Limited	677,793	0.10
19,666	Momo Inc	400,919	0.06
6,092,445	Ping An Insurance Group Company of China Limited	52,798,516	7.80
67,914	Shenzhou International Group Holdings Limited	538,276	0.08
87,826	Sinovac Biotech Limited	576,340	0.09
56,939	Tencent Holdings Limited	2,462,682	0.36
36,983	Tencent Holdings Limited	1,599,065	0.23
1,748,874	Tianhe Chemicals Group Limited	-	0.00
6,841,640	West China Cement Limited	852,744	0.12
176,495	Wuxi Biologics Cayman Inc	821,649	0.11
		97,763,808	14.44
	Cyprus		
43,342	Ocean Rig UDW Inc #	967,326	0.14
	France		
153,756	Advanced Accelerator Applications SA	10,451,002	1.54
	Germany		
249,399	Brenntag AG	13,160,785	1.94
200,000	Deutsche Wohnen Se NPV	7,292,000	1.08
150,000	Fresenius SE & Company KGaA	9,760,500	1.44
312,606	SAP SE	29,213,031	4.32
75,000	Siltronic AG	9,097,500	1.34
2,841	STADA Arzneimittel AG	250,661	0.04
		68,774,477	10.16
	Hong Kong		
1,986,366	Beijing Enterprises Water Group Limited	1,280,228	0.19
201,919	China Cord Blood Corporation	1,673,130	0.25
697,324	China Everbright Limited	1,298,520	0.19
439,046	China Gas Holdings Limited	1,010,267	0.15
2,342,830	China Resources Cement Holdings Limited	1,282,852	0.19
205,423	CLP Holdings Limited	1,749,605	0.26
169,115	CSPC Pharmaceutical Group Limited	284,290	0.04
402,984	Haier Electronics Group Company Limited	918,701	0.14
205,423	Kingboard Chemical Holdings Limited	924,588	0.14
2,226,383	Kunlun Energy Company Limited	1,930,620	0.29
263,015	Sinopec Kantons Holdings Limited	141,496	0.02
14,701	Television Broadcasts Limited	44,007	0.01
855,457	Xinyi Glass Holdings Limited	927,723	0.13
		13,466,027	2.00
	Ireland		
1,333	Medtronic Plc	89,640	0.01

Man Funds VI plc

Schedule of Investments as at 31 December 2017 (continued)
Man GLG European Equity Alternative (continued)

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

Nominal	Description	Fair Value €	% of Net Assets
	Equities (continued)		
	Italy		
79,937	Amplifon SpA	1,026,391	0.15
101,982	Autogrill SpA	1,172,793	0.17
2,247	Azimut Holding SpA	35,885	0.01
21,256	Banca Generali SpA	589,641	0.09
12,773	Banco BPM SpA	33,465	0.00
7,608	BPER Banca	32,030	0.00
232,830	Cerved Information Solutions SpA	2,467,998	0.36
355	Davide Campari-Milano SpA	2,288	0.00
1,470	DiaSorin SpA	108,780	0.02
2,557,734	Enel SpA	13,121,175	1.94
63,571	Eni SpA	877,280	0.13
108,313	Gamenet Group SpA	850,257	0.13
77,951	Hera SpA	226,837	0.03
32,810	Interpump Group SpA	860,278	0.13
131,617	Leonardo SpA	1,305,641	0.19
197,669	Moncler SpA	5,155,208	0.76
143,288	Pirelli & C. SpA	1,038,838	0.15
126,657	Poste Italiane SpA	794,773	0.12
309,643	Prada SpA	933,513	0.14
60,215	Prelios SpA	6,967	0.00
847,465	Prysmian SpA	23,042,573	3.41
200,192	Saipem SpA	761,931	0.11
144,527	Snam SpA	589,670	0.09
1,151,101	Telecom Italia SpA	829,368	0.13
19,535	Terna Rete Elettrica Nazionale SpA	94,628	0.01
8,839	Unione di Banche Italiane SpA	32,227	0.00
2,793	Yoox Net-A-Porter Group SpA	81,332	0.01
		56,071,767	8.28
	Japan		
52,785	Aruhi Corporation	513,919	0.08
53,311	SG Holdings Company Limited	902,507	0.13
39,243	Sumco Corporation	837,833	0.12
		2,254,259	0.33
	Luxembourg		
59,690	Nexa Resources SA	974,784	0.14
36,857	Tenaris SA	485,038	0.08
		1,459,822	0.22
	Netherlands		
89,600	ASML Holding NV	13,005,440	1.92
90,037	Constellium NV	836,036	0.12
67,459	Exor NV	3,447,155	0.51
5,000,000	Koninklijke KPN NV	14,540,000	2.15
121,604	NXP Semiconductors NV	11,857,605	1.75
200,000	Royal Dutch Shell Plc	5,557,000	0.83
		49,243,236	7.28
	Russia		
71,772	En+ Group Plc	824,828	0.12
25,459	Polyus PJSC	812,873	0.12
537,144	United Company Rusal Plc	313,577	0.05
		1,951,278	0.29
	Singapore		
20,952	Broadcom Limited	4,482,486	0.66
4,868,886	Global Logistic Properties Limited	10,224,742	1.51
		14,707,228	2.17
	South Africa		
76,332	Sibanye-Stillwater	321,017	0.05
	Sweden		
2,676	Autoliv Inc	283,200	0.04
253,022	Haldex AB	2,245,441	0.33
		2,528,641	0.37
	Switzerland		
2,628	Chubb Limited	319,812	0.05
105	Garmin Limited	5,209	0.00
3,462	STMicroelectronics NV	63,008	0.01
148,881	Weatherford International Plc	517,017	0.08
		905,046	0.14
	United Arab Emirates		
16,745	Borr Drilling Limited	58,989	0.01
	United Kingdom		
20,595	BHP Billiton Plc	691,188	0.10
271,391	CNH Industrial NV	3,031,437	0.45
23,682	CNH Industrial NV	264,273	0.04
1,053,284	ContourGlobal Plc	3,085,075	0.46
132,844	Ensco Plc	653,821	0.10
143,048	Fiat Chrysler Automobiles NV	2,132,846	0.32
25,725	Liberty Global Plc	767,808	0.11
592,948	Medica Group Plc	1,379,379	0.20
14,283	Michael Kors Holdings Limited	748,763	0.11
18,235	Rio Tinto Plc	803,780	0.12
110,635	Victoria Plc	1,031,353	0.15
		14,589,723	2.16
	United States		
594	3M Company	116,431	0.02
13,688	Adobe Systems Inc	1,997,573	0.30
4	Advance Auto Parts Inc	332	0.00
413,582	Advanced Micro Devices Inc	3,540,659	0.52
7,006	Aetna Inc	1,052,475	0.16
10,653	AGCO Corporation	633,697	0.09
237,495	AK Steel Holding Corporation	1,119,438	0.17
34,147	Akorn Inc	916,520	0.14
36,116	Alaska Air Group Inc	2,210,932	0.33
6,157	Albemarle Corporation	655,745	0.10
3,503	Alexion Pharmaceuticals Inc	348,871	0.05
170	Allergan Plc	23,158	0.00
2,140	Alliant Energy Corporation	75,937	0.01
18,849	Allison Transmission Holdings Inc	676,071	0.10
1,797	Alphabet Inc	1,576,416	0.23
8,026	Altria Group Inc	477,296	0.07
4,953	Amazon.com Inc	4,823,772	0.71
239	Ameren Corporation	11,741	0.00
3,262	American Electric Power Company Inc	199,855	0.03
884	American International Group Inc	43,861	0.01
12,114	American Railcar Industries Inc	420,076	0.06
179	American Water Works Company Inc	13,638	0.00
11,115	Anadarko Petroleum Corporation	496,510	0.07
7,434	Apple Inc	1,047,681	0.15
51,077	Applied Materials Inc	2,174,431	0.32
1,322	Archer-Daniels-Midland Co	44,125	0.01
179	Arthur J Gallagher and Company	9,433	0.00
77,162	Associated Bancorp	1,632,174	0.24
4,571	AT&T Inc	148,002	0.02
103,019	Axalta Coating Systems Limited	2,776,228	0.41
27,782	Baker Hughes A GE Company	732,031	0.11
795	BB&T Corporation	32,918	0.00
34	Becton Dickinson and Company	6,061	0.00
1,193	Biogen Inc	316,501	0.05
3,594	Bluebird Bio Inc	533,054	0.08
39,003	Bob Evans Farms Inc	2,560,140	0.38
16,432	Burlington Stores Inc	1,683,568	0.25
4,255	BWX Technologies Inc	214,345	0.03
28,887	C&J Energy Services Inc	805,170	0.12
65,646	Calpine Corporation	827,135	0.12
3,665	Campbell Soup Company	146,838	0.02
57,744	Capital One Financial Corporation	4,788,597	0.71
307	Cardinal Health Inc	15,664	0.00
12,469	CarMax Inc	665,920	0.10
2,730	Caterpillar Inc	358,256	0.05
79,482	Celadon Group Inc	423,622	0.06
3,604	Celgene Corporation	313,219	0.05
84	CenturyLink Inc	1,167	0.00
26,208	CH Robinson Worldwide Inc	1,944,429	0.29
160,350	Chelsea Therapeutics International Limited #	-	0.00
4,465	Cheniere Energy Inc	200,196	0.03
28	Chipotle Mexican Grill Inc	6,740	0.00
7,277	Church and Dwight Company Inc	304,037	0.04
149	Cincinnati Financial Corporation	9,303	0.00
3,503	Citrix Systems Inc	256,716	0.04
81,942	Cleveland-Cliffs Inc	492,007	0.07
3,534	Clorox Company	437,747	0.06
668	Clovis Oncology Inc	37,828	0.01
2,899	CMS Energy Corporation	114,193	0.02
14,990	Coca-Cola Company	572,736	0.08
11,900	Colgate-Palmolive Company	747,714	0.11
121,173	Comcast Corporation	4,041,455	0.60
21,815	Commercial Metals Company	387,322	0.06
6,360	Conagra Foods Inc	199,518	0.03
2,382	Consolidated Edison Inc	168,513	0.02
5,628	Cooper Tire and Rubber Company	165,681	0.02
752	Costco Wholesale Corporation	116,557	0.02
1,167	Coty Inc	19,330	0.00
1,520	CVS Health Corporation	91,772	0.01
601	Danaher Corporation	46,456	0.01
125	Darden Restaurants Inc	9,995	0.00
80,017	Daseke Inc	952,234	0.14
23,136	Dell Technologies Inc	1,566,034	0.23
7,035	Delta Air Lines Inc	328,081	0.05
608	Dentsply Sirona Inc	33,332	0.00
295	Discover Financial Services	18,897	0.00
28,861	Dollar Tree Inc	2,579,175	0.38
2,814	Dominion Energy Inc	189,959	0.03
26,349	Dorian LPG Limited	180,370	0.03
3,527	Dover Corporation	296,629	0.04
5,271	DowDuPont Inc	312,625	0.05

Man Funds VI plc

Schedule of Investments as at 31 December 2017 (continued)
Man GLG European Equity Alternative (continued)

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

Nominal	Description	Fair Value €	% of Net Assets
	Equities (continued)		
	United States (continued)		
4,201	Dr Pepper Snapple Group Inc	339,565	0.05
184	DTE Energy Company	16,773	0.00
3,657	Duke Energy Corporation	256,154	0.04
1,751	Dycom Industries Inc	162,487	0.02
3,077	Edison International	162,050	0.02
307	Eli Lilly and Company	21,593	0.00
2,269	Entergy Corporation	153,792	0.02
125	Envision Healthcare Corporation	3,598	0.00
510	Estee Lauder Companies Inc	54,041	0.01
5,384	Eversource Energy	283,279	0.04
940	Exelon Corporation	30,851	0.00
93	Express Scripts Holding Company	5,781	0.00
102	F5 Networks Inc	11,146	0.00
19,701	Facebook Inc	2,895,102	0.43
132,012	Fairmount Santrol Holdings Inc	574,969	0.08
18,762	Fifth Third Bancorp	474,050	0.07
6,821	FirstEnergy Corporation	173,933	0.03
537	Fluor Corporation	23,098	0.00
50,173	Foot Locker Inc	1,958,786	0.29
3,481	Forward Air Corporation	166,513	0.02
13,122	Gap Inc	372,198	0.05
21,331	Gardner Denver Holdings Inc	602,732	0.09
77,833	GATX Corporation	4,029,063	0.60
2,649	General Electric Company	38,495	0.01
7,077	General Mills Inc	349,430	0.05
8,787	General Motors Company	299,949	0.04
34,515	Genesee & Wyoming Inc	2,262,963	0.33
145	Genuine Parts Company	11,473	0.00
4,087	Gilead Sciences Inc	243,831	0.04
18,913	Goldman Sachs Group Inc	4,012,555	0.59
42,958	Greenbrier Companies Inc	1,906,780	0.28
6,983	Halliburton Company	284,193	0.04
1,161	Harley-Davidson Inc	49,194	0.01
4,417	Hartford Financial Services Group Inc	207,019	0.03
19,339	Hawaiian Holdings Inc	641,788	0.09
293	HCA Healthcare Inc	21,433	0.00
156,762	Heartland Express Inc	3,046,990	0.45
76,170	Helix Energy Solutions Group Inc	478,283	0.07
2,360	Helmerich & Payne Inc	127,041	0.02
37	Henry Schein Inc	2,153	0.00
1,534	Hershey Company	145,007	0.02
746	Hologic Inc	26,559	0.00
14,858	Honeywell International Inc	1,897,587	0.28
665	Hormel Foods Corporation	20,153	0.00
41,068	Huntington Bancshares Inc	497,960	0.07
128,692	Independence Contract Drilling Inc	426,544	0.06
7,603	Ingersoll-Rand Plc	564,716	0.08
2,539	International Business Machines Corporation	324,395	0.05
49,485	Invesco Limited	1,505,814	0.22
11,017	Jb Hunt Transport Services Inc	1,054,909	0.16
3,085	JM Smucker Company	319,188	0.05
492	Johnson & Johnson	57,247	0.01
1,764	JPMorgan Chase & Company	157,097	0.02
47,505	Kansas City Southern	4,162,622	0.62
7,654	Kellogg Company	433,310	0.06
15,638	Key Energy Services Inc	153,541	0.02
29,127	KeyCorp	489,250	0.07
7,611	Kimberly-Clark Corporation	764,776	0.11
21,115	Kirby Corporation	1,174,619	0.17
68,482	Knight-Swift Transportation Holdings Inc	2,493,365	0.37
5,261	Kraft Heinz Company	340,686	0.05
11,793	Kroger Company	269,585	0.04
10,011	L Brands Inc	502,051	0.07
3,503	Lamb Weston Holdings Inc	164,677	0.02
347	Leggett & Platt Inc	13,793	0.00
5,254	Leidos Holdings Inc	282,521	0.04
7,004	Lennar Corporation	368,865	0.05
13,455	LyondellBasell Industries NV	1,236,139	0.18
149	M&T Bank Corporation	21,217	0.00
78,087	Marsh and McLennan Companies Inc	5,292,722	0.78
2,155	Marten Transport Limited	36,431	0.01
8,848	Mattel Inc	113,326	0.02
285	McCormick & Company	24,188	0.00
2,179	McDonald's Corporation	312,333	0.05
655	Merck and Company Inc	30,694	0.00
38,805	Microsoft Corporation	2,764,307	0.41
2,487	Molson Coors Brewing Company	169,977	0.03
5,986	Mondelez International Inc	213,358	0.03
89,739	Monsanto Company	8,727,282	1.29
260	Motorola Solutions Inc	19,561	0.00
36,807	MSC Industrial Direct Company Inc	2,962,829	0.44
166	Mylan NV	5,849	0.00
118	NASDAQ Inc	7,550	0.00
19,495	Navistar International Corporation	696,157	0.10
2,319	Newell Brands Inc	59,674	0.01
3,421	Newmark Group Inc	45,298	0.01
462	NextEra Energy Inc	60,093	0.01
135	NIKE Inc	7,032	0.00
319	NiSource Inc	6,819	0.00
2,767	Norfolk Southern Corporation	333,893	0.05
13,680	Old Dominion Freight Line Inc	1,498,671	0.22
46,920	Olin Corporation	1,390,251	0.21
4,288	Omnicom Group Inc	260,072	0.04
65,700	Paratek Pharmaceuticals Inc	979,372	0.14
1,751	Parker-Hannifin Corporation	291,026	0.04
1,784	Patterson Companies Inc	53,677	0.01
23,607	PayPal Holdings Inc	1,447,325	0.21
51,627	Peabody Energy Corporation	1,692,667	0.25
3,642	People's United Financial Inc	56,717	0.01
7,681	Pepsico Inc	767,077	0.11
5,908	Pfizer Inc	178,204	0.03
501	PG&E Corporation	18,704	0.00
1,654	Pinnacle West Capital Corporation	117,328	0.02
9,532	PPL Corporation	245,682	0.04
6,730	Praxair Inc	866,919	0.13
7,908	Procter & Gamble Company	605,086	0.09
3,836	Progressive Corporation	179,916	0.03
36,877	Propetro Holding Corporation	619,121	0.09
494	Public Service Enterprise Group Inc	21,187	0.00
122,256	Qualcomm Inc	6,518,012	0.96
575	Quest Diagnostics Inc	47,162	0.01
1,483	Ralph Lauren Corporation	128,058	0.02
22,095	Ramaco Resources Inc	126,594	0.02
115,581	Regal Entertainment Group	2,214,789	0.33
45,376	Rite Aid Corporation	74,443	0.01
2,470	Rockwell Automation Inc	403,885	0.06
4,486	Ross Stores Inc	299,801	0.04
17,295	Rowan Companies Plc	225,549	0.03
4,087	Rush Enterprises Inc	172,935	0.03
3,954	SCANA Corporation	130,988	0.02
189	Sealed Air Corporation	7,760	0.00
248	Sempra Energy	22,082	0.00
223	Signature Bank	25,490	0.00
175	Snap-on Inc	25,402	0.00
29,581	Solaris Oilfield Infrastructure Inc	527,423	0.08
12,948	Southern Company	518,545	0.08
35,515	Sprouts Farmers Market Inc	720,178	0.11
35,272	Steel Dynamics Inc	1,266,890	0.19
255	Stericycle Inc	14,438	0.00
6,806	Stifel Financial Corporation	337,579	0.05
46,757	Suntrust Banks Inc	2,515,019	0.37
34,889	Synchronoss Technologies Inc	259,750	0.04
1,467	Sysco Corporation	74,193	0.01
66,390	TD Ameritrade Holding Corporation	2,826,883	0.42
6,685	Tempur Sealy International Inc	349,003	0.05
8,787	Teradata Corporation	281,436	0.04
19,499	Terex Corporation	783,013	0.12
6,231	Tesaro Inc	430,016	0.06
15,927	Tiffany and Company	1,378,757	0.20
9,271	Time Warner Inc	706,211	0.10
5,133	TJX Companies Inc	326,840	0.05
13,874	T-Mobile US Inc	733,792	0.11
102	Torchmark Corporation	7,705	0.00
2,956	Tractor Supply Company	184,012	0.03
272	Travelers Companies Inc	30,725	0.00
394	Tropicana Entertainment Inc	18,561	0.00
8,792	Twenty-First Century Fox Inc	252,821	0.04
135	Ulta Salon Cosmetics & Fragrance Inc	25,145	0.00
24,476	United Bankshares Inc	708,312	0.10
15,070	United Continental Holdings Inc	845,868	0.12
4,142	United Parcel Service Inc	410,992	0.06
7,785	United Rentals Inc	1,114,523	0.16
23,570	United States Steel Corporation	690,730	0.11
2,254	United Technologies Corporation	239,459	0.04
11,200	Univar Inc	288,767	0.05
88	Universal Health Services Inc	8,307	0.00
702	US Bancorp	31,323	0.00
28,962	VanEck Vectors Oil Services	628,298	0.10
733	Verisk Analytics Inc	58,601	0.01
6,010	Verizon Communications Inc	264,914	0.05
43,026	Vistra Energy Corporation	656,426	0.11
26,496	Wabash National Corporation	478,817	0.08
29,444	Walgreens Boots Alliance Inc	1,780,666	0.27
5,032	Walt Disney Company	450,525	0.08
21,086	Warrior Met Coal Inc	441,633	0.08
1,081	Waste Management Inc	77,690	0.01
2,652	WEC Energy Group Inc	146,712	0.02
5,620	Wells Fargo and Company	283,949	0.05
5,145	Western Union Company	81,451	0.01
125,659	World Fuel Services Corporation	2,944,740	0.45
8,212	WW Grainger Inc	1,615,660	0.25
4,486	Xcel Energy Inc	179,731	0.03
2,088	XPO Logistics Inc	159,260	0.02

Man Funds VI plc

Schedule of Investments as at 31 December 2017 (continued)
Man GLG European Equity Alternative (continued)

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

Nominal	Description	Fair Value €	% of Net Assets
	Equities (continued)		
	United States (continued)		
69,447	YRC Worldwide Inc	831,652	0.13
12,266	Yum China Holdings Inc	408,799	0.06
		181,136,247	26.76
	Total equities	533,117,626	78.77
	Exchange traded fund		
	United States		
105,552	Alerian MLP ETF	948,456	0.14
9,525	SPDR S&P Biotech ETF	673,207	0.10
83,044	SPDR S&P Oil & Gas Exploration & Production ETF	2,571,266	0.38
35,355	SPDR S&P Regional Banking ETF	1,732,713	0.26
		5,925,642	0.88
	Total exchange traded fund	5,925,642	0.88
	Futures contracts (a)		
	Australia		
176	BHP Billiton SSF Futures December 2018	9,061	0.00
(5)	SPI 200 Index Futures March 2018	407	0.00
		9,468	0.00
	France		
(85)	CAC40 10 Euro Index Futures January 2018	76,495	0.01
35	LVMH Moet Henn Dividend Futures December 2018	8,250	0.00
339	Orange SSDF December 2018	14,520	0.00
352	Orange SSDF December 2019	-	0.00
341	Societe Gen. SSDF December 2018	14,630	0.00
176	Societe Gen. SSDF December 2019	27,360	0.01
13	Total SA SSDF December 2018	3,160	0.00
529	Total SA SSDF December 2020	39,220	0.01
351	Vivendi December 2018	600	0.00
		184,235	0.03
	Germany		
211	Adidas Dividend Futures December 2018	16,069	0.00
(10)	DAX Index Futures March 2018	58,250	0.01
(147)	Euro STOXX 50 Index Futures March 2018	107,550	0.02
(70)	STOXX 600 TLCM Index Futures March 2018	10,995	0.00
427	SX5E Dividend Index Futures December 2020	320,360	0.05
175	Volkswagen Dividend Futures December 2019	149,610	0.02
34	Volkswagen Dividend Futures December 2020	27,800	0.00
		690,634	0.10
	Hong Kong		
(36)	HSCEI Index Futures January 2018	469	0.00
	Italy		
173	ASS Generali SSDF Futures December 2018	2,190	0.00
352	Enel SpA SSDF Futures December 2019	3,758	0.00
684	ENI SpA SSDF December 2018	76,890	0.02
(11)	FTSE/MIB Index Futures March 2018	30,015	0.00
2,451	Intesa Sanp SSDF December 2018	37,386	0.01
1,033	Intesa Sanp SSDF December 2019	24,895	0.00
354	Intesa Sanpaolo Dec18	10,986	0.00
		186,120	0.03
	Japan		
(49)	Nikkei 225 (OSE) Index Futures March 2018	80,728	0.01
	Spain		
345	Repsol SA Dividend Futures December 2018	35,820	0.01
	Sweden		
(806)	OMXS 30 Index Futures January 2018	371,981	0.05
	Switzerland		
17	Zurich Financial AG SSDF Futures December 2020	-	0.00
150	Zurich Financial AG SSDF December 2018	132,416	0.02
		132,416	0.02
	United Kingdom		
1,757	Barclays Plc December 2019	-	0.00
704	BP Plc SSDF Futures December 2019	22,948	0.00
(351)	BT Group Plc SSDF Futures December 2018	-	0.00
1,054	FTSE 100 RDSA Index Futures December 2019	80,031	0.01
443	Rio Tinto Plc SSDF December 2018	179,987	0.03
		282,966	0.04
	Total futures contracts	1,974,837	0.29
	Options (b)		
	Australia		
300	Call on 14 BLT LN 16 February 2018	461,318	0.07
463	Call on 14.5 BLT LN 19 January 2018	440,742	0.07
150	Call on 14.5 BLT LN 16 February 2018	163,067	0.02
		1,065,127	0.16

Nominal	Description	Fair Value €	% of Net Assets
	Options (b) (continued)		
	Brazil		
2,612	Call on 12 VALE US 19 January 2018	104,410	0.02
	China		
1,520	Call on 80 2318 HK 30 January 2018	318,994	0.06
3,241	Put on 48 2318 HK 28 March 2018	1,726	0.00
673	Put on 50 2318 HK 28 December 2017	14,697	0.00
2,086	Put on 70 2318 HK 28 June 2018	302,222	0.04
2,328	Put on 70 2318 HK 30 January 2018	26,040	0.00
683	Put on 80 2318 HK 30 January 2018	90,223	0.01
		753,902	0.11
	Denmark		
252	Call on 390 VWS DC 16 February 2018	181,077	0.03
12	Call on 400 VWS DC 16 February 2018	7,575	0.00
35	Call on 430 VWS DC 16 February 2018	13,985	0.00
239	Call on 430 VWS DC 19 January 2018	48,952	0.01
		251,589	0.04
	European Union		
878	Call on 300 SXKP 16 February 2018	14,321	0.00
	France		
6,030	Call on 13 EDF FP 19 January 2018	6,030	0.00
	Germany		
349	Call on 180 ADS GR 16 March 2018	87,948	0.01
391	Call on 89 1COV GR 19 January 2018	16,813	0.00
650	Put on 3300 SX5E Index16 March 2018	226,850	0.03
134	Put on 3575 SX5E Index 19 January 2018	110,014	0.02
		441,625	0.06
	Hong Kong		
5,167,968	Call on 85 2318 HK 27 November 2020	7,368,007	1.09
5,167,968	Call on 85 2318 HK 29 October 2020	7,244,679	1.07
5,167,968	Call on 85 2318 HK 30 December 2020	7,506,787	1.11
3,182,060	Put on 52.5 2318 HK Equity 30 July 2018	158,103	0.02
1,406,501	Put on 75 2318 HK 27 September 2018	857,103	0.13
		23,134,679	3.42
	Netherlands		
1,158	Put on 0.9 SR NA 15 February 2018	103,062	0.02
	Russia		
1,398	Put on 18 NILSY US 19 January 2018	17,463	0.00
	Sweden		
2,624	Call on 160 VOLVB SS 19 January 2018	29,359	0.00
489	Put on 300 ICA SS 16 March 2018	46,505	0.01
1,951	Put on 350 ATCOA SS 19 January 2018	93,268	0.01
		169,132	0.02
	Switzerland		
767	Call on 3.6 GLEN LN 19 January 2018	269,197	0.04
	United Kingdom		
18	Call on 1.85 TLW LN 19 January 2018	4,562	0.00
4,479	Call on 1.95 TSCO LN 19 January 2018	756,866	0.11
1,750	Call on 195 BARC LN 16 March 2018	280,931	0.04
107	Call on 7500 UKX Index 19 January 2018	257,353	0.04
2,997	Put on 2485 F3RETG 19 January 2018	56,067	0.01
446	Put on 7350 UKX Index 19 January 2018	42,707	0.01
		1,398,486	0.21
	United States		
18	Call on 120 ADSK US 20 April 2018	3,193	0.00
3,818	Call on 16 FCX US 16 February 2018	1,049,251	0.15
1,467	Call on 16 FCX US 19 January 2018	376,279	0.06
1,133	Call on 17 FCX US 16 February 2018	232,110	0.03
1,024	Call on 18 FCX US 19 January 2018	110,007	0.02
706	Call on 22.5 OME US 16 February 2018	2,940	0.00
153	Call on 2755 SPX Index 16 February 2018	40,773	0.01
27	Call on 40 CF US 19 January 2018	6,858	0.00
69	Call on 92.5 IR US 19 January 2018	3,103	0.00
7	Put on 2660 SPX Index 19 January 2018	8,937	0.00
10,433	Written option K=2.7 Egalet Corporation 7 June 2022	-	0.00
		1,833,451	0.27
	Total options	29,562,474	4.37
	Preferred stocks		
	Germany		
3,200	Volkswagen AG	532,640	0.08
	Total preferred stocks	532,640	0.08

Man Funds VI plc

Schedule of Investments as at 31 December 2017 (continued)
Man GLG European Equity Alternative (continued)

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

Nominal	Description	Fair Value €	% of Net Assets
	Real estate investment trusts		
	United States		
88	Alexandria Real Estate Equities Inc	9,569	0.00
1,330	Apartment Investment and Management Company	48,412	0.01
1,221	Avalonbay Communities Inc	181,411	0.03
154	Boston Properties Inc	16,676	0.00
1,974	Equity Residential	104,832	0.02
65	Essex Property Trust Inc	13,066	0.00
125	Extra Space Storage Inc	9,103	0.00
1,250	Federal Realty Investment Trust	138,252	0.02
6,030	HCP Inc	130,965	0.02
430	Kimco Realty Corporation	6,499	0.00
2,287	Macerich Company	125,092	0.02
113	Mid-America Apartment Communities Inc	9,463	0.00
864	Public Storage	150,380	0.02
922	Realty Income Corporation	43,781	0.01
377	Regency Centers Corporation	21,720	0.00
307	Simon Property Group Inc	43,908	0.01
98	SI Green Realty Corporation	8,237	0.00
263	UDR Inc	8,437	0.00
357	Ventas Inc	17,841	0.00
175	Vornado Realty Trust	11,394	0.00
374	Welltower Inc	19,862	0.00
		1,118,900	0.16
	Total real estate investment trusts	1,118,900	0.16
	Warrants (a)		
	Canada		
84,917	HudBay Minerals Inc	22,012	0.00
	Ireland		
12,050	Kenmare Resources Plc Wrts	-	0.00
	United States		
7,869	Basic Energy SVSC	7,536	0.00
15,936	CVSL Inc	-	0.00
146	Scynexis Inc	-	0.00
		7,536	0.00
	Total warrants	29,548	0.00

Man Funds VI plc

Schedule of Investments as at 31 December 2017 (continued)
Man GLG European Equity Alternative (continued)

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

Forward currency contracts (note 4) (b)*

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised gain €	% of Net Assets
AUD962,111	€614,161	11 January 2018	2	12,046	0.00
CAD2,826,442	€1,856,183	11 January 2018	2	21,346	0.00
CHF15,783,993	€13,474,489	05 January 2018	4	15,397	0.00
CHF15,722,175	€13,431,362	12 January 2018	2	6,762	0.00
€553,610	CAD832,561	11 January 2018	2	562	0.00
€93,075	CHF108,617	11 January 2018	5	240	0.00
€4,412,542	DKK32,845,219	11 January 2018	8	879	0.00
€1,983,920	£1,752,822	11 January 2018	7	10,000	0.00
€74,609,436	HKD687,096,316	11 January 2018	22	1,449,303	0.21
€2,780,331	JPY369,939,861	11 January 2018	15	45,870	0.01
€162,372	NOK1,581,632	11 January 2018	4	1,398	0.00
€10,167,154	SGD16,176,931	11 January 2018	3	92,213	0.01
€120,236	US$142,949	05 January 2018	3	1,241	0.00
€301,908,305	US$353,908,406	11 January 2018	30	7,412,267	1.11
£4,246,719	€4,759,828	11 January 2018	2	22,572	0.00
£30,464,314	€34,292,067	12 January 2018	3	14,086	0.00
NOK8,046,784	€815,024	05 January 2018	2	4,108	0.00
NOK8,028,402	€814,856	12 January 2018	2	2,219	0.01
SEK478,631,853	€48,471,542	05 January 2018	4	212,197	0.03
SEK9,245,441	€935,921	11 January 2018	2	4,484	0.00
SEK477,969,307	€48,568,848	12 January 2018	3	48,156	0.01
TRY640	€139	11 January 2018	1	1	0.00
US$89,268,631	€74,276,488	12 January 2018	4	1,563	0.00
ZAR3,703,526	€222,031	11 January 2018	1	26,387	0.00
Total unrealised gain on forward currency contracts				9,405,297	1.39
Total financial assets at fair value through profit or loss - trading				644,995,281	95.30

Man Funds VI plc

Schedule of Investments as at 31 December 2017 (continued)
Man GLG European Equity Alternative (continued)

Financial liabilities at fair value through profit or loss

Nominal	Description	Fair Value €	% of Net Assets
	Contracts for difference		
	Australia		
(66,424)	BHP Billiton Limited	(240,011)	(0.04)
625,976	Investa Office Fund	(7,794)	(0.00)
(572)	S&P/ASX 200 Resources Index	(189,710)	(0.03)
(489)	S&P/ASX 300 Met and Mining Index	(142,887)	(0.02)
		(580,402)	(0.09)
	Austria		
(2,753)	AMS AG	(58,506)	(0.01)
4,653	Andritz AG	(6,644)	(0.00)
5,595	Palfinger AG	(11,137)	(0.00)
(28,436)	Raiffeisen Bank International AG	(32,222)	(0.00)
(22,457)	Voestalpine AG	(32,470)	(0.01)
		(140,979)	(0.02)
	Belgium		
34,169	Anheuser-Busch InBev SA	(108,814)	(0.02)
(242,261)	bpost SA	(528,851)	(0.08)
6,776	Colruyt SA	(8,473)	(0.00)
881	Ontex Group NV	(1,114)	(0.00)
15,769	Proximus	(25,113)	(0.00)
53,984	Solvay SA	(384,139)	(0.05)
(6,521)	Telenet Group Holding NV	(5,068)	(0.00)
(73,172)	Umicore	(40,139)	(0.01)
		(1,101,711)	(0.16)
	Canada		
(20,214)	Agnico Eagle Mines Limited	(7,919)	(0.00)
(39,789)	Barrick Gold Corporation	(18,036)	(0.00)
(14,257)	Canadian National Railway Company	(3,769)	(0.00)
(71,045)	HudBay Minerals Inc	(73,017)	(0.02)
(25,284)	Klondex Mines Limited	(4,651)	(0.00)
(35,828)	Restaurant Brands International Inc	(5,667)	(0.00)
(364)	Teck Resources Limited	(1,024)	(0.00)
		(114,083)	(0.02)
	China		
665	51Job Inc	(155)	(0.00)
(298,520)	Cheetah Mobile Inc	(280,402)	(0.04)
47,275	China Conch Venture Holdings	(196)	(0.00)
(1,077,688)	China Eastern Airlines Corporation Limited	(173,046)	(0.03)
(175,089)	China Merchants Bank Company Limited	(142,771)	(0.02)
(1,254,668)	China Petroleum & Chemical Corporation	(25,201)	(0.00)
22,562	China Railway Signal & Communication Company Limited	(16)	(0.00)
(1,903,678)	China Shenhua Energy Company Limited	(198,485)	(0.03)
193,872	China Zhengtong Auto Service Holdings Limited	(352)	(0.00)
11,623	Cosco Shipping Energy Transportation Company Limited	(28)	(0.00)
15,552	ENN Energy Holdings Limited	(1,112)	(0.00)
(7,555)	JD.com Inc	(7,657)	(0.00)
(39,000)	Ping An Insurance Group Company of China Limited	(3,818)	(0.00)
2,419,332	Postal Savings Bank of China Company Limited	(99,140)	(0.01)
(434,735)	Sinopharm Group Company Limited	(7,566)	(0.00)
(232,617)	Tingyi (Cayman Islands) Holding Corporation	(120,762)	(0.02)
(1,162,000)	Weichai Power Company Limited	(43,327)	(0.01)
8,491,231	West China Cement Limited	(100,205)	(0.02)
(42,400)	ZTE Corporation	(32,288)	(0.00)
		(1,236,527)	(0.18)
	Czech Republic		
7,997	Komercni Banka AS	(9,915)	(0.00)
	Denmark		
3,545	AP Moeller-Maersk A/S	(304,221)	(0.04)
(99,235)	Carlsberg A/S	(101,104)	(0.01)
4,402	Coloplast	(16,163)	(0.00)
(10,011)	DSV A/S	(20,287)	(0.00)
197,019	FLSmidth & Company A/S	(329,306)	(0.05)
120,711	ISS A/S	(173,252)	(0.04)
(16,074)	Nets A/S	(2,680)	(0.00)
16,836	NKT Holding A/S	(131,954)	(0.02)
(85,355)	Novozymes A/S	(189,905)	(0.03)
29,869	Orsted A/S_Goldman Sachs	(94,696)	(0.01)
76,967	Orsted A/S_Morgan Stanley	(83,712)	(0.02)
(2,426)	Pandora A/S	(18,737)	(0.00)
		(1,466,017)	(0.22)
	European Union		
(47,706)	Citipricemompure Europe	(66,191)	(0.01)
(1,177)	ESTX Industrial Goods & Services	(37,811)	(0.00)
(45,157)	ESTX Small Cap Eur Price Index	(263,119)	(0.04)
(155,794)	MSGLSXNP Index	(331,533)	(0.05)
(10,873)	STXE 600 EUR Price Index	(42,005)	(0.01)
(3,922)	STXE 600 MDA Price Index	(8,803)	(0.00)
		(749,462)	(0.11)
	Finland		
(37,836)	Amer Sports OYJ	(67,283)	(0.01)
20,572	Cargotec OYJ	(56,325)	(0.01)

Nominal	Description	Fair Value €	% of Net Assets
	Contracts for difference (continued)		
	Finland (continued)		
67,006	Caverion Corporation	(33,902)	(0.01)
2,661	Elisa OYJ	(4,983)	(0.00)
716,867	Fortum OYJ	(426,214)	(0.06)
1,500	Kesko OYJ	(370)	(0.00)
19,241	Konecranes OYJ	(17,809)	(0.00)
228,902	Nokia OYJ	(203,519)	(0.02)
(44,259)	Stora Enso OYJ	(38,780)	(0.01)
136,352	Terveystalo Oy	(115,627)	(0.02)
(4,938)	UPM-Kymmene OYJ	(9,995)	(0.00)
		(974,807)	(0.14)
	France		
(1,365)	Accor SA	(1,673)	(0.00)
1,317	ADP Promesses	(36,433)	(0.01)
(32,672)	Air France-KLM	(3,770)	(0.00)
20,702	Air Liquide SA	(60,836)	(0.01)
(60,562)	Alstom SA	(33,288)	(0.00)
21,963	Alten SA	(23,798)	(0.00)
240,860	Altran Technologies SA	(233,489)	(0.03)
100,325	Arkema SA	(214,373)	(0.03)
(7,082)	Biomerieux NPV	(25,929)	(0.00)
58,893	Bouygues SA	(70,529)	(0.01)
(206,787)	Carrefour SA	(113,468)	(0.02)
9,661	Casino Guichard Perrachon	(10,583)	(0.00)
(1,372)	Christian Dior SE	(30,559)	(0.00)
62,451	Cie de Saint-Gobain	(94,649)	(0.01)
70,348	Cie Generale des Etablissements Michelin	(214,280)	(0.03)
1,391	Danone SA	(921)	(0.00)
(5,485)	Dassault Systemes	(1,678)	(0.00)
1,148,079	EDF	(510,526)	(0.08)
31,414	Eiffage	(49,617)	(0.01)
143,534	Elior Group	(542,940)	(0.08)
(7,828)	Eurazeo SA	(6,567)	(0.00)
236	Euro STOXX 50 Price	(14,962)	(0.00)
(23,143)	Euro Stoxx 600 Industrial Goods & Services Price Index	(81,592)	(0.01)
15,291	Europe STOXX Bank EUR Price Index	(52,860)	(0.01)
(168,739)	Faurecia	(313,766)	(0.05)
14,820	Genfit	(2,884)	(0.00)
(10,354)	Hermes International	(40,328)	(0.01)
(21,984)	Ingenico	(95,626)	(0.01)
(15,156)	JC Decaux SA	(16,688)	(0.00)
(43,944)	Klepierre	(41,282)	(0.01)
(103,716)	Legrand SA	(123,572)	(0.02)
1,874	LVMH Moet Hennessy Louis Vuitton SE	(15,511)	(0.00)
89,091	Natixis SA	(14,138)	(0.00)
59,800	Peugeot SA	(10,062)	(0.00)
(62,243)	Plastic Omnium	(126,684)	(0.02)
3,564	Remy Cointreau	(12,336)	(0.00)
118,918	Renault SA	(245,376)	(0.05)
(11,584)	Rexel SA	(3,204)	(0.00)
9,287	Sanofi	(96,204)	(0.01)
37,106	Schneider Electric SA	(26,693)	(0.00)
94,653	SMCP SA	(86,025)	(0.01)
(5,062)	Societe BIC SA	(2,887)	(0.00)
39,470	Societe Generale	(1,749)	(0.00)
11,762	Soitec	(10,106)	(0.00)
(4,109)	STOXX 600 Automobiles & Parts Price EUR Index	(33,089)	(0.00)
(21,994)	STOXX Europe 600 Basic Resources Price Index	(723,761)	(0.11)
(305)	STOXX Europe 600 Chemicals Price EUR Index	(11,786)	(0.00)
(13,363)	STOXX Europe Small 200 Price Index	(139,280)	(0.02)
210,569	Suez	(101,714)	(0.02)
65,384	Teleperformance	(121,791)	(0.02)
38,787	Total SA	(71,033)	(0.01)
(69,242)	Valeo SA	(119,006)	(0.03)
(325,786)	Vallourec SA	(208,734)	(0.03)
50,099	Vinci SA	(57,902)	(0.01)
451,811	Vivendi SA	(37,045)	(0.01)
(2,539)	Wendel Investissement	(13,947)	(0.00)
		(5,353,529)	(0.79)
	Germany		
15,923	Adidas AG	(73,835)	(0.01)
67,296	Aixtron AG	(2,854)	(0.00)
121	BASF SE	(219)	(0.00)
19,654	Bayer AG	(29,959)	(0.00)
(119,775)	Bayerische Motoren Werke AG	(15,509)	(0.00)
1,753	Beiersdorf AG	(48)	(0.00)
147,845	Brenntag AG	(14,441)	(0.00)
760	Carl Zeiss Meditec AG	(803)	(0.00)
(56,372)	Commerzbank AG	(47,609)	(0.01)
7,297	Covestro AG	(58,494)	(0.01)
(66,693)	Daimler AG	(13,420)	(0.00)
(20,808)	Deutsche Bank AG	(22,262)	(0.00)
(7,381)	Deutsche Boerse AG	(30,761)	(0.00)
(288,312)	Deutsche Lufthansa AG	(343,060)	(0.05)
75,344	Deutsche Post AG	(5,266)	(0.00)
431,996	Deutsche Telekom AG	(260,333)	(0.04)

Man Funds VI plc

Schedule of Investments as at 31 December 2017 (continued)
Man GLG European Equity Alternative (continued)

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

Nominal	Description	Fair Value €	% of Net Assets
	Contracts for difference (continued)		
	Germany (continued)		
(1,664)	Drillisch AG	(671)	(0.00)
1,268,434	E.ON SE	(607,591)	(0.09)
(128,502)	Elringklinger AG	(424,304)	(0.06)
50,200	Evonik Industries AG	(49,844)	(0.01)
(38,135)	Fielmann AG	(35,984)	(0.01)
(53,580)	Fraport AG Frankfurt Airport Services Worldwide	(443,292)	(0.07)
(277,463)	Freenet AG	(370,333)	(0.05)
(147,376)	GEA Group AG	(81,997)	(0.01)
(40,273)	Hapag-Lloyd AG	(79,923)	(0.01)
(9,092)	Hella Kgaa Hueck & Company	(10,709)	(0.00)
4,367	Henkel AG and Company KGaA	(21,440)	(0.00)
2,015	Hugo Boss AG	(7,206)	(0.00)
229,605	Infineon Technologies AG	(270,655)	(0.04)
5,852	Innogy SE	(39,975)	(0.01)
63,979	Kabel Deutschland Holding AG	(191,934)	(0.03)
(2,658)	Kion Group AG	(35,059)	(0.01)
30,608	Kloeckner and Company	(5,891)	(0.00)
(74,843)	Lanxess AG	(243,590)	(0.04)
5,201	Linde AG_JP Morgan	(17,665)	(0.00)
10,104	Linde AG_Morgan Stanley	(25,273)	(0.00)
2,998	Merck KGaA	(7,702)	(0.00)
28,630	Metro AG	(12,280)	(0.00)
5,912	MTU Aero Engines AG	(24,520)	(0.00)
4,338	Muenchener Rueckversicherungs-Gesellschaft AG	(5,741)	(0.00)
(12,655)	Norddeutsche Affinerie AG	(110,136)	(0.02)
(8,022)	OSRAM Licht AG	(59,533)	(0.01)
11,605	Porsche AG	(23,581)	(0.00)
(9,748)	Prosieben Sat 1 Media SE	(71,682)	(0.01)
(4,059)	Rheinmetall AG	(6,380)	(0.00)
(21,497)	Rocket Internet SE	(26,877)	(0.00)
(256,641)	RWE AG	(17,364)	(0.00)
(46,107)	Salzgitter AG	(286,120)	(0.04)
(135,848)	Schaeffler AG	(102,154)	(0.02)
3,082	Scout24 AG	(906)	(0.00)
16,788	Siemens AG	(51,289)	(0.01)
(75,000)	Siltronic AG	(403,500)	(0.06)
(168,005)	Software AG	(1,068,406)	(0.17)
(3,025)	STADA Arzneimittel AG	(17,184)	(0.00)
90,724	Tele Columbus AG	(40,377)	(0.01)
90,008	Telefonica Deutschland Holding AG	(26,656)	(0.00)
(45,647)	ThyssenKrupp AG	(43,864)	(0.01)
(375,514)	Uniper SE	(925,535)	(0.14)
(765)	United Internet AG	(2,337)	(0.00)
64,074	Volkswagen AG	(230,539)	(0.03)
(21,845)	Wirecard AG	(104,342)	(0.02)
(197,827)	Zalando SE	(460,035)	(0.07)
		(8,011,249)	(1.18)
	Hong Kong		
(111,538)	Cathay Pacific Airways Limited	(6,673)	(0.00)
93,327	China Agri-Industries Holdings	(146)	(0.00)
35,900	China Gas Holdings Limited	(10,718)	(0.00)
92,290	China Resources Cement Holdings Limited	(272)	(0.00)
309,036	Chong Sing Holdings Fintech	(47)	(0.00)
(1,715,701)	HK Electric Investments	(3,253)	(0.00)
(950,602)	Hong Kong and China Gas Company Limited	(52,700)	(0.01)
209,192	Kingboard Laminates Holdings Limited	(2,534)	(0.00)
14,359	Shenzhen International Holdings	(131)	(0.00)
97,771	Shenzhen Investment Limited	(148)	(0.00)
4,102	Towngas China Company Limited	(3)	(0.00)
38,288	Yuexiu Property Company Limited	(45)	(0.00)
		(76,670)	(0.01)
	Hungary		
(30,537)	Wizz Air Holdings Plc	(90,977)	(0.01)
	Ireland		
(48,072)	AIB Group Plc	(2,538)	(0.00)
(28,201)	CRH Plc	(1,867)	(0.00)
(2,974)	Kingspan Group Plc_CSFB	(1,455)	(0.00)
(54,817)	Kingspan Group Plc	(109,615)	(0.02)
(40,013)	Paddy Power Betfair Plc	(96,706)	(0.01)
(14,958)	Paddy Power Plc	(36,657)	(0.01)
(38,967)	Ryanair Holdings Plc	(431)	(0.00)
(7,469)	Source STOXX Europe 600 Optimised Health Care UCITS ETF	(11,066)	(0.00)
		(260,335)	(0.04)
	Isle of Man		
(195,949)	Playtech Plc	(49,700)	(0.01)
	Italy		
(14,303,243)	Banca Carige SpA	(198)	(0.00)
(59,822)	FinecoBank Banca Fineco SpA	(51,111)	(0.01)
(1,391,603)	Italgas SPA	(304,036)	(0.04)
(13,630)	Luxottica Group SpA	(21,620)	(0.00)
(68,230)	Mediaset SpA	(16,818)	(0.00)
(86,442)	Mediobanca SpA	(19,756)	(0.00)
	Contracts for difference (continued)		
	Italy (continued)		
(25,084)	Moncler SpA	(36,444)	(0.01)
103,245	Pirelli and Company SpA	(5,693)	(0.00)
(868,257)	Saipem SpA	(293,606)	(0.05)
(35,052)	Salvatore Ferragamo SpA	(37,259)	(0.01)
(164,793)	Unipol Gruppo Finanziario SpA	(6,417)	(0.00)
		(792,958)	(0.12)
	Japan		
(67,718)	ABC-Mart Inc	(219,927)	(0.03)
24,582	Ain Holdings Inc	(124,921)	(0.02)
(6,491)	ANA Holdings Inc	(17,508)	(0.00)
47,632	ARRK Cororation	(3,361)	(0.00)
(24,457)	Asics Corporation	(31,776)	(0.00)
(96,751)	Bridgestone Corporation	(91,752)	(0.01)
84,178	Coca-Cola Bottlers Japan Inc	(79,757)	(0.01)
2,100	COLOPL Inc	(133)	(0.00)
21,631	Credit Saison Company Limited	(5,082)	(0.00)
(9,148)	Daio Paper Corporation	(3,614)	(0.00)
(46,211)	Daito Trust Construct Company Limited	(790,190)	(0.12)
3,671	DeNA Company Limited	(7,513)	(0.00)
3,086	DIC Corporation	(960)	(0.00)
(107,123)	Ebara Corporation	(495,817)	(0.07)
18,270	Ezaki Glico Company Limited	(7,756)	(0.00)
(195,832)	Financial Products Group Company	(134,978)	(0.02)
82,739	Fuji Heavy Industries Limited	(114,795)	(0.02)
3,900	Funai Electric Company Limited	(6)	(0.00)
2,400	GCA Corporation	(128)	(0.00)
(1,300)	GMO Payment Gateway Inc	(3,253)	(0.00)
(50,059)	Gunma Bank Limited	(6,980)	(0.00)
400	Harmonic Drive Systems Inc	(569)	(0.00)
95,517	Hitachi Chemical Company Limited	(83,641)	(0.01)
112,902	Hitachi Kokusai Electric Inc	(9,514)	(0.00)
(15,437)	Hokuhoku Financial Group Inc	(16,051)	(0.00)
(22,979)	Hoshizaki Corporation	(209)	(0.00)
(4,654)	IBJ Leasing Company Limited	(4,462)	(0.00)
(98,945)	Idemitsu Kosan Company Limited	(674,222)	(0.10)
13,316	IHI Corporation	(1,906)	(0.00)
(1,500)	Investors Cloud Company Limited	(531)	(0.00)
(6,951)	ITOCHU Corporation	(10,554)	(0.00)
(3,447)	Jafco Company Limited	(16,973)	(0.00)
900	Jamco Corporation	(737)	(0.00)
(12,100)	Japan Post Holdings Company Limited	(480)	(0.00)
(220,652)	JGC Corporation	(453,410)	(0.07)
(18,519)	Kabu.com Securities Company Limited	(1,708)	(0.00)
(34,111)	Kao Corporation	(197,444)	(0.03)
(11,905)	Kirin Holdings Company Limited	(16,188)	(0.00)
(998)	Koshidaka Holdings Company Limited	(1,456)	(0.00)
(1,159)	K's Holdings Corporation	(1,270)	(0.00)
(404,894)	Kubota Corporation	(528,208)	(0.08)
22,794	Kurita Water Industries Limited	(11,344)	(0.00)
54,675	Kyushu Electric Power Company Inc	(26,370)	(0.00)
651,523	Leopalace21 Corporation	(9,267)	(0.00)
(1,700)	Like Company Limited	(741)	(0.00)
(229,028)	Lion Corporation	(95,994)	(0.01)
(44,518)	Marubeni Corporation	(29,134)	(0.00)
2,712	Marusan Securities Company Limited	(67)	(0.00)
800	Maruwa Company Limited	(1,901)	(0.00)
6,914	Matsui Securities Company Limited	(698)	(0.00)
(86,111)	MISUMI Group Inc	(196,782)	(0.03)
(4,719)	Mitsuba Corporation	(6,219)	(0.00)
83,269	Mitsubishi Electric Corporation	(32,085)	(0.00)
6,130	Morinaga and Company Limited	(2,393)	(0.00)
(935)	Nifco Inc	(2,703)	(0.00)
(21,656)	Nippon Shokubai Company Limited	(34,484)	(0.01)
5,941	Nishimatsu Construction Company Limited	(2,269)	(0.00)
(9,149)	Nishi-Nippon Railroad Company Limited	(12,931)	(0.00)
(340,645)	Nissan Motor Company Limited	(57,690)	(0.01)
(360,261)	Nisshin Seifun Group Inc	(847,440)	(0.13)
14,900	Nisshinbo Holdings Inc	(1,850)	(0.00)
(4,884)	Nissin Kogyo Company Limited	(3,006)	(0.00)
23,331	Nitori Holdings Company Limited	(105,335)	(0.02)
(973,618)	NTN Corporation	(141,589)	(0.02)
(3,014)	NTT Urban Development Corporation	(71)	(0.00)
(528)	Nuflare Technology Inc	(95)	(0.00)
(187,000)	OJI Holdings Corporation	(3,078)	(0.00)
(2,711)	Oriental Land Company Limited	(12,019)	(0.00)
(2,830)	Orix Corporation	(706)	(0.00)
(113,882)	Persol Holdings Company Limited	(104,201)	(0.03)
1,900	Pigeon Corporation	(2,773)	(0.00)
10,611	Pola Orbis Holdings Inc	(2,221)	(0.00)
(5,066)	Relo Group Inc	(4,251)	(0.00)
(2,163)	Round One Corporation	(4,493)	(0.00)
(4,894)	Sala Corporation	(746)	(0.00)
(6,800)	Samty Company Jpy	(772)	(0.00)
(101,391)	Sekisui Chemical Company Limited	(10,701)	(0.00)
(36,082)	Shimano Inc	(200,954)	(0.03)
146,939	Shimizu Corporation	(75,389)	(0.01)

Man Funds VI plc

Schedule of Investments as at 31 December 2017 (continued)
Man GLG European Equity Alternative (continued)

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

Nominal	Description	Fair Value €	% of Net Assets
	Contracts for difference (continued)		
	Japan (continued)		
59,959	Shin-Etsu Chemical Company Limited	(391,609)	(0.06)
(75,427)	Shiseido Company Limited	(220,790)	(0.03)
(64,571)	Shizuoka Bank Limited	(49,458)	(0.01)
3,000	Square Enix Holdings Company Limited	(1,532)	(0.00)
(563,568)	Sumitomo Chemical Company Limited	(205,812)	(0.04)
54,744	Sumitomo Heavy Industries Limited	(108,263)	(0.02)
(46,488)	Sumitomo Osaka Cement Company Limited	(7,365)	(0.00)
(40,536)	Suzuki Motor Corporation	(62,906)	(0.01)
(176,836)	Taiheiyo Cement Corporation	(564,351)	(0.09)
(37,902)	Takashimaya Company Limited	(29,806)	(0.00)
(3,487)	Takeda Pharmaceutical Company Limited	(5,260)	(0.00)
6,352	THK Company Limited	(11,018)	(0.00)
(27,803)	Tokai Tokyo Financial Holdings Inc	(5,863)	(0.00)
1,027	Token Corporation	(1,614)	(0.00)
(2,953)	Tokyo Ty Financial Group Inc	(8,032)	(0.00)
4,343	Topre Corporation	(900)	(0.00)
678,818	Toray Industries Inc	(271,924)	(0.05)
(14,874)	Toyo Tire & Rubber Company Limited	(7,373)	(0.00)
86,249	Unicharm Corporation	(36,660)	(0.01)
(5,568)	Valor Company Limited	(6,704)	(0.00)
(2,207)	Will Group Inc	(2,288)	(0.00)
(148,259)	Yaskawa Electric Corporation	(55,498)	(0.01)
		(8,259,528)	(1.22)
	Jersey Channel Islands		
(5,811)	Randgold Resources Limited	(1,360)	(0.00)
	Luxembourg		
(25,325)	Arcelormittal_CSFB	(49,086)	(0.01)
(14,428)	Arcelormittal_Morgan Stanley	(8,348)	(0.00)
40,481	SES	(189,603)	(0.03)
		(247,037)	(0.04)
	Malaysia		
281,798	Lotte Chemical Titan Holding	(18,840)	(0.00)
	Mexico		
93,670	Banco Del Bajio SA	(16,058)	(0.00)
12,065	Grupo Elektra SAB De CV	(69,416)	(0.02)
184,984	Megacable Holdings	(27,414)	(0.00)
		(112,888)	(0.02)
	Netherlands		
56,488	Aalberts Industries NV	(39,085)	(0.01)
(20,063)	ABN AMRO Group NV	(4,081)	(0.00)
28,222	Akzo Nobel NV	(42,596)	(0.01)
74,269	Altice SA	(193,744)	(0.03)
34,715	ASM International NV	(80,124)	(0.01)
21,169	ASR Nederland NV	(9,687)	(0.00)
(16,348)	Basic-Fit NV	(28,579)	(0.00)
(9,154)	BE Semiconductor Industries	(75,548)	(0.01)
(1,936)	Core Laboratories NV	(29,141)	(0.00)
(4,930)	IMCD Group NV	(1,596)	(0.00)
310,541	Koninklijke Ahold Delhaize NV	(66,239)	(0.01)
13,752	Koninklijke DSM NV	(20,422)	(0.00)
13,232	Koninklijke Vopak NV	(5,526)	(0.00)
(5,430)	Philips Lighting NV	(1,591)	(0.00)
(187,999)	Royal Dutch Shell Plc	(53,638)	(0.01)
(86,453)	Royal Dutch Shell Plc	(121,139)	(0.03)
(5,049)	Wolters Kluwer NV	(12,050)	(0.00)
		(784,786)	(0.12)
	Norway		
(134,458)	Aker Solutions Holding ASA	(85,618)	(0.01)
1,577	DNB ASA	(1,068)	(0.00)
(245,405)	Fred Olsen Energy ASA	(212,881)	(0.03)
95,642	Marine Harvest	(85,701)	(0.01)
(549,634)	Norsk Hydro ASA	(223,935)	(0.04)
16,029	Norwegian Air Shuttle AS	(89,759)	(0.01)
28,099	Opera Software ASA	(45,117)	(0.01)
(144,955)	TGS Nopec Geophysical Company ASA	(89,885)	(0.01)
(26,500)	Yara International ASA	(35,722)	(0.01)
		(869,686)	(0.13)
	Poland		
(35,479)	Jastrzebska Spolka Weglowa SA	(151,004)	(0.02)
	Portugal		
(1,570,486)	Banco Comercial Portugues SA	(30,808)	(0.01)
89,519	EDP Energias De Portugal SA	(15,307)	(0.00)
73,666	Jeronimo Martins SGPS SA	(9,287)	(0.00)
(2,741)	Redes Energeticas Nacionais	(18)	(0.00)
		(55,420)	(0.01)
	Russia		
(196,129)	MMC Norilsk Nickel PJSC	(28,987)	(0.01)
(46,144)	Polymetal International Plc	(23,726)	(0.00)
		(52,713)	(0.01)
	Contracts for difference (continued)		
	Singapore		
3,829	BOC Aviation Limited	(23)	(0.00)
(1,262)	Broadcom Limited	(7,395)	(0.00)
		(7,418)	(0.00)
	South Africa		
(24,254)	Coronation Fund Managers Limited	(8,179)	(0.00)
(176,986)	Kumba Iron Ore Limited	(1,242,055)	(0.18)
(15,047)	Mediclinic International Plc	(7,800)	(0.00)
453,642	Petra Diamonds Limited	(50,218)	(0.01)
		(1,308,252)	(0.19)
	Spain		
685,070	Abertis Infraestructuras SA	(117,181)	(0.02)
(58,488)	Aena SA	(307,323)	(0.04)
48,930	Banco Bilbao Vizcaya Argentaria SA	(13,458)	(0.00)
607	Bolsas Y Mercados Espanoles	(1,093)	(0.00)
(29,454)	Cellnex Telecom SAU	(33,894)	(0.01)
622,836	Endesa SA	(757,228)	(0.11)
1,116,829	Iberdrola SA	(139,390)	(0.02)
27,248	Mediaset Espana Comunicacion	(4,472)	(0.00)
(166,339)	Red Electrica Corporation SA	(52,001)	(0.01)
51,125	Repsol SA	(38,851)	(0.01)
(447,331)	Simens Gamesa Renewable Energy	(229,210)	(0.03)
55,693	Telefonica SA	(43,556)	(0.01)
		(1,737,657)	(0.26)
	Sweden		
(65,865)	Ahlsell AB	(57,414)	(0.01)
(2,992)	Alfa Laval AB	(223)	(0.00)
7,152	ARJO AB	(2,941)	(0.00)
1,853	Assa Abloy AB	(183)	(0.00)
(147,027)	Atlas Copco AB	(31,405)	(0.00)
60,348	Autoliv Inc	(128,308)	(0.02)
(15,233)	Boliden AB	(5,727)	(0.00)
609,454	Bravida Holding AB	(367,985)	(0.05)
44,822	Electrolux AB	(11,243)	(0.00)
4,392	Elekta AB	(2,070)	(0.00)
23,833	Essity Aktiebolag	(4,686)	(0.00)
(5,119)	Fastighets AB Balder	(2,855)	(0.00)
216,254	Ferronordic Machines AB	(225,394)	(0.03)
(68,324)	Granges AB	(5,730)	(0.00)
228,071	Haldex AB	(27,979)	(0.00)
22,288	Hennes and Mauritz AB	(49,453)	(0.01)
(1,509)	Hexagon AB	(690)	(0.00)
13,877	ICA Gruppen AB	(14,277)	(0.00)
4,908	Investor AB	(15,177)	(0.00)
5,580	JM AB	(5,387)	(0.00)
(13,116)	Loomis AB	(37,784)	(0.01)
(30,998)	Lundin Petroleum AB	(16,994)	(0.00)
149	Munters Group AB	(14)	(0.00)
49,958	Nordea Bank AB	(40,515)	(0.01)
(12,867)	OMX Stockholm 30 Index	(26,485)	(0.00)
(15,243)	Sandvik AB	(7,624)	(0.00)
43,555	Securitas AB	(9,087)	(0.00)
33,783	Skandinaviska Enskilda Banken AB	(29,785)	(0.00)
24,148	Skanska AB	(44,745)	(0.01)
635,695	SKF AB	(224,027)	(0.03)
61,628	Svenska Handelsbanken AB	(55,375)	(0.01)
24,932	Swedbank AB	(51,635)	(0.01)
(107,587)	Swedish Match AB	(261,882)	(0.04)
20,082	Tele2 AB	(7,107)	(0.00)
(789,093)	Telefonaktiebolaget LM Ericsson	(194,407)	(0.04)
186,586	Teliasonera AB	(35,143)	(0.01)
41,153	Trelleborg AB	(28,283)	(0.00)
1,772,055	Volvo AB	(1,186,377)	(0.19)
		(3,216,396)	(0.48)
	Switzerland		
(18,604)	Aryzta AG	(84,395)	(0.02)
(666)	Barry Callebaut AG	(151,881)	(0.03)
(140,829)	Cie Financiere Richemont SA	(190,700)	(0.04)
(25,346)	Clariant AG	(10,329)	(0.00)
(38,741)	DKSH Holding AG	(156,466)	(0.03)
(988)	EMS-Chemie Holding AG	(8,592)	(0.00)
(46,407)	Ferrexpo Plc	(12,773)	(0.00)
(2,434)	Flughafen Zuerich	(2,500)	(0.00)
(5,323)	Geberit AG	(10,395)	(0.00)
(219)	Georg Fischer Limited	(9,271)	(0.00)
(459)	Givaudan	(6,579)	(0.00)
(32,777)	Glencore International Plc	(15,836)	(0.00)
(12,069)	Julius Baer Group Limited	(18,467)	(0.00)
(14,637)	Kuehne & Nagel International AG	(9,969)	(0.00)
(53,359)	LafargeHolcim Limited	(51,252)	(0.01)
(6,853)	Landis+Gyr Group AG	(20,101)	(0.00)
(2,818)	Lonza Group AG	(14,751)	(0.00)
(10,772)	MSBPGLPP	(708,149)	(0.10)
32,784	Nestle SA	(28,340)	(0.00)
10,599	Novartis AG	(13,475)	(0.00)

Man Funds VI plc

Schedule of Investments as at 31 December 2017 (continued)
Man GLG European Equity Alternative (continued)

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

Nominal	Description	Fair Value €	% of Net Assets
	Contracts for difference (continued)		
	Switzerland (continued)		
(42,603)	OC Oerlikon Corporation AG	(38,651)	(0.01)
(7,430)	Panalpina Welttransport Holding AG	(131,534)	(0.02)
(4,384)	Pargesa Holding SA	(8,476)	(0.00)
(1,322)	Partners Group Holding AG	(10,930)	(0.00)
(9,275)	Schindler Holding	(20,334)	(0.00)
(88)	SIKA FIN I	(25,902)	(0.00)
(56,551)	STMicroelectronics NV	(53,703)	(0.01)
4,690	Temenos Group AG	(18,967)	(0.00)
(289,324)	Transocean Limited	(273,595)	(0.04)
30,909	Wolseley Plc	(24,119)	(0.00)
289	Zurich Insurance Group AG	(994)	(0.00)
		(2,131,426)	(0.31)
	Taiwan		
(250,381)	AU Optronics Corporation	(2,735)	(0.00)
(110,175)	Taiwan Semiconductor SP	(133,230)	(0.02)
		(135,965)	(0.02)
	United Arab Emirates		
(164,547)	Ades International Holdings	(44,927)	(0.01)
204,793	Emaar Development PJSC	(43,634)	(0.01)
(74,512)	NMC Health Plc	(29,473)	(0.00)
		(118,034)	(0.02)
	United Kingdom		
(21,264)	3I Group Plc	(7,659)	(0.00)
(1,883,139)	AA Plc	(168,714)	(0.02)
774	Adaptimmune Therapeutics	(724)	(0.00)
25,910	Aggreko Plc	(19,048)	(0.00)
(495,267)	Antofagasta Plc	(246,369)	(0.04)
4,737	Aptiv Plc	(8,587)	(0.00)
(2,044)	Ascential Plc	(624)	(0.00)
(388,706)	Ashmore Group Plc	(138,282)	(0.02)
80,280	Ashtead Group Plc	(3,492)	(0.00)
(6,627)	ASOS Plc	(68,233)	(0.01)
(50,451)	Associated British Foods Plc	(3,277)	(0.00)
(47,631)	Auto Trader Group Plc	(10,862)	(0.00)
(753,744)	Babcock International Group Plc	(141,565)	(0.02)
(75,015)	Bakkavor Group Plc	(435)	(0.00)
(386,633)	Barclays Plc	(3,515)	(0.00)
(30,249)	Berkeley Group Holdings Plc	(128,693)	(0.02)
(9,806)	BIFFA Plc	(207)	(0.00)
492,566	Boohoo.com Plc	(15,404)	(0.00)
(445,218)	BT Group Plc	(22,203)	(0.00)
(21,038)	Burberry Group Plc	(12,086)	(0.00)
364,592	Centrica Plc	(68,320)	(0.01)
99,965	Cineworld Group Plc	(52,743)	(0.01)
(192,396)	CNH Industrial NV	(108,813)	(0.02)
(507,092)	Cobham Plc	(8,466)	(0.00)
(83,800)	Compass Group	(29,469)	(0.00)
(338,706)	ConvaTec Group Plc	(12,318)	(0.00)
(16,463)	Custom FTSE 250 Price Index	(115,712)	(0.02)
(90,819)	CYBG Plc-WI	(30,456)	(0.00)
(859)	Delphi Technologies Plc	(2,860)	(0.00)
(52,227)	Diageo Plc	(61,509)	(0.01)
(297,481)	Dominos Pizza UK & Ireland Plc	(216,549)	(0.03)
19,861	Electra Private Equity Plc	(127,428)	(0.02)
492,236	Equiniti Group Plc	(68,625)	(0.01)
(152,763)	Essentra Plc	(6,286)	(0.00)
(137,213)	Fiat Chrysler Automobiles NV	(48,114)	(0.01)
(202)	FTSE 250 Index	(239,004)	(0.04)
(594)	FTSE 350 Mining Index	(1,187,501)	(0.18)
(471,325)	G4S Plc	(22,254)	(0.00)
32,074	GlaxoSmithKline Plc	(52,092)	(0.01)
(91,323)	GLG REV2	(230,097)	(0.03)
(966)	Greene King Plc	(392)	(0.00)
(50,592)	Greggs Plc	(56,100)	(0.01)
(433,749)	Hammerson Plc	(63,608)	(0.01)
(838)	Hargreaves Lansdown Plc	(557)	(0.00)
(6,979)	Indivior Plc	(4,267)	(0.00)
748,186	Informa Plc	(79,217)	(0.01)
81,168	Inmarsat Plc	(17,706)	(0.00)
(19,513)	Intercontinental Hotels	(60,115)	(0.01)
(35,693)	Intertek Group Plc	(34,722)	(0.01)
(28,168)	Intl Consolidated Airline	(4,364)	(0.00)
304,115	ITV Plc	(20,034)	(0.00)
(56,621)	JD Wetherspoon Plc	(16,487)	(0.00)
26,788	John Wood Group Plc	(54,114)	(0.01)
(82,928)	Johnson Matthey Plc	(58,069)	(0.01)
3,972	Just Eat Plc	(1,433)	(0.00)
(591,501)	Kingfisher Plc	(90,310)	(0.01)
399,409	Laird plc	(45,888)	(0.01)
(579,102)	Lloyds Banking Group Plc	(15,815)	(0.00)
131,473	London Stock Exchange Group Plc	(33,577)	(0.00)
(1,513,314)	Marks & Spencer Group Plc	(78,580)	(0.01)
(634,468)	Meggitt Plc	(12,755)	(0.00)
554,513	Melrose Industries Plc	(81,563)	(0.01)
	Contracts for difference (continued)		
	United Kingdom (continued)		
(9,557)	Metro Bank Plc	(15,702)	(0.00)
20,519	Michael Kors Holdings Limited	(7,414)	(0.00)
(116,255)	Micro Focus International Plc	(86,845)	(0.01)
(204,326)	Mitchells and Butlers Plc	(63,186)	(0.01)
(66,029)	NEX Group Plc	(27,021)	(0.00)
(104,009)	Next Plc	(162,093)	(0.02)
(16,046)	Noble Corporation Plc	(9,922)	(0.00)
(228,752)	Ocado Group Plc	(217,130)	(0.03)
(1,967,892)	Pearson Plc	(943,468)	(0.14)
164,381	Pennon Group Plc	(6,664)	(0.00)
(212,045)	Persimmon Plc	(304,853)	(0.05)
(1,218,643)	Premier Oil Plc	(30,889)	(0.00)
(811,478)	Purplebricks Group Plc	(667,032)	(0.10)
118,296	QinetiQ Group Plc	(9,204)	(0.00)
(40,069)	Reckitt Benckiser Group Plc	(118,264)	(0.02)
(129,810)	Rentokil Initial Plc	(9,595)	(0.00)
(27,542)	Rio Tinto Limited	(431,231)	(0.06)
(300,830)	Rio Tinto Plc	(1,322,361)	(0.20)
(10,776,788)	Rolls Royce Holdings C SHS Entitlement January 2018	(12,140)	(0.00)
(121,351)	Rolls-Royce Holdings Plc	(4,825)	(0.00)
(76,533)	Rotork Plc	(5,953)	(0.00)
(68,115)	Royal Mail Plc	(17,167)	(0.00)
(688,276)	RSA Insurance Group Plc	(198,952)	(0.04)
(2,115)	Russell UK MID 150 Index	(360,187)	(0.06)
17,181	Sabre Insurance Group Plc	(217)	(0.00)
(426,557)	Sage Group Plc	(286,596)	(0.05)
(5,038,532)	Sainsbury (J) Plc	(357,132)	(0.06)
(18,425)	Schroders Plc	(22,162)	(0.00)
(68,466)	Severn Trent Plc	(30,590)	(0.00)
(524,134)	Smiths Group Plc	(54,308)	(0.01)
(7,260)	Spectris Plc	(3,657)	(0.00)
(4,819)	Spirax-Sarco Engineering Plc	(3,182)	(0.00)
(75,466)	SSP Group Plc	(97,816)	(0.02)
(1,490)	St. Modwen Properties Plc	(248)	(0.00)
47,105	Subsea 7 SA	(15,780)	(0.00)
(107,263)	Technipfmc Plc	(348,446)	(0.06)
(21,165)	TP ICAP Plc	(2,582)	(0.00)
(641,554)	Travis Perkins Plc	(426,742)	(0.07)
(180)	Ultra Electronics Holdings	(166)	(0.00)
4,726	Unilever NV	(13,284)	(0.00)
(60,450)	United Utilities Group Plc	(32,255)	(0.00)
(164,103)	Victrex Plc	(715,835)	(0.12)
(56,469)	Virgin Money Holdings	(1,140)	(0.00)
(168,067)	Vodafone Group plc	(27,935)	(0.00)
(61,129)	WH Smith Plc	(155,646)	(0.02)
(247,486)	Whitbread Plc	(778,210)	(0.12)
(2,270,785)	Wm Morrison Supermarkets Plc	(145,389)	(0.02)
(426,108)	Worldpay Group Plc	(11,718)	(0.00)
		(13,081,402)	(1.93)
	United States		
657	AbbVie Inc	(950)	(0.00)
(10,429)	Activision Blizzard Inc	(13,075)	(0.00)
(3,968)	Adobe Systems Inc	(10,044)	(0.00)
(1,832)	Align Technology Inc	(17,123)	(0.00)
(501)	Alpabet Inc	(26,523)	(0.00)
716	Amazon.com Inc	(110,482)	(0.02)
(18,512)	American Airlines Group Inc	(6,244)	(0.00)
(14,133)	American Financial Group Inc	(67,543)	(0.01)
41,616	Anadarko Petroleum Corporation	(25,881)	(0.00)
(7,897)	Analog Devices Inc	(32,287)	(0.00)
(1,211)	Andeavor	(8,598)	(0.00)
(2,652)	Apache Corporation	(5,641)	(0.00)
(1,518)	Aquaventure Holdings Limited	(163)	(0.00)
(5,014)	Arch Coal Inc	(73,717)	(0.01)
(9,782)	Arconic Inc	(20,020)	(0.00)
(3,310)	Ardelyx Inc	(1,671)	(0.00)
329	Ashford Inc	(2,543)	(0.00)
(153,276)	AT&T Inc	(491,539)	(0.07)
(1,332)	Atara Biotherapeutics Inc	(4,702)	(0.00)
(44,302)	Atlas Air Worldwide Holdings	(15,568)	(0.00)
(1,586)	Audentes Therapeutics Inc	(6,837)	(0.00)
8,633	Aveo Pharmaceuticals Inc	(1,427)	(0.00)
(53,280)	Avis Budget Group Inc	(304,428)	(0.05)
(2,597)	Axogen Inc	(6,798)	(0.00)
(16,577)	Bank of Hawaii Corporation	(50,950)	(0.01)
(373)	Bank of Marin Bancorp	(20)	(0.00)
(57)	Biogen Inc	(122)	(0.00)
(81)	Bio-Techne Corporation	(17)	(0.00)
(1,550)	BlackRock Inc	(1,859)	(0.00)
153	Bluebird Bio Inc	(618)	(0.00)
(186)	Boeing Company	(5,004)	(0.00)
(12,036)	BorgWarner Inc	(66)	(0.00)
(524)	Bristol-Myers Squibb Company	(55)	(0.00)
(83,502)	Brown & Brown Inc	(71,896)	(0.01)
(21,046)	Cabot Oil and Gas Corporation	(31,728)	(0.00)
(20,593)	Carnival Corporation	(9,186)	(0.00)

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

Nominal	Description	Fair Value €	% of Net Assets
	Contracts for difference (continued)		
	United States (continued)		
17,933	Carnival Plc	(6,181)	(0.00)
(13,807)	Caterpillar Inc	(223,501)	(0.03)
(2,429)	Centene Corporation	(16,204)	(0.00)
(30,158)	Century Aluminum Company	(90,405)	(0.01)
(4,892)	CF Industries Holdings Inc	(18,957)	(0.00)
3,390	Checkpoint Therapeutics Inc	(877)	(0.00)
55,869	Cheniere Energy Inc	(19,474)	(0.00)
(365)	Chevron Corporation	(2,003)	(0.00)
5,629	Chromadex Corporation	(3,285)	(0.00)
(1,211)	Cimarex Energy Company	(9,450)	(0.00)
(16,581)	Citizens Financial Group	(48,080)	(0.01)
(2,180)	Coherus Biosciences Inc	(622)	(0.00)
(20,467)	Commerce Bancshares Inc	(9,069)	(0.00)
(2,511)	Concho Resources Inc	(37,633)	(0.01)
(2,941)	ConocoPhillips	(11,222)	(0.00)
(37,197)	Consumer Staples SPDR	(62,399)	(0.01)
(7,819)	Costco Wholesale Corporation	(32,854)	(0.00)
(27,770)	Coty Inc	(20,218)	(0.00)
(7,288)	CSX Corporation	(1,746)	(0.00)
(5,838)	Cummins Inc	(21,733)	(0.00)
8,207	Cytosorbents Corporation	(1,019)	(0.00)
(4,829)	Deere and Company	(8,791)	(0.00)
(2,739)	Depomed Inc	(2,717)	(0.00)
(4,499)	Devon Energy Corporation	(23,903)	(0.00)
(262,348)	Diamond Offshore Drilling	(862,689)	(0.14)
(13,685)	Discovery Communications	(8,922)	(0.00)
(31,164)	Dollar General Corporation	(28,570)	(0.00)
35,796	Dollar Tree Inc	(53,326)	(0.01)
6,428	DowDuPont Inc	(4,790)	(0.00)
(2,674)	DXC Technology Company	(7,517)	(0.00)
(2,767)	eBay Inc	(2,395)	(0.00)
(47,948)	Echo Global Logistics Inc	(12,480)	(0.00)
(754)	Entellus Medical Inc	(3,725)	(0.00)
(3,702)	EOG Resources Inc	(33,795)	(0.00)
(4,232)	Evercore Partners Inc	(18,574)	(0.00)
(18,852)	Expeditors International of Washington Inc	(5,374)	(0.00)
(4,012)	Facebook Inc	(13,856)	(0.00)
(650)	FactSet Research Systems Inc	(10,777)	(0.00)
(22,390)	Fastenal Company	(18,682)	(0.00)
(742)	FB Financial Corporation	(929)	(0.00)
1,732	First Community Corporation	(1,314)	(0.00)
(1,247)	First Foundation Inc	(284)	(0.00)
(674)	Flagstar Bancorp Inc	(588)	(0.00)
(3,503)	Floor & Decor Holdings Inc	(13,734)	(0.00)
(1,983)	FMC Corporation	(4,264)	(0.00)
(4,277)	Fortive Corporation	(2,754)	(0.00)
(42,541)	Fortune Brands Home and Security Inc	(60,339)	(0.01)
(9,335)	FTSE France SMID Cap Tradable Plus Index	(230,144)	(0.04)
(3,481)	FTSE Italy SMID Cap Tradable Plus Index	(29,410)	(0.00)
41,469	Gap Inc	(9,009)	(0.00)
(90,791)	Gastar Exploration Limited	(6,983)	(0.00)
(842)	Golden Entertainment Inc	(421)	(0.00)
(365)	Goldman Sachs Group Inc	(3,347)	(0.00)
(82,515)	Hanesbrands Inc	(59,330)	(0.01)
(24,935)	Harley-Davidson Inc	(47,330)	(0.01)
(124,218)	HD Supply Holdings Inc	(77,393)	(0.01)
(135,617)	Helmerich & Payne	(1,477,782)	(0.23)
165	Hennessy Advisors Inc	(10)	(0.00)
(3,527)	Henry Schein Inc	(818)	(0.00)
(4,473)	Hess Corporation	(18,894)	(0.00)
(3,869)	Hilton Worldwide Holdings Inc	(23,742)	(0.00)
(5,300)	Home Depot Inc	(82,773)	(0.01)
(21,044)	Hub Group Inc	(10,162)	(0.00)
36,148	Iberiabank Corporation	(5,056)	(0.00)
(13,257)	Industrial Select Sector SPDR Fund	(39,456)	(0.01)
(114,883)	Intel Corporation	(43,609)	(0.01)
(7,004)	Interpublic Group of Companies Inc	(572)	(0.00)
(2,280)	Invitae Corporation	(1,209)	(0.00)
2,778	Invuity Inc	(3,877)	(0.00)
(2,117)	iShares FTSE China 25 Index	(1,277)	(0.00)
(26,625)	iShares MSCI Brazil Capped ETF	(32,791)	(0.00)
(50,946)	ishares MSCI Emerging Markets Index Fund	(128,602)	(0.03)
(10,552)	iShares MSCI Philippines ETF	(22,481)	(0.00)
(23,625)	iShares Russell 2000 ETF	(82,956)	(0.01)
(7,021)	iShares U.S. Real Estate ETF	(2,312)	(0.00)
(2,469)	Kaiser Aluminum Corporation	(47,407)	(0.01)
(11,027)	Keane Group Inc	(32,749)	(0.00)
(29,989)	Kinsale Capital Group Inc	(17,530)	(0.00)
(11,379)	Landstar System Inc	(4,952)	(0.00)
7,270	Lee Enterprises	(124)	(0.00)
(3,218)	Lyondellbasell Industries	(24,920)	(0.00)
(3,111)	Macrogenics Inc	(1,672)	(0.00)
(733)	Madrigal Pharmaceuticals Inc	(8,056)	(0.00)
(38,714)	Mammoth Energy Services Inc	(158,917)	(0.02)
(9,998)	Marathon Oil Corporation	(26,465)	(0.00)
(2,814)	Marathon Petroleum Corporation	(18,981)	(0.00)
7,883	Marchex Inc	(1,060)	(0.00)
(2,632)	Markel Corporation	(116,690)	(0.03)
(80,931)	Market Vectors Semiconductor	(567,488)	(0.08)
(3,753)	Marriott International	(53,146)	(0.01)
(612)	Martin Marietta Materials Inc	(5,450)	(0.00)
13,142	McDonald's Corporation	(14,514)	(0.00)
100,877	Media General Inc	(8,721)	(0.00)
(1,079)	Meridian Bancorp Inc	(582)	(0.00)
(8,771)	MGM Resorts International	(13,679)	(0.00)
(7,370)	Microsoft Corporation	(36,951)	(0.01)
(17,976)	Microvision Inc	(1,600)	(0.00)
(6,269)	Minerva Neurosciences Inc	(3,461)	(0.00)
4,262	Mohawk Industries Inc	(1,694)	(0.00)
(107,792)	Morgan Stanley	(102,304)	(0.03)
(57,713)	MS Materials Basket	(31,908)	(0.00)
(20,391)	MSGLCHEM	(23,377)	(0.00)
(79,609)	National Oilwell Varco Inc	(190,085)	(0.04)
(1,031)	National Research Corporation	(1,844)	(0.00)
(4,599)	Newfield Exploration Company	(10,419)	(0.00)
(4,677)	Newmont Mining Corporation	(4,074)	(0.00)
(150,243)	Nike Inc	(353,105)	(0.06)
(4,288)	Noble Energy Inc	(9,113)	(0.00)
(800)	NRG Energy Inc	(2,021)	(0.00)
(44,985)	Nucor Corporation	(65,819)	(0.01)
(42,161)	Oceaneering International Inc	(6,192)	(0.00)
(30,030)	Oil States International Inc	(117,602)	(0.03)
(273)	Omega Flex Inc	(1,596)	(0.00)
(26,568)	ON Semiconductor Corporation	(33,694)	(0.00)
(10,960)	Oshkosh Corporation	(1,931)	(0.00)
(11,826)	PACCAR Inc	(549)	(0.00)
(9,907)	PayPal Holdings Inc	(17,014)	(0.00)
(16,236)	PBF Energy Inc	(35,202)	(0.01)
4,745	Pc-Tel Inc	(767)	(0.00)
25,348	Philip Morris International Inc	(29,098)	(0.00)
(88)	Phillips 66	(608)	(0.00)
(1,607)	Pioneer Natural Resources Company	(38,046)	(0.01)
(9,915)	PNC Financial Services Group Inc	(46,725)	(0.01)
(7,819)	Polaris Industries Inc	(18,051)	(0.00)
(63,802)	Powershares QQQ	(392,093)	(0.07)
8,262	PRGX Global Inc	(1,777)	(0.00)
(602)	Priceline.Com Inc	(12,532)	(0.00)
(7,475)	Principal Financial Group Inc	(5,300)	(0.00)
(6,800)	Procter and Gamble Company	(5,117)	(0.00)
(1,234)	Protagonist Therapeutics Inc	(3,945)	(0.00)
(14,258)	PVH Corporation	(49,314)	(0.01)
(10,996)	Ralph Lauren Corporation	(29,200)	(0.00)
(33,908)	Range Resources Corporation	(42,004)	(0.01)
(333,990)	Regions Financial Corporation	(322,810)	(0.06)
(11,305)	Ross Stores Inc	(63,679)	(0.01)
6,405	Royal Caribbean Cruises Limited	(43,713)	(0.01)
(31,635)	Ryder System Inc	(37,920)	(0.01)
(36,960)	Saia Inc	(54,042)	(0.01)
(2,355)	salesforce.com Inc	(3,643)	(0.00)
1,012	Salisbury Bancorp Inc	(273)	(0.00)
17,430	Schlumberger Limited	(873)	(0.00)
(127,237)	Schneider National Inc	(89,626)	(0.01)
7,776	Senseonics Holdings Inc	(268)	(0.00)
(3,999)	Seres Therapeutics Inc	(466)	(0.00)
(2,101)	Simon Property Group Inc	(16,631)	(0.00)
(23,985)	Smart Sand Inc	(40,622)	(0.01)
(36,745)	Southern Copper Corporation	(245,492)	(0.05)
(12,094)	Southwest Airlines Company	(35,313)	(0.01)
(8,376)	SPDR S&P 500 ETF Trust	(53,598)	(0.01)
(26,794)	Spdr S&P Homebuilders ETF	(66,438)	(0.01)
(250,257)	SPDR S&P Metals & Mining ETF	(693,614)	(0.11)
(42,609)	SPDR S&P Oil & Gas Exploration & Production ETF	(124,570)	(0.02)
(28,848)	Spirit Airlines Inc	(20,775)	(0.00)
2,486	Spring Bank Pharmaceuticals	(1,098)	(0.00)
(11,198)	Steel Dynamics Inc	(23,584)	(0.00)
(3,528)	Stifel Financial Corporation	(15,111)	(0.00)
133	Strattec Security Corporation	(158)	(0.00)
(184,246)	Synchrony Financial	(677,803)	(0.10)
(5,877)	T Rowe Price Group Inc	(41,125)	(0.01)
(17,933)	Technology Select Sector SPDR	(12,769)	(0.00)
19,139	Tempur Sealy International Inc	(24,614)	(0.00)
(24,282)	Teradyne Inc	(44,576)	(0.01)
(12,485)	Thomson Reuters Corporation	(1,365)	(0.00)
3,843	Thor Industries Inc	(9,602)	(0.00)
156,292	Time Warner Inc	(491,972)	(0.08)
(36,990)	TJX Companies Inc	(57,109)	(0.01)
(10,400)	Travelers Companies Inc	(20,207)	(0.00)
(108,115)	Trinity Industries Inc	(82,837)	(0.01)
(533)	UK Homebuilders	(145,901)	(0.02)
(31,003)	Union Pacific Corporation	(76,870)	(0.01)
(1,186)	United Rentals Inc	(27,249)	(0.00)
(17,204)	United States Steel Corporation	(87,502)	(0.01)
(5,001)	United Technologies Corporation	(39,929)	(0.01)
(142)	UnitedHealth Group Inc	(1,206)	(0.00)

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Schedule of Investments as at 31 December 2017 (continued)
Man GLG European Equity Alternative (continued)

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

Nominal	Description	Fair Value €	% of Net Assets
	Contracts for difference (continued)		
	United States (continued)		
(117,129)	Urban Outfitters Inc	(247,238)	(0.04)
(12,160)	Valero Energy Corporation	(37,098)	(0.01)
(36,277)	Vantiv Inc	(133,619)	(0.03)
(7,009)	Verizon Communications Inc	(14,133)	(0.00)
(30,440)	VF Corporation	(86,633)	(0.01)
(5,443)	Visa Inc	(17,951)	(0.00)
(100,052)	VMware Inc	(2,229,065)	(0.33)
(38,878)	Wabtec Corporation	(92,609)	(0.01)
(5,292)	Walgreens Boots Alliance Inc	(9,326)	(0.00)
(102,015)	Wal-Mart Stores Inc	(148,453)	(0.02)
13,777	Wayfair Inc	(15,623)	(0.00)
(40,293)	Webster Financial Corporation	(15,023)	(0.00)
(47,735)	Werner Enterprises Inc	(5,310)	(0.00)
(36,287)	WESCO International Inc	(74,759)	(0.01)
(9,860)	Whirlpool Corporation	(11,748)	(0.00)
(1,548)	Wyndham Worldwide Corporation	(12,657)	(0.00)
(1,000)	Wynn Resorts Limited	(17,664)	(0.00)
(77,560)	Zillow Group Inc	(49,936)	(0.01)
		(15,574,125)	(2.30)
	Total contracts for difference	(68,873,258)	(10.18)
	Futures contracts		
	Canada		
(5)	S&P/TSX 60 Index Futures March 2018	(585)	(0.00)
	France		
(347)	BNP Paribas SSDF Futures December 2018	(108,960)	(0.02)
(262)	Total SA SSDF December 2019	(35,680)	(0.01)
		(144,640)	(0.03)
	Germany		
(104)	Adidas Dividend Futures December 2019	(36,179)	(0.01)
(68)	BMW AG SSDF Futures December 2018	(12,269)	(0.00)
1,054	Deutsche Bank Dividend Futures December 2018	(70,195)	(0.01)
20	Euro STOXX 50 Index Futures March 2018	(2,800)	(0.00)
118	Stoxx Europe 600 Price Index Futures March 2018	(10,560)	(0.00)
(308)	SX5E Dividend Index Futures December 2018	(211,880)	(0.03)
(256)	SX5E Dividend Index Futures December 2019	(76,170)	(0.01)
(70)	Volkswagen Dividend Futures December 2018	(7,060)	(0.00)
		(427,113)	(0.06)
	Hong Kong		
(187)	Hang Seng Index Futures January 2018	(286,796)	(0.04)
(46)	Mini HSI Index Futures January 2018	(11,988)	(0.00)
		(298,784)	(0.04)
	Italy		
(1,407)	Unicredit Dividend Futures December 2018	(26,400)	(0.00)
	Netherlands		
704	Royal Dutch SSDF December 2018	(24,940)	(0.00)
	Singapore		
(105)	NIKKEI Dividend Index Futures December 2018	(16,803)	(0.00)
(50)	SGX Nifty 50 Index Futures January 2018	(4,217)	(0.00)
		(21,020)	(0.00)
	Sweden		
57	OMXS 30 Index Futures January 2018	(26,181)	(0.00)
	Switzerland		
1,056	Credit Suisse Dividend futures December 2019	(106,432)	(0.02)
350	Credit Suisse-Reg December 2018	(5,166)	(0.00)
		(111,598)	(0.02)
	United Kingdom		
(1,406)	BP Plc SSDF December 2018	(2,912)	(0.00)
(1,018)	FTSE 100 Index Futures March 2018	(2,237,513)	(0.34)
(351)	FTSE 100 RDSA Index Futures December 2018	(12,180)	(0.00)
(525)	FTSE 100 RDSA Index Futures December 2020	(31,785)	(0.00)
		(2,284,390)	(0.34)
	United States		
(174)	S&P 500 E-mini Index Futures March 2018	(86,412)	(0.01)
	Total futures contracts	(3,452,063)	(0.50)
	Options		
	China		
(570)	Call on 100 2318 HK 28 December 2018	(116,891)	(0.02)
	Germany		
(349)	Call on 200 ADS GR 16 March 2018	(15,008)	(0.00)
	Options (continued)		
	Hong Kong		
(4,218,750)	Call on 60 2318 HK 27 November 2020	(11,872,435)	(1.75)
(4,218,750)	Call on 60 2318 HK 29 October 2020	(11,789,989)	(1.74)
(4,218,750)	Call on 60 2318 HK 30 December 2020	(11,965,887)	(1.77)
(1,408)	Call on 72.5 2318 HK Equity 28 June 2018	(955,342)	(0.14)
(3,709,467)	Call on 72.5 2318 HK Equity 30 July 2018	(5,080,902)	(0.75)
(3,517)	Call on 80 2318 HK 27 September 2018_DB	(1,750,059)	(0.26)
(1,757)	Call on 80 2318 HK 27 September 2018_MLI	(874,283)	(0.13)
(703,246)	Call on 95 2318 HK 27 September 2018	(305,776)	(0.05)
(949,218)	Put on 85 2318 HK 27 November 2020	(1,601,985)	(0.24)
(949,218)	Put on 85 2318 HK 29 October 2020	(1,592,107)	(0.24)
(949,218)	Put on 85 2318 HK 30 December 2020	(1,613,134)	(0.23)
		(49,401,899)	(7.30)
	Japan		
(350)	Call On 410 MNDZ8 29 March 2019	(591,373)	(0.09)
	United Kingdom		
(35)	Call on 38 RIO LN 19 January 2018	(71,564)	(0.01)
(2,997)	Put on 2300 F3RETG 19 January 2018	(7,863)	(0.00)
		(79,427)	(0.01)
	United States		
(7)	Put on 2560 SPX Index 19 January 2018	(2,005)	(0.00)
	Total options	(50,206,603)	(7.42)
	Total return swaps		
	European Union		
(1,008)	DB Custom UK Domestic	(47,813)	(0.01)
	South Korea		
(17,108,938)	KOSPI2 Index Futures March 2018_CSFB	(137,649)	(0.02)
(2,146,453)	KOSPI2 Index Futures March 2018_MLI	(17,507)	(0.00)
		(155,156)	(0.02)
	Total total return swaps	(202,969)	(0.03)

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Schedule of Investments as at 31 December 2017 (continued)
Man GLG European Equity Alternative (continued)

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

Forward currency contracts (note 4)*

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised loss €	% of Net Assets
CAD1,404,754	€933,987	11 January 2018	1	(848)	(0.00)
CHF1,154,484	€991,781	11 January 2018	1	(5,027)	(0.00)
CHF5,676	€4,857	12 January 2018	1	(6)	(0.00)
DKK70,340,838	€9,454,002	11 January 2018	4	(6,047)	(0.00)
€411,866	AUD644,247	11 January 2018	1	(7,454)	(0.00)
€2,361,487	CAD3,583,168	11 January 2018	5	(18,714)	(0.00)
€13,481,305	CHF15,783,993	05 January 2018	4	(8,580)	(0.00)
€34,373,921	£30,528,352	05 January 2018	3	(10,832)	(0.00)
€25,749,771	£22,915,363	11 January 2018	9	(56,134)	(0.01)
€816,804	NOK8,046,784	05 January 2018	2	(2,329)	(0.00)
€5,016	NOK49,611	11 January 2018	3	(33)	(0.00)
€6,085	PLN25,734	11 January 2018	1	(78)	(0.00)
€48,631,228	SEK478,631,853	05 January 2018	3	(52,511)	(0.01)
€1,970,575	SEK19,657,869	11 January 2018	8	(28,936)	(0.00)
€19,272	SEK190,004	12 January 2018	1	(54)	(0.00)
€74,302,725	US$89,261,579	05 January 2018	4	(1,738)	(0.00)
€105,905	ZAR1,820,940	11 January 2018	1	(16,236)	(0.00)
£30,528,352	€34,448,517	05 January 2018	3	(63,763)	(0.01)
£5,869,837	€6,652,251	11 January 2018	5	(41,995)	(0.01)
HKD143,888,504	€15,527,892	11 January 2018	4	(207,038)	(0.03)
JPY387,698,674	€2,907,815	11 January 2018	4	(42,090)	(0.01)
SEK1,300,999	€132,763	11 January 2018	1	(432)	(0.00)
US$89,404,528	€75,268,908	05 January 2018	6	(845,451)	(0.13)
US$54,137,043	€45,713,124	11 January 2018	2	(664,336)	(0.10)

Total unrealised loss on forward currency contracts	(2,080,662)	(0.31)
Total financial liabilities at fair value through profit or loss - trading	(124,815,555)	(18.44)
Total financial assets at fair value through profit or loss - trading	644,995,281	95.30
Total financial liabilities at fair value through profit or loss - trading	(124,815,555)	(18.44)
Other net assets	156,653,280	23.14
Net Assets Attributable to Holders of Redeemable Participating Shares	676,833,006	100.00

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

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

Analysis of Total Assets	**Total**
Transferable securities listed on an official stock exchange	62.88
Exchange traded financial derivative instruments described in classification (a) above	0.23
Transferable securities as described in # above	0.11
OTC financial derivative instruments described in classification (b) above	11.92
Other current assets	24.86
	100.00

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

Man Funds VI plc

Schedule of Investments as at 31 December 2017 (continued)

Man GLG Global Equity Alternative

Financial assets at fair value through profit or loss

Nominal	Description	Fair Value €	% of Net Assets
	Contracts for difference (b)		
	Brazil		
672	Vale SA	738	0.01
	China		
732,592	Tianhe Chemicals Group Limited	-	0.00
	Czech Republic		
2,551	CEZ AS	1,804	0.02
	Denmark		
70	AP Moller - Maersk A/S	3,022	0.03
575	FLSmidth & Company A/S	1,643	0.02
(19,478)	Orsted A/S	44,268	0.41
3,866	Vestas Wind Systems A/S	18,531	0.16
		67,464	0.62
	Finland		
(1,769)	Metso OYJ	2,296	0.02
(1,218)	Wartsila OYJ	389	0.00
		2,685	0.02
	France		
(440)	Airbus SE	1,924	0.02
(18,910)	Engie SA	1,726	0.02
(1,233)	Eutelsat Communications	1,786	0.02
1,908	Rubis SCA	6,906	0.06
(1,164)	Safran SA	2,235	0.02
(626)	SPIE SA	537	0.00
		15,114	0.14
	Germany		
(11,506)	Adidas AG	76,745	0.71
(2,379)	BASF SE	5,230	0.05
(18,657)	Bayer AG	59,702	0.55
4,526	Brenntag AG	2,095	0.02
1,050	Continental AG	2,834	0.03
(539)	Daimler AG	77	0.00
27	Drillisch AG	257	0.00
(2,924)	GEA Group AG	6,890	0.06
12	Hugo Boss AG	34	0.00
(556)	Metro AG	539	0.00
281	ThyssenKrupp AG	177	0.00
13,612	TUI AG	23,792	0.22
2,606	United Internet AG	11,716	0.12
		190,088	1.76
	Ireland		
3,270	DCC Plc	14,095	0.13
2,023	Experian Plc	765	0.01
10	Kerry Group Plc	10	0.00
2,234	Smurfit Kappa Group Plc	3,092	0.03
		17,962	0.17
	Italy		
(2,880)	Atlantia SpA	3,542	0.03
(659)	Ferrari NV	1,261	0.01
(20,889)	Snam Rete Gas	3,032	0.03
(52,238)	Terna SpA	10,744	0.10
		18,579	0.17
	Japan		
490	Aisin Seiki Company Limited	1,075	0.01
2,085	Amada Holdings Company Limited	1,212	0.01
855	Comsys Holdings Corporation	1,361	0.01
301	Denso Corporation	985	0.01
1,467	Don Quijote Holdings Company Limited	1,122	0.01
247	Fast Retailing Company Limited	2,735	0.03
(6,782)	Fujitsu Limited	1,287	0.01
4,556	Hulic Company Limited	1,855	0.02
709	Japan Steel Works Limited	440	0.00
1,953	Kewpie Corporation	2,218	0.02
3,957	Komatsu Limited	5,892	0.05
261	Kose Corporation	2,994	0.03
(7,670)	Kuraray Company Limited	6,396	0.06
4,247	Lixil Group Corporation	1,309	0.01
(5,710)	Nippon Paint Holdings Company Limited	5,121	0.06
(790)	Nippon Shokubai Company Limited	3,280	0.03
1,131	Outsourcing Inc	2,876	0.03
236	Rinnai Corporation	419	0.00
(853)	Shimamura Company Limited	2,476	0.02
(2,756)	Taisei Corporation	14,498	0.14
2,492	Tokuyama Corporation	2,470	0.02
2,686	Ube Industries Limited	1,326	0.01
		63,347	0.59
	Netherlands		
(430)	ASML Holding NV	310	0.00
3,952	Royal Dutch Shell Plc	3,073	0.03
		3,383	0.03

Nominal	Description	Fair Value €	% of Net Assets
	Contracts for difference (b) (continued)		
	Portugal		
(88,813)	EDP - Energias de Portugal SA	5,572	0.05
	Spain		
1,816	Acerinox SA	1,170	0.01
23,871	Distribuidora Internacional de Alimentacion SA	4,915	0.05
(340)	Enagas	389	0.00
4,572	Ferrovial SA	4,052	0.04
(1,137)	Red Electrica Corporation SA	336	0.00
		10,862	0.10
	Sweden		
(2,680)	Alfa Laval AB	620	0.01
(4,410)	Assa Abloy AB	40	0.00
(7,567)	Atlas Copco AB	3,489	0.03
(6,871)	Getinge AB	5,847	0.04
(6,270)	Hennes and Mauritz AB	1,695	0.02
255	Hexagon AB	124	0.00
(1,478)	ICA Gruppen AB	566	0.01
(1,586)	Skanska AB	1,843	0.02
(67)	Swedish Match AB	35	0.00
		14,259	0.13
	Switzerland		
2,084	Coca-Cola HBC AG	1,927	0.02
218	Dufry AG	49	0.00
789	Swatch Group AG	19,343	0.18
6	VAT Group AG	42	0.00
		21,361	0.20
	Taiwan		
(1,660)	Taiwan Semiconductor SP	2,009	0.02
	United Arab Emirates		
(1,259)	NMC Health Plc	344	0.00
	United Kingdom		
(989)	Atlassian Corporation Plc	607	0.01
60	Aveva Group Plc	47	0.00
16,879	Aviva Plc	589	0.01
27,095	B&M European Value Retail SA	11,314	0.10
2,595	BAE Systems Plc	233	0.00
2,078	Balfour Beatty Plc	799	0.01
34,384	Barclays Plc	1,710	0.02
3,406	Bellway Plc	3,388	0.03
15,256	BHP Billiton Plc	26,459	0.24
38,127	Boohoo.com Plc	2,443	0.02
628	British American Tobacco Plc	118	0.00
(3,574)	Bunzl Plc	446	0.00
(6,656)	Capita Group Plc	9,729	0.09
1,061	Compass Group Plc	366	0.00
(10,071)	ConvaTec Group Plc	949	0.01
2,127	Croda International Plc	2,569	0.02
190	easyJet Plc	49	0.00
122	Greene King Plc	47	0.00
2,646	Howden Joinery Group Plc	147	0.00
7,424	HSBC Holdings Plc	371	0.00
434	Imperial Brands Plc	208	0.00
872	Intermediate Capital Group Plc	2,141	0.02
12,781	International Consolidated Airlines Group SA	3,723	0.03
8,798	ITV Plc	85	0.00
6,357	Land Securities Group Plc	1,263	0.01
46,231	Legal and General Group Plc	3,048	0.03
(24,345)	Meggitt Plc	1,500	0.01
8,596	Mondi Plc	7,748	0.08
(23,782)	National Grid Plc	4,860	0.05
(4,567)	Persimmon Plc	2,559	0.02
6,935	Prudential Plc	1,779	0.02
556	Reckitt Benckiser Group Plc	2,385	0.02
10,345	RELX Plc	3,253	0.03
(3,189)	SAGA Plc-Wi	2,219	0.02
(6,198)	SSE Plc	2,117	0.02
33,244	Tate and Lyle Plc	5,514	0.05
115,861	Tesco Plc	22,813	0.22
22,529	Tullow Oil Plc	5,818	0.05
3,855	UBM Plc	2,193	0.02
(5,770)	Unilever NV	11,117	0.11
2,209	United Utilities Group Plc	599	0.01
3,406	Weir Group Plc	3,425	0.03
		152,747	1.41
	United States		
59	Autozone Inc	313	0.00
(188)	Bank of Hawaii Corporation	91	0.00
(301)	Camping World Holdings Inc	69	0.00
(758)	Charles Schwab Corporation	560	0.01
(65)	Commerce Bancshares Inc	11	0.00
(772)	CSX Corporation	17	0.00
(279)	Discovery Communications	269	0.00

Man Funds VI plc

Schedule of Investments as at 31 December 2017 (continued)

Man GLG Global Equity Alternative (continued)

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

Nominal	Description	Fair Value €	% of Net Assets
	Contracts for difference (b) (continued)		
	United States (continued)		
(346)	First Financial Bankshares Inc	419	0.00
2,353	Freeport-McMoRan Inc	9,001	0.09
(3,709)	General Electric Company	1,064	0.02
(2,854)	Intel Corporation	362	0.00
(153)	Lam Research Corporation	170	0.00
(315)	Manitowoc Company Inc	130	0.00
(128)	Omnicom Group Inc	158	0.00
4,965	Patterson-UTI Energy Inc	5,665	0.06
156	Plains All Amer Pipeline LP	35	0.00
(28)	Polaris Industries Inc	107	0.00
(825)	Snap Inc	421	0.00
(408)	Spirit Airlines Inc	13	0.00
(152)	Tallgrass Energy Partners Lp	127	0.00
(117)	Tesla Inc	85	0.00
		19,087	0.18
	Total contracts for difference	607,405	5.62
	Equities		
	Belgium		
331	Anheuser-Busch InBev SA/NV	30,826	0.29
	Bermuda		
297	Everest Re Group Limited	54,725	0.51
	Canada		
1,446	Lululemon Athletica Inc	94,638	0.88
	China		
838	Alibaba Group Holding Limited	120,333	1.11
1,357	Tencent Holdings Limited	58,674	0.54
		179,007	1.65
	Germany		
11,506	Adidas AG	1,923,228	17.78
18,657	Bayer AG	1,940,328	17.94
4,061	Linde AG	790,474	7.31
		4,654,030	43.03
	Italy		
49,427	Enel SpA	253,561	2.34
1,668	Moncler SpA	43,501	0.40
10,013	Prysmian SpA	272,253	2.52
102	Yoox Net-A-Porter Group	2,970	0.03
		572,285	5.29
	Japan		
1,439	Sumco Corporation	30,722	0.28
	Netherlands		
694	Constellium NV	6,444	0.06
	Singapore		
274	Broadcom Limited	58,620	0.54
	Sweden		
97	Autoliv Inc	10,265	0.09
	United Kingdom		
520	Michael Kors Holdings Limited	27,260	0.25
	United States		
6,802	Advanced Micro Devices Inc	58,232	0.54
196	Alaska Air Group Inc	11,999	0.11
99	Amazon.com Inc	96,417	0.89
408	Anadarko Petroleum Corporation	18,225	0.17
860	Associated Banc-Corporation	18,191	0.17
56	Bluebird Bio Inc	8,306	0.08
598	Burlington Stores Inc	61,269	0.57
1,561	Capital One Financial Corporation	129,451	1.20
452	CH Robinson Worldwide Inc	33,535	0.31
65,319	Chelsea Therapeutics International Limited #	-	0.00
163	Cheniere Energy Inc	7,308	0.07
694	Comcast Corporation	23,147	0.21
1,050	Dollar Tree Inc	93,834	0.87
30	Facebook Inc	4,409	0.04
1,634	Foot Locker Inc	63,792	0.59
478	Gap Inc	13,558	0.13
1,302	GATX Corporation	67,399	0.62
337	Genesee & Wyoming Inc	22,095	0.20
481	Goldman Sachs Group Inc	102,048	0.94
524	Greenbrier Companies Inc	23,259	0.22
2,241	Heartland Express Inc	43,558	0.40
332	Honeywell International Inc	42,401	0.39
86	Ingersoll-Rand Plc	6,388	0.06
767	Invesco Limited	23,340	0.22
134	JB Hunt Transport Services Inc	12,831	0.12
	Equities (continued)		
	United States (continued)		
790	Kansas City Southern	69,224	0.64
556	Knight-Swift Transportation Holdings Inc	20,243	0.19
2,235	Marsh and McLennan Companies Inc	151,488	1.40
79	McDonald's Corporation	11,324	0.10
224	Microsoft Corporation	15,957	0.15
476	MSC Industrial Direct Company Inc	38,316	0.35
671	Qualcomm Inc	35,774	0.33
634	Rowan Companies Plc	8,268	0.08
469	Signature Bank	53,610	0.50
725	Sprouts Farmers Market Inc	14,702	0.14
1,031	Suntrust Banks Inc	55,457	0.51
1,611	TD Ameritrade Holding Corporation	68,596	0.63
244	Tempur Sealy International Inc	12,738	0.12
68	Tesaro Inc	4,693	0.04
220	Tiffany and Company	19,045	0.18
520	Visa Inc	49,376	0.46
238	Wabash National Corporation	4,301	0.04
1,173	World Fuel Services Corporation	27,489	0.25
31	WW Grainger Inc	6,099	0.05
		1,651,692	15.28
	Total equities	7,370,514	68.15
	Options (b)		
	France		
1	Call on 13 EDF FP 19 January 2018	1	0.00
	United States		
2,924	Written option K=2.7 Egalet Corporation 7 June 2022	-	0.00
	Total options	1	0.00
	Warrants (a)		
	Canada		
36,978	HudBay Minerals Inc	9,585	0.09
	United States		
2,115	Basic Energy SVSC	2,026	0.02
9,292	CVSL Inc	-	0.00
73	Scynexis Inc	-	0.00
		2,026	0.02
	Total warrants	11,611	0.11

Man Funds VI plc

Schedule of Investments as at 31 December 2017 (continued)
Man GLG Global Equity Alternative (continued)

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

Forward currency contracts (note 4) (b)*

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised gain €	% of Net Assets
AUD175,047	€111,851	11 January 2018	1	2,082	0.02
CAD1,308,164	€866,058	04 January 2018	1	3,204	0.03
CAD472,361	€312,898	11 January 2018	1	878	0.01
€53,081	CAD79,828	11 January 2018	2	53	0.00
€230,000	CHF268,341	11 January 2018	1	645	0.01
€530,365	DKK3,946,368	11 January 2018	7	303	0.00
€411,898	£360,256	11 January 2018	3	6,200	0.06
€826,041	HKD7,713,697	04 January 2018	2	4,482	0.04
€793,419	HKD7,296,344	11 January 2018	3	16,524	0.15
€752,217	JPY101,189,422	04 January 2018	1	4,193	0.04
€3,508,663	JPY464,581,306	11 January 2018	14	74,650	0.69
€176,585	NOK1,723,208	11 January 2018	3	1,203	0.01
€2,527,094	SGD4,019,090	11 January 2018	1	24,017	0.22
€777,187	US$924,554	04 January 2018	5	7,511	0.07
€32,366	US$38,476	05 January 2018	1	337	0.00
€703,704	US$838,148	11 January 2018	10	6,260	0.06
€348,679	US$416,439	12 January 2018	1	2,171	0.02
SEK9,999,852	€1,010,105	04 January 2018	2	7,021	0.06
SEK2,083,242	€210,000	11 January 2018	1	1,898	0.02
US$6,158,138	€5,123,915	12 January 2018	2	108	0.00
ZAR2,907,996	€182,000	11 January 2018	1	13,057	0.13
Total unrealised gain on forward currency contracts				176,797	1.64
Total financial assets at fair value through profit or loss - trading				8,166,328	75.52

Man Funds VI plc

Schedule of Investments as at 31 December 2017 (continued)
Man GLG Global Equity Alternative (continued)

Financial liabilities at fair value through profit or loss

Nominal	Description	Fair Value €	% of Net Assets
	Contracts for difference		
	Belgium		
(3,037)	bpost SA	(4,529)	(0.04)
586	Solvay SA	(3,026)	(0.03)
(450)	Umicore	(91)	(0.00)
		(7,646)	(0.07)
	China		
(6,438)	Cheetah Mobile Inc	(3,985)	(0.04)
	Denmark		
(2,696)	Carlsberg A/S	(3,610)	(0.03)
(190)	Novozymes A/S	(419)	(0.00)
20,680	Orsted A/S	(21,524)	(0.21)
		(25,553)	(0.24)
	Finland		
11,862	Fortum OYJ	(8,859)	(0.08)
	France		
(676)	Alstom SA	(574)	(0.01)
2,173	Arkema SA	(8,288)	(0.08)
(6,367)	Carrefour SA	(2,854)	(0.03)
1,110	Cie Generale des Etablissements Michelin	(4,275)	(0.04)
(1,659)	Edenred	(72)	(0.00)
21,119	EDF	(5,434)	(0.05)
1,039	Eiffage	(1,323)	(0.01)
767	Elior Group	(1,297)	(0.01)
(4,148)	Faurecia	(7,896)	(0.07)
(210)	Hermes International	(1,338)	(0.01)
(302)	Ingenico	(1,360)	(0.01)
(1,523)	Legrand SA	(1,994)	(0.02)
(58)	Plastic Omnium	(130)	(0.00)
2,084	Renault SA	(4,678)	(0.04)
(276)	Rexel SA	(134)	(0.00)
1,957	Teleperformance	(5,172)	(0.05)
(754)	Valeo SA	(164)	(0.00)
(224)	Vallourec SA	(156)	(0.00)
10,228	Vivendi SA	(2,572)	(0.03)
		(49,711)	(0.46)
	Germany		
578	Adidas AG	(2,682)	(0.02)
(2,720)	Bayerische Motoren Werke AG	(4,564)	(0.04)
(6,506)	Deutsche Lufthansa AG	(6,999)	(0.06)
2,647	Deutsche Post AG	(752)	(0.01)
10,929	Deutsche Telekom AG	(7,601)	(0.07)
25,884	E.ON SE	(12,569)	(0.12)
(613)	Fraport AG Frankfurt Airport Services Worldwide	(5,851)	(0.05)
(4,109)	Freenet AG	(6,823)	(0.06)
2,710	Infineon Technologies AG	(549)	(0.01)
(684)	Lanxess AG	(2,098)	(0.02)
(3,809)	Linde AG	(31,219)	(0.29)
(9,340)	RWE AG	(632)	(0.01)
(70)	Salzgitter AG	(278)	(0.00)
(1,122)	Schaeffler AG	(807)	(0.01)
(5)	Siemens AG	(2)	(0.00)
(2,801)	Software AG	(10,832)	(0.10)
(11,480)	TUI AG	(61,685)	(0.57)
(7,244)	Uniper SE	(16,117)	(0.15)
1,149	Volkswagen AG	(4,043)	(0.04)
(21)	Wacker Chemie AG	(43)	(0.00)
(4,593)	Zalando SE	(5,026)	(0.05)
		(181,172)	(1.68)
	Hungary		
(1,115)	Wizz Air Holdings Plc	(2,852)	(0.03)
	Ireland		
(817)	Kingspan Group Plc	(1,872)	(0.02)
(545)	Paddy Power Plc	(1,346)	(0.01)
		(3,218)	(0.03)
	Italy		
(4,068)	Comet Holding AG	(15)	(0.00)
(22,762)	Italgas SpA	(6,393)	(0.06)
(7,833)	Saipem SpA	(2,296)	(0.02)
		(8,704)	(0.08)
	Japan		
(50)	ABC-Mart Inc	(37)	(0.00)
(853)	Bridgestone Corporation	(784)	(0.01)
382	Coca-Cola Bottlers Japan Inc	(149)	(0.00)
(743)	Daito Trust Construction Company Limited	(14,470)	(0.14)
114	DIC Corporation	(36)	(0.00)
(1,547)	Ebara Corporation	(5,844)	(0.06)
666	Ezaki Glico Company Limited	(295)	(0.00)
(614)	Idemitsu Kosan Company Limited	(6,844)	(0.07)
484	IHI Corporation	(69)	(0.00)
(1,872)	JGC Corporation	(3,196)	(0.03)
	Contracts for difference (continued)		
	Japan (continued)		
(6,829)	Kubota Corporation	(7,479)	(0.07)
9,166	Leopalace21 Corporation	(733)	(0.01)
(1,854)	Lion Corporation	(364)	(0.00)
(450)	MISUMI Group Inc	(1,187)	(0.01)
3,029	Mitsubishi Electric Corporation	(1,186)	(0.01)
(6,337)	Nisshin Seifun Group Inc	(14,119)	(0.13)
323	Nitori Holdings Company Limited	(5,160)	(0.05)
(7,009)	NTN Corporation	(1,140)	(0.01)
(232)	Persol Holdings Company Limited	(108)	(0.00)
(535)	Shimano Inc	(1,309)	(0.01)
2,204	Shin-Etsu Chemical Company Limited	(14,582)	(0.13)
(151)	Shiseido Company Limited	(103)	(0.00)
702	Subaru Corporation	(520)	(0.00)
(3,000)	Sumitomo Chemical Company Limited	(362)	(0.00)
1,993	Sumitomo Heavy Industries Limited	(4,095)	(0.04)
(2,557)	Taiheiyo Cement Corporation	(5,313)	(0.05)
234	THK Company Limited	(424)	(0.00)
12,285	Toray Industries Inc	(115)	(0.00)
304	Unicharm Corporation	(96)	(0.00)
(2,145)	Yaskawa Electric Corporation	(710)	(0.01)
		(90,829)	(0.84)
	Malta		
18,613	GVC Holdings Plc	(4,622)	(0.04)
	Netherlands		
3,593	Aalberts Industries NV	(747)	(0.01)
(88)	BE Semiconductor Industries	(211)	(0.00)
7,496	Koninklijke Ahold Delhaize NV	(2,361)	(0.02)
		(3,319)	(0.03)
	Norway		
(4,773)	Norsk Hydro ASA	(3,060)	(0.03)
	Portugal		
1,375	Jeronimo Martins SGPS SA	(278)	(0.00)
	Russia		
(692)	MMC Norilsk Nickel PJSC	(340)	(0.00)
	Spain		
(1,330)	Aena SA	(26)	(0.00)
11,728	Endesa SA	(9,933)	(0.09)
11,127	Iberdrola SA	(1,197)	(0.01)
(8,665)	Simens Gamesa Renewable Energy	(6,232)	(0.06)
		(17,388)	(0.16)
	Sweden		
2,244	Bravida Holding AB	(658)	(0.01)
78	Electrolux AB	(51)	(0.00)
205	JM AB	(197)	(0.00)
6,549	Securitas AB	(1,607)	(0.01)
6,485	SKF AB	(2,667)	(0.02)
(13,397)	Telefonaktiebolaget LM Ericsson	(1,823)	(0.02)
14,335	Volvo AB	(11,612)	(0.11)
		(18,615)	(0.17)
	Switzerland		
(3,574)	Cie Financiere Richemont SA	(7,388)	(0.07)
(142)	DKSH Holding AG	(133)	(0.00)
(18)	EMS-Chemie Holding AG	(56)	(0.00)
(1,689)	Ferrexpo Plc	(398)	(0.00)
(54)	Geberit AG	(186)	(0.00)
(1,775)	Transocean Limited	(1,863)	(0.02)
		(10,024)	(0.09)
	United Kingdom		
(37,567)	AA Plc	(5,100)	(0.05)
(4,448)	Antofagasta Plc	(5,789)	(0.05)
(7,419)	Ashmore Group Plc	(2,313)	(0.02)
2,927	Ashtead Group Plc	(314)	(0.00)
(1,081)	Associated British Foods Plc	(54)	(0.00)
(12,494)	Babcock International Group Plc	(121)	(0.00)
(728)	Boohoo.com Plc	(6)	(0.00)
(59)	Burford Capital Limited	(31)	(0.00)
(1,901)	Diageo Plc	(3,349)	(0.03)
(129)	Fevertree Drinks Plc	(170)	(0.00)
33,403	Informa Plc	(10,091)	(0.09)
(469)	Intertek Group Plc	(597)	(0.01)
(1,967)	John Wood Group Plc	(666)	(0.01)
(3,018)	Johnson Matthey Plc	(2,509)	(0.02)
(7,687)	Kingfisher Plc	(350)	(0.00)
5,691	London Stock Exchange Plc	(119)	(0.00)
(29,881)	Marks & Spencer Group Plc	(2,073)	(0.02)
20,340	Melrose Industries Plc	(1,813)	(0.02)
(65,633)	Merlin Entertainments Plc	(1,167)	(0.01)
(4,231)	Micro Focus International Plc	(3,644)	(0.03)
(166)	NEX Group Plc	(25)	(0.00)

Man Funds VI plc

Schedule of Investments as at 31 December 2017 (continued)
Man GLG Global Equity Alternative (continued)

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

Nominal	Description	Fair Value €	% of Net Assets
	Contracts for difference (continued)		
	United Kingdom (continued)		
(1,752)	Next Plc	(3,580)	(0.03)
(30,909)	Pearson Plc	(10,266)	(0.09)
3,138	Pennon Group Plc	(715)	(0.01)
(8,055)	Purplebricks Group Plc	(5,129)	(0.05)
(4,777)	Rio Tinto Plc	(21,166)	(0.20)
(16,656)	RSA Insurance Group Plc	(5,380)	(0.05)
(6,805)	Sage Group Plc	(2,046)	(0.02)
(100,904)	Sainsbury (J) Plc	(14,092)	(0.13)
(671)	Schroders Plc	(432)	(0.00)
(11,291)	Smiths Group Plc	(2,034)	(0.02)
447	Subsea 7 SA	(362)	(0.00)
(684)	Technipfmc Plc	(1,250)	(0.01)
(15,542)	Travis Perkins Plc	(4,918)	(0.05)
(3,008)	Victrex Plc	(7,522)	(0.07)
(2,058)	Virgin Money Holdings UK Plc	(89)	(0.00)
(4,119)	Whitbread Plc	(20,446)	(0.20)
(21,195)	WM Morrison Supermarkets Plc	(1,218)	(0.01)
		(140,946)	(1.30)
	United States		
(43)	American Financial Group Inc	(198)	(0.00)
(603)	Atlas Air Worldwide Holdings	(420)	(0.00)
(1,078)	Avis Budget Group Inc	(7,822)	(0.07)
(2,025)	Brown & Brown Inc	(2,198)	(0.02)
(1,494)	Diamond Offshore Drilling	(2,911)	(0.03)
(479)	Dollar General Corporation	(185)	(0.00)
(26)	Evercore Partners Inc	(73)	(0.00)
(631)	Fortune Brands Home and Security Inc	(346)	(0.00)
(370)	Hanesbrands Inc	(37)	(0.00)
(116)	Harley-Davidson Inc	(108)	(0.00)
(2,226)	HD Supply Holdings Inc	(1,379)	(0.01)
(1,137)	Helmerich & Payne	(11,144)	(0.10)
1,318	IBERIABANK Corporation	(215)	(0.00)
(50)	Markel Corporation	(2,284)	(0.02)
27,756	Media General Inc	(2,400)	(0.02)
(2,723)	Morgan Stanley	(2,506)	(0.02)
(388)	National Oilwell Varco Inc	(807)	(0.01)
(3,814)	Nike Inc	(7,692)	(0.07)
104	Philip Morris International Inc	(52)	(0.00)
(403)	PNC Financial Services Group Inc	(45)	(0.00)
(269)	PVH Corporation	(1,023)	(0.01)
(9,076)	Regions Financial Corporation	(9,372)	(0.09)
(288)	Ryder System Inc	(248)	(0.00)
(419)	Saia Inc	(570)	(0.01)
(1,824)	Schneider National Inc	(1,175)	(0.01)
(5,198)	Synchrony Financial	(18,035)	(0.17)
(395)	TJX Companies Inc	(216)	(0.00)
(2,150)	Trinity Industries Inc	(1,683)	(0.02)
(360)	Union Pacific Corporation	(812)	(0.01)
(2,383)	Urban Outfitters Inc	(4,496)	(0.05)
(127)	VF Corporation	(343)	(0.00)
(431)	Wabtec Corporation	(815)	(0.01)
(2,527)	Wal-Mart Stores Inc	(3,090)	(0.04)
(630)	Webster Financial Corporation	(315)	(0.00)
(130)	Werner Enterprises Inc	(169)	(0.00)
(53)	Wesco International Inc	(4)	(0.00)
(1,650)	Zillow Group Inc	(74)	(0.00)
		(85,262)	(0.79)
	Total contracts for difference	(666,383)	(6.16)

Man Funds VI plc

Schedule of Investments as at 31 December 2017 (continued)
Man GLG Global Equity Alternative (continued)

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

Forward currency contracts (note 4)*

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised loss €	% of Net Assets
DKK10,729,876	€1,442,500	11 January 2018	2	(1,298)	(0.01)
€279,937	AUD433,483	11 January 2018	2	(2,203)	(0.02)
€1,020,817	CAD1,545,137	11 January 2018	2	(5,574)	(0.05)
€371,185	DKK2,763,878	04 January 2018	1	(41)	(0.00)
€1,605,417	£1,431,694	11 January 2018	6	(6,872)	(0.06)
€966,387	SEK9,640,908	11 January 2018	2	(14,243)	(0.13)
€5,106,830	US$6,134,953	05 January 2018	2	(120)	(0.00)
€21,011	ZAR361,271	11 January 2018	1	(3,221)	(0.03)
£1,422,674	€1,602,957	04 January 2018	2	(523)	(0.00)
HKD14,292,932	€1,539,035	04 January 2018	1	(16,745)	(0.15)
HKD2,738,832	€295,993	11 January 2018	2	(4,370)	(0.04)
JPY358,921,588	€2,671,323	04 January 2018	1	(18,061)	(0.17)
JPY283,316,808	€2,137,518	11 January 2018	4	(43,344)	(0.40)
NOK1,368,220	€140,000	11 January 2018	1	(748)	(0.01)
SGD3,362,031	€2,103,840	04 January 2018	1	(9,294)	(0.09)
SGD705,281	€442,227	11 January 2018	1	(2,980)	(0.03)
US$6,173,429	€5,197,358	05 January 2018	2	(58,380)	(0.55)
US$826,000	€701,093	11 January 2018	1	(13,758)	(0.13)
Total unrealised loss on forward currency contracts				(201,775)	(1.87)
Total financial liabilities at fair value through profit or loss - trading				(868,158)	(8.03)
Total financial assets at fair value through profit or loss - trading				8,166,328	75.52
Total financial liabilities at fair value through profit or loss - trading				(868,158)	(8.03)
Other net assets				3,514,747	32.51
Net Assets Attributable to Holders of Redeemable Participating Shares				10,812,917	100.00

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

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

Analysis of Total Assets	**Total**
Transferable securities listed on an official stock exchange	36.74
Exchange traded financial derivative instruments described in classification (a) above	0.06
OTC financial derivative instruments described in classification (b) above	3.91
Other current assets	59.29
	100.00

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

Man Funds VI plc

Schedule of Investments as at 31 December 2017 (continued)

Man AHL Multi Strategy Alternative

Financial assets at fair value through profit or loss

Nominal	Description	Fair Value US$	% of Net Assets
	Contracts for difference (b)		
	Argentina		
20	MercadoLibre Inc	1,164	0.00
	Australia		
6,242	Adelaide Brighton Limited	407	0.00
(2,628)	AGL Energy Limited	76	0.00
475	ALS Limited	67	0.00
8,409	Alumina Limited	95	0.00
6,656	Amcor Limited	1,670	0.00
7,534	Aristocrat Leisure Limited	1,260	0.00
(12,845)	AusNet Services	521	0.00
907	Bank of Queensland Limited	24	0.00
(24,552)	Bapcor Limited	107	0.00
1,002	Bendigo & Adelaide Bank Limited	89	0.00
7,993	BHP Billiton Limited	9,149	0.02
8,996	BlueScope Steel Limited	12,910	0.02
229	Brambles Limited	66	0.00
5,154	BT Investment Management Limited	2,509	0.00
6,830	Carsales.com Limited	2,365	0.00
9,425	Coca-Cola Amatil Limited	1,642	0.00
(151)	Commonwealth Bank of Australia	12	0.00
7,157	Computershare Limited	3,128	0.00
17,007	Crown Resorts Limited	7,584	0.00
(28)	CSL Limited	24	0.00
22,341	CSR Limited	4,304	0.00
151	Domino's Pizza Enterprises Limited	25	0.00
(12,058)	Downer EDI Limited	402	0.00
3,310	DuluxGroup Limited	18	0.00
48,113	Fortescue Metals Group Limited	1,322	0.00
(14,412)	G8 Education Limited	9,190	0.01
18,769	Harvey Norman Holdings Limited	3,182	0.00
14,677	Incitec Pivot Limited	53	0.00
4,124	Insurance Australia Group Limited	291	0.00
(173)	IOOF Holdings Limited	10	0.00
1,141	Macquarie Group Limited	1,497	0.00
873	Magellan Financial Group Limited	325	0.00
11,930	Medibank Private Limited	819	0.00
5,279	Metcash Limited	415	0.00
209	Mineral Resources Limited	469	0.00
(195)	National Australia Bank Limited	42	0.00
7,413	Northern Star Resources Limited	3,210	0.00
248	Oil Search Limited	75	0.00
(1,158)	Orica Limited	5	0.00
33,955	Orora Limited	1,356	0.00
16,029	OZ Minerals Limited	6,206	0.01
16,308	Primary Health Care Limited	315	0.00
(42,151)	Qube Holdings Limited	1,417	0.00
1,489	Ramsay Health Care Limited	2,664	0.00
12,595	Regis Resources Limited	1,650	0.00
2,699	SEEK Limited	215	0.00
3,349	Sonic Healthcare Limited	2,057	0.00
68,233	South32 Limited	7,654	0.00
50,274	St. Barbara Limited	26,396	0.02
(1,571)	Suncorp Group Limited	236	0.00
8,241	Super Retail Group Limited	1,400	0.00
4,118	Wesfarmers Limited	1,030	0.00
(665)	Westpac Banking Corporation	587	0.00
18,163	Whitehaven Coal Limited	7,642	0.00
918	Woodside Petroleum Limited	189	0.00
1,116	Woolworths Limited	306	0.00
(6,569)	WorleyParsons Limited	2,681	0.00
		133,360	0.08
	Austria		
(431)	Erste Group Bank AG	122	0.00
3,053	OMV AG	10,590	0.01
33	Voestalpine AG	156	0.00
		10,868	0.01
	Belgium		
(48)	Ageas	46	0.00
(1,352)	Anheuser-Busch InBev SA	9,378	0.01
5,334	Bpost SA	11,026	0.01
(1,611)	Colruyt SA	1,218	0.00
225	Groupe Bruxelles Lambert SA	476	0.00
(3,009)	Proximus	3,156	0.00
		25,300	0.02
	Bermuda		
(845)	Arch Capital Group Limited	3,128	0.00
(672)	Aspen Insurance Holdings Limited	395	0.00
2,803	Genpact Limited	8,237	0.01
571	Helen of Troy Limited	2,534	0.00
1,331	Hiscox Limited	2,487	0.00
(258)	Kosmos Energy Limited	193	0.00
842	Marvell Technology Group Limited	2,451	0.00
(720)	RenaissanceRe Holdings Limited	3,330	0.00
1,189	Signet Jewelers Limited	4,210	0.01
993	The Bank of NT Butterfield & Son Limited	768	0.00

Nominal	Description	Fair Value US$	% of Net Assets
	Contracts for difference (b) (continued)		
	Bermuda (continued)		
(2,447)	Validus Holdings Limited	3,891	0.00
(1,146)	XL Group Limited	1,992	0.00
		33,616	0.02
	Canada		
4	Agnico Eagle Mines Limited	6	0.00
30	Agrium Inc	399	0.00
178	Bank of Nova Scotia	647	0.00
2,490	BCE Inc	842	0.00
4,179	BlackBerry Limited	2,804	0.00
786	Brookfield Asset Management Inc	36	0.00
5,006	Cameco Corporation	107	0.00
14	Canadian Imperial Bank of Commerce	124	0.00
806	Canadian National Railway Company	4,061	0.00
1,345	Canadian Natural Resources Limited	2,904	0.00
281	Canadian Pacific Railway Limited	3,520	0.00
(39)	Cenovus Energy Inc	215	0.00
1,928	CGI Group Inc	5,914	0.00
2,698	Domtar Corporation	18,894	0.02
81	Enbridge Inc	271	0.00
3,031	Enerplus Corporation	2,402	0.00
(18,857)	First Majestic Silver Corporation	5,483	0.00
(232)	Franco-Nevada Corporation	270	0.00
3,922	Gildan Activewear Inc	7,146	0.00
(1,914)	Goldcorp Inc	196	0.00
2,499	Imperial Oil Limited	1,197	0.00
281	Kinross Gold Corporation	-	0.00
92	Lululemon Athletica Inc	127	0.00
2,246	Magna International Inc	16,611	0.02
4,357	Manulife Financial Corporation	2,843	0.00
1,603	Methanex Corporation	16,356	0.02
(20,385)	Novagold Resources Inc	707	0.00
34	Open Text Corporation	63	0.00
176	Pembina Pipeline Corporation	86	0.00
1,544	Potash Corporation of Saskatchewan Inc	1,901	0.00
(16)	Restaurant Brands International Inc	22	0.00
2,220	Rogers Communications Inc	3,963	0.00
516	Royal Bank of Canada	4,501	0.00
1,705	Sun Life Financial Inc	4,318	0.00
1,861	Suncor Energy Inc	6,591	0.00
6,301	Teck Resources Limited	29,478	0.03
1,337	TELUS Corporation	2,394	0.00
80	Toronto-Dominion Bank	140	0.00
1,465	Wheaton Precious Metals Corporation	1,860	0.00
		149,399	0.09
	Cayman Islands		
(4,004)	Theravance Biopharma Inc	10,688	0.01
	China		
(7,500)	AAC Technologies Holdings Inc	5,896	0.00
14,000	Agile Property Holdings Limited	799	0.00
44,000	Air China Limited	7,049	0.00
12,000	Anhui Conch Cement Company Limited	3,966	0.00
9,000	ANTA Sports Products Limited	277	0.00
90,000	BAIC Motor Corporation Limited	12,496	0.02
38,000	Bank of China Limited	199	0.00
17,000	Bank of Communications Company Limited	58	0.00
(6,000)	BYD Electronic International Company Limited	875	0.00
(474,000)	CGN Power Company Limited	2,421	0.00
(184,000)	China Cinda Asset Management Company Limited	2,011	0.00
48,000	China CITIC Bank Corporation Limited	101	0.00
18,000	China Construction Bank Corporation	408	0.00
(1,000)	China Evergrande Group	563	0.00
25,000	China Huarong Asset Management	593	0.00
(11,000)	China Life Insurance Company Limited	3,177	0.00
11,000	China Mengniu Dairy Company Limited	753	0.00
500	China Merchants Bank Company Limited	36	0.00
10,500	China Minsheng Banking Corporation Limited	97	0.00
9,000	China Molybdenum Company Limited	138	0.00
(4,600)	China Pacific Insurance Group Company Limited	1,298	0.00
(4,000)	China Railway Group Limited	6	0.00
2,000	China Shenhua Energy Company Limited	94	0.00
24,000	China Southern Airlines Company Limited	2,273	0.00
(8,000)	China Telecom Corporation Limited	102	0.00
6,100	China Vanke Company Limited	2,191	0.00
(87,500)	China Zhengtong Auto Service Holdings Limited	13,657	0.02
(12,000)	CITIC Securities Company Limited	1,859	0.00
34,000	CNOOC Limited	630	0.00
6,000	Country Garden Holdings Company Limited	1,562	0.00
(2,000)	ENN Energy Holdings Limited	114	0.00
12,000	Geely Automobile Holdings Limited	1,419	0.00
(200)	GF Securities Company Limited	26	0.00
(529,000)	GOME Retail Holdings Limited	3,111	0.00
8,400	Guangzhou R&F Properties Company Limited	575	0.00
(30,000)	Haitong Securities Company Limited	2,145	0.00
1,500	Hengan International Group Company Limited	1,360	0.00
(134,000)	Huaneng Power International Inc	3,830	0.00

Man Funds VI plc

Schedule of Investments as at 31 December 2017 (continued)
Man AHL Multi Strategy Alternative (continued)

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

Nominal	Description	Fair Value US$	% of Net Assets
	Contracts for difference (b) (continued)		
	China (continued)		
(9,200)	Huatai Securities Company Limited	1,289	0.00
18,000	Industrial and Commercial Bank of China Limited	112	0.00
6,000	Jiangxi Copper Company Limited	71	0.00
8,000	Kingsoft Corporation Limited	3,501	0.00
8,000	Logan Property Holdings Company Limited	868	0.00
7,000	Longfor Properties Company Limited	670	0.00
(6,000)	New China Life Insurance Company Limited	148	0.00
(46,000)	PetroChina Company Limited	334	0.00
500	Ping An Insurance Group Company of China Limited	355	0.00
5,000	Q Technology Group Company Limited	103	0.00
1,000	Shenzhou International Group Holdings Limited	-	0.00
(131)	SINA Corporation	551	0.00
(1,431)	Sohu.com Inc	11,059	0.02
(18,000)	Sunac China Holdings Limited	6,563	0.00
(10,000)	Sunny Optical Technology Group Company Limited	13,184	0.01
74,000	Tingyi (Cayman Islands) Holding Corporation	21,406	0.02
54,000	TravelSky Technology Limited	21,858	0.01
180,000	Want Want China Holdings Limited	6,203	0.00
(12,000)	Weichai Power Company Limited	109	0.00
8,000	Yanzhou Coal Mining Company Limited	617	0.00
(3,200)	Zhuzhou CRRC Times Electric Company Limited	186	0.00
30,000	Zijin Mining Group Company Limited	1,159	0.00
		168,511	0.10
	Denmark		
10	AP Moller - Maersk A/S	329	0.00
(127)	Bavarian Nordic A/S	130	0.00
1,472	Carlsberg A/S	3,175	0.00
9	CHR Hansen Holding A/S	52	0.00
(1,014)	Coloplast	3,985	0.00
(25)	Danske Bank A/S	7	0.00
61	DSV A/S	18	0.00
1,841	FLSmidth & Company A/S	1,906	0.00
(2,066)	Genmab A/S	65,069	0.05
3,294	GN Store Nord A/S	1,754	0.00
(2,447)	ISS A/S	15	0.00
(1,840)	Jyske Bank A/S	469	0.00
3,795	Novo Nordisk A/S	35,415	0.03
2,019	Novozymes A/S	14,418	0.01
2,161	Pandora A/S	22,504	0.01
35,340	TDC A/S	4,610	0.00
475	Tryg A/S	351	0.00
93	Vestas Wind Systems A/S	140	0.00
1,229	William Demant Holding	697	0.00
		155,044	0.10
	Faroe Islands		
3,083	Bakkafrost P/F	9,696	0.01
	Finland		
4,680	Amer Sports OYJ	8,539	0.01
(1,377)	Elisa OYJ	3,420	0.00
(25)	Huhtamaki OYJ	5	0.00
3,042	Kesko OYJ	1,187	0.00
(806)	Metso OYJ	1,389	0.00
1,903	Neste OYJ	28,219	0.02
(17,499)	Nokia OYJ	1,400	0.00
107	Nokian Renkaat OYJ	12	0.00
(2)	Orion OYJ	-	0.00
20,541	Outokumpu OYJ	3,605	0.00
(21)	Sampo OYJ	6	0.00
15,324	Stora Enso OYJ	25,533	0.02
13,391	UPM-Kymmene OYJ	39,238	0.02
		112,553	0.07
	France		
15,002	Air France-KLM	15,135	0.02
(166)	Amundi SA	203	0.00
841	Arkema SA	1,199	0.00
(35)	BNP Paribas SA	42	0.00
101	Bollore NV	24	0.00
806	Bollore SA	219	0.00
939	Bureau Veritas SA	774	0.00
1,306	CapGemini SA	11,227	0.02
(17,707)	Carrefour SA	6,651	0.00
7,448	CNP Assurances	1,482	0.00
(1,290)	Credit Agricole SA	490	0.00
90	Dassault Aviation SA	4,235	0.00
4,156	Edenred	4,822	0.00
1,360	Eiffage	3,721	0.00
(2,772)	Engie SA	486	0.00
1,518	Eurazeo SA	9,725	0.01
(65)	Eutelsat Communications	327	0.00
2,836	Faurecia	47,009	0.04
653	Groupe Eurotunnel SA	452	0.00
50	Hermes International	281	0.00
(1,295)	Iliad SA	15,237	0.01
1,225	Imerys SA	3,636	0.00
(1,552)	Ipsen SA	4,524	0.00
92	Kering	1,642	0.00
(5,825)	Lagardere SCA	4,907	0.00
(7)	Legrand SA	92	0.00
(198)	L'Oreal SA	779	0.00
187	Natixis SA	185	0.00
(1,498)	Orpea	6,232	0.00
650	Pernod Ricard SA	1,422	0.00
1,464	Plastic Omnium	4,881	0.00
(1,811)	Publicis Groupe SA	4,409	0.00
42	Remy Cointreau	798	0.00
1,017	Safran SA	5,412	0.00
2,283	Schneider Electric SA	1,516	0.00
(610)	Societe BIC SA	531	0.00
(2,785)	Societe Generale SA	10,155	0.01
273	Sodexo SA	230	0.00
(14,670)	Suez	8,680	0.01
117	Thales SA	60	0.00
(99)	TOTAL SA	189	0.00
2,666	Ubisoft Entertainment	18,177	0.01
889	Valeo SA	1,554	0.00
308	Veolia Environnement SA	27	0.00
2,284	Vinci SA	23,409	0.01
67	Wendel Investissement	770	0.00
		227,958	0.14
	Germany		
639	Aareal Bank AG	1,125	0.00
(287)	Adidas AG	3,997	0.00
(5,974)	Aixtron AG	802	0.00
488	Allianz SE	1,926	0.00
2,670	Aurelius Equity Opportunities SE and Company KGaA	20,810	0.02
447	BASF SE	1,880	0.00
66	Brenntag AG	330	0.00
15,382	Ceconomy AG	43,449	0.04
244	Commerzbank AG	363	0.00
243	Continental AG	2,402	0.00
3,513	Covestro AG	60,768	0.05
2,100	Deutsche Boerse AG	6,382	0.00
(4,457)	Deutsche EuroShop AG	8,101	0.00
12,038	Deutsche Lufthansa AG	65,822	0.05
3,583	Deutsche Post AG	1,866	0.00
(4,254)	Deutsche Telekom AG	2,817	0.00
55	Deutsche Wohnen AG	95	0.00
581	Duerr AG	1,468	0.00
(8,274)	E.ON SE	5,353	0.00
973	Evonik Industries AG	17	0.00
(24,390)	Evotec AG	6,570	0.00
769	Fraport AG Frankfurt Airport Services Worldwide	7,248	0.00
4,082	Freenet AG	4,963	0.00
92	Fresenius Medical Care AG & Company KGaA	35	0.00
(1,257)	Fresenius SE and Company KGaA	7,605	0.00
(23)	Henkel AG & Company KGaA	183	0.00
1,325	Hochtief AG	499	0.00
(895)	Infineon Technologies AG	80	0.00
(2,639)	Innogy SE	4,959	0.00
(14,515)	K+S AG	933	0.00
(28)	KION Group AG	84	0.00
(34)	Lanxess AG	2	0.00
215	LEG Immobilien AG	2,249	0.00
(605)	Metro AG	327	0.00
(172)	MorphoSys AG	539	0.00
(633)	MTU Aero Engines AG	341	0.00
3,214	Norddeutsche Affinerie	23,202	0.02
10,235	Nordex SE	2,253	0.00
65	OSRAM Licht AG	834	0.00
1,573	Rheinmetall AG	15,960	0.01
(14,860)	RWE AG	42,859	0.04
12,918	Schaeffler AG	30,640	0.02
(399)	Siemens AG	883	0.00
(1)	Siltronic AG	2	0.00
3,116	Software AG	19,202	0.01
604	STADA Arzneimittel AG	4,388	0.00
4,136	Suedzucker AG	4,660	0.00
3	Symrise AG	2	0.00
6,462	TUI AG	23,672	0.01
1,845	Uniper SE	4,262	0.00
1,877	United Internet AG	6,590	0.00
549	Volkswagen AG	10,952	0.01
4,020	Vonovia SE	21,901	0.01
639	Wacker Chemie AG	32,132	0.02
(228)	Wirecard AG	269	0.00
		511,053	0.31
	Hong Kong		
1,400	AIA Group Limited	565	0.00

Man Funds VI plc

Schedule of Investments as at 31 December 2017 (continued)

Man AHL Multi Strategy Alternative (continued)

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

Nominal	Description	Fair Value US$	% of Net Assets
	Contracts for difference (b) (continued)		
	Hong Kong (continued)		
5,500	Beijing Enterprises Holdings Limited	880	0.00
(196,000)	Beijing Enterprises Water Group Limited	3,719	0.00
8,500	BOC Hong Kong Holdings Limited	1,883	0.00
(95,000)	Cathay Pacific Airways Limited	1,461	0.00
(11,400)	China Gas Holdings Limited	1,698	0.00
(34,000)	China Jinmao Holdings Group	407	0.00
4,000	China Mobile Limited	938	0.00
6,000	China Overseas Land and Investment Limited	653	0.00
(344,000)	China Power International Development Limited	15,661	0.01
2,000	China Resources Land Limited	325	0.00
(36,000)	China Resources Power Holdings Company Limited	1,018	0.00
(158,000)	China Unicom Hong Kong Limited	17,791	0.02
2,000	CK Asset Holdings Limited	548	0.00
1,000	CK Infrastructure Holdings Limited	158	0.00
4,500	CLP Holdings Limited	422	0.00
32,000	CSPC Pharmaceutical Group Limited	87	0.00
18,000	Galaxy Entertainment Group Limited	7,870	0.00
3,000	Haitong International Securities Group Limited	42	0.00
22,000	Hang Lung Properties Limited	3,767	0.00
2,700	Hang Seng Bank Limited	2,482	0.00
114,000	Li & Fung Limited	9,816	0.01
48,000	Melco International Development	2,564	0.00
8,500	MTR Corporation Limited	610	0.00
(10,000)	Nine Dragons Paper Holdings Limited	655	0.00
31,000	Sino Biopharmaceutical Limited	8,301	0.01
3,000	Sun Hung Kai Properties Limited	1,004	0.00
11,000	Techtronic Industries Company Limited	6,614	0.00
(350,000)	Tongda Group Holdings Limited	6,917	0.00
154,000	WH Group Limited	11,933	0.02
16,000	Wharf Holdings Limited	1,935	0.00
24,000	Xinyi Glass Holdings Limited	6,479	0.00
		119,203	0.07
	Hungary		
5,097	Wizz Air Holdings Plc	28,121	0.02
	India		
1,299	Vedanta Resources Plc	1,276	0.00
	Ireland		
600	Accenture Plc	13,436	0.01
112	Adient Plc	69	0.00
38	DCC Plc	166	0.00
(511)	Endo International Plc	3,104	0.00
9,688	Experian Plc	10,222	0.01
(625)	Greencore Group Plc	13	0.00
663	ICON Plc	5,436	0.00
1,630	Medtronic Plc	1,431	0.00
(3,915)	Prothena Corporation Plc	50,480	0.03
36	Shire Plc	44	0.00
		84,401	0.05
	Israel		
(700)	CyberArk Software Limited	2,963	0.00
1,039	Orbotech Limited	9,134	0.01
(2,156)	Wix.com Limited	9,732	0.00
		21,829	0.01
	Italy		
66,923	A2A SpA	5,799	0.00
1,298	Anima Holding SpA	197	0.00
4,549	Banca Generali SpA	1,150	0.00
26,045	Banca Mediolanum SpA	5,041	0.00
(56,772)	Banca Popolare Dell'Emilia Romagna SC	5,674	0.00
(102,998)	Banco BPM SpA	38,659	0.03
(6,634)	Brembo SpA	1,997	0.00
168	Buzzi Unicem SpA	222	0.00
823	Comet Holding AG	245	0.00
(9,133)	Enel SpA	1,328	0.00
91	Ferrari NV	919	0.00
6,635	FinecoBank Banca Fineco SpA	9,324	0.01
(6,164)	Intesa Sanpaolo SpA	281	0.00
51,692	Italgas SpA	8,257	0.01
(28,769)	Leonardo SpA	11,761	0.01
71	Luxottica Group SpA	311	0.00
37,857	Mediaset SpA	4,155	0.00
(1,497)	Mediobanca SpA	299	0.00
727	Moncler SpA	1,774	0.00
386	Pirelli and Company SpA	144	0.00
14,028	Poste Italiane SpA	1,334	0.00
(3,764)	Prysmian SpA	2,047	0.00
(2,223)	Recordati SpA	2,684	0.00
(3,543)	Salvatore Ferragamo SpA	5,132	0.00
(15,561)	UniCredit SpA	28,719	0.02
(69,956)	Unione di Banche Italiane SpA	26,444	0.02
54,409	UnipolSai Assicurazioni SpA	1,056	0.00
		164,953	0.10

Nominal	Description	Fair Value US$	% of Net Assets
	Contracts for difference (b) (continued)		
	Japan		
100	77 Bank Limited	30	0.00
400	ABC-Mart Inc	91	0.00
(10,400)	Advantest Corporation	2,293	0.00
200	AEON Financial Service Company Limited	147	0.00
1,500	Aeon Mall Company Limited	1,466	0.00
(2,500)	Ai Holdings Corporation	2,018	0.00
(2,700)	Ain Holdings Inc	12,122	0.02
600	Air Water Inc	1,262	0.00
3,000	Aisin Seiki Company Limited	14,323	0.02
1,100	Ajinomoto Company Inc	-	0.00
100	Akatsuki Inc	16	0.00
10,100	Alfresa Holdings Corporation	33,443	0.03
(300)	Alps Electric Company Limited	166	0.00
12,500	Amada Holdings Company Limited	8,912	0.02
800	ANA Holdings Inc	1,183	0.00
2,200	Asahi Glass Company Limited	5,163	0.01
8,100	Asahi Kasei Corporation	7,924	0.01
1,500	Asics Corporation	1,248	0.00
200	ASKUL Corporation	69	0.00
15,800	Astellas Pharma Inc	1,030	0.00
2,800	Azbil Corporation	7,420	0.01
800	Benesse Holdings Inc	258	0.00
200	Bic Camera Inc	127	0.00
3,500	Bridgestone Corporation	8,594	0.01
6,500	Brother Industries Limited	2,046	0.00
(3,000)	Calbee Inc	5,055	0.01
3,300	Canon Inc	5,711	0.00
600	Capcom Company Limited	3,417	0.00
7,000	Chiba Bank Limited	2,988	0.00
(18,600)	Chugoku Electric Power Company Inc	2,580	0.00
8,000	Citizen Watch Company Limited	3,622	0.00
1,500	CKD Corporation	2,259	0.00
700	COLOPL Inc	962	0.00
3,100	Comsys Holdings Corporation	9,393	0.02
13,600	Concordia Financial Group Limited	4,232	0.01
100	Cosmo Energy Holdings Company Limited	59	0.00
(300)	Cosmos Pharmaceutical Corporation	1,423	0.00
(1,700)	Credit Saison Company Limited	427	0.00
2,200	Daiichikosho Company Limited	7,297	0.01
300	Daikin Industries Limited	5,013	0.01
800	Daito Trust Construction Company Limited	31,051	0.03
1,300	Daiwa House Industry Company Limited	3,531	0.00
2,800	Denka Company Limited	29,402	0.03
1,300	Denso Corporation	7,413	0.00
(1,900)	Dentsu Inc	2,271	0.00
100	DIC Corporation	79	0.00
(600)	Dip Corporation	935	0.00
6,100	DMG Mori Company Limited	9,882	0.01
2,600	Ebara Corporation	5,527	0.00
(3,300)	Eisai Company Limited	2,779	0.00
500	En-Japan Inc	2,999	0.00
(200)	Ezaki Glico Company Limited	75	0.00
1,400	Financial Products Group Company Limited	454	0.00
14,000	Fuji Electric Company Limited	18,243	0.01
4,000	Fuji Oil Company Limited	4,921	0.00
600	FUJIFILM Holdings Corporation	236	0.00
2,500	Fujitsu General Limited	4,492	0.00
(2,500)	Furukawa Electric Company Limited	4,687	0.00
4,800	Glory Limited	13,750	0.01
200	GMO internet Inc	891	0.00
80,000	GungHo Online Entertainment Inc	3,581	0.00
4,500	H2O Retailing Corporation	6,028	0.00
(14,700)	Hachijuni Bank Limited	1,290	0.00
(100)	Hakuhodo DY Holdings Inc	13	0.00
(1,300)	Hamamatsu Photonics KK	42	0.00
1,800	Hankyu Hanshin Holdings Inc	1,209	0.00
21,800	Haseko Corporation	47,613	0.03
2,600	Hazama Ando Corporation	546	0.00
800	Heiwa Corporation	30	0.00
400	Hisamitsu Pharmaceutical Company Inc	354	0.00
(2,300)	Hitachi Chemical Company Limited	2,986	0.00
1,000	Hitachi Construction Machinery Company Limited	1,837	0.00
1,200	Hitachi High-Technologies Corporation	2,496	0.00
(1,000)	Hitachi Kokusai Electric Inc	19	0.00
3,000	Hitachi Limited	443	0.00
200	Hitachi Maxell Limited	188	0.00
100	Hitachi Metals Limited	119	0.00
3,400	Hitachi Transport System Limited	5,802	0.00
(21,100)	Hokkaido Electric Power Company Inc	14,907	0.01
2,600	Hokuetsu Kishu Paper Company Limited	785	0.00
(25,800)	Hokuriku Electric Power Company	15,739	0.01
400	Horiba Limited	284	0.00
4,400	House Foods Group Inc	6,603	0.00
(13,700)	Ibiden Company Limited	12,561	0.01
600	Ichigo Group Holdings Company Limited	318	0.00
(2,700)	IHI Corporation	472	0.00
(100)	Isetan Mitsukoshi Holdings Limited	4	0.00

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

Nominal	Description	Fair Value US$	% of Net Assets
	Contracts for difference (b) (continued)		
	Japan (continued)		
4,100	Isuzu Motors Limited	11,279	0.01
1,600	Ito En Limited	2,214	0.00
11,200	ITOCHU Corporation	27,787	0.02
1,300	Itochu Techno-Solutions Corporation	9,809	0.01
1,300	J Front Retailing Company Limited	1,459	0.00
3,500	Jafco Company Limited	28,074	0.02
6,500	Japan Airlines Company Limited	22,376	0.01
1,000	Japan Aviation Electronics Industry Limited	181	0.00
(5,200)	Japan Lifeline Company Limited	6,292	0.00
400	Japan Post Insurance Company Limited	1,099	0.00
100	JSR Corporation	84	0.00
800	JTEKT Corporation	1,891	0.00
19,200	JXTG Holdings Inc	18,973	0.01
3,700	Kagome Company Limited	8,636	0.01
26,000	Kajima Corporation	8,466	0.01
500	Kakaku.com Inc	1,246	0.00
8,100	Kamigumi Company Limited	1,430	0.00
(500)	Kandenko Company Limited	104	0.00
4,000	Kaneka Corporation	998	0.00
(10,500)	Kawasaki Kisen Kaisha Limited	879	0.00
(3,000)	Keihan Electric Railway Company Limited	1,261	0.00
6,400	Keihin Corporation	16,303	0.01
(300)	Keikyu Corporation	243	0.00
16,000	Kenedix Inc	4,921	0.00
1,000	Kinden Corporation	725	0.00
8,400	Kirin Holdings Company Limited	9,577	0.01
800	Kobayashi Pharmaceutical Company Limited	253	0.00
(1,100)	Kobe Bussan Company Limited	3,836	0.00
(7,000)	Kobe Steel Limited	669	0.00
1,100	Koito Manufacturing Company Limited	9,501	0.01
(1,400)	Konami Holdings Corporation	72	0.00
1,400	Konica Minolta Inc	405	0.00
5,000	K's Holdings Corporation	9,527	0.01
3,900	Kubota Corporation	5,952	0.00
4,200	Kuraray Company Limited	407	0.00
5,700	Kurita Water Industries Limited	21,276	0.01
200	KYB Company Limited	50	0.00
700	Kyocera Corporation	3,573	0.00
2,300	Kyowa Exeo Corporation	9,799	0.01
2,200	Kyudenko Corporation	3,212	0.00
(17,600)	Kyushu Electric Power Company Inc	6,659	0.00
(14,600)	Kyushu Financial Group Inc	1,116	0.00
(2,600)	Kyushu Railway Company	2,032	0.00
27,800	Leopalace21 Corporation	15,934	0.01
100	Lion Corporation	40	0.00
1,500	LIXIL Group Corporation	233	0.00
2,900	Mabuchi Motor Company Limited	14,200	0.01
9,900	Maeda Corporation	17,476	0.01
12,000	Makino Milling Machine Company Limited	6,965	0.00
1,200	Makita Corporation	2,647	0.00
26,400	Marubeni Corporation	19,013	0.01
2,000	Maruichi Steel Tube Limited	1,804	0.00
(3,800)	Matsui Securities Company Limited	264	0.00
2,500	Matsumotokiyoshi Holdings Company Limited	6,484	0.00
1,400	McDonald's Holdings Company Japan Limited	113	0.00
4,800	Medipal Holdings Corporation	3,858	0.00
4,400	Megmilk Snow Brand Company Limited	5,265	0.00
2,300	Meitec Corporation	10,720	0.01
5,400	MINEBEA MITSUMI Inc	17,688	0.01
6,700	Mitsubishi Chemical Holdings Corporation	9,845	0.01
6,900	Mitsubishi Corporation	30,430	0.02
4,700	Mitsubishi Electric Corporation	6,490	0.00
(2,200)	Mitsubishi Estate Company Limited	912	0.00
3,200	Mitsubishi Gas Chemical Company	19,055	0.01
(1,400)	Mitsubishi Heavy Industries Limited	974	0.00
(34,400)	Mitsubishi Motors Corporation	4,144	0.00
1,600	Mitsubishi UFJ Financial Group Inc	931	0.00
12,600	Mitsui and Company Limited	19,974	0.01
2,700	Mitsui Chemicals Inc	10,338	0.01
(1,600)	Mitsui Fudosan Company Limited	943	0.00
9,300	Mizuho Financial Group Inc	223	0.00
600	Morinaga and Company Limited	160	0.00
3,700	Morinaga Milk Industry Company Limited	14,207	0.01
2,400	MS&AD Insurance Group Holdings Inc	1,185	0.00
(1,500)	Murata Manufacturing Company Limited	8,026	0.00
800	Nabtesco Corporation	645	0.00
(2,700)	Nankai Electric Railway Company Limited	1,465	0.00
1,300	Nexon Company Limited	7,849	0.00
100	NGK Spark Plug Company Limited	255	0.00
(1,000)	NH Foods Limited	3,072	0.00
15,200	NHK Spring Company Limited	4,792	0.00
500	Nifco Inc	2,994	0.00
1,800	Nihon Kohden Corporation	1,495	0.00
7,400	Nihon Unisys Limited	26,854	0.02
6,600	Nikon Corporation	2,069	0.00
3,000	Nippo Corporation	8,353	0.01
3,500	Nippon Electric Glass Company Limited	1,547	0.00
1,400	Nippon Express Company Limited	1,559	0.00
22,900	Nippon Light Metal Holdings Company Limited	6,426	0.00
(3,800)	Nippon Paint Holdings Company Limited	12,265	0.01
(9,300)	Nippon Suisan Kaisha Limited	1,536	0.00
(700)	Nippon Telegraph and Telephone Corporation	709	0.00
(400)	Nippon Television Network Corporation	260	0.00
700	Nishimatsu Construction Company Limited	54	0.00
800	Nissan Chemical Industries Limited	5,034	0.00
(500)	Nissan Motor Company Limited	19	0.00
8,800	Nisshin Seifun Group Inc	8,711	0.01
300	Nisshin Steel Company Limited	785	0.00
5,500	Nisshinbo Holdings Inc	1,202	0.00
300	Nissin Foods Holdings Company Limited	37	0.00
(700)	Nitori Holdings Company Limited	4,735	0.00
700	Nitto Denko Corporation	1,685	0.00
12,400	Nomura Holdings Inc	364	0.00
100	Nomura Real Estate Holdings	69	0.00
1,800	Nomura Research Institute Limited	8,063	0.00
1,600	NS Solutions Corporation	5,003	0.00
700	NTN Corporation	419	0.00
100	NTT Data Corporation	142	0.00
900	NTT DOCOMO Inc	229	0.00
5,500	NTT Urban Development Corporation	7,428	0.00
1,500	Obayashi Corporation	686	0.00
200	Obic Company Limited	2,519	0.00
14,000	OJI Holdings Corporation	15,841	0.01
800	Oki Electric Industry Company Limited	151	0.00
1,500	OKUMA Corporation	6,162	0.00
(300)	Omron Corporation	76	0.00
800	Open House Company Limited	7,826	0.00
(51,700)	Orient Corporation	1,117	0.00
4,000	ORIX Corporation	3,378	0.00
3,700	Osaka Gas Company Limited	441	0.00
300	OSG Corporation	416	0.00
900	Otsuka Corporation	9,167	0.01
(200)	Panasonic Corporation	57	0.00
(7,700)	Park24 Company Limited	4,231	0.00
32,900	Penta-Ocean Construction Company Limited	35,947	0.02
1,300	Persol Holdings Company Limited	4,056	0.00
19,000	Prima Meat Packers Limited	6,887	0.00
(7,700)	Rakuten Inc	5,737	0.00
1,100	Recruit Holdings Company Limited	1,174	0.00
1,800	Relo Group Inc	2,156	0.00
(14,600)	Renesas Electronics Corporation	3,946	0.00
6,600	Resona Holdings Inc	5,860	0.00
800	Rinnai Corporation	1,209	0.00
(3,100)	Rohto Pharmaceutical Company Limited	600	0.00
13,000	Round One Corporation	27,078	0.02
900	Saizeriya Company Limited	1,596	0.00
200	Sakata Seed Corporation	16	0.00
(2,800)	Sankyo Company Limited	410	0.00
3,900	Sankyu Inc	10,126	0.01
(5,600)	Sanrio Company Limited	7,857	0.00
5,000	Santen Pharmaceutical Company Limited	136	0.00
11,500	Sanwa Holdings Corporation	22,325	0.01
(6,700)	Sawai Pharmaceutical Company Limited	27,811	0.02
1,000	SCREEN Holdings Company Limited	3,422	0.00
1,000	SCSK Corporation	2,349	0.00
800	Secom Company Limited	2	0.00
(6,000)	Seiko Epson Corporation	2,659	0.00
9,800	Seino Holdings Company Limited	15,838	0.01
11,600	Sekisui Chemical Company Limited	13,188	0.01
600	Sekisui House Limited	169	0.00
600	Seven and I Holdings Company Limited	26	0.00
(3,800)	Seven Bank Limited	820	0.00
(3,500)	Sharp Corporation	5,410	0.00
(1,000)	Shimadzu Corporation	51	0.00
(100)	Shin-Etsu Chemical Company Limited	228	0.00
2,600	Ship Healthcare Holdings Inc	5,824	0.00
7,000	Shizuoka Bank Limited	6,027	0.00
200	Showa Denko KK	717	0.00
200	SMC Corporation	11,306	0.01
(2,700)	SoftBank Group Corporation	7,029	0.00
400	Sohgo Security Services Company Limited	1,752	0.00
(1,000)	Sompo Holdings Inc	940	0.00
500	Sony Corporation	296	0.00
300	Sony Financial Holdings Inc	505	0.00
(1,000)	Sosei Group Corporation	12,280	0.01
2,300	Square Enix Holdings Company Limited	3,365	0.00
2,200	Stanley Electric Company Limited	9,622	0.01
1,000	Sumitomo Chemical Company Limited	131	0.00
7,100	Sumitomo Corporation	18,357	0.01
5,800	Sumitomo Forestry Company Limited	1,524	0.00
3,600	Sumitomo Heavy Industries Limited	5,218	0.00
1,000	Sumitomo Osaka Cement Company Limited	221	0.00
1,100	Sundrug Company Limited	2,847	0.00
900	Suntory Beverage & Food Limited	244	0.00

Man Funds VI plc

Schedule of Investments as at 31 December 2017 (continued)

Man AHL Multi Strategy Alternative (continued)

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

Nominal	Description	Fair Value US$	% of Net Assets
	Contracts for difference (b) (continued)		
	Japan (continued)		
4,200	Suzuken Company Limited	22,800	0.01
1,100	Suzuki Motor Corporation	3,523	0.00
1,600	T&D Holdings Inc	3,774	0.00
8,500	Tadano Limited	9,358	0.01
2,400	Taiheiyo Cement Corporation	9,929	0.01
(10,500)	Taiyo Yuden Company Limited	513	0.00
1,900	Takara Holdings Inc	21	0.00
5,000	Takeuchi Manufacturing Company Limited	17,398	0.01
2,500	TechnoPro Holdings Inc	22,401	0.01
100	Teijin Limited	80	0.00
1,500	THK Company Limited	8,208	0.01
4,000	TIS Inc	13,899	0.01
20,000	Toda Corporation	8,139	0.00
2,500	Toho Company Limited	895	0.00
(3,000)	Toho Gas Company Limited	1,714	0.00
(1,900)	Tohoku Electric Power Company Inc	134	0.00
1,300	Tokai Tokyo Financial Holdings Inc	136	0.00
100	Token Corporation	128	0.00
1,000	Tokio Marine Holdings Inc	3,803	0.00
4,000	Tokuyama Corporation	4,523	0.00
200	Tokyo Century Corporation	1,873	0.00
(700)	Tokyo Gas Company Limited	92	0.00
1,800	Tokyo Seimitsu Company Limited	6,832	0.00
19,800	Tokyo Steel Manufacturing Company Limited	11,230	0.01
(1,200)	Tokyo Tatemono Company Limited	143	0.00
10,000	Tokyu Fudosan Holdings Corporation	3,438	0.00
15,600	Tomy Company Limited	2,101	0.00
(2,000)	Toppan Printing Company Limited	381	0.00
100	Toridoll Holdings Corporation	683	0.00
(1,800)	Toshiba Plant Systems and Services	163	0.00
6,700	Tosoh Corporation	11,828	0.01
(1,100)	Toyo Seikan Group Holdings Limited	227	0.00
3,000	Toyo Suisan Kaisha Limited	3,173	0.00
(700)	Toyo Tire & Rubber Company Limited	18	0.00
2,500	Toyobo Company Limited	160	0.00
9,600	Toyota Boshoku Corporation	13,031	0.01
100	Toyota Tsusho Corporation	535	0.00
600	Trend Micro Inc	3,686	0.00
3,400	TS Tech Company Limited	16,325	0.02
(5,000)	Tsumura & Company	1,492	0.00
200	Tsuruha Holdings Inc	32	0.00
3,400	Ube Industries Limited	3,287	0.00
1,800	Ulvac Inc	8,851	0.02
4,000	Unipres Corporation	12,169	0.02
100	United Arrows Limited	52	0.00
4,700	USS Company Limited	720	0.00
1,500	Welcia Holdings Company Limited	842	0.00
(100)	West Japan Railway Company	24	0.00
1,000	Yamaguchi Financial Group Inc	85	0.00
1,000	Yamaha Corporation	1,812	0.00
3,300	Yamaha Motor Company Limited	12,132	0.02
(4,900)	Yamato Holdings Company Limited	419	0.00
700	Yamato Kogyo Company Limited	1,015	0.00
(1,600)	Yokogawa Electric Corporation	256	0.00
1,900	Zenkoku Hosho Company Limited	1,057	0.00
(7,000)	Zensho Holdings Company Limited	1,512	0.00
8,100	Zeon Corporation	15,100	0.02
		1,696,501	1.04
	Jersey Channel Islands		
105,249	Centamin Plc	7,732	0.00
13	Novocure Limited	2	0.00
		7,734	0.00
	Luxembourg		
2,439	Aperam SA	366	0.00
	Macau		
18,400	Sands China Limited	3,809	0.00
44,800	Wynn Macau Limited	10,501	0.01
		14,310	0.01
	Malta		
3,320	Kindred Group Plc	1,792	0.00
	Netherlands		
2,394	Aalberts Industries NV	5,446	0.00
152	AerCap Holdings NV	137	0.00
546	BE Semiconductor Industries	5,417	0.00
(1,238)	Chicago Bridge and Iron Company NV	1,764	0.00
4	Core Laboratories NV	7	0.00
1,046	Gemalto NV	15,586	0.02
1,133	Heineken NV	1,408	0.00
10,913	Koninklijke Ahold Delhaize NV	7,863	0.00
(31,835)	Koninklijke BAM Groep NV	29,207	0.03
447	Koninklijke DSM NV	2,634	0.00
45,556	Koninklijke KPN NV	192	0.00

Nominal	Description	Fair Value US$	% of Net Assets
	Contracts for difference (b) (continued)		
	Netherlands (continued)		
(249)	Koninklijke Philips NV	315	0.00
8	Koninklijke Vopak NV	12	0.00
3,126	NN Group NV	5,697	0.00
16	OCI NV	33	0.00
4,997	PostNL NV	2,629	0.00
(88)	QIAGEN NV	73	0.00
943	Royal Dutch Shell Plc	1,549	0.00
2,075	SBM Offshore NV	1,279	0.00
48	Sensata Technologies Holding NV	166	0.00
(7,712)	TomTom NV	7,312	0.00
3,475	Wolters Kluwer NV	15,079	0.01
(5,289)	Wright Medical Group NV	16,336	0.01
122	Yandex NV	179	0.00
		120,320	0.07
	New Zealand		
2,008	A2 Milk Company Limited	52	0.00
8,550	Fisher & Paykel Healthcare Corporation Limited	7,084	0.00
(6,993)	Spark New Zealand Limited	156	0.00
		7,292	0.00
	Norway		
7,325	Aker BP ASA	1,047	0.00
2,770	Norsk Hydro ASA	276	0.00
25,261	Orkla ASA	13,334	0.01
5,550	Salmar ASA	8,786	0.01
3,115	Ship Finance International Limited	3,487	0.00
2,182	Statoil ASA	3,883	0.00
6,453	Storebrand ASA	435	0.00
10,418	Telenor ASA	9,804	0.01
7,424	TGS Nopec Geophysical Company ASA	17,157	0.01
44	Yara International ASA	63	0.00
		58,272	0.04
	Panama		
782	Copa Holdings SA	11,976	0.01
	Peru		
99	Credicorp Limited	745	0.00
23,933	Hochschild Mining Plc	3,054	0.00
		3,799	0.00
	Russia		
78	Polymetal International Plc	23	0.00
	Singapore		
105	Broadcom Limited	540	0.00
4,400	City Developments Limited	1,118	0.00
800	DBS Group Holdings Limited	20	0.00
(500)	Keppel Corporation Limited	134	0.00
800	Oversea-Chinese Banking Corporation Limited	22	0.00
16,600	SATS Limited	1,090	0.00
(55,900)	Sembcorp Industries Limited	2,302	0.00
(16,200)	Singapore Airlines Limited	323	0.00
(38,900)	Singapore Press Holdings Limited	1,170	0.00
(37,800)	Singapore Telecommunications Limited	5,199	0.01
600	United Overseas Bank Limited	283	0.00
(17,300)	Wilmar International Limited	1,875	0.00
		14,076	0.01
	South Africa		
224	Mediclinic International Plc	24	0.00
	South Korea		
(479)	Amorepacific Corporation	6,641	0.00
1,735	BNK Financial Group Inc	116	0.00
53	Celltrion Inc	1,068	0.00
(56)	CJ CheilJedang Corporation	1,782	0.00
(292)	CJ Corporation	2,070	0.00
1,135	Com2uS Corporation	12,577	0.02
173	DB Insurance Company Limited	592	0.00
(5,971)	Doosan Heavy Industries and Construction Company Limited	9,258	0.01
63	E-Mart Company Limited	457	0.00
423	GS Holdings Corporation	351	0.00
435	GS Retail Company Limited	115	0.00
1,456	Hanon Systems	933	0.00
2,741	Hanwha Chemical Corporation	2,904	0.00
(5,674)	Hanwha Techwin Company Limited	5,902	0.00
10	Hotel Shilla Company Limited	10	0.00
37	Hyosung Corporation	356	0.00
287	Hyundai Department Store Company Limited	1,579	0.00
239	Hyundai Marine and Fire Insurance Company Limited	619	0.00
724	Hyundai Steel Company	741	0.00
(34)	KCC Corporation	130	0.00
141	KEPCO Plant Service & Engineering Company Limited	206	0.00
(3,997)	Korea Aerospace Industries Limited	9,561	0.02
53	Korea Investment Holdings Company	213	0.00

Man Funds VI plc

Schedule of Investments as at 31 December 2017 (continued)

Man AHL Multi Strategy Alternative (continued)

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

Nominal	Description	Fair Value US$	% of Net Assets
	Contracts for difference (b) (continued)		
	South Korea (continued)		
(1,737)	Korea Kolmar Company Limited	4,613	0.00
824	KT Corporation	730	0.00
85	Kumho Petrochemical Company Limited	1,297	0.00
39	LG Chem Limited	42	0.00
999	LG Corporation	1,885	0.00
113	LG Electronics Inc	776	0.00
7	LG Household & Health Care Limited	65	0.00
(1,490)	LG Innotek Company Limited	18,090	0.02
3,994	LG Uplus Corporation	2,841	0.00
(825)	Lotte Shopping Company Limited	948	0.00
(7)	Mando Corporation	6	0.00
(5,655)	Mirae Asset Daewoo Company Limited	4,321	0.00
52	NCSoft Corporation	176	0.00
8,602	NH Investment & Securities Company Limited	242	0.00
1,045	OCI Company Limited	8,355	0.01
(2,776)	Pan Ocean Company Limited	255	0.00
262	POSCO	1,917	0.00
(5,242)	Posco Daewoo Corporation	3,553	0.00
(576)	Samsung C&T Corporation	1,920	0.00
(2,024)	Samsung Electro-Mechanics Company Limited	6,196	0.00
(45)	Samsung Life Insurance Company Limited	305	0.00
(770)	Samsung SDI Company Limited	4,153	0.00
36	Samsung SDS Company Limited	42	0.00
20	Shinsegae Company Limited	151	0.00
(224)	SK Materials Company Limited	1,991	0.00
7	SK Networks Company Limited	-	0.00
(259)	S-Oil Corporation	1,999	0.00
125	Yuhan Corporation	2,032	0.00
		127,082	0.08
	Spain		
269	Acerinox SA	311	0.00
8,478	ACS Actividades de Construccion y Servicios SA	5,717	0.00
1,700	Aena SME SA	10,079	0.01
2,439	Amadeus IT Holding SA	19,215	0.01
(450)	Banco Bilbao Vizcaya Argentaria SA	82	0.00
(5,778)	Banco de Sabadell SA	7	0.00
(19,922)	Banco Santander SA	3,169	0.00
(24,960)	Bankia SA	1,412	0.00
(40,184)	CaixaBank SA	1,149	0.00
4,504	Distribuidora Internacional de Alimentacion SA	667	0.00
(2,215)	Endesa SA	2,012	0.00
(336)	Gamesa Corporation Tecnologica SA	380	0.00
(8,242)	Grifols SA	1,351	0.00
(29,011)	Iberdrola SA	5,184	0.00
(2,360)	Indra Sistemas SA	240	0.00
(4,835)	Industria de Diseno Textil SA	10,059	0.01
(18,717)	Mapfre SA	1,294	0.00
(153)	Mediaset Espana Comunicacion SA	23	0.00
(8,240)	Melia Hotels International SA	4,964	0.00
167	Obrascon Huarte Lain SA	6	0.00
8,959	Red Electrica Corporation SA	600	0.00
836	Sacyr Vallehermoso SA	195	0.00
(8,528)	Tecnicas Reunidas SA	14,090	0.02
(1,393)	Telefonica SA	1,467	0.00
35	Viscofan SA	177	0.00
		83,850	0.05
	Sweden		
4,907	Alfa Laval AB	321	0.00
(1,452)	Assa Abloy AB	336	0.00
5,135	Atlas Copco AB	8,103	0.00
149	Autoliv Inc	330	0.00
5,062	Axfood AB	2,123	0.00
(4,566)	BillerudKorsnas AB	994	0.00
8,619	Boliden AB	7,446	0.00
12,575	Castellum AB	10,997	0.01
(229)	Essity Aktiebolag	322	0.00
421	Fabege AB	625	0.00
31	Fastighets AB Balder	9	0.00
(10,594)	Getinge AB	15,941	0.01
(2,379)	Hennes and Mauritz AB	12,893	0.01
604	Hexpol AB	258	0.00
(1,794)	ICA Gruppen AB	1,056	0.00
5,181	Industrivarden AB	3,617	0.00
640	Intrum Justitia AB	1,199	0.00
276	Kinnevik AB	175	0.00
1,196	L E Lundbergforetagen AB	1,516	0.00
(1)	Lundin Petroleum AB	2	0.00
12,169	Sandvik AB	2,171	0.00
(7,039)	Skanska AB	4,441	0.00
5,235	SKF AB	441	0.00
60,493	SSAB AB	33,443	0.03
15,534	Svenska Cellulosa AB SCA	23,354	0.01
(8,049)	Svenska Handelsbanken AB	7,376	0.00
(4,310)	Swedbank AB	2,640	0.00
7,082	Swedish Match AB	15,898	0.02
	Contracts for difference (b) (continued)		
	Sweden (continued)		
(9,996)	Swedish Orphan Biovitrum AB	12,494	0.02
731	Telefonaktiebolaget LM Ericsson	79	0.00
(29,654)	Telia Company AB	4,829	0.00
7,861	Volvo AB	2,285	0.00
		177,714	0.11
	Switzerland		
4,978	ABB Limited	10,491	0.01
2,878	Adecco Group AG	2,359	0.00
144	Aryzta AG	1,200	0.00
478	Baloise Holding AG	220	0.00
95	Barry Callebaut AG	18,985	0.01
23	Chocoladefabriken Lindt and Spruengli AG	4,525	0.00
622	Cie Financiere Richemont SA	941	0.00
71	Clariant AG	181	0.00
6,981	Credit Suisse Group AG	2,272	0.00
(1,347)	Dufry AG	5,007	0.00
(8)	EMS-Chemie Holding AG	72	0.00
1,344	Ferguson Plc	4,576	0.00
47,780	Ferrexpo Plc	31,358	0.02
835	Flughafen Zuerich	3,998	0.00
158	Garmin Limited	370	0.00
131	Georg Fischer Limited	20,312	0.01
1	Givaudan	333	0.00
18,081	Glencore International Plc	5,884	0.00
1,296	IWG Plc	474	0.00
232	Julius Baer Group Limited	866	0.00
266	Kuehne & Nagel International AG	94	0.00
(91)	Logitech International SA_Credit Suisse	7	0.00
(1,916)	Logitech International SA_Morgan Stanley	949	0.00
5,301	OC Oerlikon Corporation AG	5,029	0.00
216	Partners Group Holding AG	6,648	0.00
617	Roche Holding AG	1,040	0.00
1,837	Schindler Holding	33,377	0.03
20	SIKA FIN I	17,930	0.02
(19)	Sonova Holding AG	81	0.00
(447)	STMicroelectronics NV	155	0.00
(3)	Straumann Holding AG	3,906	0.00
2,760	Sunrise Communications Group	19,507	0.02
248	Swatch Group AG	4,583	0.00
2,453	Swiss Prime Site	7,724	0.00
200	Swisscom AG	8,387	0.01
932	TE Connectivity Limited	8,900	0.01
(104)	Temenos Group AG	1,392	0.00
720	Transocean Limited	835	0.00
(49)	UBS Group AG	6	0.00
426	Zurich Insurance Group AG Financial (Insurance)	383	0.00
		235,357	0.14
	Taiwan		
40,000	Advanced Semiconductor Engineering Inc	1,054	0.00
4,000	Chailease Holding Company Limited	170	0.00
3,000	China Life Insurance Company Limited	131	0.00
20,000	Chunghwa Telecom Company Limited	1,574	0.00
135,000	Compal Electronics Inc	103	0.00
(70,000)	Compeq Manufacturing Company Limited	7,875	0.00
15,000	CTBC Financial Holding Company Limited	154	0.00
38,000	First Financial Holding Company Limited	294	0.00
49,000	Formosa Chemicals and Fibre Corporation	13,917	0.02
22,000	Formosa Petrochemical Corporation	5,723	0.00
42,000	Formosa Plastics Corporation	8,420	0.01
12,000	Fubon Financial Holding Company Limited	662	0.00
(2,000)	General Interface Solution Holding Limited	2,823	0.00
3,000	Hiwin Technologies Corporation	454	0.00
76,000	Lite-On Technology Corporation	5,786	0.00
31,000	Nan Ya Plastics Corporation	2,730	0.00
(32,000)	Nanya Technology Corporation	6,156	0.00
(22,000)	Powertech Technology Inc	2,608	0.00
11,000	President Chain Store Corporation	2,238	0.00
(73,000)	Quanta Computer Inc	8,118	0.01
12,000	Taiwan Mobile Company Limited	68	0.00
80,000	Uni-President Enterprises Company	4,696	0.00
(44,000)	United Microelectronics Corporation	795	0.00
(84,000)	Winbond Electronics Corporation	8,793	0.02
(30,000)	Zhen Ding Technology Holding Limited	6,948	0.00
		92,290	0.06
	Thailand		
(545)	Fabrinet	2,890	0.00
	United Kingdom		
62,176	AA Plc	8,711	0.01
4,371	Admiral Group Plc	5,731	0.00
(8,146)	Aggreko Plc	9,754	0.02
15,402	Anglo American Plc	42,357	0.03
6,549	Antofagasta Plc	4,596	0.00
528	Aptiv Plc	941	0.00

Man Funds VI plc

Schedule of Investments as at 31 December 2017 (continued)

Man AHL Multi Strategy Alternative (continued)

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

Nominal	Description	Fair Value US$	% of Net Assets
	Contracts for difference (b) (continued)		
	United Kingdom (continued)		
251	Ashtead Group Plc	412	0.00
(133)	Atlassian Corporation Plc	798	0.00
28,542	Auto Trader Group Plc	4,879	0.00
243	Aviva Plc	10	0.00
6,740	Babcock International Group Plc	458	0.00
14,782	BAE Systems Plc	1,351	0.00
42,640	Barratt Developments Plc	32,264	0.02
34,553	BBA Aviation Plc	16,808	0.01
7,009	Berkeley Group Holdings Plc	56,680	0.03
300	Bovis Homes Group Plc	1,031	0.00
910	British American Tobacco Plc	827	0.00
8,655	Burberry Group Plc	4,938	0.00
2,342	Capital & Counties Properties Plc	804	0.00
4,244	CNH Industrial NV	1,256	0.00
(110,726)	Cobham Plc	8,321	0.01
449	Coca-Cola European Partners Plc	351	0.00
6,914	Compass Group Plc	5,587	0.00
(96,618)	ConvaTec Group Plc	35,727	0.02
1,710	Croda International Plc	11,031	0.01
(100)	Daily Mail&General Tst-A NV	10	0.00
121	Delphi Technologies Plc	554	0.00
4,040	Diageo Plc	6,514	0.00
35,955	Direct Line Insurance Group Plc	1,931	0.00
770	Dominos Pizza Uk and Ireland Plc	104	0.00
2,209	DS Smith Plc	456	0.00
42,437	Evraz Plc	25,099	0.02
4,493	GKN Plc	7	0.00
(13,702)	Greene King Plc	12,287	0.01
1,330	Hargreaves Lansdown Plc	4,036	0.00
67,075	Hays Plc	6,199	0.00
25,652	Howden Joinery Group Plc	12,444	0.01
3	HSBC Holdings Plc	-	0.00
18,391	IG Group Holdings Plc	18,243	0.01
(168)	IHS Markit Limited	13	0.00
9,948	IMI Plc	14,277	0.01
2,647	Imperial Brands Plc	2,440	0.00
35,969	Indivior Plc	33,783	0.02
(20,113)	Inmarsat Plc	9,960	0.01
868	InterContinental Hotels Group Plc	1,787	0.00
5,263	Intermediate Capital Group Plc	2,682	0.00
55,864	International Consolidated Airlines Group SA	25,161	0.02
154	International Game Technology Plc	20	0.00
1,096	Intertek Group Plc	2,010	0.00
(47,942)	IQE Plc	6,255	0.00
(87,445)	ITV Plc	857	0.00
1,270	Janus Henderson Group Plc	3,853	0.00
3,326	JD Sports Fashion Plc	490	0.00
(411)	John Wood Group Plc	285	0.00
21,833	Jupiter Fund Management Plc	24,569	0.02
427	Just Eat Plc	485	0.00
466	KAZ Minerals Plc	622	0.00
1,536	Kingfisher Plc	291	0.00
35,107	Legal and General Group Plc	3,594	0.00
(6,998)	Liberty Global Plc_CSFB	21,547	0.01
(898)	Liberty Global Plc_CSFB	3,210	0.00
306	LivaNova Plc	702	0.00
70,803	Lloyds Banking Group Plc	929	0.00
3,221	London Stock Exchange Group Plc	746	0.00
38,974	Marks & Spencer Group Plc	922	0.00
(809)	Melrose Industries Plc	38	0.00
(38,814)	Merlin Entertainments Plc	32,163	0.02
1,675	Michael Kors Holdings Limited	28,938	0.02
16,477	Michael Page International	935	0.00
181	Micro Focus International Plc	145	0.00
(915)	Mimecast Limited	1,418	0.00
10,426	Mondi Plc	1,020	0.00
1,329	NEX Group Plc	201	0.00
3,957	Next Plc	11,668	0.01
6,082	Nomad Foods Limited	7,729	0.00
46,487	Old Mutual Plc	21,036	0.01
4,082	Pearson Plc	446	0.00
1,042	Pentair Plc	4,437	0.00
9,694	Persimmon Plc	54,550	0.03
38,538	Petrofac Limited	40,935	0.03
(1,805)	Reckitt Benckiser Group Plc	3,810	0.00
18,414	RELX Plc	24,120	0.01
17,078	Rentokil Initial Plc	2,968	0.00
1,815	Rightmove Plc	9,134	0.01
3,139	Rio Tinto Limited	7,637	0.00
7,884	Rio Tinto Plc	45,422	0.04
(5,138)	Rolls-Royce Holdings Plc	3,209	0.00
23,134	Rotork Plc	2,840	0.00
77,934	Royal Mail Plc	36,773	0.03
(18,052)	RPC Group Plc	2,450	0.00
5,211	RSA Insurance Group Plc	1,654	0.00
372	Sage Group Plc	323	0.00
48,486	Sainsbury (J) Plc	3,019	0.00
5,906	Schroders Plc	17,734	0.02
1,819	Spectris Plc	167	0.00
(2)	Spirax-Sarco Engineering Plc	-	0.00
6,770	SSP Group Plc	2,297	0.00
9,011	St James's Place Plc	5,698	0.00
24,282	Standard Life Plc	4,612	0.00
720	STERIS Plc	5,872	0.00
13,708	Subsea 7 SA	6,657	0.00
25,654	Tate and Lyle Plc	8,326	0.01
142,812	Taylor Wimpey Plc	19,939	0.02
2,087	Travis Perkins Plc	2,428	0.00
218	Tullett Prebon Plc	45	0.00
(8,001)	United Utilities Group Plc	819	0.00
11,250	Virgin Money Holdings	44	0.00
66,906	Vodafone Group Plc	6,581	0.00
2,902	WH Smith Plc	21,218	0.02
75	Whitbread Plc	117	0.00
78,439	William Hill Plc	45,916	0.03
2,693	WM Morrison Supermarkets Plc	201	0.00
		1,002,686	0.61
	United States		
7	2U Inc	78	0.00
409	3M Company	9,822	0.02
(66)	Aaron's Inc	143	0.00
909	Abbott Laboratories	2,651	0.00
992	AbbVie Inc	18,084	0.02
216	Abiomed Inc	2,682	0.00
(2,492)	ABM Industries Inc	4,025	0.00
(60)	Acacia Communications Inc	2,357	0.00
(506)	Acadia Healthcare Company Inc	2,731	0.00
(2,311)	Acadia Pharmaceuticals Inc	2,049	0.00
80	ACI Worldwide Inc	72	0.00
(112)	Activision Blizzard Inc	574	0.00
86	Acuity Brands Inc	730	0.00
391	Adobe Systems Inc	7,271	0.01
820	Adtalem Global Education Inc	2,054	0.00
(683)	Advance Auto Parts Inc	3,381	0.00
27	Advanced Drainage Systems Inc	110	0.00
(9,469)	Advanced Micro Devices Inc	9,098	0.01
371	AECOM Technology Corporation	681	0.00
(234)	Aerie Pharmaceuticals Inc	348	0.00
(4,467)	AES Corporation	814	0.00
854	Aetna Inc	20,946	0.02
18	Affiliated Managers Group Inc	139	0.00
855	Aflac Inc	4,676	0.00
466	AGCO Corporation	1,547	0.00
1,259	Agilent Technologies Inc	6,733	0.00
(2,554)	Agios Pharmaceuticals Inc	3,664	0.00
501	Air Products and Chemicals Inc	4,491	0.00
475	Akamai Technologies Inc	5,584	0.00
(363)	Alarm.com Holdings Inc	92	0.00
(165)	Alaska Air Group Inc	599	0.00
100	Albemarle Corporation	627	0.00
176	Alcoa Upstream Corporation	1,113	0.00
221	Align Technology Inc	9,099	0.02
12	Allegiant Travel Company	245	0.00
31	Alliance Data Systems Corporation	716	0.00
2,620	Allison Transmission Holding	11,381	0.02
393	Allscripts Healthcare Solutions	160	0.00
898	Allstate Corporation	8,387	0.02
(109)	Alnylam Pharmaceuticals Inc	265	0.00
67	Alphabet Inc	7,941	0.01
(4,795)	Altice USA Inc	12,331	0.02
674	Altria Group Inc	3,042	0.00
1	Amazon.com Inc	181	0.00
17	Ambarella Inc	63	0.00
1,871	Amdocs Limited	1,025	0.00
1,111	Amedisys Inc	2,750	0.00
(1,306)	Ameren Corporation	35	0.00
126	American Airlines Group Inc	319	0.00
(2,160)	American Axle & Manufacturing Holdings Inc	915	0.00
1,070	American Eagle Outfitters	972	0.00
815	American Express Company	7,688	0.01
1,199	American Financial Group Inc	4,147	0.01
6	American International Group Inc	1	0.00
137	American States Water Company	536	0.00
595	Ameriprise Financial Inc	14,454	0.02
1,261	AmerisourceBergen Corporation	9,045	0.02
769	AMETEK Inc	5,506	0.01
1,106	AMN Healthcare Services Inc	9,418	0.02
468	Amphenol Corporation	6,183	0.01
(18,589)	AmTrust Financial Services Inc	20,573	0.02
130	Andeavor	1,288	0.00
340	Ansys Inc	5,951	0.01
699	Anthem Inc	21,868	0.02
1,064	AO Smith Corporation	5,667	0.00

Man Funds VI plc

Schedule of Investments as at 31 December 2017 (continued)

Man AHL Multi Strategy Alternative (continued)

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

Nominal	Description	Fair Value US$	% of Net Assets
	Contracts for difference (b) (continued)		
	United States (continued)		
(57)	Apache Corporation	206	0.00
(748)	Apogee Enterprises Inc	821	0.00
449	Apple Inc	10,720	0.02
868	Applied Industrial Technologies Inc	5,628	0.01
1,703	Applied Materials Inc	6,890	0.01
509	AptarGroup Inc	169	0.00
2,066	Aramark	2,080	0.00
(6)	Arista Networks Inc	23	0.00
98	Armstrong World Industries Inc	826	0.00
2,230	Artisan Partners Asset Management Inc	12,725	0.02
1,127	Aspen Technology Inc	3,575	0.00
50	Assurant Inc	83	0.00
15	Astec Industries Inc	79	0.00
633	AT&T Inc	318	0.00
(284)	Athene Holding Limited	693	0.00
1,155	Atkore International Group	3,203	0.00
669	Automatic Data Processing Inc	6,157	0.01
21	AutoZone Inc	505	0.00
1,048	Avery Dennison Corporation	17,579	0.02
15	Axon Enterprise Inc	50	0.00
(179)	Balchem Corporation	634	0.00
4	Bank of America Corporation	8	0.00
124	Bank of New York Mellon Corporation	63	0.00
(222)	Banner Corporation	276	0.00
544	Barnes Group Inc	3,213	0.00
1,603	Baxter International Inc	11,106	0.02
18	BB&T Corporation	-	0.00
620	Beacon Roofing Supply Inc	1,050	0.00
(336)	Bear Newco Inc	78	0.00
5	Becton Dickinson and Company	96	0.00
1,863	Bemis Company	4,107	0.00
1,088	Berry Global Group Inc	1,123	0.00
875	Best Buy Company Inc	10,241	0.02
2,603	BGC Partners Inc	194	0.00
650	Big Lots Inc	947	0.00
198	Biogen Inc	3,221	0.00
(34)	Bio-Rad Laboratories Inc	30	0.00
766	Bioverativ Inc	47	0.00
(810)	Black Hills Corporation	4,070	0.00
131	Black Knight Inc	36	0.00
(745)	Blackbaud Inc	2,007	0.00
157	Blackhawk Network Holdings Inc	62	0.00
166	BlackRock Inc	12,132	0.02
2,871	Bloomin Brands Inc	4,215	0.00
472	Boeing Company	25,637	0.03
360	Booz Allen Hamilton Holding Corporation	521	0.00
664	BorgWarner Inc	1,025	0.00
89	Boston Beer Company Inc	770	0.00
15	Box Inc	33	0.00
542	Boyd Gaming Corporation	231	0.00
431	Bright Horizons Family Solutions Inc	1,277	0.00
820	Brighthouse Financial Inc	1,793	0.00
2,028	Brinker International Inc	6,032	0.01
(152)	Brinks Company	208	0.00
1,557	Bristol-Myers Squibb Company	2,722	0.00
1,073	Broadridge Financial Solutions Inc	10,548	0.02
(8)	Broadsoft Inc	-	0.00
(6,174)	Brookdale Senior Living Inc	13,662	0.02
1,066	Brown & Brown Inc	702	0.00
1,269	Brown-Forman Corporation	15,436	0.02
1,545	Bruker Corporation	5,398	0.00
716	Brunswick Corporation	1,441	0.00
155	Buffalo Wild Wings Inc	4,058	0.00
75	Builders FirstSource Inc	119	0.00
(737)	Bunge Limited	310	0.00
848	BWX Technologies Inc	5,004	0.00
193	C.H. Robinson Worldwide Inc	842	0.00
1,789	CA Inc	987	0.00
(120)	Cable One Inc	2,379	0.00
2,074	Cabot Corporation	9,546	0.01
350	Cabot Microelectronics Corporation	1,682	0.00
1,075	Cabot Oil and Gas Corporation	1,665	0.00
300	CACI International Inc	524	0.00
1,485	Cadence Design Systems Inc	7,887	0.01
8	Callidus Software Inc	24	0.00
1,136	Campbell Soup Company	493	0.00
191	Cantel Medical Corporation	578	0.00
821	Capital One Financial Corporation	6,193	0.01
(98)	Capitol Federal Financial Inc	15	0.00
1,626	Cardinal Health Inc	1,429	0.00
468	Carlisle Companies Inc	4,879	0.00
(30)	CarMax Inc	121	0.00
6,172	Carnival Plc	23,934	0.02
257	Cars.com Inc	1,028	0.00
494	Carters Inc	10,624	0.02
57	Catalent Inc	89	0.00
426	Caterpillar Inc	15,169	0.02
629	Cathay General Bancorp	948	0.00
22	CBOE Holdings Inc	694	0.00
1,244	CBRE Group Inc	974	0.00
734	CDK Global Inc	4,843	0.01
136	CDW Corporation	766	0.00
1,167	Celanese Corporation	9,670	0.02
(31)	Celgene Corporation	72	0.00
1,338	Centene Corporation	21,073	0.02
(9,753)	CenturyLink Inc	12,734	0.02
2	Cerner Corporation	9	0.00
171	CF Industries Holdings Inc	1,082	0.00
373	Charles River Laboratories International Inc	2,556	0.00
82	Charles Schwab Corporation	701	0.00
(152)	Charter Communications Inc	1,898	0.00
706	Cheesecake Factory Inc	1,485	0.00
359	Chemed Corporation	11,738	0.02
(9)	Chemours Company	10	0.00
551	Chevron Corporation	6,676	0.00
235	Childrens Place Inc	2,199	0.00
(497)	Chipotle Mexican Grill Inc	15,819	0.02
1,791	Choice Hotels International Inc	10,745	0.02
225	Churchill Downs Inc	10,330	0.02
57	Ciena Corporation	19	0.00
780	Cigna Corporation	24,781	0.03
54	Cimarex Energy Company	439	0.00
1,048	Cincinnati Financial Corporation	1,398	0.00
(2,581)	Cinemark Holdings Inc	1,620	0.00
(280)	Cintas Corporation	935	0.00
3,036	Cisco Systems Inc	15,581	0.02
(898)	CIT Group Inc	462	0.00
12	Citigroup Inc	2	0.00
(164)	Citizens Financial Group	191	0.00
353	Citrix Systems Inc	2,034	0.00
1,938	Cleveland-Cliffs Inc	229	0.00
72	Clorox Company	196	0.00
(2,060)	Clovis Oncology Inc	2,656	0.00
(82)	CME Group Inc	733	0.00
1,814	CNA Financial Corporation	1,259	0.00
3,134	CNO Financial Group Inc	1,454	0.00
(495)	Coca-Cola Bottling Company Consolidated	2,068	0.00
691	Coca-Cola Company	26	0.00
(18,125)	Coeur Mining Inc	2,457	0.00
609	Cogent Communications Holdings Inc	179	0.00
77	Cognex Corporation	882	0.00
682	Cognizant Technology Solutions Corporation	1,056	0.00
(8)	Coherent Inc	24	0.00
103	Colfax Corporation	10	0.00
812	Colgate-Palmolive Company	1,860	0.00
27	Columbia Banking System Inc	95	0.00
1,371	Columbia Sportswear Company	9,463	0.01
674	Comcast Corporation	1,983	0.00
265	Comerica Inc	1,241	0.00
6	Commerce Bancshares Inc	1	0.00
157	Commercial Metals Company	379	0.00
(69)	CommScope Holding Company Inc	15	0.00
(509)	Community Bank System Inc	90	0.00
(1,371)	CommVault Systems Inc	1,100	0.00
40	Compass Minerals International Inc	181	0.00
1,981	Conagra Foods Inc	620	0.00
1,646	CONMED Corporation	147	0.00
928	ConocoPhillips	5,877	0.00
(1,087)	Consolidated Edison Inc	675	0.00
41	Constellation Brands Inc	270	0.00
24	Cooper Tire & Rubber Company	72	0.00
53	Cooper-Standard Holdings Inc	434	0.00
1,113	Copart Inc	4,999	0.00
1,264	Corcept Therapeutics Inc	2,182	0.00
1,438	CoreLogic Inc	3,831	0.00
(2,768)	Core-Mark Holding Company Inc	616	0.00
(2,458)	Cornerstone OnDemand Inc	2,928	0.00
1,368	Corning Inc	2,351	0.00
6	CoStar Group Inc	259	0.00
139	Cracker Barrel Old Country Store Inc	462	0.00
1,063	Crane Company	9,311	0.01
22	Credit Acceptance Corporation	931	0.00
(5)	Cree Inc	1	0.00
1,911	CSG Systems International Inc	6,136	0.00
341	CSRA Inc	534	0.00
598	CSX Corporation	632	0.00
536	Cummins Inc	9,147	0.01
646	Curtiss-Wright Corporation	11,136	0.01
26	CVB Financial Corporation	26	0.00
1,047	CVR Energy Inc	15,993	0.01
167	CVS Health Corporation	69	0.00
(1,751)	Cypress Semiconductor Corporation	401	0.00
1,081	Dana Inc	3,749	0.00
1,129	Danaher Corporation	6,156	0.00

Man Funds VI plc

Schedule of Investments as at 31 December 2017 (continued)
Man AHL Multi Strategy Alternative (continued)

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

Nominal	Description	Fair Value US$	% of Net Assets
	Contracts for difference (b) (continued)		
	United States (continued)		
982	Darden Restaurants Inc	1,052	0.00
639	Darling Ingredients Inc	354	0.00
165	Dave & Buster's Entertainment Inc	553	0.00
857	DaVita Inc	8,270	0.01
166	Deckers Outdoor Corporation	1,611	0.00
41	Deere and Company	134	0.00
994	Delek Holdco Inc	5,480	0.00
383	Dell Technologies Inc	844	0.00
(165)	Delta Air Lines Inc	706	0.00
645	Deluxe Corporation	3,422	0.00
10	DENTSPLY SIRONA Inc	14	0.00
411	Devon Energy Corporation	2,588	0.00
(8)	DexCom Inc	38	0.00
1,677	Diamond Offshore Drilling	6,853	0.00
(5,791)	Diebold Nixdorf Inc	17,824	0.01
1,232	Dillards Inc	5,373	0.00
947	Discover Financial Services	10,218	0.01
(28)	DISH Network Corporation	149	0.00
1,681	Dolby Laboratories Inc	10,950	0.01
242	Dollar General Corporation	134	0.00
299	Domino's Pizza Inc	2,460	0.00
666	Donaldson Company Inc	2,128	0.00
609	Dover Corporation	4,527	0.00
37	Dowdupont Inc	37	0.00
1,441	DR Horton Inc	5,555	0.00
302	Dr Pepper Snapple Group Inc	942	0.00
205	Dril-Quip Inc	1,677	0.00
813	DST Systems Inc	4,440	0.00
(1,508)	DSW Inc	140	0.00
(744)	Duke Energy Corporation	685	0.00
463	Dun & Bradstreet Corporation	1,641	0.00
961	Dunkin' Brands Group Inc	7,144	0.00
61	Dycom Industries Inc	476	0.00
8	E*TRADE Financial Corporation	72	0.00
227	Eagle Materials Inc	1,104	0.00
(410)	East West Bancorp Inc	56	0.00
1,089	Eastman Chemical Company	8,059	0.00
1,524	Eaton Corporation Plc	4,364	0.00
36	Eaton Vance Corporation	463	0.00
1,273	eBay Inc	2,281	0.00
49	Ebix Inc	1,012	0.00
519	EchoStar Corporation	473	0.00
183	Ecolab Inc	518	0.00
(88)	Edgewell Personal Care Company	187	0.00
(41)	Edison International	37	0.00
896	Edwards Lifesciences Corporation	3,808	0.00
(803)	El Paso Electric Company	149	0.00
903	Electronics for Imaging Inc	67	0.00
615	Eli Lilly & Company	1,010	0.00
6	Ellie Mae Inc	12	0.00
1,682	EMCOR Group Inc	15,782	0.01
(529)	Emergent BioSolutions Inc	376	0.00
670	Emerson Electric Company	5,511	0.00
318	Energizer Holdings Inc	54	0.00
820	EnerSys	1,287	0.00
569	Enpro Industries Inc	5,935	0.00
1,443	Entegris Inc	7,824	0.00
(2,839)	Envision Healthcare Corporation	9,548	0.01
229	EOG Resources Inc	2,430	0.00
(27)	EPAM Systems Inc	473	0.00
(357)	EQT Corporation	1,454	0.00
295	Equifax Inc	3,646	0.00
607	Evercore Partners Inc	6,446	0.00
(245)	Exact Sciences Corporation	886	0.00
1,130	ExlService Holdings Inc	4,616	0.00
(525)	Expedia Inc	1,603	0.00
613	Expeditors International of Washington Inc	3,455	0.00
2,200	Express Scripts Holding Company	22,265	0.01
755	Exxon Mobil Corporation	1,648	0.00
357	F5 Networks Inc	1,420	0.00
449	Facebook Inc	2,570	0.00
377	Fair Isaac Corporation	1,553	0.00
279	Fastenal Company	1,920	0.00
2,281	Federated Investors Inc	8,814	0.01
4	FedEx Corporation	152	0.00
18	Ferro Corporation	11	0.00
(300)	FibroGen Inc	145	0.00
874	Fidelity National Information Services Inc	4,077	0.00
365	Fifth Third Bancorp	1,039	0.00
920	First American Financial Corporation	5,339	0.00
256	First Cash Financial Services Inc	577	0.00
27	First Financial Bankshares Inc	64	0.00
(518)	First Republic Bank	3,074	0.00
461	First Solar Inc	2,676	0.00
(37)	FirstEnergy Corporation	5	0.00
331	Fiserv Inc	2,791	0.00
84	Five Below Inc	19	0.00
30	FleetCor Technologies Inc	778	0.00
1,763	Flex Limited	2,453	0.00
207	FLIR Systems Inc	1,632	0.00
(76)	Flowserve Corporation	437	0.00
1,250	Fluor Corporation	8,997	0.01
354	FMC Corporation	1,765	0.00
2,108	FNF Group	5,671	0.00
660	Foot Locker Inc	907	0.00
3,271	Ford Motor Company	1,117	0.00
1,409	Fortinet Inc	4,798	0.00
365	Fortive Corporation	2,463	0.00
719	Fortune Brands Home and Security Inc	3,318	0.00
860	Forward Air Corporation	1,677	0.00
23	Franklin Electric Company Inc	168	0.00
541	Freeport-McMoRan Inc	2,069	0.00
43	Fresh Del Monte Produce Inc	4	0.00
1,850	FTI Consulting Inc	4,169	0.00
(254)	Fulton Financial Corporation	1	0.00
(740)	GameStop Corporation	290	0.00
1,076	Gap Inc	3,913	0.00
83	GCP Applied Technologies	257	0.00
942	Generac Holdings Inc	3,624	0.00
90	General Dynamics Corporation	88	0.00
(1,287)	General Electric Company	26	0.00
1,383	General Mills Inc	5,061	0.00
4	General Motors Company	16	0.00
1	Genesee and Wyoming Inc	6	0.00
2,499	Gentex Corporation	4,436	0.00
(838)	Gentherm Inc	1,594	0.00
581	Genuine Parts Company	1,527	0.00
29	Glacier Bancorp Inc	111	0.00
(585)	Global Payments Inc	136	0.00
1,640	Globus Medical Inc	11,366	0.01
4	GoDaddy Inc	29	0.00
51	Goldman Sachs Group Inc	878	0.00
744	Graco Inc	4,374	0.00
14	Grand Canyon Education Inc	33	0.00
87	Granite Construction Inc	478	0.00
4,961	Graphic Packaging Holding Company	7,092	0.00
648	Green Dot Corporation	9,159	0.01
(4)	Group 1 Automotive Inc	16	0.00
(410)	Groupon Inc	164	0.00
1	Guidewire Software Inc	2	0.00
(444)	Gulfport Energy Corporation	233	0.00
991	H&R Block Inc	160	0.00
544	Haemonetics Corporation	375	0.00
673	Halliburton Company	4,775	0.00
757	Halyard Health Inc	3,285	0.00
736	Hanover Insurance Group Inc	3,096	0.00
828	Harley-Davidson Inc	2,096	0.00
328	Harris Corporation	5,845	0.00
778	Hartford Financial Services Group Inc	528	0.00
34	HB Fuller Company	52	0.00
1,200	HCA Holdings Inc	5,214	0.00
2,200	HD Supply Holdings Inc	6,180	0.00
8	Healthcare Services Group Inc	6	0.00
2,578	HealthSouth Corporation	6,296	0.00
58	Heartland Express Inc	26	0.00
(18,762)	Hecla Mining Company	1,816	0.00
580	HEICO Corporation	6,558	0.00
301	Helmerich & Payne	1,236	0.00
(865)	Herbalife Limited	3,517	0.00
2,036	Herman Miller Inc	11,638	0.01
1,070	Hershey Company	3,239	0.00
5,380	Hewlett Packard Enterprise Company	2,913	0.00
328	Hexcel Corporation	740	0.00
2,479	Hillenbrand Inc	11,953	0.01
1,341	Hill-Rom Holdings Inc	8,500	0.01
1,940	Hilton Grand Vacations Inc	1,886	0.00
77	Hilton Worldwide Holdings Inc	233	0.00
665	HMS Holdings Corporation	174	0.00
42	HNI Corporation	174	0.00
896	HollyFrontier Corporation	8,925	0.01
(2,756)	Home BancShares Inc	1,665	0.00
327	Home Depot Inc	11,151	0.01
744	Honeywell International Inc	11,089	0.01
509	Hormel Foods Corporation	117	0.00
956	Hostess Brands Inc	641	0.00
(2,326)	Houghton Mifflin Harcourt Company	2,873	0.00
5,599	HP Inc	16,761	0.01
258	Hub Group Inc	8	0.00
664	Hubbell Inc	11,029	0.01
1	HubSpot Inc	4	0.00
490	Humana Inc	6,650	0.00
376	Huntington Ingalls Industries Inc	8,281	0.01
1,597	Hyatt Hotels Corporation	16,996	0.01
(125)	ICU Medical Inc	246	0.00

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

Nominal	Description	Fair Value US$	% of Net Assets
	Contracts for difference (b) (continued)		
	United States (continued)		
607	IDEX Corporation	6,800	0.00
336	IDEXX Laboratories Inc	1,802	0.00
493	Illinois Tool Works Inc	12,768	0.01
104	Illumina Inc	801	0.00
(1,041)	Incyte Corporation	13,280	0.01
(18,765)	Infinera Corporation	39,127	0.02
1,241	Ingersoll-Rand Plc	3,663	0.00
348	Ingevity Corporation	1,634	0.00
481	Ingredion Inc	4,819	0.00
171	Innospec Inc	583	0.00
576	Inogen Inc	7,336	0.00
(2,916)	Inphi Corporation	3,954	0.00
1,879	Insperity Inc	15,797	0.01
(776)	Integra LifeSciences Holdings Corporation	1,006	0.00
(386)	Integrated Device Technology Inc	84	0.00
161	Intel Corporation	417	0.00
133	Interactive Brokers Group Inc	1,025	0.00
44	InterActiveCorp	1,092	0.00
(2,343)	Intercept Pharmaceuticals Inc	25,392	0.02
1,432	Intercontinental Exchange Inc	5,359	0.00
1,050	InterDigital Inc	1,204	0.00
3,787	Interface Inc	9,440	0.01
66	International Business Machines Corporation	403	0.00
496	International Flavors and Fragrances Inc	2,845	0.00
36	International Paper Company	70	0.00
(12,254)	Intrexon Corporation	52,025	0.03
16	Intuit Inc	1,166	0.00
175	Intuitive Surgical Inc	7,525	0.00
41	Invesco Limited	10	0.00
(1,963)	Ionis Pharmaceuticals Inc	821	0.00
33	IPG Photonics Corporation	1,331	0.00
85	Iqvia Holdings Inc	535	0.00
(6,690)	Ironwood Pharmaceuticals Inc	4,300	0.00
1,295	ITT Inc	11,656	0.01
370	J&J Snack Foods Corporation	135	0.00
(387)	Jabil Inc	194	0.00
428	Jack Henry & Associates Inc	5,847	0.00
496	JB Hunt Transport Services Inc	2,179	0.00
82	JELD-WEN Holding Inc	282	0.00
551	JetBlue Airways Corporation	544	0.00
181	JM Smucker Company	1,223	0.00
686	John Wiley & Sons Inc	6,414	0.00
693	Johnson and Johnson	6,667	0.00
(601)	Johnson Controls International Plc	382	0.00
402	JPMorgan Chase & Company	3,115	0.00
1,054	Juniper Networks Inc	614	0.00
(293)	Juno Therapeutics Inc	2,113	0.00
1,015	Kaiser Aluminum Corporation	9,138	0.01
452	KapStone Paper and Packaging Corporation	102	0.00
2,457	KAR Auction Services Inc	4,702	0.00
1,889	KB Home	11,681	0.01
1,592	KBR Inc	1,813	0.00
667	Kellogg Company	1,224	0.00
224	Kemper Corporation	82	0.00
(623)	Kennedy-Wilson Holdings Inc	1,550	0.00
(1,017)	Keysight Technologies Inc	120	0.00
347	Kimberly-Clark Corporation	841	0.00
10	Kirby Corporation	15	0.00
797	KLA Tencor Corporation	5,882	0.00
138	KLX Inc	820	0.00
21	Knight Swift Transportation	160	0.00
(4,523)	Knowles Corporation	5,690	0.00
863	Kohl's Corporation	8,748	0.01
1,702	Korn Ferry International	3,608	0.00
(506)	Kraft Heinz Company	922	0.00
388	Kroger Company	357	0.00
1,768	Kronos Worldwide Inc	4,213	0.00
138	L Brands Inc	498	0.00
439	L3 Technologies Inc	8,552	0.01
694	La Quinta Holdings Inc	190	0.00
728	Laboratory Corporation of America Holdings	6,368	0.00
466	Lam Research Corporation	5,038	0.00
267	Lamb Weston Holdings	121	0.00
509	Landstar System Inc	2,584	0.00
(2,893)	Laredo Petroleum Inc	1,759	0.00
761	Las Vegas Sands Corporation	3,476	0.00
2,766	La-Z-Boy Inc	5,380	0.00
49	LCI Industries	563	0.00
567	Lear Corporation	11,582	0.01
20	LegacyTexas Financial Group	84	0.00
2,011	Legg Mason Inc	5,312	0.00
1,649	Leggett & Platt Inc	2,087	0.00
433	Leidos Holdings Inc	2,280	0.00
(28,354)	LendingClub Corporation	13,837	0.01
163	Lennar Corporation	370	0.00
249	Lennox International Inc	5,945	0.00
2,206	Leucadia National Corporation	1,028	0.00
(12,897)	Lexicon Pharmaceuticals Inc	23,867	0.01
(1,160)	Liberty Broadband Corporation_CSFB	4,613	0.00
(278)	Liberty Broadband Corporation_CSFB	2,174	0.00
1,781	Liberty Interactive Corporation QVC Group	1,803	0.00
(2,340)	Liberty Media Corporation-Liberty Formula One	6,030	0.00
85	Liberty Media Corporation-Liberty SiriusXM_CSFB	4	0.00
(217)	Liberty Media Corporation-Liberty SiriusXM_CSFB	478	0.00
272	LifePoint Health Inc	207	0.00
(39)	Ligand Pharmaceuticals Inc	272	0.00
60	Lincoln Electric Holdings	92	0.00
1,463	Lincoln National Corporation	2,929	0.00
(44)	Littelfuse Inc	61	0.00
(1,627)	Live Nation Entertainment Inc	226	0.00
(695)	LKQ Corporation	109	0.00
254	Lockheed Martin Corporation	6,882	0.00
(524)	LogMeIn Inc	846	0.00
5,610	Louisiana-Pacific Corporation	2,372	0.00
814	Lowe's Companies Inc	9,087	0.01
134	LPL Financial Holdings Inc	678	0.00
(2,540)	Lumentum Holdings Inc	10,894	0.01
1,682	LyondellBasell Industries NV	26,311	0.02
93	M&T Bank Corporation	781	0.00
(3,232)	MACOM Technology Solutions Holdings Inc	16,945	0.01
(412)	Macquarie Infrastructure Corporation	1,008	0.00
1,272	Macy's Inc	4,905	0.00
(230)	Madison Square Garden Company	1,097	0.00
467	Magellan Health Inc	5,032	0.00
(17)	Mallinckrodt Plc	146	0.00
192	Manhattan Associates Inc	1,162	0.00
763	ManpowerGroup Inc	9,917	0.01
786	Marathon Oil Corporation	1,699	0.00
564	Marathon Petroleum Corporation	5,694	0.00
8	MarketAxess Holdings Inc	77	0.00
907	Marriott International Inc	9,502	0.01
10	Marriott Vacations Worldwide Corporation	92	0.00
15	Marsh & McLennan Companies Inc	25	0.00
23	Martin Marietta Materials Inc	375	0.00
1,810	Masco Corporation	10,393	0.01
727	Masonite International Corporation	4,961	0.00
16	MasTec Inc	77	0.00
421	Match Group Inc	1,211	0.00
92	Matson Inc	62	0.00
1,604	Maxim Integrated Products Inc	5,861	0.00
974	MAXIMUS Inc	8,089	0.00
(34)	MaxLinear Inc	10	0.00
624	McDonald's Corporation	9,518	0.01
910	McKesson Corporation	8,302	0.01
3,279	MDC Holdings Inc	274	0.00
322	MDU Resources Group Inc	18	0.00
(5,447)	Medicines Company	35,822	0.02
(150)	Medidata Solutions Inc	2,408	0.00
764	MEDNAX Inc	2,020	0.00
6	Mercury Systems Inc	13	0.00
(1,225)	Merit Medical Systems Inc	544	0.00
71	Mettler-Toledo International Inc	4,207	0.00
908	MGIC Investment Corporation	81	0.00
41	MGM Resorts International	106	0.00
1,796	Michaels Companies Inc	5,469	0.00
8	Microchip Technology Inc	138	0.00
665	Microsoft Corporation	5,480	0.00
51	Middleby Corporation	1,043	0.00
(1,416)	Mimedx Group Inc	1,545	0.00
173	Minerals Technologies Inc	144	0.00
488	MKS Instruments Inc	2,910	0.00
921	Mobile Mini Inc	380	0.00
71	Mohawk Industries Inc	495	0.00
720	Molina Healthcare Inc	8,143	0.00
162	Molson Coors Brewing Company	392	0.00
(241)	Mondelez International Inc	67	0.00
3	Monolithic Power Systems Inc	106	0.00
141	Monster Beverage Corporation	57	0.00
19	Moody's Corporation	682	0.00
768	Moog Inc	5,511	0.00
105	Morgan Stanley	408	0.00
(6)	Motorola Solutions Inc	-	0.00
917	MSA Safety Inc	1,413	0.00
924	MSC Industrial Direct Company Inc	15,388	0.01
812	MSCI Inc	6,462	0.00
1,185	MSG Networks Inc	2,122	0.00
92	Mueller Water Products Inc	127	0.00
57	Mulesoft Inc	81	0.00
1,231	Murphy Oil Corporation	2,633	0.00
39	Murphy USA Inc	95	0.00
623	Myriad Genetics Inc	1,076	0.00
460	National Instruments Corporation	1,254	0.00
106	National Oilwell Varco Inc	116	0.00
(1,219)	Natus Medical Inc	1,064	0.00

Man Funds VI plc

Schedule of Investments as at 31 December 2017 (continued)
Man AHL Multi Strategy Alternative (continued)

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

Nominal	Description	Fair Value US$	% of Net Assets
	Contracts for difference (b) (continued)		
	United States (continued)		
1,210	Navient Corporation	55	0.00
37	Navistar International Corporation	302	0.00
27	NCR Corporation	77	0.00
(44)	Neogen Corporation	22	0.00
(54)	NetApp Inc	510	0.00
(581)	NETGEAR Inc	494	0.00
(1,009)	NetScout Systems Inc	576	0.00
(606)	Nevro Corporation	4,589	0.00
(128)	New Relic Inc	259	0.00
(31)	New York Community Bancorp Inc	-	0.00
(1,916)	New York Times Company	696	0.00
337	Newmont Mining Corporation	158	0.00
421	NextEra Energy Inc	1,450	0.00
(949)	Nic Inc	148	0.00
(122)	NIKE Inc	1,506	0.00
(3,130)	NiSource Inc	1,108	0.00
199	Nordson Corporation	3,084	0.00
546	Nordstrom Inc	2,176	0.00
334	Norfolk Southern Corporation	7,258	0.00
492	Northern Trust Corporation	1,006	0.00
306	Northrop Grumman Corporation	13,118	0.01
757	Northwest Bancshares Inc	384	0.00
(402)	Norwegian Cruise Line Holdings Limited	338	0.00
(13,236)	NOW Inc	305	0.00
702	Nu Skin Enterprises Inc	4,741	0.00
250	Nuance Communications Inc	1	0.00
814	Nucor Corporation	4,841	0.00
47	Nutanix Inc	597	0.00
215	Nutrisystem Inc	328	0.00
14	NVIDIA Corporation	710	0.00
30	NVR Inc	24,715	0.02
575	Occidental Petroleum Corporation	5,443	0.00
(11,645)	Oclaro Inc	6,484	0.00
2,198	Office Depot Inc	445	0.00
(579)	OGE Energy Corporation	95	0.00
313	Oil States International Inc	1,353	0.00
180	Old Dominion Freight Line Inc	3,847	0.00
5,131	Old Republic International Corporation	2,721	0.00
1,027	Olin Corporation	3,783	0.00
87	Ollie's Bargain Outlet Holdings Inc	40	0.00
(489)	Omnicell Inc	1,011	0.00
436	On Assignment Inc	4,560	0.00
79	ON Semiconductor Corporation	6	0.00
115	Onemain Holdings Inc	35	0.00
18	ONEOK Inc	50	0.00
(17,744)	OPKO Health Inc	17,718	0.01
18	O'Reilly Automotive Inc	100	0.00
609	Oshkosh Corporation	4,718	0.00
(632)	OSI Systems Inc	1,036	0.00
1,082	Owens Corning	21,633	0.01
212	PACCAR Inc	160	0.00
427	Packaging Corporation of America	3,508	0.00
13	PacWest Bancorp	52	0.00
(5)	Palo Alto Networks Inc	7	0.00
187	Parker-Hannifin Corporation	5,231	0.00
(3,668)	Pattern Energy Group Inc	873	0.00
460	Paychex Inc	3,106	0.00
5	Paycom Software Inc	47	0.00
350	PayPal Holdings Inc	6,761	0.00
642	Peabody Energy Corporation	5,512	0.00
(728)	Pegasystems Inc	1,722	0.00
3,095	Penn National Gaming Inc	11,864	0.01
1,061	PepsiCo Inc	4,873	0.00
150	Performance Food Group Company	239	0.00
900	PerkinElmer Inc	5,593	0.00
3,043	Pfizer Inc	5,585	0.00
41	Philip Morris International Inc	40	0.00
473	Phillips 66	5,661	0.00
1,092	Pinnacle Foods Inc	2,491	0.00
26	Pioneer Natural Resources Company	59	0.00
210	Planet Fitness Inc	456	0.00
411	Plantronics Inc	399	0.00
(7,363)	Platform Specialty Products Corporation	697	0.00
5	PNC Financial Services Group Inc	85	0.00
117	PolyOne Corporation	311	0.00
(2,963)	Portola Pharmaceuticals Inc	979	0.00
(1,000)	Post Holdings Inc	2,607	0.00
6	Power Integrations Inc	58	0.00
587	PPG Industries Inc	4,920	0.00
(3)	PRA Group Inc	1	0.00
271	PRA Health Sciences Inc	4,344	0.00
615	Praxair Inc	11,467	0.01
(22)	PriceSmart Inc	14	0.00
51	Primerica Inc	299	0.00
463	Principal Financial Group Inc	702	0.00
215	Procter and Gamble Company	346	0.00
1,676	Progress Software Corporation	13,114	0.01
1,004	Progressive Corporation	5,106	0.00
2,358	Prospect Capital Corporation	78	0.00
463	Prudential Financial Inc	1,994	0.00
205	Public Service Enterprise Group Inc	70	0.00
3,286	PulteGroup Inc	13,473	0.01
(4,369)	Pure Storage Inc	4,055	0.00
226	PVH Corporation	3,620	0.00
(635)	Qorvo Inc	1,669	0.00
(4)	Quaker Chemical Corporation	150	0.00
(63)	QUALCOMM Inc	323	0.00
418	Qualys Inc	195	0.00
341	Quanta Services Inc	73	0.00
105	Quest Diagnostics Inc	29	0.00
627	Ralph Lauren Corporation	9,554	0.01
(36)	Rambus Inc	-	0.00
(1,603)	Range Resources Corporation	1,442	0.00
565	Raytheon Company	8,639	0.01
72	RBC Bearings Inc	439	0.00
297	Red Hat Inc	4,726	0.00
(54)	Regeneron Pharmaceuticals Inc	429	0.00
2,335	Regions Financial Corporation	1,439	0.00
571	Reinsurance Group of America Inc	5,954	0.00
1,086	Reliance Steel & Aluminum	7,115	0.00
(1,262)	Renasant Corporation	830	0.00
1,368	Republic Services Inc	8,753	0.01
1,027	ResMed Inc	5,639	0.00
13	Rexnord Corporation	21	0.00
700	RH	2,163	0.00
12	RingCentral Inc	74	0.00
63	RLI Corporation	177	0.00
2,017	Robert Half International Inc	11,271	0.01
530	Rockwell Automation Inc	12,965	0.01
239	Rockwell Collins Inc	808	0.00
17	Rogers Corporation	771	0.00
(28)	Rollins Inc	54	0.00
96	Roper Technologies Inc	306	0.00
809	Ross Stores Inc	6,677	0.00
2,562	Rowan Companies Plc	12,473	0.01
(7)	Royal Gold Inc	28	0.00
443	RPC Inc	353	0.00
28	RPM International Inc	70	0.00
423	Ryder System Inc	539	0.00
517	S&P Global Inc	8,548	0.01
1,020	Sabre Corporation	1,122	0.00
(136)	salesforce.com Inc	377	0.00
1,139	Sally Beauty Holdings Inc	1,781	0.00
9,300	Samsonite International SA	3,504	0.00
2,028	Santander Consumer USA Holdings Inc	3,482	0.00
(2,252)	SCANA Corporation	3,375	0.00
154	Schneider National Inc	250	0.00
564	Schweitzer-Mauduit International Inc	2,730	0.00
569	Science Applications International Corporation	4,141	0.00
43	Scientific Games Corporation	356	0.00
620	Scotts Miracle-Gro Company	6,537	0.00
1,148	Seagate Technology Plc	7,163	0.00
1,803	Sealed Air Corporation	6,443	0.00
(2,480)	Seattle Genetics Inc	3,328	0.00
654	SEI Investments Company	7,891	0.00
1,004	Select Medical Holdings Corporation	655	0.00
(22)	Sempra Energy	3	0.00
(201)	Semtech Corporation	13	0.00
2,570	Service Corporation International	8,478	0.01
2,249	ServiceMaster Global Holdings Inc	6,863	0.00
5	ServiceNow Inc	114	0.00
8	Sherwin-Williams Company	364	0.00
847	Shutterfly Inc	3,303	0.00
116	Shutterstock Inc	537	0.00
1	Silicon Laboratories Inc	30	0.00
(132)	Simpson Manufacturing Company Inc	454	0.00
4,105	Sims Metal Management Limited	5,161	0.00
(4,783)	Sirius XM Holdings Inc	1,265	0.00
1,853	Six Flags Entertainment Corporation	6,025	0.00
64	SLM Corporation	58	0.00
284	Snap-on Inc	5,161	0.00
56	Snyder's-Lance Inc	605	0.00
883	Sonoco Products Company	887	0.00
371	Sotheby's	1,267	0.00
(2,589)	South Jersey Industries	5,346	0.00
(146)	South State Corporation	71	0.00
(3,390)	Southern Company	5,756	0.00
13	Southern Copper Corporation	102	0.00
645	Southwest Airlines Company	3,894	0.00
(2,937)	Spark Therapeutics Inc	26,061	0.02
14	Spectrum Brands Holdings Inc	2	0.00
(919)	Spire Inc	295	0.00
723	Spirit AeroSystems Holdings Inc	10,838	0.01
5	Splunk Inc	74	0.00

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Schedule of Investments as at 31 December 2017 (continued)

Man AHL Multi Strategy Alternative (continued)

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

Nominal	Description	Fair Value US$	% of Net Assets
	Contracts for difference (b) (continued)		
	United States (continued)		
(15,489)	Sprint Corporation	16,530	0.01
93	Sprouts Farmers Market Inc	54	0.00
72	SPX Flow Inc	411	0.00
2	Square Inc	16	0.00
(447)	SRC Energy Inc	97	0.00
970	SS&C Technologies Holdings	1,829	0.00
44	Stamps.com Inc	341	0.00
268	Stanley Black & Decker Inc	5,122	0.00
388	Starbucks Corporation	33	0.00
1,157	State Street Corporation	5,657	0.00
1,635	Steel Dynamics Inc	11,725	0.01
5,553	Steelcase Inc	3,184	0.00
(1,326)	Stericycle Inc	2,045	0.00
685	Steven Madden Limited	4,133	0.00
17	Stifel Financial Corporation	122	0.00
(17)	Straight Path Communications Inc	-	0.00
608	Stryker Corporation	5,292	0.00
112	SunTrust Banks Inc	775	0.00
53	Supernus Pharmaceuticals Inc	142	0.00
(3,391)	Symantec Corporation	1,568	0.00
5	Synaptics Inc	7	0.00
1,906	Synchrony Financial	9,837	0.01
793	Synopsys Inc	6,054	0.00
641	Synovus Financial Corporation	2,045	0.00
906	Syntel Inc	1,027	0.00
521	Sysco Corporation	2,719	0.00
357	T Rowe Price Group Inc	5,759	0.00
(302)	Tableau Software Inc	431	0.00
21,588	Tahoe Resources Inc	1,349	0.00
66	Take-Two Interactive Software Inc	636	0.00
1,414	Target Corporation	8,512	0.01
2,276	Taylor Morrison Home Corporation	2,008	0.00
48	TD Ameritrade Holding Corporation	259	0.00
(68)	Tech Data Corporation	182	0.00
1	Teladoc Inc	1	0.00
(215)	Teledyne Technologies Inc	520	0.00
226	Teleflex Inc	5,835	0.00
216	Telephone and Data Systems Inc	271	0.00
(142)	Tempur Sealy International Inc	1,396	0.00
431	Tenneco Inc	53	0.00
921	Teradata Corporation	5,395	0.00
609	Teradyne Inc	2,970	0.00
1,185	Terex Corporation	6,565	0.00
(1,833)	TESARO Inc	41,947	0.03
911	Tetra Tech Inc	1,699	0.00
851	Texas Instruments Inc	16,429	0.01
1,268	Texas Roadhouse Inc	801	0.00
243	Thermo Fisher Scientific Inc	1,605	0.00
166	Thor Industries Inc	3,608	0.00
203	Tiffany and Company	2,384	0.00
386	Timken Company	94	0.00
1,223	Tivity Health Inc	3,952	0.00
580	TJX Companies Inc	1,093	0.00
37	T-Mobile US Inc	12	0.00
2,713	Toll Brothers Inc	9,461	0.01
228	TopBuild Corporation	2,249	0.00
929	Torchmark Corporation	4,738	0.00
1,496	Toro Company	4,886	0.00
1,064	Total System Services Inc	11,832	0.01
276	Tractor Supply Company	1,562	0.00
(1,191)	Trade Desk Inc	8,661	0.01
25	TransDigm Group Inc	325	0.00
440	TransUnion	4,543	0.00
513	Travelers Companies Inc	2,560	0.00
(1,682)	TreeHouse Foods Inc	17,863	0.01
174	Trex Company Inc	3,544	0.00
882	Trimble Inc	1,846	0.00
462	TriNet Group Inc	3,857	0.00
3	Trinity Industries Inc	30	0.00
516	Trinseo SA	2,301	0.00
(1,136)	TripAdvisor Inc	2,160	0.00
(1,527)	Triumph Group Inc	3,765	0.00
(2,874)	Tronox Limited	5,955	0.00
(9,246)	TrueCar Inc	16,675	0.01
(1,096)	Trustmark Corporation	281	0.00
52	TTM Technologies Inc	101	0.00
878	Tupperware Brands Corporation	194	0.00
(5,706)	Twilio Inc	32,853	0.02
126	Twitter Inc	970	0.00
(331)	Tyler Technologies Inc	392	0.00
926	Tyson Foods Inc	2,866	0.00
(3,166)	Ultragenyx Pharmaceutical Inc	20,057	0.01
219	Umpqua Holdings Corporation	849	0.00
(2,205)	Under Armour Inc	37,498	0.02
324	UniFirst Corporation	5,406	0.00
557	Union Pacific Corporation	11,368	0.01
(1,496)	United Bankshares Inc	2,778	0.00
172	United Continental Holdings	742	0.00
(72)	United Natural Foods Inc	138	0.00
34	United Parcel Service	123	0.00
7	United Rentals Inc	216	0.00
185	United States Steel Corporation	1,494	0.00
588	United Technologies Corporation	4,933	0.00
288	United Therapeutics Corporation	5,784	0.00
759	UnitedHealth Group Inc	22,954	0.01
(11)	Universal Display Corporation	5	0.00
271	Universal Forest Products	1,127	0.00
687	Universal Health Services Inc	899	0.00
1,653	Unum Group	4,041	0.00
83	Urban Outfitters Inc	205	0.00
736	US Bancorp	515	0.00
785	USG Corporation	4,855	0.01
1,016	Valero Energy Corporation	19,818	0.01
(5,622)	Valley National Bancorp	1,657	0.00
304	Valmont Industries Inc	2,864	0.00
91	Valvoline Inc	257	0.00
287	Vantiv Inc	1,767	0.00
575	Varian Medical Systems Inc	7,234	0.00
(567)	Vector Group Limited	2	0.00
(185)	Venator Materials Plc	280	0.00
(3,554)	VeriFone Systems Inc	2,145	0.00
960	Verint Systems Inc	857	0.00
387	VeriSign Inc	7,258	0.01
231	Verisk Analytics Inc	770	0.00
680	Verizon Communications Inc	1,783	0.00
48	Versum Materials Inc	153	0.00
1,235	VF Corporation	11,301	0.02
(4,845)	Viavi Solutions Inc	4,785	0.00
314	Visa Inc	3,563	0.00
3,226	Vishay Intertechnology Inc	7,740	0.00
305	Visteon Corporation	1,182	0.00
578	VMware Inc	11,278	0.02
315	Voya Financial Inc	2,376	0.01
3	Vulcan Materials Company	34	0.00
10	WABCO Holdings Inc	261	0.00
1,525	Waddell & Reed Financial Inc	3,142	0.01
(530)	WageWorks Inc	116	0.00
1,168	Walgreens Boots Alliance Inc	3,422	0.01
826	Wal-Mart Stores Inc	8,671	0.02
23	Walt Disney Company	81	0.00
1,305	Waste Management Inc	13,023	0.02
347	Waters Corporation	3,845	0.00
563	Watsco Inc	5,554	0.01
735	Watts Water Technologies Inc	6,702	0.01
4	Webster Financial Corporation	10	0.00
(1,174)	Weight Watchers International Inc	1,985	0.00
65	Welbilt Inc	244	0.00
612	WellCare Health Plans Inc	20,356	0.02
674	Wells Fargo and Company	1,724	0.00
845	Wendy's Company	2,157	0.00
916	WESCO International Inc	5,058	0.01
509	West Pharmaceutical Services Inc	1,793	0.00
225	Westlake Chemical Corporation	2,756	0.00
1,453	WestRock Company	7,926	0.01
1,254	Williams Companies Inc	1,575	0.00
526	Williams-Sonoma Inc	765	0.00
1,836	Wolverine World Wide Inc	8,631	0.02
184	Woodward Inc	88	0.00
(4)	World Fuel Services Corporation	32	0.00
(16)	Worthington Industries	5	0.00
374	WR Berkley Corporation	464	0.00
151	WW Grainger Inc	7,615	0.01
894	Wyndham Worldwide Corporation	12,120	0.02
(1,185)	Xerox Corporation	271	0.00
999	Xilinx Inc	1,079	0.00
130	Xylem Inc	402	0.00
34	Yelp Inc	479	0.00
603	Yum! Brands Inc	4,114	0.00
(195)	Zebra Technologies Corporation	255	0.00
(1,113)	Zillow Group Inc	430	0.00
776	Zimmer Biomet Holdings Inc	3,126	0.00
427	Zoetis Inc	3,777	0.00
		3,406,225	2.09
	Total contracts for difference	9,033,572	5.53
	Futures contracts (a)		
	Australia		
166	90 Day Bank Bill Futures June 2018	25,107	0.02
313	90 Day Bank Bill Futures September 2018	24,540	0.02
		49,647	0.04

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Schedule of Investments as at 31 December 2017 (continued)
Man AHL Multi Strategy Alternative (continued)

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

Nominal	Description	Fair Value US$	% of Net Assets
	Futures contracts (a) (continued)		
	Canada		
(481)	Canada 10 Years Bond Future March 2018	608,616	0.37
56	S&P/TSX 60 Index Futures March 2018	48,502	0.04
		657,118	0.41
	Germany		
(26)	DAX Index Futures March 2018	151,826	0.09
(63)	Euro BOBL Bond Futures March 2018	4,827	0.00
(350)	Euro STOXX 50 Index Futures March 2018	167,860	0.11
(26)	VSTOXX Index Futures February 2018	354	0.00
(35)	VSTOXX Index Futures January 2018	7,787	0.00
		332,654	0.20
	Hong Kong		
26	Hang Seng Index Futures January 2018	56,052	0.03
21	HSCEI Index Futures January 2018	10,937	0.01
		66,989	0.04
	Italy		
(30)	FTSE/MIB Index Futures March 2018	68,446	0.04
	Japan		
9	TOPIX Index Futures March 2018	2,281	0.00
	Norway		
51	OBX Index Futures January 2018	4,802	0.00
	Singapore		
(4)	FTSE China A50 Index Futures January 2018	90	0.00
18	MSCI Taiwan Index Futures January 2018	10,270	0.01
(40)	Nikkei 225 SGX Index Futures March 2018	15,024	0.01
(368)	SGX Nifty 50 Index Futures January 2018	141,510	0.08
		166,894	0.10
	South Korea		
(85)	Korea 10 Years Bond Futures March 2018	6,408	0.00
129	KOSPI2 Index Futures March 2018	118,847	0.08
		125,255	0.08
	Spain		
(28)	IBEX 35 Index Futures January 2018	55,028	0.03
	Switzerland		
113	Swiss Market IX Index Futures March 2018	14,100	0.01
	Taiwan		
75	TAIEX Index Futures January 2018	69,473	0.04
	Thailand		
(413)	SET50 Index Futures March 2018	14,024	0.01
	United Kingdom		
131	90 Day Sterling Futures December 2019	15,540	0.01
109	90 Day Sterling Futures June 2018	9,013	0.01
187	90 Day Sterling Futures March 2019	25,297	0.02
147	FTSE 100 Index Futures March 2018	401,378	0.24
		451,228	0.28
	United States		
28	British Pound Currency Futures March 2018	6,750	0.00
8	Canadian Dollar Currency Futures March 2018	10,370	0.01
(32)	CBOE VIX Index Futures April 2018	43,450	0.03
(42)	CBOE VIX Index Futures February 2018	65,200	0.04
(32)	CBOE VIX Index Futures January 2018	126,060	0.08
(31)	CBOE VIX Index Futures March 2018	30,385	0.02
(39)	Dollar Index Currency Futures March 2018	44,033	0.03
56	Euro Currency Futures March 2018	49,450	0.03
(25)	Mexican Peso Currency Futures March 2018	13,885	0.01
22	MSCI EAFE Index Futures March 2018	19,435	0.01
35	MSCI Emerging Market Index Futures March 2018	53,495	0.03
(18)	NASDAQ 100 E-Mini Index Futures March 2018	24,318	0.01
(86)	S&P 500 E-mini Index Futures March 2018	60,856	0.04
51	US Long Bond CBT Bond Futures March 2018	6,531	0.00
15	US Ultra Bond CBT Bond Futures March 2018	1,531	0.00
		555,749	0.34
	Total futures contracts	2,633,688	1.62
	Government bonds		
	United States		
6,000,000	United States Treasury Bill 0% 01/02/2018	5,993,926	3.67
7,000,000	United States Treasury Bill 0% 02/08/2018 #	6,991,310	4.28
4,000,000	United States Treasury Bill 0% 11/01/2018	3,998,871	2.45
7,000,000	United States Treasury Bill 0% 12/04/2018	6,972,959	4.27
1,000,000	United States Treasury Bill 0% 25/01/2018	999,223	0.61
1,000,000	United States Treasury Bill 0% 29/03/2018	996,752	0.62
		25,953,041	15.90
	Total government bonds	25,953,041	15.90

Nominal	Description	Fair Value US$	% of Net Assets
	Options (b)		
	European Union		
100,000	EUR Call/NOK Put K=10.0418 02 January 2018	46	0.00
100,000	EUR Call/NOK Put K=10.0612 03 January 2018	59	0.00
100,000	EUR Put/NOK Call K=9.725 02 January 2018	71	0.00
100,000	EUR Put/NOK Call K=9.739 03 January 2018	169	0.00
		345	0.00
	South Korea		
27	Call on 322.5 KOSPI2 Index 11 January 2018	27,742	0.02
15	Call on 325 KOSPI2 Index 11 January 2018	9,947	0.01
14	Call on 327.5 KOSPI2 Index 08 February 2018	13,306	0.01
20	Call on 327.5 KOSPI2 Index 11 January 2018	7,939	0.01
14	Call on 330 KOSPI2 Index 08 February 2018	9,775	0.01
28	Call on 330 KOSPI2 Index 11 January 2018	5,885	0.00
3	Call on 332.5 KOSPI2 Index 08 February 2018	1,478	0.00
25	Call on 332.5 KOSPI2 Index 11 January 2018	2,744	0.00
23	Call on 335 KOSPI2 Index 11 January 2018	1,128	0.00
13	Call on 337.5 KOSPI2 Index 11 January 2018	304	0.00
29	Call on 340 KOSPI2 Index 11 January 2018	271	0.00
9	Put on 302.5 KOSPI2 Index 11 January 2018	126	0.00
14	Put on 305 KOSPI2 Index 08 February 2018	1,896	0.00
17	Put on 305 KOSPI2 Index 11 January 2018	357	0.00
29	Put on 307.5 KOSPI2 Index 11 January 2018	813	0.00
14	Put on 310 KOSPI2 Index 08 February 2018	3,269	0.00
26	Put on 310 KOSPI2 Index 11 January 2018	911	0.00
28	Put on 312.5 KOSPI2 Index 11 January 2018	1,504	0.00
3	Put on 315 KOSPI2 Index 08 February 2018	1,240	0.00
24	Put on 315 KOSPI2 Index 11 January 2018	2,130	0.00
23	Put on 317.5 KOSPI2 Index 11 January 2018	3,384	0.00
13	Put on 320 KOSPI2 Index 11 January 2018	3,066	0.00
2	Put on 325 KOSPI2 Index 30 January 2018	1,191	0.00
		100,406	0.06
	Taiwan		
8	Put on 10000 TWSE Index 17 January 2018	64	0.00
	United States		
5	Call on 2680 S&P E-mini Index 19 January 2018	4,313	0.00
8	Call on 2695 S&P E-mini Index 19 January 2018	3,800	0.00
8	Call on 2700 S&P E-mini Index 19 January 2018	3,000	0.00
4	Call on 2705 S&P E-mini Index 19 January 2018	1,150	0.00
17	Call on 2710 S&P E-mini Index 19 January 2018	3,655	0.00
16	Call on 2715 S&P E-mini Index 19 January 2018	2,560	0.00
20	Call on 2720 S&P E-mini Index 19 January 2018	2,350	0.00
34	Call on 2725 S&P E-mini Index 19 January 2018	2,890	0.00
45	Call on 2730 S&P E-mini Index 19 January 2018	2,813	0.00
39	Call on 2735 S&P E-mini Index 19 January 2018	1,853	0.00
53	Call on 2740 S&P E-mini Index 19 January 2018	1,988	0.00
43	Call on 2745 S&P E-mini Index 19 January 2018	1,183	0.00
5	Put on 2570 S&P E-mini Index 19 January 2018	1,175	0.00
45	Put on 2575 S&P E-mini Index 19 January 2018	11,138	0.01
8	Put on 2580 S&P E-mini Index 19 January 2018	2,100	0.00
4	Put on 2585 S&P E-mini Index 19 January 2018	1,100	0.00
8	Put on 2595 S&P E-mini Index 19 January 2018	2,400	0.00
20	Put on 2600 S&P E-mini Index 19 January 2018	6,250	0.00
43	Put on 2605 S&P E-mini Index 19 January 2018	14,513	0.01
17	Put on 2610 S&P E-mini Index 19 January 2018	6,163	0.00
26	Put on 2615 S&P E-mini Index 19 January 2018	10,075	0.01
16	Put on 2620 S&P E-mini Index 19 January 2018	6,600	0.00
19	Put on 2625 S&P E-mini Index 19 January 2018	8,313	0.01
14	Put on 2630 S&P E-mini Index 19 January 2018	6,650	0.00
27	Put on 2635 S&P E-mini Index 19 January 2018	13,500	0.01
34	Put on 2640 S&P E-mini Index 19 January 2018	18,275	0.01
39	Put on 2645 S&P E-mini Index 19 January 2018	22,913	0.01
14	Put on 2650 S&P E-mini Index 19 January 2018	8,925	0.01
18	Put on 2655 S&P E-mini Index 19 January 2018	12,375	0.01
12	Put on 2660 S&P E-mini Index 19 January 2018	9,000	0.01
12	Put on 2665 S&P E-mini Index 19 January 2018	9,900	0.01
17	Put on 2670 S&P E-mini Index 19 January 2018	15,300	0.01
17	Put on 2675 S&P E-mini Index 19 January 2018	16,575	0.02
22	Put on 2685 S&P E-mini Index 19 January 2018	25,575	0.03
117,600	USD Call/ZAR Put K=12.7551 01 February 2018	1,066	0.00
117,450	USD Call/ZAR Put K=12.7714 01 February 2018	1,029	0.00
117,000	USD Call/ZAR Put K=12.8205 01 February 2018	924	0.00
116,400	USD Call/ZAR Put K=12.8866 31 January 2018	758	0.00
77,600	USD Call/ZAR Put K=12.8866 31 January 2018	506	0.00
190,000	USD Call/ZAR Put K=13.1579 25 January 2018	490	0.00
151,800	USD Call/ZAR Put K=13.1752 18 January 2018	216	0.00
189,750	USD Call/ZAR Put K=13.1752 25 January 2018	468	0.00
189,750	USD Call/ZAR Put K=13.1752 29 January 2018	569	0.00
189,251	USD Call/ZAR Put K=13.21 29 January 2018	522	0.00
189,000	USD Call/ZAR Put K=13.2275 29 January 2018	500	0.00
188,750	USD Call/ZAR Put K=13.245 29 January 2018	479	0.00
188,500	USD Call/ZAR Put K=13.2626 18 January 2018	224	0.00
124,950	USD Put/ZAR Call K=12.0048 01 February 2018	537	0.00
124,800	USD Put/ZAR Call K=12.0192 01 February 2018	568	0.00
124,200	USD Put/ZAR Call K=12.0773 01 February 2018	705	0.00
123,750	USD Put/ZAR Call K=12.1212 31 January 2018	809	0.00

Man Funds VI plc

Schedule of Investments as at 31 December 2017 (continued)
Man AHL Multi Strategy Alternative (continued)

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

Nominal	Description	Fair Value US$	% of Net Assets
	Options (b) (continued)		
	United States (continued)		
82,500	USD Put/ZAR Call K=12.1212 31 January 2018	540	0.00
403,500	USD Put/ZAR Call K=12.3916 25 January 2018	5,710	0.01
201,750	USD Put/ZAR Call K=12.3916 29 January 2018	3,027	0.00
201,501	USD Put/ZAR Call K=12.4069 29 January 2018	3,157	0.00
160,800	USD Put/ZAR Call K=12.4378 18 January 2018	2,335	0.00
201,000	USD Put/ZAR Call K=12.4378 29 January 2018	3,425	0.00
200,750	USD Put/ZAR Call K=12.4533 29 January 2018	3,564	0.00
199,751	USD Put/ZAR Call K=12.5156 18 January 2018	3,674	0.00
		296,172	0.18
	Total options	396,987	0.24

Man Funds VI plc

Schedule of Investments as at 31 December 2017 (continued)
Man AHL Multi Strategy Alternative (continued)

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

Forward currency contracts (note 4)* (b)

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised gain US$	% of Net Assets
AUD614,566	€400,000	03 January 2018	1	236	0.00
AUD16,466,365	€10,600,000	31 January 2018	108	125,159	0.09
AUD8,026,965	£4,550,000	12 February 2018	67	114,082	0.08
AUD6,100,000	JPY535,119,593	04 January 2018	22	19,499	0.01
AUD700,000	JPY61,529,400	05 January 2018	7	1,128	0.00
AUD16,911,000	JPY1,459,871,484	30 January 2018	203	247,530	0.16
AUD2,500,000	NZD2,747,115	03 January 2018	17	1,798	0.00
AUD100,000	NZD109,892	04 January 2018	1	69	0.00
AUD3,400,000	NZD3,726,314	31 January 2018	34	10,318	0.01
AUD31,800,000	US$24,711,225	03 January 2018	151	161,843	0.11
AUD356,985	US$272,272	11 January 2018	14	6,952	0.00
AUD97,200,000	US$74,324,470	31 January 2018	976	1,700,983	1.05
BRL700,000	US$210,441	03 January 2018	5	472	0.00
BRL200,000	US$60,038	02 February 2018	1	12	0.00
CAD2,558,875	€1,700,000	03 January 2018	5	500	0.00
CAD7,577,519	€5,000,000	07 February 2018	62	32,783	0.02
CAD23,600,000	US$18,701,312	03 January 2018	173	135,900	0.09
CAD3,007,726	US$2,362,739	11 January 2018	1	38,283	0.02
CAD72,000,000	US$56,742,674	29 January 2018	1157	748,785	0.46
CHF233,915	€200,000	20 February 2018	1	27	0.00
CHF3,300,000	US$3,344,644	03 January 2018	29	42,953	0.03
CHF100,000	US$102,195	04 January 2018	1	467	0.00
CHF84,945	US$86,079	11 January 2018	2	1,170	0.00
CHF65,200,000	US$66,485,013	25 January 2018	912	553,807	0.34
CHF5,492,500	US$5,628,744	31 January 2018	1	21,062	0.01
CLP2,300,000,000	US$3,687,592	05 February 2018	111	51,824	0.03
CNH5,500,000	US$822,983	12 January 2018	2	21,074	0.01
CNH18,000,000	US$2,720,406	26 January 2018	16	39,765	0.02
COP3,800,000,000	US$1,257,279	31 January 2018	57	11,892	0.01
€3,300,000	AUD5,061,667	03 January 2018	25	4,714	0.00
€400,000	AUD614,407	31 January 2018	4	724	0.00
€1,500,000	CAD2,256,832	03 January 2018	10	358	0.00
€700,000	CAD1,052,091	07 February 2018	4	2,408	0.00
€873,000	CHF1,020,640	20 February 2018	5	297	0.00
€2,400,000	£2,129,455	03 January 2018	9	1,700	0.00
€6,800,000	£6,008,578	11 January 2018	63	40,260	0.02
€4,400,000	JPY592,020,750	04 January 2018	27	28,343	0.02
€1,000,000	JPY134,697,900	05 January 2018	6	5,139	0.00
€19,100,000	JPY2,562,432,005	19 January 2018	248	194,324	0.12
€7,600,000	NOK73,830,900	19 January 2018	64	105,462	0.06
€1,800,000	RON8,397,223	09 February 2018	24	8,835	0.01
€300,000	SEK2,948,016	25 January 2018	3	160	0.00
€17,821,252	US$21,278,442	03 January 2018	140	127,617	0.08
€9,696,887	US$11,480,910	11 January 2018	34	172,244	0.11
€36,800,000	US$43,733,022	19 January 2018	391	513,050	0.31
€98,468,757	US$117,921,176	31 January 2018	8	557,954	0.34
£1,250,000	AUD2,160,687	03 January 2018	19	1,174	0.00
£850,000	AUD1,468,633	12 February 2018	13	2,867	0.00
£622,030	€700,000	11 January 2018	6	591	0.00
£2,000,000	JPY303,360,752	04 January 2018	16	12,215	0.01
£5,850,000	JPY885,921,461	25 January 2018	156	46,115	0.03
£6,550,000	US$8,820,490	03 January 2018	83	41,411	0.03
£124,323	US$167,433	11 January 2018	10	815	0.00
£21,114,000	US$28,403,869	17 January 2018	253	176,359	0.11
£2,059,413	US$2,756,200	31 January 2018	11	32,784	0.02
HUF1,252,307,330	€4,000,000	28 February 2018	105	42,390	0.03
HUF250,000,000	US$957,654	31 January 2018	29	11,815	0.01
IDR3,000,000,000	US$220,718	18 January 2018	1	816	0.00
ILS10,000,000	US$2,869,076	21 February 2018	65	17,549	0.01
INR1,062,500,000	US$16,445,228	12 January 2018	132	186,976	0.11
INR870,000,000	US$13,489,117	31 January 2018	74	110,229	0.07
JPY8,800,600	AUD100,000	30 January 2018	1	29	0.00
JPY15,270,250	£100,000	25 January 2018	2	334	0.00
JPY1,060,000,000	US$9,388,769	04 January 2018	35	23,853	0.01
JPY190,000,000	US$1,685,414	05 January 2018	3	1,841	0.00
JPY6,146,918	US$54,339	11 January 2018	6	262	0.00
JPY3,180,000,000	US$28,175,201	17 January 2018	187	80,295	0.05
KRW11,800,000,000	US$10,802,972	12 January 2018	4	232,843	0.14
KRW17,500,000,000	US$16,175,098	22 January 2018	89	196,036	0.12
MXN11,500,000	US$580,994	03 January 2018	19	6,215	0.00
NOK4,931,526	€500,000	03 January 2018	2	2,446	0.00
NOK27,687,221	€2,800,000	19 January 2018	27	20,649	0.01
NOK12,000,000	US$1,454,709	03 January 2018	19	12,645	0.01
NOK1,377,745	US$166,140	11 January 2018	14	2,370	0.00
NOK34,500,000	US$4,174,150	30 January 2018	52	47,860	0.03
NZD550,062	AUD500,000	03 January 2018	4	95	0.00
NZD440,982	AUD400,000	31 January 2018	4	629	0.00
NZD11,900,000	US$8,402,364	03 January 2018	94	60,409	0.04
NZD11,600,000	US$8,243,411	04 January 2018	6	5,913	0.00
NZD82,868	US$57,216	11 January 2018	11	1,710	0.00
NZD12,100,000	US$8,473,564	26 January 2018	181	128,791	0.08
PEN3,500,000	US$1,073,459	26 January 2018	10	5,117	0.00
PHP255,000,000	US$5,076,202	10 January 2018	40	39,829	0.02
PHP26,742,856	US$535,557	31 January 2018	10	183	0.00
PLN67,697,590	€16,000,000	10 January 2018	204	256,075	0.16
PLN8,037,627	€1,900,000	05 March 2018	11	23,263	0.01
PLN152,878	US$42,537	11 January 2018	1	1,460	0.00

Man Funds VI plc

Schedule of Investments as at 31 December 2017 (continued)
Man AHL Multi Strategy Alternative (continued)

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

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

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised gain US$	% of Net Assets
PLN29,600,000	US$8,315,791	31 January 2018	230	203,096	0.12
RUB252,500,000	US$4,256,472	19 January 2018	123	116,699	0.07
RUB7,500,000	US$125,949	05 March 2018	1	3,150	0.00
SEK19,720,544	€2,000,000	03 January 2018	16	7,037	0.00
SEK81,544,073	€8,200,000	25 January 2018	86	113,696	0.07
SEK10,018,376	NOK10,000,000	03 January 2018	14	1,195	0.00
SEK19,112,560	NOK19,000,000	31 January 2018	37	13,967	0.01
SEK26,000,000	US$3,139,766	03 January 2018	35	36,767	0.02
SEK2,335,614	US$278,224	11 January 2018	13	7,272	0.00
SEK28,500,000	US$3,431,307	23 January 2018	88	55,089	0.03
SEK190,444,100	US$23,082,758	31 January 2018	12	225,735	0.14
SGD20,500,000	US$15,190,685	11 January 2018	210	152,362	0.09
THB42,500,000	US$1,301,692	12 January 2018	8	2,938	0.00
TRY7,800,000	US$2,038,859	03 January 2018	21	15,293	0.01
TRY28,100,000	US$7,205,919	19 January 2018	289	159,412	0.10
TWD42,500,000	US$1,426,406	18 January 2018	13	11,521	0.01
US$19,643,593	BRL64,500,000	03 January 2018	430	209,567	0.13
US$10,226,087	BRL33,800,000	02 February 2018	32	77,818	0.05
US$201,252	COP600,000,000	31 January 2018	2	858	0.00
US$198,316	HKD1,547,687	11 January 2018	3	277	0.00
US$610,930	JPY68,400,454	11 January 2018	17	3,341	0.00
US$42,579,110	JPY4,770,000,000	17 January 2018	396	195,857	0.12
US$14,384,787	MXN277,000,000	26 January 2018	477	306,369	0.19
US$568,501	MXN11,000,000	27 February 2018	51	12,403	0.01
US$55,204	NOK449,252	11 January 2018	2	256	0.00
US$3,069,893	NOK25,000,000	30 January 2018	41	10,464	0.01
US$71,216	NZD100,000	26 January 2018	1	122	0.00
US$43,388	RUB2,500,000	19 January 2018	1	89	0.00
US$14	SEK120	11 January 2018	1	-	0.00
US$19	SEK166	31 January 2018	3	-	0.00
US$230,685	THB7,500,000	12 January 2018	3	456	0.00
US$185,055	TRY700,000	19 January 2018	6	1,576	0.00
US$84,594	TWD2,500,000	18 January 2018	1	10	0.00
US$40,522	ZAR500,000	03 January 2018	1	166	0.00
US$526,002	ZAR6,500,000	18 January 2018	8	2,656	0.00
ZAR44,000,000	US$3,522,191	03 January 2018	16	29,181	0.02
ZAR245,500,000	US$17,723,523	18 January 2018	551	2,042,939	1.24
Total unrealised gain on forward currency contracts				11,708,854	7.17
Total financial assets at fair value through profit or loss - trading				49,726,142	30.46

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Schedule of Investments as at 31 December 2017 (continued)
Man AHL Multi Strategy Alternative (continued)

Financial liabilities at fair value through profit or loss

Nominal	Description	Fair Value US$	% of Net Assets
	Contracts for difference		
	Argentina		
(1,578)	Globant SA	(13,093)	(0.01)
(132)	MercadoLibre Inc	(3,639)	(0.00)
		(16,732)	(0.01)
	Australia		
953	ALS Limited	(684)	(0.00)
(4,732)	AMP Limited	(70)	(0.00)
5,499	Ansell Limited	(604)	(0.00)
4,093	APA Group	(1,895)	(0.00)
1,039	ASX Limited	(492)	(0.00)
20,431	Aurizon Holdings Limited	(3,103)	(0.00)
2,979	Australia and New Zealand Banking Group Limited	(1,207)	(0.00)
4,915	Bank of Queensland Limited	(17)	(0.00)
(740)	Bendigo and Adelaide Bank	(283)	(0.00)
(19,926)	Boral Limited	(3,990)	(0.00)
(3,055)	Brambles Limited	(422)	(0.00)
1,176	Caltex Australia Limited	(108)	(0.00)
(1,060)	Challenger Limited	(94)	(0.00)
2,418	CIMIC Group Limited	(104)	(0.00)
609	Cochlear Limited	(3,876)	(0.00)
149	CSL Limited	(284)	(0.00)
(670)	Domino's Pizza Enterprises Limited	(437)	(0.00)
(32,812)	Evolution Mining Limited	(4,491)	(0.00)
(161,055)	Fairfax Media Limited	(2,787)	(0.00)
4,180	Flight Centre Travel Group Limited	(7,029)	(0.00)
(64,507)	Healthscope Limited	(7,248)	(0.00)
260	Iluka Resources Limited	(7)	(0.00)
5,957	Incitec Pivot Limited	(14)	(0.00)
(56,707)	Independence Group NL	(13,333)	(0.02)
(8,762)	JB Hi-Fi Limited	(10,876)	(0.02)
(822)	LendLease Group	(2)	(0.00)
8,455	Link Administration Holdings Limited	(1,655)	(0.00)
(4,462)	Macquarie Atlas Roads Group	(589)	(0.00)
(103,249)	Mayne Pharma Group Limited	(5,412)	(0.00)
25,548	Metcash Limited	(172)	(0.00)
(17)	Mineral Resources Limited	(38)	(0.00)
2,529	Newcrest Mining Limited	(379)	(0.00)
(7,076)	Nufarm Limited	(66)	(0.00)
(838)	Oil Search Limited	(272)	(0.00)
(9,249)	Origin Energy Limited	(6,500)	(0.00)
174	Perpetual Limited	(42)	(0.00)
51,382	Qantas Airways Limited	(26,379)	(0.02)
3,284	QBE Insurance Group Limited	(832)	(0.00)
407	REA Group Limited	(317)	(0.00)
(23,202)	Santos Limited	(14,914)	(0.02)
134	Spark Infrastructure Group	(9)	(0.00)
6,301	Star Entertainment Group Limited	(62)	(0.00)
3,444	Sydney Airport	(829)	(0.00)
49	Tabcorp Holdings Limited	(2)	(0.00)
1,277	Telstra Corporation Limited	(25)	(0.00)
(13,339)	TPG Telecom Limited	(6,093)	(0.00)
3,748	Transurban Group	(864)	(0.00)
3,105	Treasury Wine Estates Limited	(844)	(0.00)
(48,224)	Vocus Group Limited	(1,738)	(0.00)
2,049	Woolworths Group Limited	(95)	(0.00)
		(131,585)	(0.08)
	Austria		
(3,080)	AMS AG	(31,975)	(0.02)
(3,205)	Andritz AG	(2,501)	(0.00)
(2,391)	Erste Group Bank AG	(3,391)	(0.00)
(3,073)	Raiffeisen Bank International AG	(13,233)	(0.01)
(292)	Voestalpine AG	(414)	(0.00)
		(51,514)	(0.03)
	Belgium		
(20)	Ageas	(27)	(0.00)
48	Anheuser-Busch InBev SA	(73)	(0.00)
(4,871)	Galapagos NV	(25,453)	(0.02)
785	Groupe Bruxelles Lambert SA	(213)	(0.00)
(1,654)	KBC Groep NV	(8,278)	(0.01)
1,139	Solvay SA	(5,679)	(0.00)
(1,941)	UCB SA	(2,923)	(0.00)
(3,464)	Umicore SA	(18,717)	(0.01)
		(61,363)	(0.04)
	Bermuda		
2	Arch Capital Group Limited	(12)	(0.00)
2,467	Assured Guaranty Limited	(13,557)	(0.01)
(585)	Axis Capital Holdings Limited	(388)	(0.00)
58	Essent Group Limited	(340)	(0.00)
20	Everest Re Group Limited	(487)	(0.00)
(1,403)	Golar LNG Limited	(5,955)	(0.01)
(67)	Hiscox Limited	(134)	(0.00)
3,027	Kosmos Energy Limited	(1,744)	(0.00)
(13,477)	Nabors Industries Limited	(2,408)	(0.00)
2	RenaissanceRe Holdings Limited	(45)	(0.00)
(2,670)	Triton International Limited	(3,281)	(0.00)
	Contracts for difference (continued)		
	Bermuda (continued)		
(35)	Validus Holdings Limited	(11)	(0.00)
84	XL Group Limited	(414)	(0.00)
		(28,776)	(0.02)
	Canada		
(696)	Agnico Eagle Mines Limited	(1,448)	(0.00)
(117)	Bank of Montreal	(918)	(0.00)
5,821	Barrick Gold Corporation	(9,908)	(0.01)
(13)	Brookfield Asset Management Inc	(122)	(0.00)
(57)	Cameco Corporation	(6)	(0.00)
(176)	Canadian Imperial Bank of Commerce	(623)	(0.00)
(27)	Canadian Natural Resources Limited	(139)	(0.00)
2,425	Cenovus Energy Inc	(223)	(0.00)
(2,852)	Cott Corporation	(7,562)	(0.00)
(4,837)	Crescent Point Energy Corporation	(2,718)	(0.00)
(52)	Enbridge Inc	(38)	(0.00)
(1,390)	Encana Corporation	(4,007)	(0.00)
(47)	Enerplus Corporation	(53)	(0.00)
20	Goldcorp Inc	(9)	(0.00)
(1,009)	IAMGOLD Corporation	(459)	(0.00)
(3,205)	IMAX Corporation	(992)	(0.00)
20	Imperial Oil Limited	(32)	(0.00)
(8,059)	Kinross Gold Corporation	(1,257)	(0.00)
102	Novagold Resources Inc	(21)	(0.00)
(410)	Open Text Corporation	(1,061)	(0.00)
(443)	Pan American Silver Corporation	(458)	(0.00)
(68)	Pembina Pipeline Corporation	(276)	(0.00)
(13,314)	Pretium Resources Inc	(25,498)	(0.02)
(72)	Restaurant Brands International Inc	(39)	(0.00)
(3,924)	Ritchie Bros Auctioneers Inc	(9,774)	(0.02)
(883)	Shaw Communications Inc	(344)	(0.00)
(1,070)	Shopify Inc	(1,510)	(0.00)
6,846	Silver Standard Resources Inc	(6,351)	(0.00)
(10)	Suncor Energy Inc	(47)	(0.00)
(11)	Toronto-Dominion Bank	(40)	(0.00)
(318)	TransCanada Corporation	(142)	(0.00)
		(76,075)	(0.05)
	China		
41,000	Agricultural Bank of China Limited	(15)	(0.00)
(33,000)	BYD Electronic International Company Limited	(6,414)	(0.00)
(59,000)	CGN Power Company Limited	(79)	(0.00)
33	China Biologic Products	(271)	(0.00)
(4,000)	China Communications Construction Company Limited	(92)	(0.00)
32,000	China Galaxy Securities Company Limited	(481)	(0.00)
(214,000)	China Longyuan Power Group Corporation Limited	(2,567)	(0.00)
(16,500)	China Minsheng Banking Corporation Limited	(496)	(0.00)
(6,000)	China Molybdenum Company Limited	(285)	(0.00)
(82,000)	China National Building Material Company Limited	(3,394)	(0.00)
(16,000)	China Petroleum & Chemical Corporation	(29)	(0.00)
(6,500)	China Railway Construction Corporation Limited	(42)	(0.00)
(13,000)	China Railway Group Limited	(38)	(0.00)
(6,000)	China Shenhua Energy Company Limited	(592)	(0.00)
(6,000)	China Telecom Corporation Limited	(30)	(0.00)
(4,000)	Cifi Holdings Group Company Limited	(1)	(0.00)
1,500	CITIC Securities Company Limited	(193)	(0.00)
(54,000)	CRRC Corporation Limited	(3,712)	(0.00)
102,000	Dongfeng Motor Group Company Limited	(7,860)	(0.01)
(2,000)	ENN Energy Holdings Limited	(45)	(0.00)
500	Fosun International Limited	(525)	(0.00)
2,800	GF Securities Company Limited	(147)	(0.00)
(46,500)	Great Wall Motor Company Limited	(63)	(0.00)
14,000	Guangzhou Automobile Group Company Limited	(3,118)	(0.00)
4,000	Haitong Securities Company Limited	(183)	(0.00)
(304,000)	Huaneng Renewables Corporation Limited	(5,944)	(0.01)
2,400	Huatai Securities Company Limited	(222)	(0.00)
(5,000)	Jiangxi Copper Company Limited	(501)	(0.00)
(2,000)	Minth Group Limited	(87)	(0.00)
20,000	People's Insurance Company Group of China Limited	(394)	(0.00)
2,000	PICC Property and Casualty Company Limited	(129)	(0.00)
(1,500)	Ping An Insurance Group Company of China Limited	(1,065)	(0.00)
1,000	Q Technology Group Company Limited	(55)	(0.00)
(90,500)	Semiconductor Manufacturing International Corporation	(7)	(0.00)
81	SINA Corporation	(207)	(0.00)
(34,800)	Sinopharm Group Company Limited	(6,344)	(0.01)
300	Tencent Holdings Limited	(549)	(0.00)
(6,000)	Weichai Power Company Limited	(81)	(0.00)
137,700	Yangzijiang Shipbuilding Holdings Limited	(14,266)	(0.01)
2,000	Yanzhou Coal Mining Company Limited	(7)	(0.00)
(1,000)	Zhuzhou CRRC Times Electric Company Limited	(362)	(0.00)
(46,000)	Zijin Mining Group Company Limited	(2,061)	(0.00)
(24,200)	ZTE Corporation	(5,056)	(0.00)
		(68,009)	(0.04)
	Denmark		
(78)	AP Moller - Maersk A/S	(5,501)	(0.00)
38	Bavarian Nordic A/S	(295)	(0.00)
(548)	CHR Hansen Holding A/S	(1,885)	(0.00)

Man Funds VI plc

Schedule of Investments as at 31 December 2017 (continued)
Man AHL Multi Strategy Alternative (continued)

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

Nominal	Description	Fair Value US$	% of Net Assets
	Contracts for difference (continued)		
	Denmark (continued)		
57	Danske Bank A/S	(114)	(0.00)
1,633	DSV A/S	(432)	(0.00)
256	FLSmidth & Company A/S	(582)	(0.00)
122	GN Store Nord A/S	(255)	(0.00)
2,154	H Lundbeck A/S	(8,657)	(0.01)
(23)	ISS A/S	(30)	(0.00)
(171)	Jyske Bank A/S	(263)	(0.00)
(31)	Novo Nordisk A/S	(10)	(0.00)
(2,499)	Orsted A/S	(7,320)	(0.00)
3,176	Sydbank A/S	(71)	(0.00)
918	TDC A/S	(80)	(0.00)
(51)	Tryg A/S	(78)	(0.00)
5,618	Vestas Wind Systems A/S	(40,545)	(0.03)
		(66,118)	(0.04)
	Finland		
870	Cargotec OYJ	(4,339)	(0.00)
(916)	Fortum OYJ	(52)	(0.00)
(3,254)	Huhtamaki OYJ	(685)	(0.00)
1,433	Kone OYJ	(699)	(0.00)
265	Metso OYJ	(855)	(0.00)
321	Nokia OYJ	(137)	(0.00)
244	Nokian Renkaat OYJ	(254)	(0.00)
31	Orion OYJ	(290)	(0.00)
3,901	Outokumpu OYJ	(1,502)	(0.00)
(49)	Sampo OYJ	(118)	(0.00)
1,308	Wartsila OYJ	(7,271)	(0.01)
		(16,202)	(0.01)
	France		
(9,049)	Accor SA	(24,555)	(0.02)
127	ADP Promesses	(115)	(0.00)
(500)	Air Liquide SA	(6,299)	(0.00)
(2,013)	Airbus SE	(8,792)	(0.01)
(3,061)	Alstom SA	(4,645)	(0.00)
149	Atos SE	(481)	(0.00)
4,182	AXA SA	(1,301)	(0.00)
(1,013)	BNP Paribas SA	(163)	(0.00)
(101)	Bollore NV	(129)	(0.00)
(14,706)	Bollore SA	(5,714)	(0.00)
(4,286)	Bouygues SA	(8,102)	(0.00)
421	Capgemini SA	(549)	(0.00)
(442)	Carrefour SA	(392)	(0.00)
(682)	Casino Guichard Perrachon	(1,109)	(0.00)
(140)	Christian Dior SE	(262)	(0.00)
911	Cie de Saint-Gobain	(2,959)	(0.00)
714	Cie Generale des Etablissements Michelin	(2,564)	(0.00)
(10,701)	Credit Agricole SA	(299)	(0.00)
(1,577)	Danone SA	(6,350)	(0.00)
(469)	Dassault Systemes	(721)	(0.00)
(27,847)	EDF	(39,289)	(0.02)
(5,338)	Elis SA	(5,836)	(0.00)
271	Engie SA	(154)	(0.00)
(347)	Eurofins Scientific	(6,540)	(0.00)
9,820	Eutelsat Communications	(33,931)	(0.02)
(10,988)	Groupe Eurotunnel SA	(4,987)	(0.00)
(944)	Ingenico	(1,968)	(0.00)
(1)	Kering	(196)	(0.00)
(187)	LVMH Moet Hennessy Louis Vuitton SE	(4,722)	(0.00)
(3,559)	Nexans SA	(332)	(0.00)
(13,554)	Orange SA	(3,804)	(0.00)
7,111	Peugeot SA	(15,023)	(0.02)
(151)	Remy Cointreau	(1,212)	(0.00)
(2,170)	Renault SA	(4,905)	(0.00)
(199)	Rexel SA	(1,698)	(0.00)
(1,220)	Rubis SCA	(6,169)	(0.00)
109	Safran SA	(474)	(0.00)
1,502	Sanofi	(16,194)	(0.02)
168	Schneider Electric SA	(588)	(0.00)
5,805	SCOR Regroupe	(10,647)	(0.02)
(269)	SEB SA	(405)	(0.00)
100	Societe BIC SA	(37)	(0.00)
143	Sodexo SA	(46)	(0.00)
(1,130)	Teleperformance	(1,179)	(0.00)
1,162	Thales SA	(1,048)	(0.00)
(41)	TOTAL SA	(53)	(0.00)
310	Valeo SA	(53)	(0.00)
(28,094)	Vallourec SA	(25,634)	(0.03)
(9,310)	Vivendi SA	(24,386)	(0.02)
(240)	Wendel Investissement	(2,641)	(0.00)
		(289,652)	(0.18)
	Germany		
(14)	Adidas AG	(104)	(0.00)
15	Allianz SE	(106)	(0.00)
(1,096)	Axel Springer SE	(8,949)	(0.01)
1,728	BASF SE	(3,219)	(0.00)
91	Bayer AG	(810)	(0.00)
(1,246)	Bayerische Motoren Werke AG	(3,416)	(0.00)
(691)	Beiersdorf AG	(2,185)	(0.00)
(3,429)	Bilfinger Berger AG	(15,936)	(0.01)
(1,117)	Brenntag AG	(419)	(0.00)
(9)	Ceconomy AG	(16)	(0.00)
(2,214)	Commerzbank AG	(1,384)	(0.00)
(2,341)	Daimler AG	(14,921)	(0.01)
(11,355)	Deutsche Bank AG	(21,105)	(0.01)
1,409	Deutsche Post AG	(1,083)	(0.00)
(2,251)	Deutsche Wohnen AG	(3,122)	(0.00)
(3,384)	Drillisch AG	(40,040)	(0.02)
107	Duerr AG	(336)	(0.00)
4,737	Evonik Industries AG	(1,131)	(0.00)
(2,154)	Evotec AG	(892)	(0.00)
(99)	Freenet AG	(67)	(0.00)
(117)	Fresenius Medical Care AG & Company KGaA	(299)	(0.00)
(337)	Fresenius SE and Company KGaA	(495)	(0.00)
1,613	GEA Group AG	(586)	(0.00)
(1,743)	Gerresheimer AG	(1,526)	(0.00)
1,199	Hannover Rueck SE	(4,149)	(0.00)
(409)	HeidelbergCement AG	(3,005)	(0.00)
2,332	HUGO BOSS AG	(4,259)	(0.00)
(63)	Infineon Technologies AG	(251)	(0.00)
(4,764)	KION Group AG	(16,582)	(0.01)
(344)	Kloeckner and Company	(5)	(0.00)
(2,138)	LANXESS AG	(4,984)	(0.00)
(1,269)	Leoni AG	(14,195)	(0.01)
(1,468)	Man AG	(331)	(0.00)
1,573	Merck KGaA	(15,461)	(0.01)
(15,323)	Metro AG	(617)	(0.00)
(2,794)	MorphoSys AG	(38,003)	(0.03)
(11)	MTU Aero Engines AG	(436)	(0.00)
446	Muenchener Rueckversicherungs-Gesellschaft AG	(3,099)	(0.00)
762	Nordex SE	(674)	(0.00)
(1,250)	OSRAM Licht AG	(2,372)	(0.00)
(3,904)	ProSiebenSat 1 Media SE	(7,442)	(0.01)
(425)	RWE AG	(37)	(0.00)
(900)	Salzgitter AG	(9,313)	(0.01)
285	SAP SE	(906)	(0.00)
190	Siltronic AG	(1,844)	(0.00)
(2)	STADA Arzneimittel AG	(1)	(0.00)
(2,003)	Stroeer SE and Company	(7,277)	(0.00)
(1,237)	Symrise AG	(11,817)	(0.02)
(18,802)	Telefonica Deutschland Holding AG	(1,697)	(0.00)
(13,182)	thyssenkrupp AG	(14,614)	(0.01)
(5,649)	Zalando SE	(23,486)	(0.02)
		(309,004)	(0.19)
	Hong Kong		
200	ASM Pacific Technology Limited	(309)	(0.00)
(2,000)	Beijing Enterprises Holdings Limited	(299)	(0.00)
(20,000)	Brilliance China Automotive Holdings Limited	(3,566)	(0.00)
(34,000)	China Everbright International Limited	(1,959)	(0.00)
(10,000)	China Merchants Port Holdings Company Limited	(107)	(0.00)
(8,000)	China Resources Enterprise Limited	(5,138)	(0.00)
10,000	China Resources Gas Group Limited	(505)	(0.00)
(2,000)	China Resources Land Limited	(225)	(0.00)
(8,000)	China Resources Power Holdings Company Limited	(44)	(0.00)
(84,000)	China State Construction International Holdings Limited	(5,599)	(0.00)
(9,400)	China Taiping Insurance Holdings Company Limited	(384)	(0.00)
105,000	CITIC Limited	(839)	(0.00)
(3,500)	CK Hutchison Holdings Limited	(784)	(0.00)
(37,500)	Fullshare Holdings Limited	(1,528)	(0.00)
(808,000)	GCL-Poly Energy Holdings Limited	(5,619)	(0.01)
20,000	Guangdong Investment Limited	(982)	(0.00)
37,000	Haier Electronics Group Company Limited	(2,949)	(0.00)
10,000	Haitong International Securities Group Limited	(44)	(0.00)
(34,000)	HKT Trust and HKT Limited	(1,514)	(0.00)
(36,000)	Hong Kong and China Gas Company Limited	(652)	(0.00)
(600)	Hong Kong Exchanges and Clearing Limited	(348)	(0.00)
(60,000)	Kunlun Energy Company Limited	(7,900)	(0.01)
(34,000)	Lee & Man Paper Manufacturing Limited	(212)	(0.00)
1,000	MTR Corporation Limited	(40)	(0.00)
(6,000)	New World Development Company Limited	(206)	(0.00)
(4,500)	Power Assets Holdings Limited	(203)	(0.00)
(51,000)	SJM Holdings Limited	(3,998)	(0.01)
2,000	Swire Pacific Limited	(579)	(0.00)
2,000	Wharf Holdings Limited	(2)	(0.00)
(4,000)	Xinyi Glass Holdings Limited	(425)	(0.00)
		(46,959)	(0.03)
	India		
(4,356)	MakeMyTrip Limited	(7,479)	(0.01)
(5,106)	Vedanta Resources Plc	(6,856)	(0.00)
		(14,335)	(0.01)

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

Nominal	Description	Fair Value US$	% of Net Assets
	Contracts for difference (continued)		
	Ireland		
(15)	Adient Plc	(101)	(0.00)
(1,369)	Alkermes Plc	(4,787)	(0.00)
536	Allegion Plc	(1,994)	(0.00)
(68)	DCC Plc	(41)	(0.00)
(86,197)	Greencore Group Plc	(30,302)	(0.02)
20	ICON Plc	(14)	(0.00)
(667)	James Hardie Industries Plc	(485)	(0.00)
185	Jazz Pharmaceuticals Plc	(729)	(0.00)
144	Medtronic Plc	(85)	(0.00)
(251)	Perrigo Company Plc	(531)	(0.00)
(1,318)	Shire Plc	(302)	(0.00)
		(39,371)	(0.02)
	Isle of Man		
27,229	Playtech Plc	(8,023)	(0.00)
	Israel		
933	Check Point Software Technologies Limited	(2,835)	(0.00)
(883)	Mellanox Technologies Limited	(8,193)	(0.01)
797	Taro Pharmaceutical Industries Limited	(3,616)	(0.00)
133	Tower Semiconductor Limited	(23)	(0.00)
(12)	Wix.com Limited	(40)	(0.00)
		(14,707)	(0.01)
	Italy		
17,026	Anima Holding SpA	(1,347)	(0.00)
2,750	Assicurazioni Generali SpA	(689)	(0.00)
7,265	Atlantia SpA	(4,802)	(0.00)
5,137	Azimut Holding SpA	(8,049)	(0.00)
(3,499)	BPER Banca	(339)	(0.00)
(4,834)	Buzzi Unicem SpA	(4,550)	(0.00)
(9,658)	Comet Holding AG	(1,705)	(0.00)
(2,406)	Eni SpA	(390)	(0.00)
2	Ferrari NV	(22)	(0.00)
(63,464)	Intesa Sanpaolo SpA	(10,161)	(0.01)
2,002	Italgas SpA	(367)	(0.00)
112	Leonardo SpA	(61)	(0.00)
(199)	Luxottica Group SpA	(489)	(0.00)
(579)	Mediaset SpA	(258)	(0.00)
(11,696)	Mediobanca SpA	(14,122)	(0.01)
(18,858)	Pirelli and Company SpA	(3,796)	(0.00)
(24)	Prysmian SpA	(33)	(0.00)
(44,441)	Saipem SpA	(20,308)	(0.01)
128	Salvatore Ferragamo SpA	(20)	(0.00)
53,723	Saras SpA	(9,428)	(0.01)
4,105	Snam SpA	(931)	(0.00)
(160,060)	Telecom Italia SpA	(4,060)	(0.00)
55,953	Terna SpA	(13,684)	(0.01)
(491)	Unipol Gruppo Finanziario SpA	(62)	(0.00)
(9,364)	Yoox Net-A-Porter Group SpA	(18,627)	(0.02)
		(118,300)	(0.07)
	Japan		
(100)	77 Bank Limited	(266)	(0.00)
(200)	ABC-Mart Inc	(978)	(0.00)
(31,500)	Acom Company Limited	(2,074)	(0.00)
2,900	Adastria Company Limited	(4,838)	(0.00)
(11,500)	Aeon Company Limited	(16,418)	(0.02)
(100)	AEON Financial Service Company Limited	(181)	(0.00)
(34,200)	Aiful Corporation	(909)	(0.00)
100	Ain Holdings Inc	(580)	(0.00)
500	Ajinomoto Company Inc	(20)	(0.00)
(7,800)	Alps Electric Company Limited	(2,733)	(0.00)
(6,400)	Anritsu Corporation	(5,248)	(0.01)
2,900	Aoyama Trading Company Limited	(1,020)	(0.00)
(1,900)	Aozora Bank Limited	(2,026)	(0.00)
500	Ariake Japan Company Limited	(715)	(0.00)
600	Asahi Group Holdings Limited	(999)	(0.00)
(4,300)	Asahi Intecc Company Limited	(28,446)	(0.03)
(24,500)	Ashikaga Holdings Company Limited	(11,861)	(0.02)
(7,200)	Asics Corporation	(5,163)	(0.00)
(3,100)	ASKUL Corporation	(511)	(0.00)
200	Azbil Corporation	(65)	(0.00)
900	Bandai Namco Holdings Inc	(198)	(0.00)
(1,900)	Bank of Kyoto Limited	(8,059)	(0.01)
4,700	Benesse Holdings Inc	(4,314)	(0.00)
(3,500)	Bic Camera Inc	(8,668)	(0.02)
100	Brother Industries Limited	(30)	(0.00)
17,500	Casio Computer Company Limited	(3,770)	(0.00)
300	Central Japan Railway Company	(2,019)	(0.00)
(27,000)	Chiyoda Corporation	(46,320)	(0.04)
(11,700)	Chubu Electric Power Company Inc	(935)	(0.00)
(3,400)	Chugai Pharmaceutical Company Limited	(3,030)	(0.00)
500	Chugoku Bank Limited	(221)	(0.00)
30,000	Clarion Company Limited	(2,195)	(0.00)
1,600	Coca-Cola Bottlers Japan Inc	(1,492)	(0.00)
(10,000)	COLOPL Inc	(6,309)	(0.00)
	Contracts for difference (continued)		
	Japan (continued)		
(500)	Concordia Financial Group Limited	(402)	(0.00)
(4,000)	CyberAgent Inc	(30,385)	(0.03)
(600)	CYBERDYNE Inc	(1,798)	(0.00)
(400)	Dai Nippon Printing Company Limited	(237)	(0.00)
5,600	Daicel Corporation	(1,595)	(0.00)
(1,500)	Daido Steel Company Limited	(2,840)	(0.00)
(100)	Daifuku Company Limited	(215)	(0.00)
(1,100)	Dai-ichi Life Holdings Inc	(2,320)	(0.00)
(4,000)	Daiichi Sankyo Company Limited	(6,126)	(0.00)
(2,000)	Daiwa Securities Group Inc	(1,748)	(0.00)
(6,800)	DCM Holdings Company Limited	(3,582)	(0.00)
2,000	DeNA Company Limited	(1,528)	(0.00)
(300)	DIC Corporation	(385)	(0.00)
(2,600)	Don Quijote Holdings Company Limited	(29,983)	(0.03)
(2,700)	Dowa Holdings Company Limited	(8,472)	(0.02)
600	East Japan Railway Company	(1,222)	(0.00)
(400)	Eisai Company Limited	(34)	(0.00)
2,200	Electric Power Development Company Limited	(1,273)	(0.00)
100	Ezaki Glico Company Limited	(2)	(0.00)
(1,700)	FamilyMart UNY Holdings Company Limited	(17,904)	(0.01)
(300)	Fast Retailing Company Limited	(16,728)	(0.01)
8,500	Fuji Machine Manufacturing Company Limited	(4,499)	(0.00)
(5,600)	Fuji Media Holdings Inc	(5,971)	(0.00)
(5,800)	Fujikura Limited	(1,120)	(0.00)
7,000	Fujitsu Limited	(2,201)	(0.00)
(21,000)	Fukuoka Financial Group Inc	(21,493)	(0.01)
(2,900)	GMO internet Inc	(390)	(0.00)
(2,400)	GMO Payment Gateway Inc	(36,009)	(0.02)
12,500	Gree Inc	(5,493)	(0.00)
8,000	GS Yuasa Corporation	(1,232)	(0.00)
(4,600)	Gunma Bank Limited	(958)	(0.00)
(300)	H I S Company Limited	(846)	(0.00)
(1,900)	Hachijuni Bank Limited	(166)	(0.00)
400	Hankyu Hanshin Holdings Inc	(221)	(0.00)
12,700	Hazama Ando Corporation	(778)	(0.00)
(2,400)	Heiwa Corporation	(2,471)	(0.00)
(3,000)	Hino Motors Limited	(4,573)	(0.00)
(14,400)	Hiroshima Bank Limited	(10,908)	(0.01)
(1,900)	Hitachi Capital Corporation	(2,946)	(0.00)
100	Hitachi Chemical Company Limited	(214)	(0.00)
100	Hitachi High-Technologies Corporation	(89)	(0.00)
4,100	Hitachi Maxell Limited	(519)	(0.00)
(2,800)	Hitachi Metals Limited	(2,934)	(0.00)
(21,800)	Hitachi Zosen Corporation	(3,372)	(0.00)
(5,200)	Hokuhoku Financial Group Inc	(3,744)	(0.00)
400	Hoshizaki Corporation	(463)	(0.00)
2,500	Hoya Corporation	(3,629)	(0.00)
(2,400)	Hulic Company Limited	(3,678)	(0.00)
(19,200)	Ichigo Group Holdings Company Limited	(11,218)	(0.01)
(1,100)	Idemitsu Kosan Company Limited	(11,627)	(0.01)
(10,400)	Iida Group Holdings Company Limited	(17,783)	(0.01)
(3,100)	Inpex Corporation	(4,656)	(0.00)
(6,900)	Isetan Mitsukoshi Holdings Limited	(12,430)	(0.01)
(12,000)	Iyo Bank Limited	(3,393)	(0.00)
(700)	Izumi Company Limited	(7,033)	(0.00)
(500)	Japan Airport Terminal Company Limited	(414)	(0.00)
(2,000)	Japan Aviation Electronics Industry Limited	(381)	(0.00)
7,200	Japan Exchange Group Inc	(1,675)	(0.00)
(3,000)	Japan Petroleum Exploration Company Limited	(16,756)	(0.01)
(5,200)	Japan Post Bank Company Limited	(2,492)	(0.00)
(300)	Japan Post Insurance Company Limited	(687)	(0.00)
100	Japan Steel Works Limited	(5)	(0.00)
8,100	Japan Tobacco Inc	(9,966)	(0.01)
(2,700)	JFE Holdings Inc	(17,630)	(0.01)
(5,200)	JGC Corporation	(15,406)	(0.01)
(2,400)	JSR Corporation	(1,459)	(0.00)
(1,000)	JTEKT Corporation	(12)	(0.00)
500	Kagome Company Limited	(57)	(0.00)
(2,000)	Kakaku.com Inc	(459)	(0.00)
2,500	Kaken Pharmaceutical Company Limited	(448)	(0.00)
600	Kamigumi Company Limited	(320)	(0.00)
4,200	Kanamoto Company Limited	(7,859)	(0.00)
1,100	Kansai Electric Power Company Inc	(457)	(0.00)
(1,900)	Kansai Paint Company Limited	(4,283)	(0.00)
800	Kao Corporation	(591)	(0.00)
(300)	Kawasaki Heavy Industries Limited	(180)	(0.00)
2,000	KDDI Corporation	(2,617)	(0.00)
(10,600)	Keikyu Corporation	(776)	(0.00)
(2,600)	Keio Corporation	(3,656)	(0.00)
(500)	Keisei Electric Railway Company Limited	(2,575)	(0.00)
(3,300)	Kewpie Corporation	(6,065)	(0.00)
(100)	Keyence Corporation	(185)	(0.00)
900	Kikkoman Corporation	(506)	(0.00)
7,900	Kinden Corporation	(455)	(0.00)
200	Kintetsu Group Holdings Company Limited	(129)	(0.00)
100	Kobayashi Pharmaceutical Company Limited	(29)	(0.00)
200	Kobe Bussan Company Limited	(616)	(0.00)

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

Nominal	Description	Fair Value US$	% of Net Assets
	Contracts for difference (continued)		
	Japan (continued)		
(1,700)	Komatsu Limited	(13,627)	(0.01)
(400)	Kose Corporation	(16,336)	(0.01)
600	K's Holdings Corporation	(323)	(0.00)
(1,500)	Kumagai Gumi Company Limited	(469)	(0.00)
(1,600)	Kusuri No Aoki Holdings Company Limited	(83)	(0.00)
1,900	KYB Company Limited	(218)	(0.00)
(6,000)	Kyoritsu Maintenance Company Limited	(47,464)	(0.03)
(3,600)	Kyowa Hakko Kirin Company Limited	(2,021)	(0.00)
(1,600)	Kyushu Financial Group Inc	(83)	(0.00)
(100)	Kyushu Railway Company	(59)	(0.00)
2,200	Lawson Inc	(5,524)	(0.00)
(14,800)	LIFULL Company Limited	(15,845)	(0.01)
(5,900)	LINE Corporation	(21,044)	(0.01)
(5,400)	Lion Corporation	(2,334)	(0.00)
(4,300)	M3 Inc	(31,635)	(0.02)
(2,300)	Maruha Nichiro Corporation	(3,430)	(0.00)
(9,500)	Marui Group Company Limited	(32,496)	(0.02)
600	Matsumotokiyoshi Holdings Company Limited	(29)	(0.00)
7,900	Mazda Motor Corporation	(6,099)	(0.00)
1,100	MEIJI Holdings Company Limited	(2,492)	(0.00)
3,500	Miraca Holdings Inc	(4,902)	(0.00)
(400)	MISUMI Group Inc	(2,083)	(0.00)
(3,500)	Mitsubishi Logistics Corporation	(4,592)	(0.00)
(2,600)	Mitsubishi Materials Corporation	(2,388)	(0.00)
100	Mitsubishi Motors Corporation	(28)	(0.00)
1,800	Mitsubishi Tanabe Pharma Corporation	(1,258)	(0.00)
(700)	Mitsubishi UFJ Financial Group	(791)	(0.00)
(3,600)	Mitsubishi UFJ Lease & Finance Company Limited	(3,631)	(0.00)
(14,000)	Mitsui Engineering & Shipbuilding Company Limited	(23,314)	(0.01)
(1,500)	Mitsui Mining and Smelting Company Limited	(25,270)	(0.02)
(7,100)	Mitsui OSK Lines Limited	(22,408)	(0.01)
(100)	Miura Company Limited	(1)	(0.00)
5,100	Mixi Inc	(41,469)	(0.03)
(500)	Mizuho Financial Group Inc	(60)	(0.00)
(5,300)	MonotaRO Company Limited	(1,652)	(0.00)
400	Morinaga and Company Limited	(235)	(0.00)
(9,000)	Nachi-Fujikoshi Corporation	(9,360)	(0.01)
(800)	Nagoya Railroad Company Limited	(2,409)	(0.00)
(100)	Nankai Electric Railway Company Limited	(21)	(0.00)
(8,000)	NGK Insulators Limited	(2,418)	(0.00)
(800)	NGK Spark Plug Company Limited	(709)	(0.00)
800	NHK Spring Company Limited	(128)	(0.00)
(8,500)	Nichi-Iko Pharmaceutical Company Limited	(2,650)	(0.00)
7,800	Nichirei Corporation	(3,738)	(0.00)
(800)	Nidec Corporation	(10,490)	(0.01)
200	Nihon Kohden Corporation	(58)	(0.00)
100	Nihon M&A Center Inc	(157)	(0.00)
(300)	Nintendo Company Limited	(5,775)	(0.00)
100	Nippon Electric Glass Company Limited	(23)	(0.00)
5,400	Nippon Kayaku Company Limited	(993)	(0.00)
3,700	Nippon Light Metal Holdings Company Limited	(194)	(0.00)
(5,000)	Nippon Paper Industries Company Limited	(922)	(0.00)
(1,600)	Nippon Shinyaku Company Limited	(6,410)	(0.00)
100	Nippon Shokubai Company Limited	(273)	(0.00)
(700)	Nippon Steel and Sumitomo Metal Corporation	(429)	(0.00)
100	Nippon Television Network Corporation	(139)	(0.00)
(11,200)	Nippon Yusen KK	(45,992)	(0.03)
(18,900)	Nipro Corporation	(20,804)	(0.01)
5,800	Nishimatsu Construction Company Limited	(3,191)	(0.00)
(18,300)	Nissan Motor Company Limited	(6,400)	(0.00)
(100)	Nisshin Steel Company Limited	(173)	(0.00)
1,300	Nissin Electric Company Limited	(934)	(0.00)
1,000	Nissin Foods Holdings Company Limited	(403)	(0.00)
4,000	NOF Corporation	(2,861)	(0.00)
3,200	NOK Corporation	(2,659)	(0.00)
400	Nomura Holdings Inc	(22)	(0.00)
(1,300)	Nomura Real Estate Holdings	(615)	(0.00)
100	Nomura Research Institute Limited	(1)	(0.00)
(3,200)	NSK Limited	(11,229)	(0.01)
(19,700)	NTN Corporation	(6,370)	(0.00)
(2,800)	NTT Data Corporation	(50)	(0.00)
18,700	Obayashi Corporation	(305)	(0.00)
(2,300)	Odakyu Electric Railway Company Limited	(3,312)	(0.00)
8,200	Oki Electric Industry Company Limited	(2,394)	(0.00)
(800)	Olympus Corporation	(1,370)	(0.00)
400	Ono Pharmaceutical Company Limited	(48)	(0.00)
200	Oracle Corporation Japan	(302)	(0.00)
100	Oriental Land Company Limited	(47)	(0.00)
(4,400)	Otsuka Holdings Company Limited	(3,515)	(0.00)
(11,600)	Outsourcing Inc	(56,800)	(0.03)
(5,200)	Panasonic Corporation	(6,683)	(0.00)
(9,100)	PeptiDream Inc	(31,796)	(0.02)
800	Pigeon Corporation	(277)	(0.00)
2,700	Pola Orbis Holdings Inc	(3,056)	(0.00)
1,500	Rakuten Inc	(248)	(0.00)
(200)	Renesas Electronics Corporation	(7)	(0.00)
(14,300)	Rengo Company Limited	(14,416)	(0.01)
(5,200)	Resorttrust Inc	(18,116)	(0.01)
(21,100)	Ricoh Company Limited	(8,136)	(0.00)
(200)	Rohm Company Limited	(1,672)	(0.00)
(500)	Rohto Pharmaceutical Company Limited	(1,098)	(0.00)
(600)	Sakata Seed Corporation	(1,687)	(0.00)
1,700	Sapporo Holdings Limited	(1,310)	(0.00)
(2,700)	SBI Holdings Inc	(6,416)	(0.00)
100	Secom Company Limited	(19)	(0.00)
26,900	Sega Sammy Holdings Inc	(16,794)	(0.01)
(4,100)	Seibu Holdings Inc	(1,665)	(0.00)
900	Sekisui House Limited	(110)	(0.00)
(200)	Seria Company Limited	(1,177)	(0.00)
1,000	Seven and I Holdings Company Limited	(435)	(0.00)
(600)	Seven Bank Limited	(113)	(0.00)
(200)	Sharp Corporation	(338)	(0.00)
7,900	Shikoku Electric Power Company Inc	(12,114)	(0.01)
(1,700)	Shima Seiki Manufacturing Limited	(15,397)	(0.01)
1,000	Shimamura Company Limited	(6,227)	(0.00)
(400)	Shimano Inc	(429)	(0.00)
12,800	Shimizu Corporation	(5,900)	(0.00)
(6,500)	Shinsei Bank Limited	(8,238)	(0.01)
1,400	Shionogi and Company Limited	(720)	(0.00)
(2,300)	Shiseido Company Limited	(15,206)	(0.01)
(300)	Showa Denko KK	(2,480)	(0.00)
3,800	Skylark Company Limited	(1,279)	(0.00)
(3,400)	SMS Company Limited	(4,262)	(0.00)
(43,900)	Sojitz Corporation	(16,189)	(0.01)
(200)	Sompo Holdings Inc	(153)	(0.00)
2,900	Sony Corporation	(2,311)	(0.00)
(200)	Sony Financial Holdings Inc	(337)	(0.00)
(2,600)	Start Today Company Limited	(8,962)	(0.01)
6,500	Subaru Corporation	(16,201)	(0.01)
900	Sugi Holdings Company Limited	(451)	(0.00)
(6,400)	Sumco Corporation	(43,065)	(0.03)
11,000	Sumitomo Bakelite Company Limited	(812)	(0.00)
8,000	Sumitomo Chemical Company Limited	(1,943)	(0.00)
(6,600)	Sumitomo Dainippon Pharma Company Limited	(3,797)	(0.00)
(1,600)	Sumitomo Electric Industries Limited	(504)	(0.00)
400	Sumitomo Heavy Industries Limited	(94)	(0.00)
(2,300)	Sumitomo Metal Mining Company Limited	(39,088)	(0.03)
(2,900)	Sumitomo Mitsui Financial Group Inc	(13,104)	(0.02)
(2,200)	Sumitomo Mitsui Trust Holdings Inc	(4,809)	(0.01)
(1,000)	Sumitomo Realty & Development Company Limited	(10)	(0.00)
(7,100)	Sumitomo Rubber Industries Limited	(8,884)	(0.02)
200	Sundrug Company Limited	(107)	(0.00)
3,500	Suntory Beverage & Food Limited	(4,214)	(0.00)
(1,000)	Suruga Bank Limited	(583)	(0.00)
(900)	Sysmex Corporation	(14,766)	(0.02)
5,000	Taisei Corporation	(13,026)	(0.01)
(1,200)	Taisho Pharmaceutical Holdings Company Limited	(2,218)	(0.00)
(3,400)	Taiyo Nippon Sanso Corporation	(8,477)	(0.01)
(6,800)	Takara Bio Inc	(1,683)	(0.00)
(7,000)	Takashimaya Company Limited	(6,469)	(0.01)
(1,800)	Takeda Pharmaceutical Company Limited	(3,030)	(0.00)
(3,400)	TDK Corporation	(20,617)	(0.02)
(1,700)	Teijin Limited	(3,115)	(0.00)
(1,000)	Terumo Corporation	(2,499)	(0.00)
900	Tobu Railway Company Limited	(837)	(0.00)
500	Tohoku Electric Power Company Inc	(57)	(0.00)
(3,200)	Tokai Carbon Company Limited	(6,303)	(0.01)
(2,200)	Tokai Rika Company Limited	(1,045)	(0.00)
(2,400)	Tokai Tokyo Financial Holdings Inc	(232)	(0.00)
900	Token Corporation	(1,136)	(0.00)
(13,700)	Tokyo Electric Power Company Holdings Inc	(258)	(0.00)
200	Tokyo Electron Limited	(2,408)	(0.00)
(400)	Tokyo Ohka Kogyo Company Limited	(985)	(0.00)
400	Tokyo Seimitsu Company Limited	(1,358)	(0.00)
(1,200)	Tokyu Corporation	(1,190)	(0.00)
2,000	Tomy Company Limited	(1,187)	(0.00)
(2,000)	Topcon Corporation	(3,252)	(0.00)
1,000	Toppan Printing Company Limited	(234)	(0.00)
(10,800)	Toray Industries Inc	(930)	(0.00)
(200)	Toridoll Holdings Corporation	(1,382)	(0.00)
400	Tosoh Corporation	(35)	(0.00)
(400)	TOTO Limited	(3,467)	(0.00)
200	Toyo Seikan Group Holdings Limited	(184)	(0.00)
600	Toyo Suisan Kaisha Limited	(26)	(0.00)
(2,500)	Toyoda Gosei Company Limited	(1,997)	(0.00)
(100)	Toyota Industries Corporation	(357)	(0.00)
(100)	Toyota Motor Corporation	(20)	(0.00)
(7,700)	UACJ Corporation	(2,748)	(0.00)
100	Ulvac Inc	(925)	(0.00)
1,200	Unicharm Corporation	(456)	(0.00)
400	Unipres Corporation	(413)	(0.00)
(500)	United Arrows Limited	(2,217)	(0.00)
(3,800)	Universal Entertainment Corporation	(25,695)	(0.03)
600	USS Company Limited	(175)	(0.00)

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

Nominal	Description	Fair Value US$	% of Net Assets
	Contracts for difference (continued)		
	Japan (continued)		
100	Welcia Holdings Company Limited	(161)	(0.00)
100	West Japan Railway Company	(225)	(0.00)
(3,900)	Yahoo Japan Corporation	(310)	(0.00)
(22,600)	Yamada Denki Company Limited	(6,249)	(0.00)
100	Yamaha Motor Company Limited	(19)	(0.00)
(200)	Yamato Holdings Company Limited	(214)	(0.00)
700	Yamazaki Baking Company Limited	(204)	(0.00)
(3,000)	Yaskawa Electric Corporation	(32,944)	(0.03)
(3,900)	Yokohama Rubber Company Limited	(18,618)	(0.02)
300	Yukult Honsha Company Limited	(318)	(0.00)
		(1,692,489)	(1.04)
	Jersey Channel Islands		
7,433	Centamin Plc	(107)	(0.00)
(3,742)	Novocure Limited	(4,613)	(0.01)
(12,609)	Phoenix Group Holdings	(4,303)	(0.00)
(211)	Randgold Resources Limited	(2,172)	(0.00)
		(11,195)	(0.01)
	Luxembourg		
(3,094)	ArcelorMittal	(9,221)	(0.01)
(393)	Millicom International Cellular SA	(480)	(0.00)
10,947	SES SA	(22,377)	(0.01)
(16,570)	Tenaris SA	(25,411)	(0.02)
		(57,489)	(0.04)
	Macau		
(18,000)	MGM China Holdings Limited	(7,728)	(0.00)
	Malta		
(4,477)	GVC Holdings Plc	(6,441)	(0.00)
	Mexico		
981	Fresnillo Plc	(1,451)	(0.00)
	Netherlands		
(3,699)	ABN AMRO Group NV	(11,273)	(0.01)
(22,670)	Aegon NV	(12,538)	(0.01)
451	Akzo Nobel NV	(1,150)	(0.00)
(46,934)	Altice NV	(47,378)	(0.03)
(2)	ASM International NV	(923)	(0.00)
(446)	ASML Holding NV	(808)	(0.00)
1,839	ASR Nederland NV	(1,632)	(0.00)
(4,398)	Boskalis Westminster	(12,877)	(0.01)
(22)	Cimpress NV	(378)	(0.00)
(6)	Core Laboratories NV	(19)	(0.00)
4,534	EXOR NV	(3,389)	(0.00)
(4,635)	Franks International NV	(858)	(0.00)
(14,677)	Fugro NV	(34,108)	(0.02)
(1,046)	Gemalto NV	(3,093)	(0.00)
62	Heineken NV	(29)	(0.00)
1,189	ING Groep NV	(59)	(0.00)
(27)	InterXion Holding NV	(178)	(0.00)
332	Koninklijke Ahold Delhaize NV	(91)	(0.00)
772	Koninklijke KPN NV	(181)	(0.00)
134	Koninklijke Philips NV	(155)	(0.00)
(1,290)	Koninklijke Vopak NV	(195)	(0.00)
(8,667)	OCI NV	(24,777)	(0.02)
9,326	Philips Lighting NV	(8,087)	(0.00)
12,457	PostNL NV	(870)	(0.00)
400	QIAGEN NV	(538)	(0.00)
885	Randstad Holding NV	(563)	(0.00)
608	TomTom NV	(616)	(0.00)
(48)	Wright Medical Group NV	(34)	(0.00)
(1,907)	Yandex NV	(1,056)	(0.00)
		(167,853)	(0.10)
	New Zealand		
(21,099)	Fletcher Building Limited	(8,961)	(0.01)
	Norway		
3,547	DNB ASA	(910)	(0.00)
155,053	DNO International ASA	(14,029)	(0.01)
(2,127)	Gjensidige Forsikring ASA	(891)	(0.00)
23,690	Leroy Seafood Group ASA	(10,331)	(0.01)
12,332	Marine Harvest	(2,035)	(0.00)
(8,070)	Schibsted ASA	(6,799)	(0.00)
(4,605)	Yara International ASA	(20,402)	(0.01)
		(55,397)	(0.03)
	Panama		
89	Copa Holdings SA	(11)	(0.00)
	Peru		
(4)	Credicorp Limited	(15)	(0.00)
1,468	Hochschild Mining Plc	(116)	(0.00)
		(131)	(0.00)
	Contracts for difference (continued)		
	Portugal		
12,989	EDP - Energias de Portugal SA	(779)	(0.00)
5,822	Galp Energia SGPS SA	(5,205)	(0.01)
(6,297)	Jeronimo Martins SGPS SA	(2,982)	(0.00)
		(8,966)	(0.01)
	Puerto Rico		
189	Popular Inc	(96)	(0.00)
	Russia		
(6,612)	Polymetal International Plc	(4,269)	(0.00)
	Singapore		
14,900	CapitaLand Limited	(248)	(0.00)
86,800	ComfortDelGro Corporation Limited	(817)	(0.00)
198,400	Genting Singapore Plc	(4,749)	(0.01)
1,200	Jardine Cycle & Carriage Limited	(149)	(0.00)
9,800	Keppel Corporation Limited	(1,321)	(0.00)
3,100	SATS Limited	(52)	(0.00)
5,400	Singapore Exchange Limited	(462)	(0.00)
17,900	Singapore Technologies Engineering Limited	(970)	(0.00)
4,000	Venture Corporation Limited	(2,003)	(0.00)
200	Wilmar International Limited	(2)	(0.00)
		(10,773)	(0.01)
	South Africa		
(3,401)	Mediclinic International Plc	(710)	(0.00)
	South Korea		
(20)	Celltrion Inc	(491)	(0.00)
(37)	CJ CGV Company Limited	(37)	(0.00)
653	Coway Company Limited	(2,616)	(0.00)
(318)	Daelim Industrial Company Limited	(394)	(0.00)
76	E-Mart Company Limited	(85)	(0.00)
(1,620)	GS Retail Company Limited	(5,719)	(0.00)
85	Hana Financial Group	(57)	(0.00)
540	Hankook Tire Company Limited	(172)	(0.00)
(203)	Hanmi Pharmaceutical Company Limited	(6,078)	(0.00)
(247)	Hanmi Science Company Limited	(3,186)	(0.00)
(382)	Hanssem Company Limited	(3,546)	(0.00)
300	Hanwha Life Insurance Company Limited	(436)	(0.00)
(232)	Hanwha Techwin Company Limited	(140)	(0.00)
(194)	Hotel Shilla Company Limited	(176)	(0.00)
(79)	Hyosung Corporation	(345)	(0.00)
1,903	Hyundai Development Co-Engineering & Construction	(912)	(0.00)
885	Hyundai Elevator Company Limited	(725)	(0.00)
2,100	Hyundai Engineering & Construction Company Limited	(4,375)	(0.00)
621	Hyundai Glovis Company Limited	(5,544)	(0.00)
265	Hyundai Heavy Industries Company Limited	(9,206)	(0.01)
1,822	Hyundai Mipo Dockyard Company Limited	(36,733)	(0.02)
(77)	Hyundai Mobis Company Limited	(246)	(0.00)
(360)	Hyundai Motor Company	(808)	(0.00)
218	Hyundai Robotics Company Limited	(1,710)	(0.00)
(2,261)	Hyundai Wia Corporation	(361)	(0.00)
(236)	Industrial Bank of Korea	(294)	(0.00)
(55)	Kakao Corporation	(54)	(0.00)
4,776	Kangwon Land Inc	(5,701)	(0.00)
(358)	KB Financial Group Inc	(1,790)	(0.00)
(95)	KCC Corporation	(71)	(0.00)
(74)	KEPCO Plant Service & Engineering Company Limited	(64)	(0.00)
(402)	Kia Motors Corporation	(203)	(0.00)
(1,438)	Kolon Industries Inc	(12,402)	(0.01)
(677)	Korea Petrochemical Ind Company Limited	(7,994)	(0.00)
183	Korea Zinc Company Limited	(3,472)	(0.00)
1,955	KT&G Corporation	(1,877)	(0.00)
120	LG Chem Limited	(26)	(0.00)
(13)	LG Corporation	(28)	(0.00)
(1,464)	LG Display Company Limited	(488)	(0.00)
4	LG Household & Health Care Limited	(46)	(0.00)
(72)	LIG Nex1 Company Limited	(33)	(0.00)
217	Lotte Chemical Corporation	(443)	(0.00)
(8)	Mando Corporation	(58)	(0.00)
(192)	Medy-Tox Inc	(6,238)	(0.01)
8,837	Meritz Securities Company Limited	(663)	(0.00)
(38)	NAVER Corporation	(1,673)	(0.00)
30	NCSoft Corporation	(416)	(0.00)
(596)	Netmarble Games Corporation	(583)	(0.00)
2,304	Pan Ocean Company Limited	(803)	(0.00)
(479)	Posco Daewoo Corporation	(9)	(0.00)
(512)	Samsung Biologics Company Limited	(1,708)	(0.00)
(349)	Samsung Electro-Mechanics Company Limited	(146)	(0.00)
23	Samsung Electronics Company Limited	(4,122)	(0.01)
2,917	Samsung Engineering Company Limited	(1,564)	(0.00)
135	Samsung Fire and Marine Insurance Company Limited	(174)	(0.00)
5,461	Samsung Heavy Industries Company Limited	(2,582)	(0.00)
309	Samsung SDS Company Limited	(378)	(0.00)
(2,184)	Samsung Securities Company Limited	(1,400)	(0.00)
174	Shinhan Financial Group Company Limited	(241)	(0.00)

Man Funds VI plc

Schedule of Investments as at 31 December 2017 (continued)

Man AHL Multi Strategy Alternative (continued)

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

Nominal	Description	Fair Value US$	% of Net Assets
	Contracts for difference (continued)		
	South Korea (continued)		
(169)	Shinsegae Company Limited	(5,332)	(0.01)
293	SK C&C Company Limited	(1,181)	(0.00)
(1,480)	SK Chemicals Company Limited	(8,431)	(0.02)
1,238	SK Hynix Inc	(6,061)	(0.01)
405	SK Innovation Company Limited	(439)	(0.00)
(962)	SK Networks Company Limited	(174)	(0.00)
67	SK Telecom Company Limited	(247)	(0.00)
(94)	ViroMed Company Limited	(1,957)	(0.00)
1,210	Woori Bank	(395)	(0.00)
		(166,059)	(0.10)
	Spain		
686	Acciona SA	(426)	(0.00)
(9,779)	Acerinox SA	(6,726)	(0.00)
3,086	Atlantica Yield Plc	(1,013)	(0.00)
(8,902)	Banco Bilbao Vizcaya Argentaria SA	(555)	(0.00)
(83,459)	Banco de Sabadell SA	(8,417)	(0.01)
(845)	Bankia SA	(97)	(0.00)
(11,590)	Bankinter SA	(1,254)	(0.00)
(15,183)	Cellnex Telecom SA	(37,431)	(0.02)
3,597	Enagas SA	(1,509)	(0.00)
50	Endesa SA	(63)	(0.00)
(5,293)	Ferrovial SA	(368)	(0.00)
(3,663)	Gas Natural SDG SA	(1,083)	(0.00)
1,054	Indra Sistemas SA	(64)	(0.00)
47	Mapfre SA	(4)	(0.00)
23,337	Mediaset Espana Comunicacion SA	(16,024)	(0.01)
(12,920)	Obrascon Huarte Lain SA	(22,252)	(0.02)
(51,401)	Sacyr Vallehermoso SA	(1,204)	(0.00)
(38,438)	Simens Gamesa Renewable Energy	(26,384)	(0.02)
(415)	Viscofan SA	(1,424)	(0.00)
		(126,298)	(0.08)
	Sweden		
675	Alfa Laval AB	(1,070)	(0.00)
210	Assa Abloy AB	(115)	(0.00)
279	Atlas Copco AB	(318)	(0.00)
(126)	Axfood AB	(158)	(0.00)
19,644	Betsson AB	(11,611)	(0.01)
1,302	Boliden AB	(416)	(0.00)
7,648	Electrolux AB	(1,630)	(0.00)
7,230	Elekta AB	(2,912)	(0.00)
(291)	Essity Aktiebolag AB	(27)	(0.00)
34	Fabege AB	(7)	(0.00)
(851)	Fastighets AB Balder	(404)	(0.00)
161	Hennes and Mauritz AB	(29)	(0.00)
5,546	Hexpol AB	(1,804)	(0.00)
21,356	Husqvarna AB	(5,595)	(0.00)
3,988	Investor AB	(8,682)	(0.01)
10,636	JM AB	(41,543)	(0.03)
889	Kinnevik AB	(188)	(0.00)
(6,365)	Lundin Petroleum AB	(9,651)	(0.01)
(4,077)	Modern Times Group MTG AB	(12,922)	(0.01)
9,002	NCC AB	(28,072)	(0.02)
(9,601)	Nibe Industrier AB	(989)	(0.00)
4,322	Nordea Bank AB	(5,176)	(0.00)
(2,524)	Saab AB	(2,201)	(0.00)
865	Sandvik AB	(624)	(0.00)
(9,019)	Securitas AB	(3,933)	(0.00)
4,175	Skandinaviska Enskilda Banken AB	(3,356)	(0.00)
572	SKF AB	(264)	(0.00)
(16,656)	Tele2 AB	(8,797)	(0.01)
(1,567)	Telefonaktiebolaget LM Ericsson	(212)	(0.00)
7,998	Trelleborg AB	(6,279)	(0.00)
503	Volvo AB	(793)	(0.00)
		(159,778)	(0.10)
	Switzerland		
210	Adecco Group AG	(558)	(0.00)
(4,728)	Aryzta AG	(33,552)	(0.02)
233	Chubb Limited	(848)	(0.00)
(1,100)	Clariant AG	(3,643)	(0.00)
3,862	Coca-Cola HBC AG	(1,202)	(0.00)
(1,426)	Credit Suisse Group AG	(2,292)	(0.00)
(92)	Dufry AG	(147)	(0.00)
(95)	Garmin Limited	(27)	(0.00)
126	Geberit AG	(827)	(0.00)
(13)	Givaudan	(2,703)	(0.00)
(127)	Helvetia Holding AG	(1,637)	(0.00)
(5,219)	IWG Plc	(2,404)	(0.00)
(1,787)	Julius Baer Group Limited	(12,631)	(0.01)
366	LafargeHolcim Limited	(695)	(0.00)
(646)	Landis+Gyr Group AG	(763)	(0.00)
53	Logitech International SA_CSFB	(94)	(0.00)
100	Logitech International SA_Morgan Stanley	(184)	(0.00)
(1,617)	Lonza Group AG	(24,727)	(0.02)
1,706	Nestle SA	(1,083)	(0.00)
745	Novartis AG	(65)	(0.00)
10	Roche Holding AG	(17)	(0.00)
(22)	SGS SA	(5,541)	(0.00)
2	Sonova Holding AG	(5)	(0.00)
166	STMicroelectronics NV	(148)	(0.00)
(137)	Swiss Life Holding AG	(1,621)	(0.00)
1,616	Swiss Re Limited	(1,991)	(0.00)
(4,071)	UBS Group AG	(6,252)	(0.00)
(38)	VAT Group AG	(30)	(0.00)
(3,017)	Vifor Pharma AG	(32,147)	(0.03)
(23,518)	Weatherford International Plc	(12,574)	(0.01)
18	Zurich Insurance Group AG Financial (Insurance)	(37)	(0.00)
		(150,445)	(0.09)
	Taiwan		
(6,000)	Accton Technology Corporation	(1,117)	(0.00)
(3,000)	Asustek Computer Inc	(385)	(0.00)
274,000	AU Optronics Corporation	(644)	(0.00)
3,000	Catcher Technology Company Limited	(330)	(0.00)
(15,000)	Cathay Financial Holding Company Limited	(1,831)	(0.00)
(2,000)	China Steel Corporation	(36)	(0.00)
56,000	Chipbond Technology Corporation	(2,314)	(0.00)
(12,000)	Delta Electronics Inc	(2,227)	(0.00)
42,000	E Ink Holdings Inc	(3,820)	(0.01)
(49,000)	E.Sun Financial Holding Company Limited	(741)	(0.00)
(1,000)	Eclat Textile Company Limited	(35)	(0.00)
27,000	Epistar Corporation	(8,086)	(0.01)
148,000	Evergreen Marine Corporation Limited	(1,487)	(0.00)
10,000	Foxconn Technology Company Limited	(713)	(0.00)
(49,000)	Hon Hai Precision Industry	(2,828)	(0.00)
232,000	Innolux Display Corporation	(2,886)	(0.00)
(1,000)	Macronix International	(141)	(0.00)
(1,000)	MediaTek Inc	(81)	(0.00)
(39,000)	Mega Financial Holding Company Limited	(608)	(0.00)
(15,000)	Micro-Star International Company	(1,507)	(0.00)
20,000	Pegatron Corporation	(154)	(0.00)
(11,000)	Quanta Computer Inc	(167)	(0.00)
5,000	Taiwan Semiconductor Manufacturing Company Limited	(1,474)	(0.00)
(1,000)	United Microelectronics Corporation	(2)	(0.00)
(164,000)	Wistron Corporation	(7,331)	(0.01)
		(40,945)	(0.03)
	Thailand		
249,800	Thai Beverage Public Company	(4,873)	(0.00)
	United Arab Emirates		
(5,515)	NMC Health Plc	(2,796)	(0.00)
	United Kingdom		
445	Aon Plc	(2,845)	(0.00)
(1,822)	Ashtead Group Plc	(681)	(0.00)
(3,026)	ASOS Plc	(43,762)	(0.03)
3,713	Associated British Foods Plc	(7,593)	(0.00)
(1,395)	AstraZeneca Plc	(6,434)	(0.00)
5,758	Auto Trader Group Plc	(1,421)	(0.00)
15,400	Aviva Plc	(666)	(0.00)
(23,495)	B&M European Value Retail SA	(10,593)	(0.01)
1,888	Babcock International Group Plc	(1,526)	(0.00)
1,575	BAE Systems Plc	(118)	(0.00)
(23,362)	Barclays Plc	(3,565)	(0.00)
3,756	Barratt Developments Plc	(246)	(0.00)
(13,805)	Beazley Plc	(9,338)	(0.01)
3,394	Bellway Plc	(5,845)	(0.00)
(137,453)	Boohoo.com Plc	(9,365)	(0.01)
(1,455)	Bovis Homes Group Plc	(1,621)	(0.00)
(22,835)	BP Plc	(16,470)	(0.01)
(24,916)	BT Group Plc	(6,901)	(0.00)
(234)	Bunzl Plc	(72)	(0.00)
30,307	Capita Group Plc	(28,658)	(0.02)
(38,546)	Capital & Counties Properties Plc	(16,123)	(0.01)
137,754	Centrica Plc	(44,882)	(0.03)
2,190	Coca-Cola European Partners Plc	(1,599)	(0.00)
11,071	Crest Nicholson Holdings Plc	(5,352)	(0.00)
7,729	Daily Mail&General Tst-A NV	(656)	(0.00)
6,153	Dialog Semiconductor Plc	(5,862)	(0.00)
(49,680)	Dixons Carphone Plc	(19,101)	(0.01)
(28,768)	Dominos Pizza UK and Ireland Plc	(20,848)	(0.01)
(12,467)	DS Smith Plc	(310)	(0.00)
(7,217)	EasyJet Plc	(16,855)	(0.01)
6,660	Electrocomponents Plc	(4,127)	(0.00)
(9,524)	Ensco Plc	(8,437)	(0.01)
(4,548)	Ferroglobe Plc	(3,268)	(0.00)
(3,590)	Fevertree Drinks Plc	(19,849)	(0.01)
5,891	Fiat Chrysler Automobiles NV	(1,706)	(0.00)
50,952	G4S Plc	(8,557)	(0.01)
(929)	GKN Plc	(284)	(0.00)
344	GlaxoSmithKline Plc	(659)	(0.00)

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

Nominal	Description	Fair Value US$	% of Net Assets
	Contracts for difference (continued)		
	United Kingdom (continued)		
(4,537)	Halma Plc	(93)	(0.00)
3,754	Hays Plc	(100)	(0.00)
(455)	HSBC Holdings Plc	(29)	(0.00)
20	IHS Markit Limited	(61)	(0.00)
7,413	Imperial Brands Plc	(9,209)	(0.01)
23,301	Inchcape Plc	(4,802)	(0.00)
(23,333)	Informa Plc	(6,195)	(0.00)
(939)	Inmarsat Plc	(67)	(0.00)
354	International Game Technology	(182)	(0.00)
(3,585)	Investec Plc	(1,384)	(0.00)
(24,322)	John Wood Group Plc	(534)	(0.00)
(780)	Johnson Matthey Plc	(1,845)	(0.00)
(11,003)	Just Eat Plc	(15,475)	(0.01)
(2,186)	KAZ Minerals Plc	(4,925)	(0.00)
(11,100)	Kingfisher Plc	(4,328)	(0.00)
(1,246)	Liberty Global Plc	(3,440)	(0.00)
(11)	LivaNova Plc	(63)	(0.00)
927	Marks & Spencer Group Plc	(111)	(0.00)
36,209	Meggitt Plc	(456)	(0.00)
(120,782)	Melrose Industries Plc	(9,836)	(0.01)
1,085	Michael Page International	(222)	(0.00)
(668)	Micro Focus International Plc	(473)	(0.00)
1,918	Mondi Plc	(435)	(0.00)
2,227	National Grid Plc	(43)	(0.00)
23,840	NEX Group Plc	(4,751)	(0.00)
78	Next Plc	(281)	(0.00)
(13,475)	Ocado Group Plc	(21,958)	(0.01)
(2,519)	Pearson Plc	(1,357)	(0.00)
(17,462)	Pennon Group Plc	(1,644)	(0.00)
926	Persimmon Plc	(357)	(0.00)
200	Petrofac Limited	(293)	(0.00)
(2,639)	Prudential Plc	(2,972)	(0.00)
(66)	Reckitt Benckiser Group Plc	(314)	(0.00)
(55,940)	Royal Bank of Scotland Group Plc	(14,533)	(0.01)
(270)	RPC Group Plc	(199)	(0.00)
(2,499)	Sage Group Plc	(666)	(0.00)
(4,854)	Severn Trent Plc	(2,646)	(0.00)
6,168	Smith & Nephew Plc	(3,283)	(0.00)
5,297	Smiths Group Plc	(3,445)	(0.01)
173	Spectris Plc	(73)	(0.00)
(478)	Spirax-Sarco Engineering Plc	(449)	(0.00)
(18,389)	Sports Direct International	(10,927)	(0.01)
(2,808)	SSE Plc	(811)	(0.00)
(20,329)	Standard Chartered Plc	(9,741)	(0.01)
101	STERIS Plc	(135)	(0.00)
(48,634)	Tesco Plc	(14,740)	(0.02)
(4,034)	Tullett Prebon Plc	(1,620)	(0.00)
(114,990)	Tullow Oil Plc	(55,493)	(0.04)
(10,261)	UBM Plc	(4,252)	(0.00)
4,077	Unilever NV	(10,523)	(0.02)
(492)	United Utilities Group Plc	(28)	(0.00)
1,121	Virgin Money Holdings	(160)	(0.00)
(254)	Vodafone Group Plc	(74)	(0.00)
(8,355)	Weir Group Plc	(24,373)	(0.02)
(1,314)	Whitbread Plc	(3,788)	(0.00)
127	Willis Towers Watson Plc	(883)	(0.00)
34,015	WM Morrison Supermarkets Plc	(49)	(0.00)
2,261	WPP Plc	(325)	(0.00)
		(597,646)	(0.37)
	United States		
(2,177)	2U Inc	(19,235)	(0.02)
(467)	Acadia Pharmaceuticals Inc	(2)	(0.00)
(2,969)	Acceleron Pharma Inc	(24,336)	(0.02)
(822)	ACI Worldwide Inc	(941)	(0.00)
(3,216)	Actuant Corporation	(1,494)	(0.00)
(80)	Acuity Brands Inc	(76)	(0.00)
(2,183)	Acxiom Corporation	(3,784)	(0.01)
(17)	Advance Auto Parts Inc	(242)	(0.00)
(795)	Advanced Drainage Systems Inc	(1,098)	(0.00)
578	Advanced Energy Industries	(1,553)	(0.00)
927	AECOM Technology Corporation	(75)	(0.00)
(2,211)	Aerie Pharmaceuticals Inc	(8,789)	(0.02)
(394)	Aerojet Rocketdyne Holdings	(355)	(0.00)
(461)	AES Corporation	(101)	(0.00)
(1,967)	Air Lease Corporation	(14,374)	(0.02)
334	Aircastle Limited	(224)	(0.00)
(28,663)	AK Steel Holding Corporation	(20,577)	(0.02)
(842)	Alcoa Upstream Corporation	(6,502)	(0.01)
(136)	Alexion Pharmaceuticals Inc	(478)	(0.00)
(19)	Alleghany Corporation	(614)	(0.00)
(4,799)	Allegheny Technologies Inc	(15,277)	(0.02)
(493)	Allegiant Travel Company	(9,072)	(0.01)
274	Allergan Plc	(12,339)	(0.02)
523	Allete Inc	(1,117)	(0.00)
(146)	Alliance Data Systems Corporation	(919)	(0.00)
(1,045)	Alliant Energy Corporation	(154)	(0.00)

Nominal	Description	Fair Value US$	% of Net Assets
	Contracts for difference (continued)		
	United States (continued)		
(1,006)	Alnylam Pharmaceuticals Inc	(28,577)	(0.03)
(26)	Amazon.com Inc	(2,298)	(0.00)
(460)	Ambarella Inc	(248)	(0.00)
107	AMC Networks Inc	(354)	(0.00)
95	Amedisys Inc	(23)	(0.00)
(106)	Amerco	(1,724)	(0.00)
(39)	Ameren Corporation	(10)	(0.00)
(575)	American Airlines Group Inc	(2,222)	(0.00)
37	American Axle & Manufacturing Holdings Inc	(1)	(0.00)
398	American Electric Power Company Inc	(645)	(0.00)
1,344	American Equity Investment Life Holding Company	(1,099)	(0.00)
73	American International Group Inc	(138)	(0.00)
(473)	American Water Works Company Inc	(464)	(0.00)
(1,263)	Ameris Bancorp	(1,429)	(0.00)
492	Amgen Inc	(346)	(0.00)
(10,854)	Amicus Therapeutics Inc	(11,355)	(0.02)
3,881	Amkor Technology Inc	(1,739)	(0.00)
(522)	Anadarko Petroleum Corporation	(2,982)	(0.00)
(2)	Analog Devices Inc	(11)	(0.00)
(10)	Andeavor	(189)	(0.00)
(95)	Anixter International Inc	(165)	(0.00)
(995)	Antero Midstream GP	(471)	(0.00)
(1,966)	Antero Resources Corporation	(259)	(0.00)
23	Apogee Enterprises Inc	(66)	(0.00)
85	Applied Materials Inc	(28)	(0.00)
(2,010)	Aqua America Inc	(3,587)	(0.01)
2,508	Archer-Daniels-Midland Company	(3,231)	(0.01)
(2,462)	Arconic Inc	(4,975)	(0.01)
(49)	Arista Networks Inc	(294)	(0.00)
(11,769)	Array BioPharma Inc	(33,585)	(0.03)
2,045	ARRIS International Plc	(3,848)	(0.00)
319	Arrow Electronics Inc	(69)	(0.00)
(120)	Arthur J Gallagher & Company	(196)	(0.00)
710	Asbury Automotive Group Inc	(893)	(0.00)
118	Ashland Global Holdings Inc	(33)	(0.00)
(925)	Associated Banc-Corporation	(513)	(0.00)
48	Assurant Inc	(34)	(0.00)
(168)	Astec Industries Inc	(710)	(0.00)
(500)	Athenahealth Inc	(409)	(0.00)
(1,247)	Atlas Air Worldwide Holdings	(708)	(0.00)
(203)	Atmos Energy Corporation	(153)	(0.00)
(490)	Autodesk Inc	(3,279)	(0.00)
61	AutoNation Inc	(69)	(0.00)
(883)	Avangrid Inc	(1,040)	(0.00)
(1,381)	Avexis Inc	(30,017)	(0.03)
(1,286)	Avis Budget Group Inc	(11,548)	(0.02)
192	Avnet Inc	(146)	(0.00)
(1,319)	Axalta Coating Systems Limited	(1,638)	(0.00)
(5,075)	Axon Enterprise Inc	(12,297)	(0.02)
(2,488)	B&G Foods Inc	(3,471)	(0.00)
175	Ball Corporation	(341)	(0.00)
234	Bancorpsouth Bank	(318)	(0.00)
(122)	Bank of America Corporation	(173)	(0.00)
200	Bank of Hawaii Corporation	(280)	(0.00)
249	Bank of New York Mellon Corporation	(35)	(0.00)
(1,325)	Bank of the Ozarks	(4,602)	(0.00)
(1,038)	BankUnited Inc	(6,693)	(0.01)
227	Barnes Group Inc	(641)	(0.00)
(15)	BB&T Corporation	(46)	(0.00)
(14)	Beacon Roofing Supply Inc	(307)	(0.00)
221	Becton Dickinson and Company	(1,556)	(0.00)
1,262	Bed Bath & Beyond Inc	(3,180)	(0.00)
178	Belden Inc	(881)	(0.00)
1,354	Benchmark Electronics Inc	(3,464)	(0.00)
141	Big Lots Inc	(87)	(0.00)
(1,116)	BioMarin Pharmaceutical Inc	(2,464)	(0.00)
89	Bio-Rad Laboratories Inc	(584)	(0.00)
(26)	Bio-Techne Corporation	(43)	(0.00)
61	Bioverativ Inc	(178)	(0.00)
(63)	Black Hills Corporation	(66)	(0.00)
220	Black Knight Inc	(279)	(0.00)
(723)	Blackhawk Network Holdings Inc	(1,156)	(0.00)
(1,385)	Blue Buffalo Pet Products Inc	(9,504)	(0.01)
(798)	Bluebird Bio Inc	(40,093)	(0.03)
(1,711)	Blueprint Medicines Corporation	(28,465)	(0.03)
(373)	Bofl Holding Inc	(1,480)	(0.00)
(105)	BOK Financial Corporation	(880)	(0.00)
3,399	Boston Scientific Corporation	(3,854)	(0.00)
(2,734)	Box Inc	(3,527)	(0.00)
(5)	Bright Horizons Family Solutions Inc	(73)	(0.00)
(3)	Brinks Company	(4)	(0.00)
73	Bristol-Myers Squibb Company	(26)	(0.00)
(942)	Broadsoft Inc	(121)	(0.00)
1,338	Brooks Automation Inc	(3,339)	(0.00)
(169)	Buffalo Wild Wings Inc	(5,353)	(0.00)
(8)	Builders FirstSource Inc	(29)	(0.00)
(35)	Burlington Stores Inc	(820)	(0.00)

Man Funds VI plc

Schedule of Investments as at 31 December 2017 (continued)

Man AHL Multi Strategy Alternative (continued)

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

Nominal	Description	Fair Value US$	% of Net Assets
	Contracts for difference (continued)		
	United States (continued)		
(924)	C&J Energy Services Inc	(6,055)	(0.00)
17	Cabot Microelectronics Corporation	(103)	(0.00)
(58)	Cabot Oil and Gas Corporation	(286)	(0.00)
(8,666)	Caesars Entertainment Corporation	(1,069)	(0.00)
(1,228)	California Water Service Group	(4,805)	(0.00)
(737)	Callidus Software Inc	(2,387)	(0.00)
(6,720)	Callon Petroleum Company	(8,141)	(0.00)
(520)	Cambrex Corporation	(105)	(0.00)
388	Campbell Soup Company	(199)	(0.00)
148	Capitol Federal Financial Inc	(40)	(0.00)
(494)	CarMax Inc	(564)	(0.00)
728	Carnival Plc	(176)	(0.00)
220	Carpenter Technology	(276)	(0.00)
(4,246)	Carrizo Oil and Gas Inc	(25,203)	(0.02)
(1,136)	Cars.com Inc	(1,406)	(0.00)
(608)	Caseys General Stores Inc	(1,138)	(0.00)
(131)	Catalent Inc	(239)	(0.00)
(556)	Cavium Inc	(6,198)	(0.00)
(808)	CBOE Holdings Inc	(5,488)	(0.00)
(343)	CBS Corporation	(1,067)	(0.00)
32	Celgene Corporation	(1,083)	(0.00)
(3,057)	Centennial Resource Development Inc	(1,403)	(0.00)
13	CenterPoint Energy Inc	(67)	(0.00)
(3,587)	Century Aluminum Company	(12,910)	(0.02)
131	Cerner Corporation	(212)	(0.00)
(2,509)	CF Industries Holdings Inc	(9,757)	(0.02)
(939)	Charles Schwab Corporation	(2,814)	(0.00)
(1,611)	Chemical Financial Corporation	(3,983)	(0.00)
(1,063)	Chemours Company	(1,048)	(0.00)
(920)	Cheniere Energy Inc	(7,327)	(0.00)
(18,021)	Chesapeake Energy Corporation	(2,812)	(0.00)
4	Chipotle Mexican Grill Inc	(109)	(0.00)
(146)	Church & Dwight Company Inc	(762)	(0.00)
211	Ciena Corporation	(121)	(0.00)
(17)	Cimarex Energy Company	(380)	(0.00)
(1)	Cintas Corporation	(23)	(0.00)
1,229	Cirrus Logic Inc	(4,606)	(0.00)
(4)	CIT Group Inc	(18)	(0.00)
(58)	Citigroup Inc	(61)	(0.00)
(506)	Clean Harbors Inc	(111)	(0.00)
(11,230)	Cleveland-Cliffs Inc	(5,121)	(0.00)
(32)	Clorox Company	(385)	(0.00)
(8,326)	Cloudera Inc	(3,908)	(0.00)
(214)	Clovis Oncology Inc	(752)	(0.00)
(375)	CMS Energy Corporation	(74)	(0.00)
98	CNA Financial Corporation	(64)	(0.00)
146	CNX Resources Corporation	(24)	(0.00)
(152)	Coeur Mining Inc	(12)	(0.00)
17	Coherent Inc	(203)	(0.00)
50	Colfax Corporation	(69)	(0.00)
(8)	Colgate-Palmolive Company	(26)	(0.00)
68	Columbia Banking System Inc	(108)	(0.00)
(252)	Commerce Bancshares Inc	(485)	(0.00)
(1,290)	Commercial Metals Company	(2,148)	(0.00)
(801)	CommScope Holding Company Inc	(344)	(0.00)
14	Community Bank System Inc	(28)	(0.00)
(628)	Compass Minerals International Inc	(3,843)	(0.00)
(190)	Concho Resources Inc	(4,172)	(0.00)
(7,290)	Conduent Inc	(2,113)	(0.00)
90	CONMED Corporation	(45)	(0.00)
(3)	ConocoPhillips	(21)	(0.00)
(143)	Consolidated Edison Inc	(44)	(0.00)
(44)	Continental Resources Inc	(929)	(0.00)
3,372	Convergys Corporation	(2,777)	(0.00)
440	Cooper Companies Inc	(2,876)	(0.00)
(512)	Cooper Tire & Rubber Company	(428)	(0.00)
(348)	Corcept Therapeutics Inc	(64)	(0.00)
(73)	Core-Mark Holding Company Inc	(200)	(0.00)
11	Cornerstone OnDemand Inc	(35)	(0.00)
(101)	CoStar Group Inc	(73)	(0.00)
136	Costco Wholesale Corporation	(395)	(0.00)
1,342	Cotiviti Holdings Inc	(2,731)	(0.00)
(8,717)	Coty Inc	(21,731)	(0.01)
(769)	Coupa Software Inc	(1,019)	(0.00)
(1,631)	Covanta Holding Corporation	(4,281)	(0.00)
237	Cracker Barrel Old Country Store Inc	(1,631)	(0.00)
81	Credit Acceptance Corporation	(662)	(0.00)
(607)	Cree Inc	(1,170)	(0.00)
2,152	Crown Holdings Inc	(4,587)	(0.00)
247	CSRA Inc	(276)	(0.00)
(267)	Cullen/Frost Bankers Inc	(707)	(0.00)
(1,117)	CVB Financial Corporation	(310)	(0.00)
(20)	CVR Energy Inc	(305)	(0.00)
1,250	CVS Health Corporation	(3,046)	(0.00)
(170)	Darling Ingredients Inc	(170)	(0.00)
(76)	Dave & Buster's Entertainment Inc	(174)	(0.00)
(238)	Deckers Outdoor Corporation	(253)	(0.00)
(35)	Delek Holdco Inc	(425)	(0.00)
258	DENTSPLY SIRONA Inc	(89)	(0.00)
(31)	Devon Energy Corporation	(75)	(0.00)
(2,004)	DexCom Inc	(6,449)	(0.00)
(89)	Diamond Offshore Drilling	(617)	(0.00)
(192)	Diamondback Energy Inc	(5,141)	(0.00)
253	Dicks Sporting Goods Inc	(333)	(0.00)
(2,485)	Discovery Communications	(8,522)	(0.01)
437	DISH Network Corporation	(577)	(0.00)
(3)	Dollar General Corporation	(36)	(0.00)
(30)	Dollar Tree Inc	(490)	(0.00)
(988)	Dominion Energy Inc	(934)	(0.00)
661	Dorman Products Inc	(3,664)	(0.00)
(34)	Dowdupont Inc	(13)	(0.00)
(15)	DR Horton Inc	(212)	(0.00)
8	Dril-Quip Inc	(48)	(0.00)
344	DSW Inc	(11)	(0.00)
129	DTE Energy Company	(349)	(0.00)
(140)	Duke Energy Corporation	(21)	(0.00)
441	DXC Technology Company	(1,013)	(0.00)
(515)	Dycom Industries Inc	(8,760)	(0.01)
(100)	E*TRADE Financial Corporation	(108)	(0.00)
(4)	East West Bancorp Inc	(29)	(0.00)
385	Eaton Vance Corporation	(174)	(0.00)
178	Ebix Inc	(265)	(0.00)
19	EchoStar Corporation	(1)	(0.00)
(21)	Edgewell Personal Care Company	(1)	(0.00)
270	Edison International	(3,193)	(0.00)
64	El Paso Electric Company	(257)	(0.00)
(4,662)	Eldorado Resorts Inc	(27,586)	(0.02)
441	Electronic Arts Inc	(821)	(0.00)
16	Electronics for Imaging Inc	(2)	(0.00)
(833)	Ellie Mae Inc	(466)	(0.00)
(575)	Energen Corporation	(4,455)	(0.00)
(35)	Energizer Holdings Inc	(137)	(0.00)
(1,487)	EnLink Midstream LLC	(1,247)	(0.00)
(1,177)	Entergy Corporation	(1,404)	(0.00)
(107)	Envestnet Inc	(1,621)	(0.00)
(23)	EOG Resources Inc	(363)	(0.00)
396	Estee Lauder Companies Inc	(824)	(0.00)
644	Esterline Technologies Corporation	(3,583)	(0.00)
(2,703)	Etsy Inc	(19,287)	(0.01)
432	Euronet Worldwide Inc	(4,239)	(0.00)
(172)	Eversource Energy	(135)	(0.00)
(790)	Evoqua Water Technologies Company	(586)	(0.00)
(1,624)	EW Scripps Company	(1,081)	(0.00)
(1,800)	Exact Sciences Corporation	(18,345)	(0.01)
(1,935)	Exelixis Inc	(6,708)	(0.00)
1,815	Exelon Corporation	(2,900)	(0.00)
(10)	Expedia Inc	(15)	(0.00)
12	Exxon Mobil Corporation	(38)	(0.00)
117	FactSet Research Systems Inc	(256)	(0.00)
(15)	Fastenal Company	(9)	(0.00)
(493)	FCB Financial Holdings Inc	(2,313)	(0.00)
(145)	FedEx Corporation	(3,082)	(0.00)
(22)	Ferro Corporation	(5)	(0.00)
(1,635)	FibroGen Inc	(3,417)	(0.00)
(1,488)	Financial Engines Inc	(588)	(0.00)
(9,048)	FireEye Inc	(3,155)	(0.00)
191	First Cash Financial Services Inc	(41)	(0.00)
(10)	First Citizens BancShares Inc	(327)	(0.00)
(326)	First Data Corporation	(555)	(0.00)
(189)	First Financial Bankshares Inc	(111)	(0.00)
162	First Hawaiian Inc	(68)	(0.00)
(1,910)	First Horizon National Corporation	(4,001)	(0.00)
(1,497)	First Midwest Bancorp Inc	(2,268)	(0.00)
(184)	FirstEnergy Corporation	(27)	(0.00)
(18)	Five Below Inc	(152)	(0.00)
(29)	FleetCor Technologies Inc	(51)	(0.00)
(758)	Floor & Decor Holdings Inc	(7,575)	(0.00)
(2,184)	Flowers Foods Inc	(2,368)	(0.00)
(4,172)	FNB Corporation	(1,610)	(0.00)
(4,204)	Forum Energy Technologies Inc	(10,012)	(0.01)
(137)	Franklin Electric Company Inc	(70)	(0.00)
2,640	Franklin Resources Inc	(1,021)	(0.00)
(1,756)	Freeport-McMoRan Inc	(2,586)	(0.00)
(570)	Fresh Del Monte Produce Inc	(690)	(0.00)
(79)	Fulton Financial Corporation	(6)	(0.00)
413	GameStop Corporation	(417)	(0.00)
(1,348)	Gardner Denver Holdings Inc	(13,018)	(0.01)
(588)	Gartner Inc	(1,759)	(0.00)
(456)	GATX Corporation	(937)	(0.00)
(489)	GCP Applied Technologies	(353)	(0.00)
877	General Electric Company	(4,779)	(0.00)
(2,340)	General Motors Company	(1,415)	(0.00)
(808)	Genesee and Wyoming Inc	(4,806)	(0.00)
1,844	Gilead Sciences Inc	(5,405)	(0.00)

Man Funds VI plc

Schedule of Investments as at 31 December 2017 (continued)

Man AHL Multi Strategy Alternative (continued)

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

Nominal	Description	Fair Value US$	% of Net Assets
	Contracts for difference (continued)		
	United States (continued)		
495	Glacier Bancorp Inc	(29)	(0.00)
(3,886)	Global Blood Therapeutics Inc	(25,270)	(0.02)
(849)	GoDaddy Inc	(3,494)	(0.00)
(58)	Goldman Sachs Group Inc	(1,422)	(0.00)
375	Goodyear Tire and Rubber Company	(128)	(0.00)
269	Graham Holdings Company	(3,740)	(0.00)
253	Grand Canyon Education Inc	(326)	(0.00)
(342)	Granite Construction Inc	(2,181)	(0.00)
332	Great Western Bancorp Inc	(322)	(0.00)
(63)	Group 1 Automotive Inc	(595)	(0.00)
(4,111)	Groupon Inc	(4,300)	(0.00)
(830)	GrubHub Inc	(18,776)	(0.01)
(468)	Guidewire Software Inc	(374)	(0.00)
(6,308)	Gulfport Energy Corporation	(123)	(0.00)
3,341	H&R Block Inc	(6,108)	(0.00)
(1,159)	Hain Celestial Group Inc	(4,857)	(0.00)
(13)	Halliburton Company	(60)	(0.00)
(3,169)	Halozyme Therapeutics Inc	(15,035)	(0.01)
(1,242)	Hancock Holding Company	(1,338)	(0.00)
2,352	Hanesbrands Inc	(2,588)	(0.00)
762	Hasbro Inc	(4,240)	(0.00)
697	Hawaiian Electric Industries Inc	(332)	(0.00)
(715)	Hawaiian Holdings Inc	(4,106)	(0.00)
32	HB Fuller Company	(11)	(0.00)
(963)	Healthcare Services Group	(179)	(0.00)
456	HealthEquity Inc	(469)	(0.00)
(1,343)	Heartland Express Inc	(2,982)	(0.00)
(112)	Hecla Mining Company	(38)	(0.00)
(8)	Helmerich & Payne	(177)	(0.00)
1,365	Henry Schein Inc	(9,098)	(0.01)
(5,768)	Hertz Global Holdings	(7,303)	(0.00)
(713)	Hess Corporation	(2,118)	(0.00)
(1,191)	Hilltop Holdings Inc	(417)	(0.00)
(1,232)	HNI Corporation	(2,664)	(0.00)
(21)	HollyFrontier Corporation	(436)	(0.00)
1,061	Hologic Inc	(499)	(0.00)
(42)	Home BancShares Inc	(65)	(0.00)
(2,602)	Hope Bancorp Inc	(2,536)	(0.00)
(2,333)	Horizon Pharma Plc	(2,237)	(0.00)
1,926	Hormel Foods Corporation	(594)	(0.00)
(3,707)	Hostess Brands Inc	(754)	(0.00)
(293)	Howard Hughes Corporation	(3,670)	(0.00)
(1,168)	HRG Group Inc	(1,164)	(0.00)
(1)	Hub Group Inc	(7)	(0.00)
(850)	HubSpot Inc	(11,387)	(0.01)
44	Humana Inc	(117)	(0.00)
(531)	Huntington Bancshares Inc	(454)	(0.00)
(708)	IBERIABANK Corporation	(922)	(0.00)
(64)	IDACORP Inc	(260)	(0.00)
(1,792)	II-VI Inc	(11,909)	(0.01)
(2,792)	ILG Inc	(5,580)	(0.00)
(14)	Illumina Inc	(60)	(0.00)
(9,670)	Immunomedics Inc	(46,384)	(0.03)
1	Imperva Inc	(25)	(0.00)
(2,570)	INC Research Holdings Inc	(12,730)	(0.01)
(4,861)	Insmed Inc	(7,556)	(0.00)
(334)	Insulet Corporation	(4,640)	(0.00)
(1)	Interactive Brokers Group Inc	(24)	(0.00)
610	International Business Machines Corporation	(1,567)	(0.00)
(521)	International Paper Company	(741)	(0.00)
(1,677)	Interpublic Group of Companies Inc	(1,852)	(0.00)
474	Invesco Limited	(51)	(0.00)
162	Investors Bancorp Inc	(48)	(0.00)
(755)	iRobot Corporation	(3,409)	(0.00)
240	Itron Inc	(879)	(0.00)
(9)	J&J Snack Foods Corporation	(191)	(0.00)
(821)	j2 Global Inc	(661)	(0.00)
12	Jabil Inc	(27)	(0.00)
1,003	Jack in the Box Inc	(3,627)	(0.00)
(1,445)	Jagged Peak Energy Inc	(3,509)	(0.00)
(4)	JELD-WEN Holding Inc	(45)	(0.00)
(1,435)	JetBlue Airways Corporation	(846)	(0.00)
(526)	John Bean Technologies Corporation	(5,315)	(0.00)
(17)	Johnson Controls International Plc	(30)	(0.00)
364	Jones Lang LaSalle Inc	(229)	(0.00)
(2,607)	Juno Therapeutics Inc	(10,710)	(0.01)
625	Kansas City Southern	(998)	(0.00)
(1,516)	KapStone Paper and Packaging Corporation	(358)	(0.00)
(3,000)	Keane Group Inc	(13,125)	(0.01)
(725)	Kennametal Inc	(4,174)	(0.00)
(1,571)	Keycorp	(3,093)	(0.00)
27	Kimberly-Clark Corporation	(175)	(0.00)
3,046	Kinder Morgan Inc	(4,960)	(0.00)
(552)	Kirby Corporation	(1,686)	(0.00)
(1,751)	Knight Swift Transportation	(8,422)	(0.01)
13	Kraft Heinz Company	(13)	(0.00)
8	Kroger Company	(3)	(0.00)
(19)	L Brands Inc	(215)	(0.00)
(51)	La Quinta Holdings Inc	(135)	(0.00)
20	Lam Research Corporation	(284)	(0.00)
217	Lancaster Colony Corporation	(312)	(0.00)
(341)	LegacyTexas Financial Group	(1,342)	(0.00)
(253)	LendingTree Inc	(24,403)	(0.01)
(18)	Lennar Corporation	(252)	(0.00)
(1,050)	Lexicon Pharmaceuticals Inc	(11)	(0.00)
20	Liberty Expedia Holdings Inc	(21)	(0.00)
745	Liberty Interactive Corporation	(1,103)	(0.00)
288	Liberty Interactive Corporation QVC Group	(41)	(0.00)
885	Liberty Media Corporation-Liberty SiriusXM	(1,991)	(0.00)
(30)	Ligand Pharmaceuticals Inc	(57)	(0.00)
73	Lincoln Electric Holdings	(27)	(0.00)
(1,578)	Lions Gate Entertainment Corporation	(4,102)	(0.00)
(368)	Lithia Motors Inc	(2,711)	(0.00)
(10)	Littelfuse Inc	(19)	(0.00)
(38)	LKQ Corporation	(211)	(0.00)
(436)	Loews Corporation	(576)	(0.00)
19	LogMeIn Inc	(11)	(0.00)
(1,770)	Loxo Oncology Inc	(7,215)	(0.00)
6	Macquarie Infrastructure Corporation	(108)	(0.00)
293	Macy's Inc	(81)	(0.00)
191	Mallinckrodt Plc	(2,349)	(0.00)
(289)	Manhattan Associates Inc	(783)	(0.00)
(73)	Marathon Oil Corporation	(149)	(0.00)
(2)	Markel Corporation	(4)	(0.00)
(78)	MarketAxess Holdings Inc	(1,658)	(0.00)
(195)	Marriott Vacations Worldwide Corporation	(315)	(0.00)
855	Marsh & McLennan Companies Inc	(444)	(0.00)
(142)	Martin Marietta Materials Inc	(1,463)	(0.00)
1,283	Masimo Corporation	(3,481)	(0.00)
(161)	MasTec Inc	(627)	(0.00)
(1,310)	Matador Resources Company	(8,639)	(0.01)
(1,244)	Matson Inc	(52)	(0.00)
(2,275)	MaxLinear Inc	(6,974)	(0.00)
(505)	MB Financial Inc	(967)	(0.00)
(406)	McCormick & Company Inc	(1,344)	(0.00)
3,730	McDermott International Inc	(1,168)	(0.00)
473	MDC Holdings Inc	(466)	(0.00)
(6)	Medidata Solutions Inc	(99)	(0.00)
592	Merck and Company Inc	(2,390)	(0.00)
533	Mercury General Corporation	(411)	(0.00)
(555)	Mercury Systems Inc	(418)	(0.00)
125	Meredith Corporation	(525)	(0.00)
(485)	Meritage Homes Corporation	(4,587)	(0.00)
2,330	Meritor Inc	(804)	(0.00)
642	Methode Electronics Inc	(1,220)	(0.00)
527	MetLife Inc	(524)	(0.00)
2	Mettler-Toledo International Inc	(8)	(0.00)
(12)	MGIC Investment Corporation	(37)	(0.00)
(879)	MGM Resorts International	(2,583)	(0.00)
71	Microchip Technology Inc	(166)	(0.00)
906	Micron Technology Inc	(726)	(0.00)
363	Microsemi Corporation	(39)	(0.00)
283	MicroStrategy Inc	(1,480)	(0.00)
(296)	Middleby Corporation	(2,790)	(0.00)
754	Minerals Technologies Inc	(753)	(0.00)
21	MKS Instruments Inc	(183)	(0.00)
(719)	Molson Coors Brewing Company	(673)	(0.00)
275	Mondelez International Inc	(32)	(0.00)
302	Monolithic Power Systems Inc	(886)	(0.00)
(156)	Monro Muffler Brake Inc	(1,690)	(0.00)
176	Moody's Corporation	(391)	(0.00)
(445)	Morgan Stanley	(246)	(0.00)
(2,507)	Mosaic Company	(8,067)	(0.00)
35	Motorola Solutions Inc	(35)	(0.00)
(2,711)	MRC Global Inc	(4,190)	(0.00)
165	MSA Safety Inc	(186)	(0.00)
103	MSG Networks Inc	(38)	(0.00)
1,587	Mueller Water Products Inc	(85)	(0.00)
(1,979)	Mulesoft Inc	(2,085)	(0.00)
(43)	Murphy Oil Corporation	(222)	(0.00)
(19)	Murphy USA Inc	(203)	(0.00)
(46)	Mylan NV	(157)	(0.00)
10	Myriad Genetics Inc	(1)	(0.00)
567	Nasdaq Inc	(535)	(0.00)
552	National Beverage Corporation	(3,222)	(0.00)
592	National Fuel Gas Company	(1,011)	(0.00)
(57)	National Oilwell Varco Inc	(333)	(0.00)
3,275	Navient Corporation	(1,005)	(0.00)
(1,092)	Navistar International Corporation	(8,168)	(0.01)
553	NCR Corporation	(2,316)	(0.00)
(1,314)	Nektar Therapeutics	(45,059)	(0.03)
(10)	Neogen Corporation	(219)	(0.00)
(235)	Netflix Inc	(7,741)	(0.00)
14	NetScout Systems Inc	(18)	(0.00)

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

Nominal	Description	Fair Value US$	% of Net Assets
	Contracts for difference (continued)		
	United States (continued)		
(1,393)	Neurocrine Biosciences Inc	(26,705)	(0.02)
(732)	New Jersey Resources Corporation	(572)	(0.00)
35	New York Community Bancorp Inc	(12)	(0.00)
(1,190)	Newell Brands Inc	(1,250)	(0.00)
(690)	Newfield Exploration Company	(2,758)	(0.00)
8	NewMarket Corporation	(347)	(0.00)
398	News Corporation	(730)	(0.00)
(1,666)	Nexstar Media Group Inc	(25,031)	(0.02)
32	NextEra Energy Inc	(8)	(0.00)
495	Nic Inc	(335)	(0.00)
1,711	Nielsen Holdings Plc	(3,722)	(0.00)
(477)	NiSource Inc	(241)	(0.00)
(1,271)	Noble Energy Inc	(3,239)	(0.00)
(388)	Northwest Natural Gas Company	(349)	(0.00)
241	NorthWestern Corporation	(281)	(0.00)
(2,884)	NRG Energy Inc	(6,446)	(0.00)
(318)	Nuance Communications Inc	(1)	(0.00)
(4,195)	Nutanix Inc	(44,034)	(0.03)
(20)	Nutrisystem Inc	(105)	(0.00)
(298)	NuVasive Inc	(1,361)	(0.00)
(84)	NVIDIA Corporation	(187)	(0.00)
(11,125)	Oasis Petroleum Inc	(6,164)	(0.00)
(13)	Occidental Petroleum Corporation	(172)	(0.00)
2,519	Oceaneering International Inc	(144)	(0.00)
238	Oclaro Inc	(28)	(0.00)
12,097	Office Depot Inc	(2,025)	(0.00)
(176)	OGE Energy Corporation	(11)	(0.00)
14	Oil States International Inc	(43)	(0.00)
(2,737)	Old National Bancorp	(936)	(0.00)
(32)	Ollie's Bargain Outlet Holdings Inc	(314)	(0.00)
556	Omnicom Group Inc	(1,243)	(0.00)
1,868	ON Semiconductor Corporation	(562)	(0.00)
843	ONE Gas Inc	(1,841)	(0.00)
(1,621)	Onemain Holdings Inc	(534)	(0.00)
663	ONEOK Inc	(721)	(0.00)
1,339	Oracle Corporation	(1,008)	(0.00)
56	O'Reilly Automotive Inc	(131)	(0.00)
(304)	Ormat Technologies Inc	(545)	(0.00)
416	Owens and Minor Inc	(204)	(0.00)
1,394	Owens-Illinois Inc	(1,213)	(0.00)
957	PACCAR Inc	(329)	(0.00)
(1,065)	Pacific Premier Bancorp Inc	(362)	(0.00)
(3,059)	Pacira Pharmaceuticals Inc	(24,483)	(0.01)
(16)	PacWest Bancorp	(6)	(0.00)
15	Palo Alto Networks Inc	(27)	(0.00)
477	Papa John's International Inc	(2,493)	(0.00)
(2,727)	Parsley Energy Inc	(11,267)	(0.01)
2,559	Patterson Companies Inc	(2,981)	(0.00)
(2,855)	Patterson-UTI Energy Inc	(12,094)	(0.01)
(419)	Paycom Software Inc	(5,472)	(0.00)
264	Paylocity Holding Corporation	(183)	(0.00)
(82)	PBF Energy Inc	(656)	(0.00)
(1,682)	PDC Energy Inc	(14,478)	(0.01)
39	Pegasystems Inc	(270)	(0.00)
(653)	Penske Automotive Group Inc	(1,675)	(0.00)
(360)	Penumbra Inc	(2,428)	(0.00)
1,064	People's United Financial Inc	(322)	(0.00)
(80)	Performance Food Group Company	(402)	(0.00)
531	PG&E Corporation	(5,927)	(0.00)
401	Philip Morris International Inc	(833)	(0.00)
(2)	Phillips 66	(31)	(0.00)
3,091	Pilgrim's Pride Corporation	(7,007)	(0.00)
(1,087)	Pinnacle Financial Partners Inc	(1,250)	(0.00)
(360)	Pinnacle West Capital Corporation	(95)	(0.00)
(12)	Pioneer Natural Resources Company	(411)	(0.00)
1,322	Pitney Bowes Inc	(1,979)	(0.00)
524	Plexus Corporation	(45)	(0.00)
(26)	PNC Financial Services Group Inc	(294)	(0.00)
384	PNM Resources Inc	(1,577)	(0.00)
(191)	Polaris Industries Inc	(1,085)	(0.00)
897	PolyOne Corporation	(1,066)	(0.00)
158	Pool Corporation	(280)	(0.00)
806	Portland General Electric Company	(1,938)	(0.00)
48	Power Integrations Inc	(323)	(0.00)
(192)	PPL Corporation	(780)	(0.00)
(1,170)	PQ Group Holdings Inc	(853)	(0.00)
(2,042)	PRA Group Inc	(2,577)	(0.00)
(75)	PRA Health Sciences Inc	(763)	(0.00)
3,020	Premier Inc	(8,341)	(0.01)
(927)	Prestige Brands Holdings Inc	(649)	(0.00)
8	Priceline Group Inc	(318)	(0.00)
(542)	PriceSmart Inc	(176)	(0.00)
584	ProAssurance Corporation	(1,529)	(0.00)
(365)	Proofpoint Inc	(1,585)	(0.00)
(1,332)	Prospect Capital Corporation	(14)	(0.00)
(883)	Prosperity Bancshares Inc	(4,073)	(0.00)
(16)	Proto Labs Inc	(162)	(0.00)
(713)	PTC Inc	(3,388)	(0.00)
(267)	Public Service Enterprise Group Inc	(179)	(0.00)
(12)	PVH Corporation	(118)	(0.00)
(5,019)	QEP Resources Inc	(9,798)	(0.01)
1,202	Quest Diagnostics Inc	(829)	(0.00)
(147)	Radian Group Inc	(237)	(0.00)
(4,758)	Radius Health Inc	(14,358)	(0.01)
2,195	Rambus Inc	(153)	(0.00)
(342)	Raymond James Financial Inc	(1,458)	(0.00)
917	Realogy Holdings Corporation	(4,849)	(0.00)
(2,339)	RealPage Inc	(355)	(0.00)
(1,260)	Red Rock Resorts Inc	(2,516)	(0.00)
1,142	Regal Beloit Corporation	(1,989)	(0.00)
(3,523)	Regal Entertainment Group	(22,613)	(0.01)
(11)	Renasant Corporation	(3)	(0.00)
(275)	Rexnord Corporation	(542)	(0.00)
70	RH	(1,004)	(0.00)
(665)	RingCentral Inc	(6,306)	(0.00)
(52)	RLI Corporation	(30)	(0.00)
(15)	Rogers Corporation	(68)	(0.00)
500	Royal Caribbean Cruises Limited	(1,887)	(0.00)
148	Royal Gold Inc	(855)	(0.00)
(76)	RPC Inc	(369)	(0.00)
78	RPM International Inc	(1)	(0.00)
(1,252)	RSP Permian Inc	(9,722)	(0.01)
(654)	Sage Therapeutics Inc	(53,732)	(0.03)
1,005	Sanderson Farms Inc	(7,779)	(0.00)
938	Sanmina Corporation	(1,696)	(0.00)
(2,751)	Sarepta Therapeutics Inc	(28,845)	(0.02)
24	SCANA Corporation	(97)	(0.00)
482	Schlumberger Limited	(1,980)	(0.00)
(205)	Schneider National Inc	(964)	(0.00)
(1,711)	Scientific Games Corporation	(23,463)	(0.01)
(155)	Select Medical Holdings Corporation	(562)	(0.00)
(47)	Selective Insurance Group Inc	(60)	(0.00)
(2,885)	SemGroup Corporation	(15,536)	(0.01)
25	Sempra Energy	(318)	(0.00)
1,320	Sensient Technologies Corporation	(4,983)	(0.00)
(584)	ServiceNow Inc	(9,877)	(0.01)
51	Sherwin-Williams Company	(117)	(0.00)
(1,097)	Shutterstock Inc	(2,991)	(0.00)
(332)	Signature Bank	(1,829)	(0.00)
1,225	Silgan Holdings Inc	(666)	(0.00)
46	Silicon Laboratories Inc	(170)	(0.00)
(1,082)	Simmons First National Corporation	(2,474)	(0.00)
(2,285)	Sinclair Broadcast Group Inc	(13,725)	(0.01)
(594)	SiteOne Landscape Supply Inc	(11,406)	(0.01)
608	Skechers U.S.A. Inc	(497)	(0.00)
(2,313)	SkyWest Inc	(21,635)	(0.01)
563	Skyworks Solutions Inc	(1,289)	(0.00)
(2,418)	SLM Corporation	(1,984)	(0.00)
(4,127)	SM Energy Company	(23,330)	(0.01)
(1,924)	Snyder's-Lance Inc	(3,004)	(0.00)
(4)	South State Corporation	(26)	(0.00)
(707)	Southern Copper Corporation	(2,422)	(0.00)
(332)	Southwest Gas Corporation	(483)	(0.00)
(5,651)	Southwestern Energy Company	(1,304)	(0.00)
(3)	Spectrum Brands Holdings Inc	(14)	(0.00)
(5,136)	Spectrum Pharmaceuticals Inc	(1,307)	(0.00)
(32)	Spire Inc	(12)	(0.00)
(1,751)	Spirit Airlines Inc	(10,884)	(0.01)
(583)	Splunk Inc	(10,277)	(0.01)
103	Sprouts Farmers Market Inc	(11)	(0.00)
(2,431)	Square Inc	(17,819)	(0.01)
(3,927)	SRC Energy Inc	(2,342)	(0.00)
(80)	Stamps.com Inc	(398)	(0.00)
1,169	Starbucks Corporation	(647)	(0.00)
784	Steelcase Inc	(31)	(0.00)
14	Stericycle Inc	(44)	(0.00)
(3,209)	Sterling Bancorp	(1,715)	(0.00)
463	Stifel Financial Corporation	(572)	(0.00)
(605)	Straight Path Communications Inc	(427)	(0.00)
(3,474)	Summit Materials Inc	(9,855)	(0.01)
(5,619)	Superior Energy Services Inc	(5,560)	(0.00)
38	Supernus Pharmaceuticals Inc	(87)	(0.00)
(30)	SVB Financial Group	(1,724)	(0.00)
213	Symantec Corporation	(34)	(0.00)
(717)	Synaptics Inc	(382)	(0.00)
(248)	SYNNEX Corporation	(1,305)	(0.00)
157	Sysco Corporation	(22)	(0.00)
27	Tableau Software Inc	(57)	(0.00)
2,380	Tahoe Resources Inc	(540)	(0.00)
(614)	Tapestry Inc	(2,281)	(0.00)
(1,038)	Targa Resources Corporation	(4,130)	(0.00)
(1,914)	TCF Financial Corporation	(6,778)	(0.00)
28	TD Ameritrade Holding Corporation	(24)	(0.00)
(2,689)	TEGNA Inc	(1,262)	(0.00)

Man Funds VI plc

Schedule of Investments as at 31 December 2017 (continued)
Man AHL Multi Strategy Alternative (continued)

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

Nominal	Description	Fair Value US$	% of Net Assets
	Contracts for difference (continued)		
	United States (continued)		
(4,555)	Teladoc Inc	(11,410)	(0.01)
(10)	Telephone and Data Systems Inc	(13)	(0.00)
(6,376)	Tenet Healthcare Corporation	(3,664)	(0.00)
41	Teradyne Inc	(21)	(0.00)
(394)	Tesla Inc	(3,343)	(0.00)
(796)	Texas Capital Bancshares Inc	(4,370)	(0.00)
4	Thermo Fisher Scientific Inc	(6)	(0.00)
2,402	Thomson Reuters Corporation	(3,686)	(0.00)
(487)	TiVo Corporation	(1,498)	(0.00)
306	T-Mobile US Inc	(32)	(0.00)
(66)	TransDigm Group Inc	(130)	(0.00)
(12)	TransUnion	(97)	(0.00)
7,378	Travelport Worldwide Limited	(7,226)	(0.01)
(2,040)	TRI Pointe Group Inc	(9,154)	(0.01)
(1,341)	Tribune Media Company	(1,917)	(0.00)
(59)	Trimble Inc	(12)	(0.00)
(262)	Trinity Industries Inc	(114)	(0.00)
64	TripAdvisor Inc	(13)	(0.00)
19	Triumph Group Inc	(35)	(0.00)
22	TTM Technologies Inc	(24)	(0.00)
(4)	Tupperware Brands Corporation	(15)	(0.00)
652	Twenty-First Century Fox	(254)	(0.00)
(1,166)	Twitter Inc	(7,151)	(0.01)
(3)	Tyler Technologies Inc	(21)	(0.00)
178	Tyson Foods Inc	(157)	(0.00)
875	UGI Corporation	(949)	(0.00)
(211)	Ulta Beauty Inc	(657)	(0.00)
(246)	Ultimate Software Group Inc	(5,041)	(0.00)
(4,628)	Ultra Petroleum Corporation	(1,508)	(0.00)
76	UMB Financial Corporation	(287)	(0.00)
(37)	United Bankshares Inc	(64)	(0.00)
(42)	United Community Banks	(113)	(0.00)
(938)	United Continental Holdings	(3,611)	(0.00)
155	United Natural Foods Inc	(120)	(0.00)
(68)	United Parcel Service	(51)	(0.00)
(14)	United Rentals Inc	(515)	(0.00)
(1,429)	United States Steel Corporation	(12,635)	(0.02)
(1,063)	Univar Inc	(1,658)	(0.00)
1,069	Universal Corporation	(1,280)	(0.00)
(161)	Universal Display Corporation	(5,593)	(0.01)
(465)	Urban Outfitters Inc	(6,848)	(0.01)
(72)	US Foods Holding Corporation	(348)	(0.00)
(1,604)	US Silica Holdings Inc	(5,991)	(0.00)
222	Vail Resorts Inc	(1,340)	(0.00)
(479)	Valeant Pharmaceuticals International Inc	(147)	(0.00)
(152)	Valley National Bancorp	(77)	(0.00)
(2,625)	Valvoline Inc	(3,641)	(0.00)
272	Vector Group Limited	(80)	(0.00)
368	Vectren Corporation	(975)	(0.00)
740	Veeva Systems Inc	(2,118)	(0.00)
748	Versum Materials Inc	(604)	(0.00)
(218)	Vertex Pharmaceuticals Inc	(796)	(0.00)
339	Viacom Inc	(290)	(0.00)
(1,639)	ViaSat Inc	(12,946)	(0.02)
62	Vishay Intertechnology Inc	(80)	(0.00)
2,725	Vistra Energy Corporation	(659)	(0.00)
(7,001)	Vonage Holdings Corporation	(2,318)	(0.00)
(277)	Voya Financial Inc	(2,936)	(0.00)
(285)	Vulcan Materials Company	(1,947)	(0.00)
316	WABCO Holdings Inc	(733)	(0.00)
(877)	Wabtec Corporation	(4,299)	(0.01)
1	WageWorks Inc	(2)	(0.00)
474	Walt Disney Company	(1,630)	(0.00)
266	Washington Federal Inc	(52)	(0.00)
(1,287)	Wayfair Inc	(29,023)	(0.03)
(432)	WD-40 Company	(2,318)	(0.00)
(229)	Webster Financial Corporation	(992)	(0.00)
396	WEC Energy Group Inc	(589)	(0.00)
(269)	Welbilt Inc	(279)	(0.00)
(294)	Werner Enterprises Inc	(1,395)	(0.00)
180	Westar Energy Inc	(568)	(0.00)
211	Western Alliance Bancorp	(518)	(0.00)
1,003	Western Digital Corporation	(4,715)	(0.01)
3,201	Western Union Company	(1,419)	(0.00)
(899)	WEX Inc	(16,869)	(0.02)
(761)	WGL Holdings Inc	(913)	(0.00)
405	Whirlpool Corporation	(410)	(0.00)
(2,397)	Whiting Petroleum	(10,365)	(0.02)
(1)	Williams Companies Inc	(2)	(0.00)
152	Williams-Sonoma Inc	(114)	(0.00)
(334)	Wintrust Financial Corporation	(2,235)	(0.00)
(3,582)	WisdomTree Investments Inc	(9,944)	(0.02)
250	Woodward Inc	(228)	(0.00)
(506)	Workday Inc	(613)	(0.00)
1,121	World Fuel Services Corporation	(4,832)	(0.00)
290	Worthington Industries	(1,462)	(0.00)
(5,013)	WPX Energy Inc	(15,252)	(0.02)
1,054	WR Grace and Company	(1,182)	(0.00)
(263)	Wynn Resorts Limited	(8,780)	(0.02)
(372)	Xcel Energy Inc	(70)	(0.00)
48	Xilinx Inc	(206)	(0.00)
(1,053)	XPO Logistics Inc	(27,308)	(0.03)
(213)	Yelp Inc	(853)	(0.00)
241	Yum China Holdings Inc	(78)	(0.00)
(1,548)	Zayo Group Holdings Inc	(4,212)	(0.01)
(1,525)	Zendesk Inc	(7,836)	(0.01)
60	Zillow Group Inc	(62)	(0.00)
(1,046)	Zions Bancorporation	(6,762)	(0.01)
		(2,309,712)	(1.41)
	Total contracts for difference	(6,949,237)	(4.26)
	Futures contracts		
	Australia		
(18)	Australia 10 Years Bond Futures March 2018	(5,799)	(0.00)
49	Australia 3 Years Bond Futures March 2018	(18,938)	(0.01)
188	SPI 200 Index Futures March 2018	(31,667)	(0.02)
		(56,404)	(0.03)
	Canada		
93	Bank Acceptance Futures March 2019	(39,267)	(0.02)
378	Bank Accepted Bills Futures September 2018	(109,931)	(0.07)
		(149,198)	(0.09)
	Germany		
239	Euro BTP Bond Futures March 2018	(913,112)	(0.56)
180	Euro BUND Bond Futures March 2018	(368,670)	(0.23)
8	Euro BUXL 30 Years Bond Futures March 2018	(23,824)	(0.01)
42	Euro OAT Bond Futures March 2018	(92,077)	(0.06)
2	Short Euro BTP Bond Futures March 2018	(1,435)	(0.00)
		(1,399,118)	(0.86)
	Japan		
11	Japan 10 Years Bond Futures March 2018	(10,031)	(0.01)
	Mexico		
(42)	MEX BOLSA Index Futures March 2018	(39,241)	(0.02)
	Netherlands		
2	Amsterdam Index Futures January 2018	(1,153)	(0.00)
	Singapore		
(28)	MSCI Singapore IX ETS Index Futures January 2018	(990)	(0.00)
	South Africa		
(75)	FTSE/JSE Top 40 Index Futures March 2018	(57,557)	(0.04)
	South Korea		
381	Korea 3 Years Bond Futures March 2018	(83,490)	(0.05)
	Sweden		
580	OMXS 30 Index Futures January 2018	(299,965)	(0.18)
	Turkey		
(305)	BIST 30 Index Futures February 2018	(36,051)	(0.02)
	United Kingdom		
92	3 Month Euro EURIBOR Futures December 2019	(33,097)	(0.02)
196	3 Month Euro EURIBOR Futures June 2018	(5,103)	(0.00)
151	3 Month Euro EURIBOR Futures March 2019	(24,511)	(0.02)
96	3 Month Euro EURIBOR Futures September 2020	(47,116)	(0.03)
97	Long Gilt Bond Futures March 2018	(839)	(0.00)
		(110,666)	(0.07)
	United States		
33	90 Day Euro Futures December 2019	(6,188)	(0.00)
15	90 Day Euro Futures June 2018	(188)	(0.00)
178	90 Day Euro Futures June 2018	(11,013)	(0.01)
60	90 Day Euro Futures March 2019	(5,900)	(0.00)
13	90 Day Euro Futures September 2020	(488)	(0.00)
(1)	Australian Dollar Currency Futures March 2018	(1,390)	(0.00)
(4)	Japanese Yen Currency Futures March 2018	(2,419)	(0.00)
26	Russell 2000 E-Mini Index Futures March 2018	(20,708)	(0.01)
(3)	United States 2 Years Note CBT Bond Futures March 2018	(94)	(0.00)
(536)	US 10 Years Note CBT Bond Futures March 2018	(134,219)	(0.09)
(61)	US 5 Years Note CBT Bond Futures March 2018	(13,316)	(0.01)
		(195,923)	(0.12)
	Total futures contracts	(2,439,787)	(1.49)
	Options		
	Australia		
(4)	Call on 6050 AS51 Index 18 January 2018	(1,623)	(0.00)

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

Nominal	Description	Fair Value US$	% of Net Assets
	Options (continued)		
	Australia (continued)		
(3)	Call on 6075 AS51 Index 18 January 2018	(895)	(0.00)
(3)	Call on 6100 AS51 Index 18 January 2018	(637)	(0.00)
(3)	Call on 6125 AS51 Index 18 January 2018	(440)	(0.00)
(13)	Call on 6150 AS51 Index 18 January 2018	(1,290)	(0.01)
(4)	Call on 6175 AS51 Index 18 January 2018	(265)	(0.00)
(4)	Call on 6200 AS51 Index 18 January 2018	(177)	(0.00)
(6)	Call on 6225 AS51 Index 18 January 2018	(182)	(0.00)
(7)	Call on 6250 AS51 Index 18 January 2018	(147)	(0.00)
(7)	Put on 5850 AS51 Index 18 January 2018	(393)	(0.00)
(13)	Put on 5900 AS51 Index 18 January 2018	(995)	(0.00)
(4)	Put on 5925 AS51 Index 18 January 2018	(368)	(0.00)
(4)	Put on 5950 AS51 Index 18 January 2018	(456)	(0.00)
(4)	Put on 5975 AS51 Index 18 January 2018	(572)	(0.00)
(3)	Put on 6000 AS51 Index 18 January 2018	(550)	(0.00)
(3)	Put on 6025 AS51 Index 18 January 2018	(710)	(0.00)
		(9,700)	(0.01)
	European Union		
(200,000)	EUR Call/GBP Put K=0.8864 10 January 2018	(1,205)	(0.00)
(400,000)	EUR Call/GBP Put K=0.8908 10 January 2018	(1,339)	(0.00)
(500,000)	EUR Call/GBP Put K=0.8921 18 January 2018	(2,185)	(0.00)
(500,000)	EUR Call/GBP Put K=0.8924 17 January 2018	(2,006)	(0.00)
(500,000)	EUR Call/GBP Put K=0.893 16 January 2018	(1,773)	(0.00)
(500,000)	EUR Call/GBP Put K=0.8938 12 January 2018	(1,328)	(0.00)
(500,000)	EUR Call/GBP Put K=0.8939 16 January 2018	(1,599)	(0.00)
(500,000)	EUR Call/GBP Put K=0.894 02 January 2018	(236)	(0.00)
(500,000)	EUR Call/GBP Put K=0.8941 12 January 2018	(1,276)	(0.00)
(500,000)	EUR Call/GBP Put K=0.8942 12 January 2018	(1,260)	(0.00)
(500,000)	EUR Call/GBP Put K=0.8948 18 January 2018	(1,638)	(0.00)
(500,000)	EUR Call/GBP Put K=0.8951 18 January 2018	(1,586)	(0.00)
(500,000)	EUR Call/GBP Put K=0.8953 09 January 2018	(760)	(0.00)
(500,000)	EUR Call/GBP Put K=0.8957 18 January 2018	(1,486)	(0.00)
(500,000)	EUR Call/GBP Put K=0.8965 18 January 2018	(1,362)	(0.00)
(500,000)	EUR Call/GBP Put K=0.897 18 January 2018	(1,290)	(0.00)
(500,000)	EUR Call/GBP Put K=0.8972 02 January 2018	(181)	(0.00)
(500,000)	EUR Call/GBP Put K=0.8973 03 January 2018	(213)	(0.00)
(500,000)	EUR Call/GBP Put K=0.8973 17 January 2018	(1,159)	(0.00)
(500,000)	EUR Call/GBP Put K=0.8976 04 January 2018	(357)	(0.00)
(500,000)	EUR Call/GBP Put K=0.8976 12 January 2018	(796)	(0.00)
(500,000)	EUR Call/GBP Put K=0.8977 09 January 2018	(513)	(0.00)
(500,000)	EUR Call/GBP Put K=0.8985 25 January 2018	(1,812)	(0.00)
(500,000)	EUR Call/GBP Put K=0.8987 02 January 2018	(171)	(0.00)
(500,000)	EUR Call/GBP Put K=0.899 25 January 2018	(1,737)	(0.00)
(500,000)	EUR Call/GBP Put K=0.8993 04 January 2018	(189)	(0.00)
(500,000)	EUR Call/GBP Put K=0.8994 04 January 2018	(186)	(0.00)
(500,000)	EUR Call/GBP Put K=0.8995 02 January 2018	(168)	(0.00)
(500,000)	EUR Call/GBP Put K=0.8997 29 January 2018	(1,831)	(0.00)
(300,000)	EUR Call/GBP Put K=0.9004 01 February 2018	(1,155)	(0.00)
(300,000)	EUR Call/GBP Put K=0.9004 31 January 2018	(1,115)	(0.00)
(1,000,000)	EUR Call/GBP Put K=0.9013 25 January 2018	(2,847)	(0.00)
(300,000)	EUR Call/GBP Put K=0.9021 31 January 2018	(976)	(0.00)
(500,000)	EUR Call/GBP Put K=0.9094 02 January 2018	(33)	(0.00)
(500,000)	EUR Call/GBP Put K=0.9101 02 January 2018	(27)	(0.00)
(500,000)	EUR Call/GBP Put K=0.9101 02 January 2018	(27)	(0.00)
(500,000)	EUR Call/GBP Put K=0.911 02 January 2018	(21)	(0.00)
(200,000)	EUR Call/NOK Put K=10.0081 01 February 2018	(895)	(0.00)
(100,000)	EUR Call/NOK Put K=10.0453 29 January 2018	(313)	(0.00)
(200,000)	EUR Call/NOK Put K=10.053 31 January 2018	(657)	(0.00)
(200,000)	EUR Call/NOK Put K=10.0558 31 January 2018	(646)	(0.00)
(200,000)	EUR Call/NOK Put K=10.0561 29 January 2018	(585)	(0.00)
(100,000)	EUR Call/NOK Put K=9.9398 10 January 2018	(213)	(0.00)
(100,000)	EUR Call/NOK Put K=9.9702 10 January 2018	(154)	(0.00)
(100,000)	EUR Call/SEK Put K=10.008 29 January 2018	(262)	(0.00)
(200,000)	EUR Call/SEK Put K=10.0396 29 January 2018	(413)	(0.00)
(200,000)	EUR Call/SEK Put K=10.0411 02 January 2018	(28)	(0.00)
(100,000)	EUR Call/SEK Put K=10.0504 02 January 2018	(11)	(0.00)
(100,000)	EUR Call/SEK Put K=10.0508 16 January 2018	(78)	(0.00)
(200,000)	EUR Call/SEK Put K=10.051 02 January 2018	(22)	(0.00)
(300,000)	EUR Call/SEK Put K=10.0512 18 January 2018	(263)	(0.00)
(100,000)	EUR Call/SEK Put K=10.053 02 January 2018	(11)	(0.00)
(100,000)	EUR Call/SEK Put K=10.0556 02 January 2018	(9)	(0.00)
(200,000)	EUR Call/SEK Put K=10.0575 18 January 2018	(165)	(0.00)
(100,000)	EUR Call/SEK Put K=10.0626 02 January 2018	(8)	(0.00)
(100,000)	EUR Call/SEK Put K=10.0628 12 January 2018	(52)	(0.00)
(100,000)	EUR Call/SEK Put K=10.063 12 January 2018	(52)	(0.00)
(200,000)	EUR Call/SEK Put K=10.065 25 January 2018	(295)	(0.00)
(100,000)	EUR Call/SEK Put K=10.0663 02 January 2018	(7)	(0.00)
(200,000)	EUR Call/SEK Put K=10.0694 04 January 2018	(57)	(0.00)
(100,000)	EUR Call/SEK Put K=10.0697 02 January 2018	(6)	(0.00)
(300,000)	EUR Call/SEK Put K=10.0787 25 January 2018	(396)	(0.00)
(100,000)	EUR Call/SEK Put K=10.0823 12 January 2018	(49)	(0.00)
(100,000)	EUR Call/SEK Put K=10.0865 04 January 2018	(28)	(0.00)
(200,000)	EUR Call/SEK Put K=10.0938 17 January 2018	(112)	(0.00)
(200,000)	EUR Call/SEK Put K=10.096 18 January 2018	(115)	(0.00)
(200,000)	EUR Call/SEK Put K=10.1125 16 January 2018	(102)	(0.00)
(100,000)	EUR Call/SEK Put K=10.1137 09 January 2018	(28)	(0.00)
(100,000)	EUR Call/SEK Put K=10.1144 09 January 2018	(28)	(0.00)
(100,000)	EUR Call/SEK Put K=10.1184 17 January 2018	(52)	(0.00)
(200,000)	EUR Call/SEK Put K=10.12 18 January 2018	(107)	(0.00)
(100,000)	EUR Call/SEK Put K=10.1208 10 January 2018	(31)	(0.00)
(200,000)	EUR Call/SEK Put K=10.1233 25 January 2018	(184)	(0.00)
(300,000)	EUR Call/SEK Put K=10.1252 25 January 2018	(271)	(0.00)
(200,000)	EUR Call/SEK Put K=10.1255 18 January 2018	(106)	(0.00)
(300,000)	EUR Call/SEK Put K=10.1283 18 January 2018	(157)	(0.00)
(200,000)	EUR Put/GBP Call K=0.8592 10 January 2018	(41)	(0.00)
(400,000)	EUR Put/GBP Call K=0.8637 10 January 2018	(93)	(0.00)
(500,000)	EUR Put/GBP Call K=0.8653 09 January 2018	(110)	(0.00)
(500,000)	EUR Put/GBP Call K=0.8669 02 January 2018	(22)	(0.00)
(500,000)	EUR Put/GBP Call K=0.8675 09 January 2018	(125)	(0.00)
(500,000)	EUR Put/GBP Call K=0.8686 16 January 2018	(245)	(0.00)
(500,000)	EUR Put/GBP Call K=0.8693 04 January 2018	(111)	(0.00)
(500,000)	EUR Put/GBP Call K=0.8693 12 January 2018	(224)	(0.00)
(500,000)	EUR Put/GBP Call K=0.8696 12 January 2018	(226)	(0.00)
(500,000)	EUR Put/GBP Call K=0.8696 17 January 2018	(264)	(0.00)
(500,000)	EUR Put/GBP Call K=0.8698 03 January 2018	(137)	(0.00)
(500,000)	EUR Put/GBP Call K=0.8699 02 January 2018	(48)	(0.00)
(500,000)	EUR Put/GBP Call K=0.8699 12 January 2018	(229)	(0.00)
(500,000)	EUR Put/GBP Call K=0.8701 18 January 2018	(368)	(0.00)
(500,000)	EUR Put/GBP Call K=0.8707 16 January 2018	(370)	(0.00)
(500,000)	EUR Put/GBP Call K=0.8709 02 January 2018	(65)	(0.00)
(500,000)	EUR Put/GBP Call K=0.8714 02 January 2018	(76)	(0.00)
(500,000)	EUR Put/GBP Call K=0.8714 04 January 2018	(117)	(0.00)
(500,000)	EUR Put/GBP Call K=0.8719 04 January 2018	(119)	(0.00)
(500,000)	EUR Put/GBP Call K=0.8722 12 January 2018	(256)	(0.00)
(500,000)	EUR Put/GBP Call K=0.8735 18 January 2018	(495)	(0.00)
(500,000)	EUR Put/GBP Call K=0.8738 18 January 2018	(517)	(0.00)
(500,000)	EUR Put/GBP Call K=0.8742 17 January 2018	(503)	(0.00)
(500,000)	EUR Put/GBP Call K=0.8743 18 January 2018	(556)	(0.00)
(500,000)	EUR Put/GBP Call K=0.8747 18 January 2018	(589)	(0.00)
(500,000)	EUR Put/GBP Call K=0.8753 25 January 2018	(1,166)	(0.00)
(500,000)	EUR Put/GBP Call K=0.8757 18 January 2018	(680)	(0.00)
(500,000)	EUR Put/GBP Call K=0.8757 25 January 2018	(1,218)	(0.00)
(300,000)	EUR Put/GBP Call K=0.8763 01 February 2018	(968)	(0.00)
(300,000)	EUR Put/GBP Call K=0.8766 31 January 2018	(969)	(0.00)
(300,000)	EUR Put/GBP Call K=0.8768 29 January 2018	(924)	(0.00)
(300,000)	EUR Put/GBP Call K=0.877 29 January 2018	(943)	(0.00)
(500,000)	EUR Put/GBP Call K=0.8772 25 January 2018	(1,432)	(0.00)
(500,000)	EUR Put/GBP Call K=0.8776 25 January 2018	(1,494)	(0.00)
(300,000)	EUR Put/GBP Call K=0.8784 31 January 2018	(1,150)	(0.00)
(500,000)	EUR Put/GBP Call K=0.8807 02 January 2018	(202)	(0.00)
(500,000)	EUR Put/GBP Call K=0.8813 02 January 2018	(218)	(0.00)
(500,000)	EUR Put/GBP Call K=0.8814 02 January 2018	(221)	(0.00)
(500,000)	EUR Put/GBP Call K=0.883 02 January 2018	(501)	(0.00)
(100,000)	EUR Put/NOK Call K=9.6255 10 January 2018	(56)	(0.00)
(100,000)	EUR Put/NOK Call K=9.6517 10 January 2018	(80)	(0.00)
(200,000)	EUR Put/NOK Call K=9.6822 01 February 2018	(865)	(0.00)
(100,000)	EUR Put/NOK Call K=9.7224 29 January 2018	(527)	(0.00)
(200,000)	EUR Put/NOK Call K=9.727 31 January 2018	(1,163)	(0.00)
(200,000)	EUR Put/NOK Call K=9.7291 31 January 2018	(1,180)	(0.00)
(200,000)	EUR Put/NOK Call K=9.7345 29 January 2018	(1,153)	(0.00)
(100,000)	EUR Put/SEK Call K=9.7413 29 January 2018	(471)	(0.00)
(200,000)	EUR Put/SEK Call K=9.7526 02 January 2018	(88)	(0.00)
(100,000)	EUR Put/SEK Call K=9.7542 16 January 2018	(309)	(0.00)
(200,000)	EUR Put/SEK Call K=9.7691 29 January 2018	(1,185)	(0.00)
(200,000)	EUR Put/SEK Call K=9.7694 02 January 2018	(114)	(0.00)
(100,000)	EUR Put/SEK Call K=9.7716 12 January 2018	(328)	(0.00)
(100,000)	EUR Put/SEK Call K=9.7737 12 January 2018	(336)	(0.00)
(100,000)	EUR Put/SEK Call K=9.7748 02 January 2018	(113)	(0.00)
(100,000)	EUR Put/SEK Call K=9.7774 02 January 2018	(113)	(0.00)
(100,000)	EUR Put/SEK Call K=9.7787 02 January 2018	(114)	(0.00)
(100,000)	EUR Put/SEK Call K=9.7812 02 January 2018	(114)	(0.00)
(100,000)	EUR Put/SEK Call K=9.785 12 January 2018	(386)	(0.00)
(100,000)	EUR Put/SEK Call K=9.7882 02 January 2018	(115)	(0.00)
(200,000)	EUR Put/SEK Call K=9.7887 18 January 2018	(984)	(0.00)
(300,000)	EUR Put/SEK Call K=9.7913 18 January 2018	(1,515)	(0.00)
(100,000)	EUR Put/SEK Call K=9.7914 02 January 2018	(114)	(0.00)
(200,000)	EUR Put/SEK Call K=9.7916 04 January 2018	(330)	(0.00)
(200,000)	EUR Put/SEK Call K=9.7925 25 January 2018	(1,340)	(0.01)
(200,000)	EUR Put/SEK Call K=9.8019 18 January 2018	(1,122)	(0.00)
(200,000)	EUR Put/SEK Call K=9.8022 17 January 2018	(1,089)	(0.00)
(300,000)	EUR Put/SEK Call K=9.8031 25 January 2018	(2,186)	(0.01)
(200,000)	EUR Put/SEK Call K=9.8118 18 January 2018	(1,234)	(0.00)
(200,000)	EUR Put/SEK Call K=9.8161 16 January 2018	(1,210)	(0.00)
(100,000)	EUR Put/SEK Call K=9.8167 04 January 2018	(281)	(0.00)
(300,000)	EUR Put/SEK Call K=9.8195 18 January 2018	(1,990)	(0.01)
(100,000)	EUR Put/SEK Call K=9.8206 09 January 2018	(479)	(0.00)
(200,000)	EUR Put/SEK Call K=9.8229 18 January 2018	(1,369)	(0.01)
(100,000)	EUR Put/SEK Call K=9.8257 10 January 2018	(545)	(0.00)
(100,000)	EUR Put/SEK Call K=9.8277 17 January 2018	(696)	(0.00)
(100,000)	EUR Put/SEK Call K=9.8287 09 January 2018	(530)	(0.00)
(200,000)	EUR Put/SEK Call K=9.8418 25 January 2018	(1,945)	(0.01)
(300,000)	EUR Put/SEK Call K=9.8424 25 January 2018	(2,930)	(0.01)
		(93,502)	(0.06)

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

Nominal	Description	Fair Value US$	% of Net Assets
	Options (continued)		
	Germany		
(14)	Call on 132.25 EURO-BOBL 26 January 2018	(1,009)	(0.00)
(14)	Call on 132.5 EURO-BOBL 26 January 2018	(504)	(0.00)
(56)	Call on 132.75 EURO-BOBL 26 January 2018	(1,009)	(0.00)
(21)	Call on 133 EURO-BOBL 26 January 2018	(252)	(0.00)
(21)	Call on 133.25 EURO-BOBL 26 January 2018	(126)	(0.00)
(7)	Call on 13300 DAX Index 16 March 2018	(6,182)	(0.00)
(8)	Call on 13350 DAX Index 16 March 2018	(6,235)	(0.00)
(7)	Call on 13400 DAX Index 16 March 2018	(4,800)	(0.00)
(2)	Call on 13450 DAX Index 16 March 2018	(1,200)	(0.00)
(6)	Call on 13550 DAX Index 16 March 2018	(2,723)	(0.00)
(13)	Call on 13600 DAX Index 16 March 2018	(5,112)	(0.00)
(13)	Call on 13650 DAX Index 16 March 2018	(4,410)	(0.00)
(14)	Call on 13700 DAX Index 16 March 2018	(4,077)	(0.00)
(2)	Call on 13750 DAX Index 16 March 2018	(498)	(0.00)
(8)	Call on 13800 DAX Index 16 March 2018	(1,696)	(0.00)
(13)	Call on 13850 DAX Index 16 March 2018	(2,342)	(0.00)
(7)	Call on 13900 DAX Index 16 March 2018	(1,068)	(0.00)
(5)	Call on 13950 DAX Index 16 March 2018	(642)	(0.00)
(10)	Call on 14000 DAX Index 16 March 2018	(1,081)	(0.00)
(19)	Call on 162.5 EURO-BUND 26 January 2018	(7,985)	(0.00)
(22)	Call on 163 EURO-BUND 26 January 2018	(5,548)	(0.00)
(29)	Call on 164 EURO-BUND 26 January 2018	(2,438)	(0.00)
(26)	Call on 164.5 EURO-BUND 26 January 2018	(1,249)	(0.00)
(77)	Call on 3600 SX5E Index 19 January 2018	(5,270)	(0.00)
(81)	Call on 3625 SX5E Index 19 January 2018	(3,015)	(0.00)
(88)	Call on 3650 SX5E Index 19 January 2018	(1,796)	(0.00)
(88)	Call on 3675 SX5E Index 19 January 2018	(1,057)	(0.00)
(52)	Call on 3700 SX5E Index 19 January 2018	(375)	(0.00)
(29)	Call on 3725 SX5E Index 19 January 2018	(139)	(0.00)
(22)	Call on 3750 SX5E Index 19 January 2018	(53)	(0.00)
(10)	Put on 12050 DAX Index 16 March 2018	(6,562)	(0.00)
(7)	Put on 12100 DAX Index 16 March 2018	(4,905)	(0.00)
(2)	Put on 12200 DAX Index 16 March 2018	(1,599)	(0.00)
(6)	Put on 12250 DAX Index 16 March 2018	(5,123)	(0.00)
(13)	Put on 12300 DAX Index 16 March 2018	(11,856)	(0.01)
(13)	Put on 12350 DAX Index 16 March 2018	(12,652)	(0.01)
(13)	Put on 12400 DAX Index 16 March 2018	(13,503)	(0.01)
(14)	Put on 12450 DAX Index 16 March 2018	(15,542)	(0.01)
(5)	Put on 12500 DAX Index 16 March 2018	(5,923)	(0.00)
(2)	Put on 12550 DAX Index 16 March 2018	(2,525)	(0.00)
(8)	Put on 12650 DAX Index 16 March 2018	(11,499)	(0.01)
(7)	Put on 12750 DAX Index 16 March 2018	(11,444)	(0.01)
(8)	Put on 12800 DAX Index 16 March 2018	(13,944)	(0.01)
(7)	Put on 12850 DAX Index 16 March 2018	(12,999)	(0.01)
(38)	Put on 130.75 EURO-BOBL 26 January 2018	(1,825)	(0.00)
(13)	Put on 131 EURO-BOBL 26 January 2018	(1,093)	(0.00)
(27)	Put on 131.25 EURO-BOBL 26 January 2018	(4,053)	(0.00)
(21)	Put on 131.5 EURO-BOBL 26 January 2018	(5,296)	(0.00)
(56)	Put on 131.75 EURO-BOBL 26 January 2018	(22,527)	(0.01)
(21)	Put on 132 EURO-BOBL 26 January 2018	(12,608)	(0.01)
(29)	Put on 159.5 EURO-BUND 26 January 2018	(4,527)	(0.00)
(22)	Put on 160.5 EURO-BUND 26 January 2018	(7,925)	(0.00)
(15)	Put on 161.5 EURO-BUND 26 January 2018	(11,348)	(0.01)
(26)	Put on 162 EURO-BUND 26 January 2018	(27,162)	(0.02)
(58)	Put on 3375 SX5E Index 19 January 2018	(6,268)	(0.00)
(55)	Put on 3400 SX5E Index 19 January 2018	(7,529)	(0.00)
(66)	Put on 3425 SX5E Index 19 January 2018	(11,809)	(0.01)
(64)	Put on 3450 SX5E Index 19 January 2018	(15,217)	(0.02)
(60)	Put on 3475 SX5E Index 19 January 2018	(19,309)	(0.02)
(55)	Put on 3500 SX5E Index 19 January 2018	(23,974)	(0.02)
(44)	Put on 3525 SX5E Index 19 January 2018	(25,625)	(0.03)
(55)	Put on 3550 SX5E Index 19 January 2018	(42,136)	(0.04)
(52)	Put on 3575 SX5E Index 19 January 2018	(51,265)	(0.04)
		(505,463)	(0.31)
	Hong Kong		
(1)	Call on 11600 HSCEI Index 30 January 2018	(1,957)	(0.00)
(1)	Call on 11800 HSCEI Index 30 January 2018	(1,273)	(0.00)
(2)	Call on 12000 HSCEI Index 30 January 2018	(1,573)	(0.00)
(3)	Call on 12200 HSCEI Index 30 January 2018	(1,382)	(0.00)
(4)	Call on 12400 HSCEI Index 30 January 2018	(1,023)	(0.00)
(3)	Call on 12600 HSCEI Index 30 January 2018	(422)	(0.00)
(1)	Call on 30000 HSI Index 30 January 2018	(2,776)	(0.00)
(1)	Call on 30200 HSI Index 30 January 2018	(2,175)	(0.01)
(1)	Call on 30800 HSI Index 30 January 2018	(934)	(0.00)
(1)	Put on 10600 HSCEI Index 30 January 2018	(122)	(0.00)
(2)	Put on 10800 HSCEI Index 30 January 2018	(397)	(0.00)
(3)	Put on 11000 HSCEI Index 30 January 2018	(921)	(0.00)
(3)	Put on 11200 HSCEI Index 30 January 2018	(1,458)	(0.00)
(2)	Put on 11400 HSCEI Index 30 January 2018	(1,522)	(0.00)
(1)	Put on 11600 HSCEI Index 30 January 2018	(1,158)	(0.00)
(1)	Put on 27600 HSI Index 30 January 2018	(275)	(0.00)
(1)	Put on 27800 HSI Index 30 January 2018	(345)	(0.00)
(1)	Put on 28000 HSI Index 30 January 2018	(416)	(0.00)
		(20,129)	(0.01)
	Japan		
(1)	Call on 23000 NKY Index 12 January 2018	(1,110)	(0.00)
(1)	Call on 23250 NKY Index 12 January 2018	(577)	(0.00)
(1)	Call on 23375 NKY Index 12 January 2018	(355)	(0.00)
(1)	Call on 23625 NKY Index 12 January 2018	(151)	(0.00)
(3)	Call on 23875 NKY Index 12 January 2018	(160)	(0.00)
(1)	Call on 24000 NKY Index 12 January 2018	(36)	(0.00)
(3)	Put on 21125 NKY Index 12 January 2018	(266)	(0.00)
(1)	Put on 21250 NKY Index 12 January 2018	(107)	(0.00)
(1)	Put on 21375 NKY Index 12 January 2018	(133)	(0.00)
(1)	Put on 21750 NKY Index 12 January 2018	(275)	(0.00)
		(3,170)	(0.00)
	Taiwan		
(5)	Call on 10500 TWSE Index 17 January 2018	(1,445)	(0.00)
(7)	Call on 10600 TWSE Index 17 January 2018	(1,188)	(0.00)
(11)	Call on 10700 TWSE Index 17 January 2018	(924)	(0.00)
(16)	Call on 10800 TWSE Index 17 January 2018	(565)	(0.00)
(7)	Put on 10200 TWSE Index 17 January 2018	(108)	(0.00)
(16)	Put on 10300 TWSE Index 17 January 2018	(363)	(0.00)
(10)	Put on 10400 TWSE Index 17 January 2018	(353)	(0.00)
(7)	Put on 10500 TWSE Index 17 January 2018	(429)	(0.00)
		(5,375)	(0.00)
	United Kingdom		
(7)	Call on 7575 UKX Index 16 March 2018	(16,240)	(0.01)
(18)	Call on 7600 UKX Index 16 March 2018	(37,864)	(0.02)
(5)	Call on 7625 UKX Index 16 March 2018	(9,503)	(0.01)
(4)	Call on 7650 UKX Index 16 March 2018	(6,818)	(0.00)
(6)	Call on 7675 UKX Index 16 March 2018	(9,131)	(0.01)
(14)	Call on 7700 UKX Index 16 March 2018	(18,939)	(0.02)
(14)	Call on 7725 UKX Index 16 March 2018	(16,761)	(0.02)
(18)	Call on 7750 UKX Index 16 March 2018	(18,993)	(0.02)
(16)	Call on 7775 UKX Index 16 March 2018	(14,826)	(0.01)
(11)	Call on 7800 UKX Index 16 March 2018	(8,928)	(0.01)
(9)	Call on 7850 UKX Index 16 March 2018	(5,540)	(0.00)
(9)	Call on 7925 UKX Index 16 March 2018	(3,592)	(0.00)
(9)	Put on 7025 UKX Index 16 March 2018	(3,044)	(0.00)
(16)	Put on 7050 UKX Index 16 March 2018	(5,736)	(0.00)
(18)	Put on 7075 UKX Index 16 March 2018	(6,818)	(0.00)
(5)	Put on 7100 UKX Index 16 March 2018	(1,995)	(0.00)
(18)	Put on 7125 UKX Index 16 March 2018	(7,548)	(0.00)
(4)	Put on 7150 UKX Index 16 March 2018	(1,786)	(0.00)
(6)	Put on 7175 UKX Index 16 March 2018	(2,841)	(0.00)
(14)	Put on 7200 UKX Index 16 March 2018	(7,007)	(0.00)
(11)	Put on 7225 UKX Index 16 March 2018	(5,878)	(0.00)
(14)	Put on 7250 UKX Index 16 March 2018	(7,954)	(0.00)
		(217,742)	(0.13)
	United States		
(304,640)	AUD Call/USD Put K=0.7616 10 January 2018	(8,335)	(0.02)
(686,160)	AUD Call/USD Put K=0.7624 09 January 2018	(18,027)	(0.02)
(762,900)	AUD Call/USD Put K=0.7629 12 January 2018	(19,604)	(0.02)
(763,100)	AUD Call/USD Put K=0.7631 12 January 2018	(19,409)	(0.02)
(763,500)	AUD Call/USD Put K=0.7635 10 January 2018	(18,967)	(0.02)
(763,600)	AUD Call/USD Put K=0.7636 09 January 2018	(18,845)	(0.02)
(765,400)	AUD Call/USD Put K=0.7654 12 January 2018	(17,168)	(0.02)
(766,500)	AUD Call/USD Put K=0.7665 02 January 2018	(15,815)	(0.02)
(766,500)	AUD Call/USD Put K=0.7665 12 January 2018	(16,123)	(0.02)
(766,600)	AUD Call/USD Put K=0.7666 02 January 2018	(15,715)	(0.02)
(766,700)	AUD Call/USD Put K=0.7667 12 January 2018	(15,934)	(0.02)
(767,100)	AUD Call/USD Put K=0.7671 02 January 2018	(15,215)	(0.02)
(767,300)	AUD Call/USD Put K=0.7673 03 January 2018	(15,136)	(0.02)
(769,000)	AUD Call/USD Put K=0.769 04 January 2018	(13,444)	(0.02)
(769,100)	AUD Call/USD Put K=0.7691 03 January 2018	(13,339)	(0.02)
(769,500)	AUD Call/USD Put K=0.7695 04 January 2018	(12,951)	(0.02)
(769,800)	AUD Call/USD Put K=0.7698 02 January 2018	(12,517)	(0.02)
(769,800)	AUD Call/USD Put K=0.7698 12 January 2018	(13,067)	(0.02)
(770,400)	AUD Call/USD Put K=0.7704 04 January 2018	(12,066)	(0.02)
(770,900)	AUD Call/USD Put K=0.7709 02 January 2018	(11,435)	(0.02)
(772,000)	AUD Call/USD Put K=0.772 02 January 2018	(10,364)	(0.02)
(774,300)	AUD Call/USD Put K=0.7743 02 January 2018	(8,149)	(0.00)
(774,500)	AUD Call/USD Put K=0.7745 02 January 2018	(7,949)	(0.00)
(775,100)	AUD Call/USD Put K=0.7751 04 January 2018	(7,617)	(0.00)
(310,200)	AUD Call/USD Put K=0.7755 16 January 2018	(3,447)	(0.00)
(775,500)	AUD Call/USD Put K=0.7755 24 January 2018	(9,450)	(0.01)
(775,800)	AUD Call/USD Put K=0.7758 18 January 2018	(8,645)	(0.01)
(775,900)	AUD Call/USD Put K=0.7759 18 January 2018	(8,572)	(0.01)
(776,000)	AUD Call/USD Put K=0.776 18 January 2018	(8,500)	(0.01)
(853,600)	AUD Call/USD Put K=0.776 18 January 2018	(9,349)	(0.01)
(776,400)	AUD Call/USD Put K=0.7764 18 January 2018	(8,211)	(0.01)
(776,700)	AUD Call/USD Put K=0.7767 18 January 2018	(7,998)	(0.00)
(543,900)	AUD Call/USD Put K=0.777 17 January 2018	(5,361)	(0.00)
(467,280)	AUD Call/USD Put K=0.7788 24 January 2018	(4,346)	(0.00)
(780,700)	AUD Call/USD Put K=0.7807 24 January 2018	(6,124)	(0.00)
(780,900)	AUD Call/USD Put K=0.7809 24 January 2018	(6,012)	(0.00)
(78,630)	AUD Call/USD Put K=0.7863 29 January 2018	(395)	(0.00)
(393,300)	AUD Call/USD Put K=0.7866 29 January 2018	(1,919)	(0.00)

Man Funds VI plc

Schedule of Investments as at 31 December 2017 (continued)

Man AHL Multi Strategy Alternative (continued)

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

Nominal	Description	Fair Value US$	% of Net Assets
	Options (continued)		
	United States (continued)		
(394,800)	AUD Call/USD Put K=0.7896 31 January 2018	(1,519)	(0.00)
(394,850)	AUD Call/USD Put K=0.7897 31 January 2018	(1,504)	(0.00)
(396,050)	AUD Call/USD Put K=0.7921 01 February 2018	(1,332)	(0.00)
(295,920)	AUD Put/USD Call K=0.7398 10 January 2018	(13)	(0.00)
(666,720)	AUD Put/USD Call K=0.7408 09 January 2018	(23)	(0.00)
(741,600)	AUD Put/USD Call K=0.7416 12 January 2018	(74)	(0.00)
(741,700)	AUD Put/USD Call K=0.7417 12 January 2018	(75)	(0.00)
(741,800)	AUD Put/USD Call K=0.7418 09 January 2018	(30)	(0.00)
(741,800)	AUD Put/USD Call K=0.7418 10 January 2018	(46)	(0.00)
(744,500)	AUD Put/USD Call K=0.7445 02 January 2018	(21)	(0.00)
(745,400)	AUD Put/USD Call K=0.7454 02 January 2018	(21)	(0.00)
(745,600)	AUD Put/USD Call K=0.7456 02 January 2018	(21)	(0.00)
(745,800)	AUD Put/USD Call K=0.7458 12 January 2018	(85)	(0.00)
(746,000)	AUD Put/USD Call K=0.746 03 January 2018	(19)	(0.00)
(746,400)	AUD Put/USD Call K=0.7464 12 January 2018	(85)	(0.00)
(746,800)	AUD Put/USD Call K=0.7468 12 January 2018	(85)	(0.00)
(747,100)	AUD Put/USD Call K=0.7471 02 January 2018	(21)	(0.00)
(747,600)	AUD Put/USD Call K=0.7476 02 January 2018	(21)	(0.00)
(747,800)	AUD Put/USD Call K=0.7478 03 January 2018	(19)	(0.00)
(748,400)	AUD Put/USD Call K=0.7484 04 January 2018	(17)	(0.00)
(748,900)	AUD Put/USD Call K=0.7489 02 January 2018	(21)	(0.00)
(749,000)	AUD Put/USD Call K=0.749 04 January 2018	(17)	(0.00)
(749,100)	AUD Put/USD Call K=0.7491 04 January 2018	(17)	(0.00)
(750,300)	AUD Put/USD Call K=0.7503 12 January 2018	(89)	(0.00)
(750,500)	AUD Put/USD Call K=0.7505 02 January 2018	(21)	(0.00)
(750,800)	AUD Put/USD Call K=0.7508 02 January 2018	(21)	(0.00)
(754,200)	AUD Put/USD Call K=0.7542 04 January 2018	(20)	(0.00)
(302,360)	AUD Put/USD Call K=0.7559 16 January 2018	(52)	(0.00)
(755,900)	AUD Put/USD Call K=0.7559 24 January 2018	(247)	(0.00)
(756,500)	AUD Put/USD Call K=0.7565 18 January 2018	(165)	(0.00)
(756,800)	AUD Put/USD Call K=0.7568 18 January 2018	(170)	(0.00)
(757,300)	AUD Put/USD Call K=0.7573 18 January 2018	(179)	(0.00)
(530,320)	AUD Put/USD Call K=0.7576 17 January 2018	(116)	(0.00)
(758,000)	AUD Put/USD Call K=0.758 18 January 2018	(192)	(0.00)
(758,100)	AUD Put/USD Call K=0.7581 18 January 2018	(195)	(0.00)
(758,200)	AUD Put/USD Call K=0.7582 18 January 2018	(197)	(0.00)
(455,580)	AUD Put/USD Call K=0.7593 24 January 2018	(226)	(0.00)
(1,599,990)	AUD Put/USD Call K=0.7619 24 January 2018	(1,097)	(0.00)
(76,660)	AUD Put/USD Call K=0.7666 29 January 2018	(120)	(0.00)
(383,500)	AUD Put/USD Call K=0.767 29 January 2018	(628)	(0.00)
(384,150)	AUD Put/USD Call K=0.7683 31 January 2018	(800)	(0.00)
(384,300)	AUD Put/USD Call K=0.7686 31 January 2018	(825)	(0.00)
(385,100)	AUD Put/USD Call K=0.7702 01 February 2018	(1,113)	(0.00)
(7)	Call on 1.19 Euro Currency Options 05 January 2018	(15,575)	(0.01)
(15)	Call on 1.195 Euro Currency Options 05 January 2018	(24,563)	(0.02)
(16)	Call on 1.2 Euro Currency Options 05 January 2018	(17,800)	(0.01)
(16)	Call on 1.205 Euro Currency Options 05 January 2018	(11,000)	(0.01)
(15)	Call on 1.21 Euro Currency Options 05 January 2018	(5,625)	(0.00)
(15)	Call on 1.215 Euro Currency Options 05 January 2018	(3,000)	(0.00)
(4)	Call on 1.215 Euro Currency Options 09 February 2018	(3,800)	(0.00)
(9)	Call on 1.22 Euro Currency Options 05 January 2018	(900)	(0.00)
(4)	Call on 1.22 Euro Currency Options 09 February 2018	(3,000)	(0.00)
(8)	Call on 1.225 Euro Currency Options 05 January 2018	(400)	(0.00)
(8)	Call on 1.23 Euro Currency Options 05 January 2018	(200)	(0.00)
(4)	Call on 1.24 Euro Currency Options 09 February 2018	(1,050)	(0.00)
(61)	Call on 116.25 United States 5 Years Futures 26 January 2018	(12,867)	(0.01)
(71)	Call on 116.5 United States 5 Years Futures 26 January 2018	(8,875)	(0.01)
(85)	Call on 116.75 United States 5 Years Futures 26 January 2018	(5,977)	(0.00)
(96)	Call on 117 United States 5 Years Futures 26 January 2018	(3,750)	(0.00)
(79)	Call on 117.25 United States 5 Years Futures 26 January 2018	(2,469)	(0.00)
(55)	Call on 117.5 United States 5 Years Futures 26 January 2018	(1,289)	(0.00)
(61)	Call on 124 United States 10 Years Futures 26 January 2018	(28,594)	(0.02)
(32)	Call on 124.25 United States 10 Years Futures 26 January 2018	(11,500)	(0.01)
(155)	Call on 124.5 United States 10 Years Futures 26 January 2018	(41,172)	(0.03)
(39)	Call on 124.75 United States 10 Years Futures 26 January 2018	(7,313)	(0.00)
(155)	Call on 125 United States 10 Years Futures 26 January 2018	(21,797)	(0.01)
(63)	Call on 125.25 United States 10 Years Futures 26 January 2018	(5,906)	(0.00)
(155)	Call on 125.5 United States 10 Years Futures 26 January 2018	(12,109)	(0.01)
(64)	Call on 126 United States 10 Years Futures 26 January 2018	(3,000)	(0.00)
(9)	Call on 134.5 British Pound Currency 05 January 2018	(6,581)	(0.00)
(10)	Call on 135 British Pound Currency Options 05 January 2018	(4,875)	(0.00)
(10)	Call on 135.5 British Pound Currency Options 05 January 2018	(2,938)	(0.00)
(10)	Call on 136 British Pound Currency Options 05 January 2018	(1,563)	(0.00)
(9)	Call on 136.5 British Pound Currency Options 05 January 2018	(675)	(0.00)
(3)	Call on 136.5 British Pound Currency Options 09 February 2018	(1,425)	0.00
(9)	Call on 137 British Pound Currency Options 05 January 2018	(338)	(0.00)
(1)	Call on 137.5 British Pound Currency Options 05 January 2018	(19)	(0.00)
(3)	Call on 137.5 British Pound Currency Options 09 February 2018	(844)	0.00
(2)	Call on 138 British Pound Currency Options 05 January 2018	(13)	(0.00)
(3)	Call on 138 British Pound Currency Options 09 February 2018	(638)	(0.00)
(20)	Call on 151.5 United States Bond Futures 26 January 2018	(43,125)	(0.03)
(22)	Call on 153 United States Bond Futures 26 January 2018	(27,844)	(0.02)
(27)	Call on 153.5 United States Bond Futures 26 January 2018	(27,422)	(0.02)
(31)	Call on 154 United States Bond Futures 26 January 2018	(25,188)	(0.02)
(28)	Call on 154.5 United States Bond Futures 26 January 2018	(18,375)	(0.01)
(1)	Call on 1545 RUY Index 19 January 2018	(1,084)	(0.00)
(30)	Call on 155 United States Bond Futures 26 January 2018	(15,469)	(0.01)
(28)	Call on 155.5 United States Bond Futures 26 January 2018	(11,375)	(0.01)
(3)	Call on 1550 RUY Index 19 January 2018	(3,027)	(0.00)
(3)	Call on 1555 RUY Index 19 January 2018	(3,096)	(0.00)
(37)	Call on 156 United States Bond Futures 26 January 2018	(11,563)	(0.01)
(28)	Call on 156.5 United States Bond Futures 26 January 2018	(7,000)	(0.00)
(2)	Call on 1560 RUY Index 19 January 2018	(1,300)	(0.00)
(3)	Call on 1565 RUY Index 19 January 2018	(1,692)	(0.00)
(55)	Call on 157 United States Bond Futures 26 January 2018	(10,313)	(0.01)
(1)	Call on 1570 RUY Index 19 January 2018	(376)	(0.00)
(3)	Call on 1575 RUY Index 19 January 2018	(981)	(0.00)
(39)	Call on 158 United States Bond Futures 26 January 2018	(4,875)	(0.00)
(3)	Call on 1580 RUY Index 19 January 2018	(717)	(0.00)
(4)	Call on 1585 RUY Index 19 January 2018	(736)	(0.00)
(3)	Call on 1590 RUY Index 19 January 2018	(405)	(0.00)
(3)	Call on 1595 RUY Index 19 January 2018	(327)	(0.00)
(2)	Call on 1605 RUY Index 19 January 2018	(170)	(0.00)
(9)	Call on 89 Japanese Yen Currency Options 05 January 2018	(3,938)	(0.00)
(10)	Call on 89.5 Japanese Yen Currency Options 05 January 2018	(1,625)	(0.00)
(10)	Call on 90 Japanese Yen Currency Options 05 January 2018	(500)	(0.00)
(3)	Call on 90 Japanese Yen Currency Options 09 February 2018	(1,800)	(0.00)
(10)	Call on 90.5 Japanese Yen Currency Options 05 January 2018	(188)	(0.00)
(3)	Call on 90.5 Japanese Yen Currency Options 09 February 2018	(1,275)	(0.00)
(10)	Call on 91 Japanese Yen Currency Options 05 January 2018	(125)	(0.00)
(3)	Call on 91 Japanese Yen Currency Options 09 February 2018	(900)	0.00
(3)	Call on 91.5 Japanese Yen Currency Options 05 January 2018	(19)	(0.00)
(3)	Call on 92 Japanese Yen Currency Options 05 January 2018	(19)	(0.00)
(4)	Call on 92.5 Japanese Yen Currency Options 05 January 2018	(25)	(0.00)
(6)	Call on 93 Japanese Yen Currency Options 05 January 2018	(38)	(0.00)
(4)	Call on 93.5 Japanese Yen Currency Options 05 January 2018	(25)	(0.00)
(1,190,800)	EUR Call/USD Put K=1.1908 12 January 2018	(12,825)	(0.01)
(1,191,400)	EUR Call/USD Put K=1.1914 10 January 2018	(11,774)	(0.01)
(119,210)	EUR Call/USD Put K=1.1921 12 January 2018	(1,183)	(0.00)
(1,192,800)	EUR Call/USD Put K=1.1928 12 January 2018	(11,301)	(0.01)
(1,193,200)	EUR Call/USD Put K=1.1932 10 January 2018	(10,397)	(0.01)
(836,080)	EUR Call/USD Put K=1.1944 18 January 2018	(7,844)	(0.00)
(1,194,500)	EUR Call/USD Put K=1.1945 18 January 2018	(11,138)	(0.01)
(1,194,700)	EUR Call/USD Put K=1.1947 17 January 2018	(10,708)	(0.01)
(1,195,200)	EUR Call/USD Put K=1.1952 12 January 2018	(9,593)	(0.01)
(1,195,500)	EUR Call/USD Put K=1.1955 17 January 2018	(10,175)	(0.01)
(718,200)	EUR Call/USD Put K=1.197 12 January 2018	(5,050)	(0.00)
(1,197,100)	EUR Call/USD Put K=1.1971 09 January 2018	(7,406)	(0.00)
(1,197,100)	EUR Call/USD Put K=1.1971 18 January 2018	(9,450)	(0.01)
(1,197,800)	EUR Call/USD Put K=1.1978 09 January 2018	(6,969)	(0.00)
(1,199,100)	EUR Call/USD Put K=1.1991 04 January 2018	(4,605)	(0.00)
(1,199,300)	EUR Call/USD Put K=1.1993 04 January 2018	(4,486)	(0.00)
(1,199,300)	EUR Call/USD Put K=1.1993 16 January 2018	(7,651)	(0.00)
(1,199,400)	EUR Call/USD Put K=1.1994 18 January 2018	(8,102)	(0.00)
(1,199,800)	EUR Call/USD Put K=1.1998 18 January 2018	(7,883)	(0.00)
(1,200,500)	EUR Call/USD Put K=1.2005 16 January 2018	(7,006)	(0.00)
(1,202,200)	EUR Call/USD Put K=1.2022 02 January 2018	(1,186)	(0.00)
(1,202,300)	EUR Call/USD Put K=1.2023 25 January 2018	(8,403)	(0.01)
(1,202,600)	EUR Call/USD Put K=1.2026 25 January 2018	(8,258)	(0.01)
(1,203,100)	EUR Call/USD Put K=1.2031 02 January 2018	(1,002)	(0.00)
(1,204,200)	EUR Call/USD Put K=1.2042 04 January 2018	(2,230)	(0.00)
(1,204,400)	EUR Call/USD Put K=1.2044 02 January 2018	(985)	(0.00)
(1,204,800)	EUR Call/USD Put K=1.2048 25 January 2018	(7,255)	(0.00)
(1,205,100)	EUR Call/USD Put K=1.2051 04 January 2018	(1,942)	(0.00)
(602,750)	EUR Call/USD Put K=1.2055 29 January 2018	(3,714)	(0.00)
(1,206,100)	EUR Call/USD Put K=1.2061 25 January 2018	(6,710)	(0.00)
(603,350)	EUR Call/USD Put K=1.2067 29 January 2018	(3,467)	(0.00)
(1,206,900)	EUR Call/USD Put K=1.2069 02 January 2018	(967)	(0.00)
(1,206,900)	EUR Call/USD Put K=1.2069 03 January 2018	(899)	(0.00)
(1,209,500)	EUR Call/USD Put K=1.2095 02 January 2018	(409)	(0.00)
(1,210,700)	EUR Call/USD Put K=1.2107 02 January 2018	(368)	(0.00)
(1,211,000)	EUR Call/USD Put K=1.211 03 January 2018	(873)	(0.00)
(605,550)	EUR Call/USD Put K=1.2111 31 January 2018	(2,824)	(0.00)
(606,100)	EUR Call/USD Put K=1.2122 31 January 2018	(2,650)	(0.00)
(850,220)	EUR Call/USD Put K=1.2146 02 January 2018	(224)	(0.00)
(608,200)	EUR Call/USD Put K=1.2164 02 January 2018	(156)	(0.00)
(609,000)	EUR Call/USD Put K=1.218 01 February 2018	(2,090)	(0.00)
(1,160,700)	EUR Put/USD Call K=1.1607 10 January 2018	(178)	(0.00)
(1,162,500)	EUR Put/USD Call K=1.1625 12 January 2018	(196)	(0.00)
(1,163,000)	EUR Put/USD Call K=1.163 10 January 2018	(182)	(0.00)
(116,370)	EUR Put/USD Call K=1.1637 12 January 2018	(20)	(0.00)

Man Funds VI plc

Schedule of Investments as at 31 December 2017 (continued)

Man AHL Multi Strategy Alternative (continued)

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

Nominal	Description	Fair Value US$	% of Net Assets
	Options (continued)		
	United States (continued)		
(1,164,800)	EUR Put/USD Call K=1.1648 12 January 2018	(209)	(0.00)
(1,165,800)	EUR Put/USD Call K=1.1658 09 January 2018	(181)	(0.00)
(1,165,900)	EUR Put/USD Call K=1.1659 09 January 2018	(182)	(0.00)
(1,166,500)	EUR Put/USD Call K=1.1665 12 January 2018	(223)	(0.00)
(700,380)	EUR Put/USD Call K=1.1673 12 January 2018	(138)	(0.00)
(1,168,900)	EUR Put/USD Call K=1.1689 04 January 2018	(106)	(0.00)
(1,169,000)	EUR Put/USD Call K=1.169 04 January 2018	(107)	(0.00)
(1,169,000)	EUR Put/USD Call K=1.169 17 January 2018	(335)	(0.00)
(818,300)	EUR Put/USD Call K=1.169 18 January 2018	(241)	(0.00)
(1,169,100)	EUR Put/USD Call K=1.1691 02 January 2018	(42)	(0.00)
(1,169,600)	EUR Put/USD Call K=1.1696 18 January 2018	(350)	(0.00)
(1,169,900)	EUR Put/USD Call K=1.1699 02 January 2018	(42)	(0.00)
(1,169,900)	EUR Put/USD Call K=1.1699 17 January 2018	(348)	(0.00)
(1,171,200)	EUR Put/USD Call K=1.1712 16 January 2018	(353)	(0.00)
(1,172,000)	EUR Put/USD Call K=1.172 18 January 2018	(373)	(0.00)
(1,172,300)	EUR Put/USD Call K=1.1723 02 January 2018	(42)	(0.00)
(1,172,400)	EUR Put/USD Call K=1.1724 02 January 2018	(42)	(0.00)
(1,172,400)	EUR Put/USD Call K=1.1724 04 January 2018	(180)	(0.00)
(1,172,600)	EUR Put/USD Call K=1.1726 04 January 2018	(184)	(0.00)
(1,172,600)	EUR Put/USD Call K=1.1726 16 January 2018	(367)	(0.00)
(1,173,200)	EUR Put/USD Call K=1.1732 18 January 2018	(387)	(0.00)
(1,173,600)	EUR Put/USD Call K=1.1736 25 January 2018	(733)	(0.00)
(1,290,960)	EUR Put/USD Call K=1.1736 25 January 2018	(807)	(0.00)
(1,173,700)	EUR Put/USD Call K=1.1737 03 January 2018	(108)	(0.00)
(1,174,200)	EUR Put/USD Call K=1.1742 18 January 2018	(400)	(0.00)
(1,174,800)	EUR Put/USD Call K=1.1748 25 January 2018	(829)	(0.00)
(1,175,100)	EUR Put/USD Call K=1.1751 02 January 2018	(42)	(0.00)
(1,175,600)	EUR Put/USD Call K=1.1756 02 January 2018	(42)	(0.00)
(1,175,700)	EUR Put/USD Call K=1.1757 25 January 2018	(908)	(0.00)
(588,400)	EUR Put/USD Call K=1.1768 29 January 2018	(597)	(0.00)
(1,177,300)	EUR Put/USD Call K=1.1773 03 January 2018	(212)	(0.00)
(824,530)	EUR Put/USD Call K=1.1779 02 January 2018	(30)	(0.00)
(589,100)	EUR Put/USD Call K=1.1782 29 January 2018	(679)	(0.00)
(590,050)	EUR Put/USD Call K=1.1801 02 January 2018	(37)	(0.00)
(590,550)	EUR Put/USD Call K=1.1811 31 January 2018	(948)	(0.00)
(591,200)	EUR Put/USD Call K=1.1824 31 January 2018	(1,055)	(0.00)
(592,800)	EUR Put/USD Call K=1.1856 01 February 2018	(1,498)	(0.00)
(674,600)	GBP Call/USD Put K=1.3492 02 January 2018	(2,376)	(0.00)
(675,750)	GBP Call/USD Put K=1.3515 02 January 2018	(1,239)	(0.00)
(675,850)	GBP Call/USD Put K=1.3517 17 January 2018	(4,145)	(0.00)
(676,800)	GBP Call/USD Put K=1.3536 18 January 2018	(3,792)	(0.00)
(677,350)	GBP Call/USD Put K=1.3547 12 January 2018	(2,847)	(0.00)
(677,400)	GBP Call/USD Put K=1.3548 25 January 2018	(4,207)	(0.00)
(677,450)	GBP Call/USD Put K=1.3549 18 January 2018	(3,469)	(0.00)
(677,850)	GBP Call/USD Put K=1.3557 18 January 2018	(3,281)	(0.00)
(678,200)	GBP Call/USD Put K=1.3564 12 January 2018	(2,465)	(0.00)
(678,400)	GBP Call/USD Put K=1.3568 02 January 2018	(550)	(0.00)
(678,400)	GBP Call/USD Put K=1.3568 25 January 2018	(3,736)	(0.00)
(678,650)	GBP Call/USD Put K=1.3573 25 January 2018	(3,625)	(0.00)
(678,750)	GBP Call/USD Put K=1.3575 18 January 2018	(2,886)	(0.00)
(678,800)	GBP Call/USD Put K=1.3576 25 January 2018	(3,559)	(0.00)
(271,660)	GBP Call/USD Put K=1.3583 18 January 2018	(1,089)	(0.00)
(679,300)	GBP Call/USD Put K=1.3586 18 January 2018	(2,663)	(0.00)
(611,415)	GBP Call/USD Put K=1.3587 12 January 2018	(1,811)	(0.00)
(339,800)	GBP Call/USD Put K=1.3592 29 January 2018	(1,763)	(0.00)
(679,700)	GBP Call/USD Put K=1.3594 02 January 2018	(222)	(0.00)
(203,955)	GBP Call/USD Put K=1.3597 12 January 2018	(551)	(0.00)
(340,075)	GBP Call/USD Put K=1.3603 29 January 2018	(1,653)	(0.00)
(680,450)	GBP Call/USD Put K=1.3609 02 January 2018	(197)	(0.00)
(680,500)	GBP Call/USD Put K=1.361 12 January 2018	(1,629)	(0.00)
(680,750)	GBP Call/USD Put K=1.3615 17 January 2018	(2,013)	(0.00)
(680,800)	GBP Call/USD Put K=1.3616 04 January 2018	(505)	(0.00)
(681,000)	GBP Call/USD Put K=1.362 16 January 2018	(1,817)	(0.00)
(681,100)	GBP Call/USD Put K=1.3622 04 January 2018	(503)	(0.00)
(681,150)	GBP Call/USD Put K=1.3623 02 January 2018	(187)	(0.00)
(340,750)	GBP Call/USD Put K=1.363 31 January 2018	(1,503)	(0.00)
(681,750)	GBP Call/USD Put K=1.3635 09 January 2018	(902)	(0.00)
(681,950)	GBP Call/USD Put K=1.3639 09 January 2018	(860)	(0.00)
(682,050)	GBP Call/USD Put K=1.3641 04 January 2018	(496)	(0.00)
(341,075)	GBP Call/USD Put K=1.3643 31 January 2018	(1,394)	(0.00)
(682,550)	GBP Call/USD Put K=1.3651 10 January 2018	(864)	(0.00)
(682,800)	GBP Call/USD Put K=1.3656 16 January 2018	(1,340)	(0.00)
(683,150)	GBP Call/USD Put K=1.3663 04 January 2018	(491)	(0.00)
(683,950)	GBP Call/USD Put K=1.3679 02 January 2018	(126)	(0.00)
(684,500)	GBP Call/USD Put K=1.369 02 January 2018	(97)	(0.00)
(684,850)	GBP Call/USD Put K=1.3697 03 January 2018	(192)	(0.00)
(342,575)	GBP Call/USD Put K=1.3703 01 February 2018	(1,110)	(0.00)
(685,300)	GBP Call/USD Put K=1.3706 10 January 2018	(462)	(0.00)
(343,050)	GBP Call/USD Put K=1.3722 03 January 2018	(90)	(0.00)
(654,500)	GBP Put/USD Call K=1.309 02 January 2018	(24)	(0.00)
(655,500)	GBP Put/USD Call K=1.311 02 January 2018	(24)	(0.00)
(656,900)	GBP Put/USD Call K=1.3138 02 January 2018	(24)	(0.00)
(657,500)	GBP Put/USD Call K=1.315 09 January 2018	(166)	(0.00)
(657,550)	GBP Put/USD Call K=1.3151 09 January 2018	(166)	(0.00)
(657,900)	GBP Put/USD Call K=1.3158 12 January 2018	(203)	(0.00)
(657,950)	GBP Put/USD Call K=1.3159 17 January 2018	(279)	(0.00)
(197,445)	GBP Put/USD Call K=1.3163 12 January 2018	(62)	(0.00)
(658,300)	GBP Put/USD Call K=1.3166 12 January 2018	(210)	(0.00)
(658,600)	GBP Put/USD Call K=1.3172 04 January 2018	(154)	(0.00)
(592,785)	GBP Put/USD Call K=1.3173 12 January 2018	(194)	(0.00)
(658,850)	GBP Put/USD Call K=1.3177 02 January 2018	(24)	(0.00)
(658,900)	GBP Put/USD Call K=1.3178 12 January 2018	(221)	(0.00)
(659,050)	GBP Put/USD Call K=1.3181 18 January 2018	(305)	(0.00)
(659,200)	GBP Put/USD Call K=1.3184 04 January 2018	(154)	(0.00)
(659,300)	GBP Put/USD Call K=1.3186 25 January 2018	(489)	(0.00)
(659,400)	GBP Put/USD Call K=1.3188 02 January 2018	(24)	(0.00)
(659,550)	GBP Put/USD Call K=1.3191 02 January 2018	(24)	(0.00)
(659,800)	GBP Put/USD Call K=1.3196 18 January 2018	(315)	(0.00)
(660,300)	GBP Put/USD Call K=1.3206 10 January 2018	(214)	(0.00)
(660,400)	GBP Put/USD Call K=1.3208 04 January 2018	(157)	(0.00)
(660,450)	GBP Put/USD Call K=1.3209 25 January 2018	(566)	(0.00)
(660,600)	GBP Put/USD Call K=1.3212 18 January 2018	(341)	(0.00)
(660,950)	GBP Put/USD Call K=1.3219 25 January 2018	(604)	(0.00)
(661,000)	GBP Put/USD Call K=1.322 25 January 2018	(608)	(0.00)
(264,420)	GBP Put/USD Call K=1.3221 18 January 2018	(175)	(0.00)
(662,050)	GBP Put/USD Call K=1.3241 04 January 2018	(162)	(0.00)
(662,050)	GBP Put/USD Call K=1.3241 18 January 2018	(441)	(0.00)
(331,200)	GBP Put/USD Call K=1.3248 29 January 2018	(440)	(0.00)
(662,550)	GBP Put/USD Call K=1.3251 16 January 2018	(443)	(0.00)
(662,800)	GBP Put/USD Call K=1.3256 18 January 2018	(478)	(0.00)
(662,950)	GBP Put/USD Call K=1.3259 10 January 2018	(284)	(0.00)
(662,950)	GBP Put/USD Call K=1.3259 17 January 2018	(445)	(0.00)
(331,500)	GBP Put/USD Call K=1.326 29 January 2018	(473)	(0.00)
(663,200)	GBP Put/USD Call K=1.3264 02 January 2018	(24)	(0.00)
(663,300)	GBP Put/USD Call K=1.3266 02 January 2018	(24)	(0.00)
(663,600)	GBP Put/USD Call K=1.3272 03 January 2018	(169)	(0.00)
(663,650)	GBP Put/USD Call K=1.3273 16 January 2018	(449)	(0.00)
(331,875)	GBP Put/USD Call K=1.3275 31 January 2018	(571)	(0.00)
(332,125)	GBP Put/USD Call K=1.3285 31 January 2018	(605)	(0.00)
(332,300)	GBP Put/USD Call K=1.3292 03 January 2018	(86)	(0.00)
(333,375)	GBP Put/USD Call K=1.3335 01 February 2018	(909)	(0.00)
(416,760)	NZD Call/USD Put K=0.6946 09 January 2018	(10,159)	(0.01)
(277,880)	NZD Call/USD Put K=0.6947 03 January 2018	(6,736)	(0.00)
(417,060)	NZD Call/USD Put K=0.6951 10 January 2018	(9,864)	(0.01)
(417,300)	NZD Call/USD Put K=0.6955 09 January 2018	(9,626)	(0.01)
(417,420)	NZD Call/USD Put K=0.6957 03 January 2018	(9,505)	(0.01)
(417,540)	NZD Call/USD Put K=0.6959 03 January 2018	(9,386)	(0.01)
(417,540)	NZD Call/USD Put K=0.6959 03 January 2018	(9,386)	(0.01)
(418,260)	NZD Call/USD Put K=0.6971 04 January 2018	(8,648)	(0.01)
(418,320)	NZD Call/USD Put K=0.6972 10 January 2018	(8,681)	(0.01)
(419,940)	NZD Call/USD Put K=0.6999 04 January 2018	(7,013)	(0.00)
(420,120)	NZD Call/USD Put K=0.7002 04 January 2018	(6,840)	(0.00)
(420,480)	NZD Call/USD Put K=0.7008 04 January 2018	(6,492)	(0.00)
(420,540)	NZD Call/USD Put K=0.7009 03 January 2018	(6,414)	(0.00)
(350,500)	NZD Call/USD Put K=0.701 03 January 2018	(5,296)	(0.00)
(421,440)	NZD Call/USD Put K=0.7024 12 January 2018	(6,036)	(0.00)
(281,360)	NZD Call/USD Put K=0.7034 03 January 2018	(3,316)	(0.00)
(351,950)	NZD Call/USD Put K=0.7039 12 January 2018	(4,435)	(0.00)
(281,600)	NZD Call/USD Put K=0.704 12 January 2018	(3,517)	(0.00)
(352,050)	NZD Call/USD Put K=0.7041 03 January 2018	(3,933)	(0.00)
(140,880)	NZD Call/USD Put K=0.7044 03 January 2018	(1,513)	(0.00)
(211,410)	NZD Call/USD Put K=0.7047 12 January 2018	(2,478)	(0.00)
(423,420)	NZD Call/USD Put K=0.7057 03 January 2018	(3,764)	(0.00)
(424,140)	NZD Call/USD Put K=0.7069 18 January 2018	(4,429)	(0.00)
(424,140)	NZD Call/USD Put K=0.7069 18 January 2018	(4,429)	(0.00)
(425,940)	NZD Call/USD Put K=0.7099 18 January 2018	(3,352)	(0.00)
(213,150)	NZD Call/USD Put K=0.7105 18 January 2018	(1,579)	(0.00)
(213,210)	NZD Call/USD Put K=0.7107 18 January 2018	(1,548)	(0.00)
(426,480)	NZD Call/USD Put K=0.7108 25 January 2018	(3,531)	(0.00)
(426,720)	NZD Call/USD Put K=0.7112 25 January 2018	(3,410)	(0.00)
(427,080)	NZD Call/USD Put K=0.7118 25 January 2018	(3,233)	(0.00)
(427,380)	NZD Call/USD Put K=0.7123 25 January 2018	(3,091)	(0.00)
(214,980)	NZD Call/USD Put K=0.7166 26 January 2018	(1,063)	(0.00)
(216,000)	NZD Call/USD Put K=0.72 01 February 2018	(970)	(0.00)
(216,060)	NZD Call/USD Put K=0.7202 01 February 2018	(953)	(0.00)
(268,680)	NZD Put/USD Call K=0.6717 03 January 2018	(11)	(0.00)
(403,200)	NZD Put/USD Call K=0.672 09 January 2018	(63)	(0.00)
(403,200)	NZD Put/USD Call K=0.672 10 January 2018	(74)	(0.00)
(403,620)	NZD Put/USD Call K=0.6727 09 January 2018	(67)	(0.00)
(403,680)	NZD Put/USD Call K=0.6728 03 January 2018	(17)	(0.00)
(403,740)	NZD Put/USD Call K=0.6729 03 January 2018	(17)	(0.00)
(403,800)	NZD Put/USD Call K=0.673 03 January 2018	(17)	(0.00)
(404,580)	NZD Put/USD Call K=0.6743 04 January 2018	(14)	(0.00)
(404,580)	NZD Put/USD Call K=0.6743 10 January 2018	(75)	(0.00)
(338,050)	NZD Put/USD Call K=0.6761 03 January 2018	(14)	(0.00)
(406,200)	NZD Put/USD Call K=0.677 03 January 2018	(17)	(0.00)
(406,560)	NZD Put/USD Call K=0.6776 04 January 2018	(14)	(0.00)
(406,980)	NZD Put/USD Call K=0.6783 04 January 2018	(14)	(0.00)
(271,400)	NZD Put/USD Call K=0.6785 03 January 2018	(11)	(0.00)
(407,580)	NZD Put/USD Call K=0.6793 04 January 2018	(17)	(0.00)
(135,920)	NZD Put/USD Call K=0.6796 03 January 2018	(6)	(0.00)
(407,760)	NZD Put/USD Call K=0.6796 12 January 2018	(80)	(0.00)
(339,900)	NZD Put/USD Call K=0.6798 03 January 2018	(14)	(0.00)
(340,450)	NZD Put/USD Call K=0.6809 12 January 2018	(69)	(0.00)

Man Funds VI plc

Schedule of Investments as at 31 December 2017 (continued)

Man AHL Multi Strategy Alternative (continued)

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

Nominal	Description	Fair Value US$	% of Net Assets
	Options (continued)		
	United States (continued)		
(408,660)	NZD Put/USD Call K=0.6811 03 January 2018	(17)	(0.00)
(273,280)	NZD Put/USD Call K=0.6832 12 January 2018	(60)	(0.00)
(205,110)	NZD Put/USD Call K=0.6837 12 January 2018	(46)	(0.00)
(412,620)	NZD Put/USD Call K=0.6877 18 January 2018	(166)	(0.00)
(412,800)	NZD Put/USD Call K=0.688 18 January 2018	(173)	(0.00)
(413,580)	NZD Put/USD Call K=0.6893 25 January 2018	(359)	(0.00)
(207,150)	NZD Put/USD Call K=0.6905 18 January 2018	(119)	(0.00)
(414,360)	NZD Put/USD Call K=0.6906 18 January 2018	(241)	(0.00)
(414,360)	NZD Put/USD Call K=0.6906 25 January 2018	(416)	(0.00)
(414,540)	NZD Put/USD Call K=0.6909 25 January 2018	(430)	(0.00)
(207,300)	NZD Put/USD Call K=0.691 18 January 2018	(127)	(0.00)
(414,600)	NZD Put/USD Call K=0.691 25 January 2018	(435)	(0.00)
(208,980)	NZD Put/USD Call K=0.6966 01 February 2018	(604)	(0.00)
(209,040)	NZD Put/USD Call K=0.6968 26 January 2018	(441)	(0.00)
(209,070)	NZD Put/USD Call K=0.6969 01 February 2018	(621)	(0.00)
(13)	Put on 1.16 Euro Currency Options 05 January 2018	(81)	(0.00)
(15)	Put on 1.165 Euro Currency Options 05 January 2018	(94)	(0.00)
(15)	Put on 1.17 Euro Currency Options 05 January 2018	(94)	(0.00)
(16)	Put on 1.175 Euro Currency Options 05 January 2018	(100)	(0.00)
(4)	Put on 1.175 Euro Currency Options 09 February 2018	(750)	(0.00)
(16)	Put on 1.18 Euro Currency Options 05 January 2018	(100)	(0.00)
(4)	Put on 1.18 Euro Currency Options 09 February 2018	(1,050)	(0.00)
(15)	Put on 1.185 Euro Currency Options 05 January 2018	(188)	(0.00)
(4)	Put on 1.185 Euro Currency Options 09 February 2018	(1,450)	(0.00)
(15)	Put on 1.19 Euro Currency Options 05 January 2018	(469)	(0.00)
(5)	Put on 1.195 Euro Currency Options 05 January 2018	(375)	(0.00)
(92)	Put on 115 United States 5 Years Futures 26 January 2018	(1,438)	(0.00)
(128)	Put on 115.25 United States 5 Years Futures 26 January 2018	(3,000)	(0.00)
(103)	Put on 115.5 United States 5 Years Futures 26 January 2018	(4,828)	(0.00)
(65)	Put on 115.75 United States 5 Years Futures 26 January 2018	(6,094)	(0.00)
(55)	Put on 116 United States 5 Years Futures 26 January 2018	(9,883)	(0.01)
(155)	Put on 122 26 United States 10 Years Futures 26 January 2018	(7,266)	(0.00)
(39)	Put on 122.25 United States 10 Years Futures 26 January 2018	(1,828)	0.00
(155)	Put on 122.5 United States 10 Years Futures 26 January 2018	(9,688)	(0.01)
(61)	Put on 122.75 United States 10 Years Futures 26 January 2018	(5,719)	0.00
(78)	Put on 123 United States 10 Years Futures 26 January 2018	(9,750)	(0.01)
(35)	Put on 123.25 United States 10 Years Futures 26 January 2018	(6,016)	0.00
(77)	Put on 123.5 United States 10 Years Futures 26 January 2018	(18,047)	(0.01)
(28)	Put on 123.75 United States 10 Years Futures 26 January 2018	(8,750)	(0.01)
(60)	Put on 124 United States 10 Years Futures 26 January 2018	(25,313)	(0.02)
(8)	Put on 131 British Pound Currency Options 05 January 2018	(50)	(0.00)
(6)	Put on 131.5 British Pound Currency Options 05 January 2018	(38)	(0.00)
(9)	Put on 132 British Pound Currency Options 05 January 2018	(56)	(0.00)
(3)	Put on 132 British Pound Currency Options 09 February 2018	(413)	(0.00)
(10)	Put on 132.5 British Pound Currency Options 05 January 2018	(63)	(0.00)
(3)	Put on 132.5 British Pound Currency Options 09 February 2018	(525)	0.00
(9)	Put on 133 British Pound Currency Options 05 January 2018	(56)	(0.00)
(3)	Put on 133 British Pound Currency Options 09 February 2018	(675)	(0.00)
(10)	Put on 133.5 British Pound Currency Options 05 January 2018	(125)	(0.00)
(9)	Put on 134 British Pound Currency Options 05 January 2018	(281)	(0.00)
(3)	Put on 1445 RUY Index 19 January 2018	(867)	(0.00)
(4)	Put on 1455 RUY Index 19 January 2018	(1,276)	(0.00)
(24)	Put on 146 United States Bond Futures 26 January 2018	(1,125)	(0.00)
(1)	Put on 1460 RUY Index 19 January 2018	(358)	(0.00)
(3)	Put on 1465 RUY Index 19 January 2018	(1,284)	(0.00)
(21)	Put on 147 United States Bond Futures 26 January 2018	(1,313)	(0.00)
(1)	Put on 1470 RUY Index 19 January 2018	(443)	(0.00)
(1)	Put on 1475 RUY Index 19 January 2018	(487)	(0.00)
(24)	Put on 148 United States Bond Futures 26 January 2018	(2,250)	(0.00)
(27)	Put on 148.5 United States Bond Futures 26 January 2018	(3,375)	(0.00)
(1)	Put on 1480 RUY Index 19 January 2018	(546)	(0.00)
(3)	Put on 1485 RUY Index 19 January 2018	(1,566)	(0.00)
(55)	Put on 149 United States Bond Futures 26 January 2018	(9,453)	(0.01)
(3)	Put on 1490 RUY Index 19 January 2018	(1,710)	(0.00)
(2)	Put on 1495 RUY Index 19 January 2018	(1,308)	(0.00)
(36)	Put on 150 United States Bond Futures 26 January 2018	(10,688)	(0.01)
(28)	Put on 150.5 United States Bond Futures 26 January 2018	(10,938)	(0.01)
(3)	Put on 1500 RUY Index 19 January 2018	(2,214)	(0.00)
(1)	Put on 1505 RUY Index 19 January 2018	(683)	(0.00)
(37)	Put on 151 United States Bond Futures 26 January 2018	(19,078)	(0.01)
(1)	Put on 1510 RUY Index 19 January 2018	(1,148)	(0.00)
(1)	Put on 1515 RUY Index 19 January 2018	(1,038)	(0.00)
(30)	Put on 152 United States Bond Futures 26 January 2018	(24,844)	(0.02)
(20)	Put on 152.5 United States Bond Futures 26 January 2018	(20,625)	(0.01)
(1)	Put on 1520 RUY Index 19 January 2018	(1,375)	(0.00)
(1)	Put on 1525 RUY Index 19 January 2018	(1,411)	(0.00)
(3)	Put on 153 United States Bond Futures 26 January 2018	(3,797)	(0.00)
(1)	Put on 1530 RUY Index 19 January 2018	(1,632)	(0.00)
(1)	Put on 1535 RUY Index 19 January 2018	(2,025)	(0.00)
(2)	Put on 1540 RUY Index 19 January 2018	(4,586)	(0.00)
(1)	Put on 6000 NDX Index 19 January 2018	(1,199)	(0.00)
(1)	Put on 6025 NDX Index 19 January 2018	(993)	(0.00)
	Options (continued)		
	United States (continued)		
(5)	Put on 86.5 Japanese Yen Currency Options 05 January 2018	(31)	0.00
(7)	Put on 87 Japanese Yen Currency Options 05 January 2018	(44)	(0.00)
(3)	Put on 87 Japanese Yen Currency Options 09 February 2018	(563)	0.00
(10)	Put on 87.5 Japanese Yen Currency Options 05 January 2018	(63)	0.00
(3)	Put on 87.5 Japanese Yen Currency Options 09 February 2018	(863)	0.00
(10)	Put on 88 Japanese Yen Currency Options 05 January 2018	(250)	(0.00)
(10)	Put on 88.5 Japanese Yen Currency Options 05 January 2018	(875)	0.00
(3)	Put on 88.5 Japanese Yen Currency Options 09 February 2018	(1,950)	0.00
(8)	Put on 89 Japanese Yen Currency Options 05 January 2018	(2,100)	(0.00)
(2)	Put on 89.5 Japanese Yen Currency Options 05 January 2018	(1,225)	0.00
(5)	Put on 90 Japanese Yen Currency Options 05 January 2018	(5,625)	(0.00)
(393,236)	USD Call/CAD Put K=1.2715 01 February 2018	(1,286)	(0.00)
(391,451)	USD Call/CAD Put K=1.2773 30 January 2018	(785)	(0.00)
(390,869)	USD Call/CAD Put K=1.2792 30 January 2018	(699)	(0.00)
(390,442)	USD Call/CAD Put K=1.2806 26 January 2018	(548)	(0.00)
(390,137)	USD Call/CAD Put K=1.2816 26 January 2018	(513)	(0.00)
(77,936)	USD Call/CAD Put K=1.2831 05 January 2018	(13)	(0.00)
(233,409)	USD Call/CAD Put K=1.2853 04 January 2018	(49)	(0.00)
(700,171)	USD Call/CAD Put K=1.2854 04 January 2018	(147)	(0.00)
(699,518)	USD Call/CAD Put K=1.2866 03 January 2018	(42)	(0.00)
(699,409)	USD Call/CAD Put K=1.2868 03 January 2018	(40)	(0.00)
(697,674)	USD Call/CAD Put K=1.29 26 January 2018	(524)	(0.00)
(697,188)	USD Call/CAD Put K=1.2909 17 January 2018	(218)	(0.00)
(696,810)	USD Call/CAD Put K=1.2916 03 January 2018	(25)	(0.00)
(696,648)	USD Call/CAD Put K=1.2919 19 January 2018	(270)	(0.00)
(695,464)	USD Call/CAD Put K=1.2941 17 January 2018	(184)	(0.00)
(695,357)	USD Call/CAD Put K=1.2943 26 January 2018	(391)	(0.00)
(693,749)	USD Call/CAD Put K=1.2973 03 January 2018	(25)	(0.00)
(693,535)	USD Call/CAD Put K=1.2977 05 January 2018	(61)	(0.00)
(693,321)	USD Call/CAD Put K=1.2981 03 January 2018	(25)	(0.00)
(693,001)	USD Call/CAD Put K=1.2987 12 January 2018	(134)	(0.00)
(692,787)	USD Call/CAD Put K=1.2991 12 January 2018	(133)	(0.00)
(692,734)	USD Call/CAD Put K=1.2992 19 January 2018	(217)	(0.00)
(692,414)	USD Call/CAD Put K=1.2998 12 January 2018	(131)	(0.00)
(692,201)	USD Call/CAD Put K=1.3002 19 January 2018	(207)	(0.00)
(692,148)	USD Call/CAD Put K=1.3003 10 January 2018	(120)	(0.00)
(76,888)	USD Call/CAD Put K=1.3006 05 January 2018	(5)	(0.00)
(691,935)	USD Call/CAD Put K=1.3007 12 January 2018	(129)	(0.00)
(691,563)	USD Call/CAD Put K=1.3014 11 January 2018	(123)	(0.00)
(691,191)	USD Call/CAD Put K=1.3021 10 January 2018	(118)	(0.00)
(691,191)	USD Call/CAD Put K=1.3021 11 January 2018	(122)	(0.00)
(691,138)	USD Call/CAD Put K=1.3022 03 January 2018	(25)	(0.00)
(767,931)	USD Call/CAD Put K=1.3022 03 January 2018	(27)	(0.00)
(691,085)	USD Call/CAD Put K=1.3023 19 January 2018	(188)	(0.00)
(690,979)	USD Call/CAD Put K=1.3025 19 January 2018	(186)	(0.00)
(76,752)	USD Call/CAD Put K=1.3029 12 January 2018	(14)	(0.00)
(690,767)	USD Call/CAD Put K=1.3029 18 January 2018	(175)	(0.00)
(690,396)	USD Call/CAD Put K=1.3036 03 January 2018	(25)	(0.00)
(690,237)	USD Call/CAD Put K=1.3039 18 January 2018	(169)	(0.00)
(689,549)	USD Call/CAD Put K=1.3052 19 January 2018	(168)	(0.00)
(612,792)	USD Call/CAD Put K=1.3055 03 January 2018	(22)	(0.00)
(229,340)	USD Call/CAD Put K=1.3081 03 January 2018	(8)	(0.00)
(799,574)	USD Call/JPY Put K=112.56 04 January 2018	(2,214)	(0.00)
(885,583)	USD Call/JPY Put K=112.92 04 January 2018	(1,215)	(0.00)
(883,861)	USD Call/JPY Put K=113.14 04 January 2018	(762)	(0.00)
(881,368)	USD Call/JPY Put K=113.46 17 January 2018	(2,064)	(0.00)
(880,747)	USD Call/JPY Put K=113.54 17 January 2018	(1,904)	(0.00)
(880,359)	USD Call/JPY Put K=113.59 04 January 2018	(587)	(0.00)
(879,507)	USD Call/JPY Put K=113.7 04 January 2018	(583)	(0.00)
(879,044)	USD Call/JPY Put K=113.76 18 January 2018	(1,600)	(0.00)
(878,657)	USD Call/JPY Put K=113.81 04 January 2018	(343)	(0.00)
(878,426)	USD Call/JPY Put K=113.84 18 January 2018	(1,473)	(0.00)
(439,097)	USD Call/JPY Put K=113.87 01 February 2018	(1,429)	(0.00)
(878,040)	USD Call/JPY Put K=113.89 18 January 2018	(1,398)	(0.00)
(877,501)	USD Call/JPY Put K=113.96 04 January 2018	(297)	(0.00)
(877,347)	USD Call/JPY Put K=113.98 18 January 2018	(1,271)	(0.00)
(877,270)	USD Call/JPY Put K=113.99 16 January 2018	(1,087)	(0.00)
(877,193)	USD Call/JPY Put K=114.0 04 January 2018	(284)	(0.00)
(876,732)	USD Call/JPY Put K=114.06 16 January 2018	(1,003)	(0.00)
(876,578)	USD Call/JPY Put K=114.08 04 January 2018	(263)	(0.00)
(437,982)	USD Call/JPY Put K=114.16 01 February 2018	(1,161)	(0.00)
(437,790)	USD Call/JPY Put K=114.21 01 February 2018	(1,119)	(0.00)
(875,274)	USD Call/JPY Put K=114.25 09 January 2018	(528)	(0.00)
(874,814)	USD Call/JPY Put K=114.31 09 January 2018	(526)	(0.00)
(874,661)	USD Call/JPY Put K=114.33 04 January 2018	(220)	(0.00)
(874,661)	USD Call/JPY Put K=114.33 04 January 2018	(220)	(0.00)
(874,279)	USD Call/JPY Put K=114.38 18 January 2018	(822)	(0.00)
(873,897)	USD Call/JPY Put K=114.43 12 January 2018	(587)	(0.00)
(436,834)	USD Call/JPY Put K=114.46 29 January 2018	(752)	(0.00)
(873,286)	USD Call/JPY Put K=114.51 18 January 2018	(711)	(0.00)

Man Funds VI plc

Schedule of Investments as at 31 December 2017 (continued)

Man AHL Multi Strategy Alternative (continued)

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

Nominal	Description	Fair Value US$	% of Net Assets
	Options (continued)		
	United States (continued)		
(436,567)	USD Call/JPY Put K=114.53 29 January 2018	(708)	(0.00)
(523,469)	USD Call/JPY Put K=114.62 04 January 2018	(118)	(0.00)
(174,490)	USD Call/JPY Put K=114.62 25 January 2018	(224)	(0.00)
(871,764)	USD Call/JPY Put K=114.71 12 January 2018	(396)	(0.00)
(1,829,587)	USD Call/JPY Put K=114.78 25 January 2018	(2,026)	(0.00)
(1,741,857)	USD Call/JPY Put K=114.82 12 January 2018	(760)	(0.00)
(870,625)	USD Call/JPY Put K=114.86 10 January 2018	(322)	(0.00)
(174,080)	USD Call/JPY Put K=114.89 12 January 2018	(74)	(0.00)
(870,322)	USD Call/JPY Put K=114.9 12 January 2018	(369)	(0.00)
(868,282)	USD Call/JPY Put K=115.17 10 January 2018	(262)	(0.00)
(524,200)	USD Call/MXN Put K=19.0767 02 January 2018	(13,098)	(0.01)
(523,700)	USD Call/MXN Put K=19.0949 02 January 2018	(12,622)	(0.01)
(156,840)	USD Call/MXN Put K=19.1278 02 January 2018	(3,533)	(0.00)
(234,540)	USD Call/MXN Put K=19.1865 03 January 2018	(4,726)	(0.00)
(520,999)	USD Call/MXN Put K=19.1939 04 January 2018	(10,663)	(0.01)
(516,700)	USD Call/MXN Put K=19.3536 04 January 2018	(6,657)	(0.00)
(513,600)	USD Call/MXN Put K=19.4704 12 January 2018	(6,860)	(0.00)
(512,001)	USD Call/MXN Put K=19.5312 09 January 2018	(4,969)	(0.00)
(511,800)	USD Call/MXN Put K=19.5389 12 January 2018	(5,851)	(0.00)
(508,099)	USD Call/MXN Put K=19.6812 12 January 2018	(4,135)	(0.00)
(25,400)	USD Call/MXN Put K=19.685 16 January 2018	(240)	(0.00)
(506,401)	USD Call/MXN Put K=19.7472 12 January 2018	(3,499)	(0.00)
(122,150)	USD Call/MXN Put K=20.4666 29 January 2018	(518)	(0.00)
(76,560)	USD Call/TRY Put K=3.9185 01 February 2018	(518)	(0.00)
(76,229)	USD Call/TRY Put K=3.9355 30 January 2018	(373)	(0.00)
(126,550)	USD Call/TRY Put K=3.951 19 January 2018	(282)	(0.00)
(75,840)	USD Call/TRY Put K=3.9557 30 January 2018	(308)	(0.00)
(126,301)	USD Call/TRY Put K=3.9588 19 January 2018	(257)	(0.00)
(75,719)	USD Call/TRY Put K=3.962 26 January 2018	(244)	(0.00)
(50,480)	USD Call/TRY Put K=3.962 26 January 2018	(163)	(0.00)
(126,151)	USD Call/TRY Put K=3.9635 19 January 2018	(243)	(0.00)
(126,100)	USD Call/TRY Put K=3.9651 26 January 2018	(394)	(0.00)
(126,049)	USD Call/TRY Put K=3.9667 19 January 2018	(233)	(0.00)
(125,999)	USD Call/TRY Put K=3.9683 26 January 2018	(382)	(0.00)
(125,951)	USD Call/TRY Put K=3.9698 12 January 2018	(100)	(0.00)
(50,340)	USD Call/TRY Put K=3.973 12 January 2018	(38)	(0.00)
(125,849)	USD Call/TRY Put K=3.973 19 January 2018	(216)	(0.00)
(125,701)	USD Call/TRY Put K=3.9777 11 January 2018	(80)	(0.00)
(125,701)	USD Call/TRY Put K=3.9777 12 January 2018	(89)	(0.00)
(100,399)	USD Call/TRY Put K=3.9841 11 January 2018	(62)	(0.00)
(125,499)	USD Call/TRY Put K=3.9841 18 January 2018	(165)	(0.00)
(125,499)	USD Call/TRY Put K=3.9841 19 January 2018	(190)	(0.00)
(125,351)	USD Call/TRY Put K=3.9888 10 January 2018	(66)	(0.00)
(125,301)	USD Call/TRY Put K=3.9904 12 January 2018	(80)	(0.00)
(125,301)	USD Call/TRY Put K=3.9904 12 January 2018	(80)	(0.00)
(125,150)	USD Call/TRY Put K=3.9952 18 January 2018	(144)	(0.00)
(124,950)	USD Call/TRY Put K=4.0016 05 January 2018	(37)	(0.00)
(124,750)	USD Call/TRY Put K=4.008 17 January 2018	(108)	(0.00)
(99,761)	USD Call/TRY Put K=4.0096 05 January 2018	(29)	(0.00)
(124,651)	USD Call/TRY Put K=4.0112 12 January 2018	(69)	(0.00)
(124,651)	USD Call/TRY Put K=4.0112 17 January 2018	(104)	(0.00)
(124,499)	USD Call/TRY Put K=4.0161 05 January 2018	(36)	(0.00)
(124,449)	USD Call/TRY Put K=4.0177 05 January 2018	(36)	(0.00)
(124,251)	USD Call/TRY Put K=4.0241 10 January 2018	(51)	(0.00)
(124,051)	USD Call/TRY Put K=4.0306 05 January 2018	(35)	(0.00)
(122,300)	USD Call/TRY Put K=4.0883 04 January 2018	(21)	(0.00)
(122,151)	USD Call/TRY Put K=4.0933 03 January 2018	(6)	(0.00)
(121,901)	USD Call/TRY Put K=4.1017 03 January 2018	(6)	(0.00)
(121,649)	USD Call/TRY Put K=4.1102 03 January 2018	(6)	(0.00)
(121,551)	USD Call/TRY Put K=4.1135 03 January 2018	(6)	(0.00)
(121,501)	USD Call/TRY Put K=4.1152 03 January 2018	(6)	(0.00)
(121,400)	USD Call/TRY Put K=4.1186 03 January 2018	(6)	(0.00)
(121,250)	USD Call/TRY Put K=4.1237 03 January 2018	(6)	(0.00)
(121,051)	USD Call/TRY Put K=4.1305 03 January 2018	(6)	(0.00)
(120,951)	USD Call/TRY Put K=4.1339 03 January 2018	(6)	(0.00)
(72,270)	USD Call/TRY Put K=4.1511 03 January 2018	(3)	(0.00)
(36,900)	USD Call/ZAR Put K=13.5501 18 January 2018	(32)	(0.00)
(146,000)	USD Call/ZAR Put K=13.6986 18 January 2018	(108)	(0.00)
(178,251)	USD Call/ZAR Put K=14.0252 17 January 2018	(96)	(0.00)
(177,250)	USD Call/ZAR Put K=14.1044 17 January 2018	(92)	(0.00)
(176,250)	USD Call/ZAR Put K=14.1844 04 January 2018	(16)	(0.00)
(176,001)	USD Call/ZAR Put K=14.2045 04 January 2018	(16)	(0.00)
(176,001)	USD Call/ZAR Put K=14.2045 04 January 2018	(16)	(0.00)
(175,250)	USD Call/ZAR Put K=14.2653 09 January 2018	(89)	(0.00)
(175,000)	USD Call/ZAR Put K=14.2857 04 January 2018	(16)	(0.00)
(175,000)	USD Call/ZAR Put K=14.2857 10 January 2018	(87)	(0.00)
(174,749)	USD Call/ZAR Put K=14.3062 12 January 2018	(76)	(0.00)
(174,501)	USD Call/ZAR Put K=14.3266 02 January 2018	(19)	(0.00)
(174,501)	USD Call/ZAR Put K=14.3266 02 January 2018	(19)	(0.00)
(174,501)	USD Call/ZAR Put K=14.3266 03 January 2018	(18)	(0.00)
(174,250)	USD Call/ZAR Put K=14.3472 09 January 2018	(78)	(0.00)
(174,250)	USD Call/ZAR Put K=14.3472 10 January 2018	(86)	(0.00)
(174,250)	USD Call/ZAR Put K=14.3472 12 January 2018	(76)	(0.00)
(243,950)	USD Call/ZAR Put K=14.3472 12 January 2018	(106)	(0.00)
(174,000)	USD Call/ZAR Put K=14.3678 04 January 2018	(16)	(0.00)
(173,750)	USD Call/ZAR Put K=14.3885 12 January 2018	(75)	(0.00)
(173,500)	USD Call/ZAR Put K=14.4092 02 January 2018	(19)	(0.00)
(173,500)	USD Call/ZAR Put K=14.4092 02 January 2018	(19)	(0.00)
(173,000)	USD Call/ZAR Put K=14.4509 03 January 2018	(18)	(0.00)
(404,826)	USD Put/CAD Call K=1.2351 01 February 2018	(1,340)	(0.00)
(402,285)	USD Put/CAD Call K=1.2429 30 January 2018	(1,870)	(0.00)
(401,832)	USD Put/CAD Call K=1.2443 30 January 2018	(2,030)	(0.00)
(400,898)	USD Put/CAD Call K=1.2472 26 January 2018	(2,231)	(0.00)
(400,609)	USD Put/CAD Call K=1.2481 26 January 2018	(2,352)	(0.00)
(80,000)	USD Put/CAD Call K=1.25 05 January 2018	(204)	(0.00)
(719,424)	USD Put/CAD Call K=1.251 03 January 2018	(1,187)	(0.00)
(719,309)	USD Put/CAD Call K=1.2512 03 January 2018	(1,233)	(0.00)
(718,448)	USD Put/CAD Call K=1.2527 04 January 2018	(2,114)	(0.00)
(239,425)	USD Put/CAD Call K=1.253 04 January 2018	(733)	(0.00)
(717,246)	USD Put/CAD Call K=1.2548 26 January 2018	(6,115)	(0.00)
(714,626)	USD Put/CAD Call K=1.2594 26 January 2018	(7,667)	(0.00)
(714,456)	USD Put/CAD Call K=1.2597 03 January 2018	(4,501)	(0.00)
(714,286)	USD Put/CAD Call K=1.26 17 January 2018	(6,516)	(0.00)
(714,172)	USD Put/CAD Call K=1.2602 19 January 2018	(7,307)	(0.00)
(713,323)	USD Put/CAD Call K=1.2617 03 January 2018	(5,625)	(0.00)
(713,097)	USD Put/CAD Call K=1.2621 03 January 2018	(5,850)	(0.00)
(712,307)	USD Put/CAD Call K=1.2635 17 January 2018	(7,933)	(0.00)
(710,676)	USD Put/CAD Call K=1.2664 05 January 2018	(8,132)	(0.00)
(710,395)	USD Put/CAD Call K=1.2669 03 January 2018	(8,236)	(0.01)
(710,339)	USD Put/CAD Call K=1.267 03 January 2018	(8,290)	(0.01)
(710,227)	USD Put/CAD Call K=1.2672 19 January 2018	(10,143)	(0.01)
(709,779)	USD Put/CAD Call K=1.268 10 January 2018	(9,371)	(0.01)
(709,779)	USD Put/CAD Call K=1.268 12 January 2018	(9,618)	(0.01)
(709,611)	USD Put/CAD Call K=1.2683 19 January 2018	(10,622)	(0.01)
(709,220)	USD Put/CAD Call K=1.269 10 January 2018	(9,854)	(0.01)
(709,164)	USD Put/CAD Call K=1.2691 11 January 2018	(10,007)	(0.01)
(78,784)	USD Put/CAD Call K=1.2693 05 January 2018	(1,080)	(0.00)
(709,052)	USD Put/CAD Call K=1.2693 12 January 2018	(10,234)	(0.01)
(708,996)	USD Put/CAD Call K=1.2694 12 January 2018	(10,283)	(0.01)
(708,773)	USD Put/CAD Call K=1.2698 12 January 2018	(10,474)	(0.01)
(708,773)	USD Put/CAD Call K=1.2698 19 January 2018	(11,288)	(0.01)
(708,606)	USD Put/CAD Call K=1.2701 19 January 2018	(11,423)	(0.01)
(708,550)	USD Put/CAD Call K=1.2702 11 January 2018	(10,540)	(0.01)
(708,494)	USD Put/CAD Call K=1.2703 18 January 2018	(11,407)	(0.01)
(629,624)	USD Put/CAD Call K=1.2706 03 January 2018	(9,106)	(0.01)
(708,271)	USD Put/CAD Call K=1.2707 03 January 2018	(10,299)	(0.01)
(78,616)	USD Put/CAD Call K=1.272 12 January 2018	(1,283)	(0.00)
(707,325)	USD Put/CAD Call K=1.2724 18 January 2018	(12,374)	(0.01)
(707,269)	USD Put/CAD Call K=1.2725 19 January 2018	(12,520)	(0.01)
(235,719)	USD Put/CAD Call K=1.2727 03 January 2018	(3,800)	(0.00)
(828,119)	USD Put/JPY Call K=108.68 04 January 2018	(117)	(0.00)
(917,347)	USD Put/JPY Call K=109.01 04 January 2018	(178)	(0.00)
(914,746)	USD Put/JPY Call K=109.32 04 January 2018	(189)	(0.00)
(911,245)	USD Put/JPY Call K=109.74 04 January 2018	(194)	(0.00)
(908,348)	USD Put/JPY Call K=110.09 04 January 2018	(202)	(0.00)
(907,771)	USD Put/JPY Call K=110.16 04 January 2018	(204)	(0.00)
(907,359)	USD Put/JPY Call K=110.21 04 January 2018	(205)	(0.00)
(907,276)	USD Put/JPY Call K=110.22 04 January 2018	(206)	(0.00)
(906,783)	USD Put/JPY Call K=110.28 04 January 2018	(208)	(0.00)
(905,633)	USD Put/JPY Call K=110.42 17 January 2018	(744)	(0.00)
(904,814)	USD Put/JPY Call K=110.52 17 January 2018	(816)	(0.00)
(904,650)	USD Put/JPY Call K=110.54 04 January 2018	(219)	(0.00)
(904,241)	USD Put/JPY Call K=110.59 09 January 2018	(368)	(0.00)
(903,914)	USD Put/JPY Call K=110.63 09 January 2018	(538)	(0.00)
(451,508)	USD Put/JPY Call K=110.74 01 February 2018	(1,325)	(0.00)
(902,772)	USD Put/JPY Call K=110.77 04 January 2018	(236)	(0.00)
(541,321)	USD Put/JPY Call K=110.84 04 January 2018	(146)	(0.00)
(902,120)	USD Put/JPY Call K=110.85 18 January 2018	(1,220)	(0.00)
(901,551)	USD Put/JPY Call K=110.92 16 January 2018	(1,080)	(0.00)
(901,226)	USD Put/JPY Call K=110.96 18 January 2018	(1,346)	(0.00)
(450,491)	USD Put/JPY Call K=110.99 01 February 2018	(1,540)	(0.00)
(900,982)	USD Put/JPY Call K=110.99 16 January 2018	(1,154)	(0.00)
(900,657)	USD Put/JPY Call K=111.03 18 January 2018	(1,432)	(0.00)
(450,288)	USD Put/JPY Call K=111.04 01 February 2018	(1,586)	(0.00)
(899,361)	USD Put/JPY Call K=111.19 18 January 2018	(1,648)	(0.00)
(898,796)	USD Put/JPY Call K=111.26 10 January 2018	(855)	(0.00)
(898,230)	USD Put/JPY Call K=111.33 12 January 2018	(1,225)	(0.00)
(897,666)	USD Put/JPY Call K=111.4 12 January 2018	(1,318)	(0.00)
(179,437)	USD Put/JPY Call K=111.46 12 January 2018	(281)	(0.00)
(897,102)	USD Put/JPY Call K=111.47 10 January 2018	(1,090)	(0.00)
(448,270)	USD Put/JPY Call K=111.54 29 January 2018	(1,802)	(0.00)
(896,379)	USD Put/JPY Call K=111.56 18 January 2018	(2,256)	(0.00)
(448,149)	USD Put/JPY Call K=111.57 29 January 2018	(1,836)	(0.00)
(895,897)	USD Put/JPY Call K=111.62 12 January 2018	(1,652)	(0.00)
(179,147)	USD Put/JPY Call K=111.64 25 January 2018	(695)	(0.00)
(895,576)	USD Put/JPY Call K=111.66 25 January 2018	(3,522)	(0.00)
(895,496)	USD Put/JPY Call K=111.67 12 January 2018	(1,737)	(0.00)
(895,415)	USD Put/JPY Call K=111.68 18 January 2018	(2,492)	(0.00)
(895,175)	USD Put/JPY Call K=111.71 25 January 2018	(3,642)	(0.00)
(895,095)	USD Put/JPY Call K=111.72 12 January 2018	(1,826)	(0.00)
(547,999)	USD Put/MXN Call K=18.2482 02 January 2018	(46)	(0.00)
(164,160)	USD Put/MXN Call K=18.2749 02 January 2018	(14)	(0.00)
(546,400)	USD Put/MXN Call K=18.3016 02 January 2018	(46)	(0.00)
(244,710)	USD Put/MXN Call K=18.3891 03 January 2018	(16)	(0.00)

Man Funds VI plc

Schedule of Investments as at 31 December 2017 (continued)

Man AHL Multi Strategy Alternative (continued)

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

Nominal	Description	Fair Value US$	% of Net Assets
	Options (continued)		
	United States (continued)		
(542,700)	USD Put/MXN Call K=18.4264 04 January 2018	(23)	(0.00)
(537,999)	USD Put/MXN Call K=18.5874 04 January 2018	(63)	(0.00)
(537,701)	USD Put/MXN Call K=18.5977 12 January 2018	(252)	(0.00)
(535,401)	USD Put/MXN Call K=18.6776 09 January 2018	(164)	(0.00)
(535,100)	USD Put/MXN Call K=18.6881 12 January 2018	(276)	(0.00)
(531,901)	USD Put/MXN Call K=18.8005 12 January 2018	(326)	(0.00)
(26,520)	USD Put/MXN Call K=18.8537 16 January 2018	(21)	(0.00)
(529,900)	USD Put/MXN Call K=18.8715 12 January 2018	(364)	(0.00)
(128,900)	USD Put/MXN Call K=19.3949 29 January 2018	(1,131)	(0.00)
(80,489)	USD Put/TRY Call K=3.7272 01 February 2018	(317)	(0.00)
(79,981)	USD Put/TRY Call K=3.7509 30 January 2018	(389)	(0.00)
(79,620)	USD Put/TRY Call K=3.7679 30 January 2018	(497)	(0.00)
(132,499)	USD Put/TRY Call K=3.7736 11 January 2018	(597)	(0.00)
(53,000)	USD Put/TRY Call K=3.7736 12 January 2018	(236)	(0.00)
(132,401)	USD Put/TRY Call K=3.7764 26 January 2018	(869)	(0.00)
(132,349)	USD Put/TRY Call K=3.7779 10 January 2018	(614)	(0.00)
(105,879)	USD Put/TRY Call K=3.7779 11 January 2018	(522)	(0.00)
(132,300)	USD Put/TRY Call K=3.7793 19 January 2018	(806)	(0.00)
(132,251)	USD Put/TRY Call K=3.7807 12 January 2018	(680)	(0.00)
(132,251)	USD Put/TRY Call K=3.7807 26 January 2018	(924)	(0.00)
(79,350)	USD Put/TRY Call K=3.7807 26 January 2018	(554)	(0.00)
(52,900)	USD Put/TRY Call K=3.7807 26 January 2018	(370)	(0.00)
(132,149)	USD Put/TRY Call K=3.7836 12 January 2018	(720)	(0.00)
(132,052)	USD Put/TRY Call K=3.7864 19 January 2018	(903)	(0.00)
(131,999)	USD Put/TRY Call K=3.7879 19 January 2018	(925)	(0.00)
(131,950)	USD Put/TRY Call K=3.7893 19 January 2018	(945)	(0.00)
(131,898)	USD Put/TRY Call K=3.7908 05 January 2018	(587)	(0.00)
(131,801)	USD Put/TRY Call K=3.7936 19 January 2018	(1,010)	(0.00)
(105,360)	USD Put/TRY Call K=3.7965 05 January 2018	(545)	(0.00)
(131,652)	USD Put/TRY Call K=3.7979 12 January 2018	(937)	(0.00)
(131,652)	USD Put/TRY Call K=3.7979 12 January 2018	(937)	(0.00)
(131,652)	USD Put/TRY Call K=3.7979 18 January 2018	(1,093)	(0.00)
(131,499)	USD Put/TRY Call K=3.8023 19 January 2018	(1,149)	(0.00)
(131,299)	USD Put/TRY Call K=3.8081 18 January 2018	(1,268)	(0.00)
(131,251)	USD Put/TRY Call K=3.8095 10 January 2018	(1,136)	(0.00)
(131,199)	USD Put/TRY Call K=3.811 05 January 2018	(959)	(0.00)
(131,099)	USD Put/TRY Call K=3.8139 05 January 2018	(1,020)	(0.00)
(131,051)	USD Put/TRY Call K=3.8153 05 January 2018	(1,051)	(0.00)
(130,948)	USD Put/TRY Call K=3.8183 17 January 2018	(1,438)	(0.00)
(130,849)	USD Put/TRY Call K=3.8212 17 January 2018	(1,495)	(0.00)
(130,548)	USD Put/TRY Call K=3.83 12 January 2018	(1,552)	(0.00)
(130,450)	USD Put/TRY Call K=3.8329 03 January 2018	(1,424)	(0.00)
(129,799)	USD Put/TRY Call K=3.8521 03 January 2018	(2,055)	(0.00)
(129,601)	USD Put/TRY Call K=3.858 03 January 2018	(2,253)	(0.00)
(129,500)	USD Put/TRY Call K=3.861 04 January 2018	(2,305)	(0.00)
(129,299)	USD Put/TRY Call K=3.867 03 January 2018	(2,509)	(0.00)
(129,149)	USD Put/TRY Call K=3.8715 03 January 2018	(2,654)	(0.00)
(128,949)	USD Put/TRY Call K=3.8775 03 January 2018	(2,845)	(0.00)
(128,899)	USD Put/TRY Call K=3.879 03 January 2018	(2,894)	(0.00)
(128,849)	USD Put/TRY Call K=3.8805 03 January 2018	(2,942)	(0.00)
(128,800)	USD Put/TRY Call K=3.882 03 January 2018	(2,990)	(0.00)
(76,951)	USD Put/TRY Call K=3.8986 03 January 2018	(2,116)	(0.00)
(40,550)	USD Put/ZAR Call K=12.3305 18 January 2018	(404)	(0.00)
(160,999)	USD Put/ZAR Call K=12.4224 18 January 2018	(2,224)	(0.00)
(196,750)	USD Put/ZAR Call K=12.7065 17 January 2018	(5,830)	(0.00)
(195,500)	USD Put/ZAR Call K=12.7877 17 January 2018	(6,841)	(0.00)
(383,500)	USD Put/ZAR Call K=13.0378 04 January 2018	(20,549)	(0.01)
(191,750)	USD Put/ZAR Call K=13.0378 12 January 2018	(10,105)	(0.01)
(191,500)	USD Put/ZAR Call K=13.0548 04 January 2018	(10,520)	(0.01)
(191,500)	USD Put/ZAR Call K=13.0548 09 January 2018	(10,484)	(0.01)
(191,500)	USD Put/ZAR Call K=13.0548 10 January 2018	(10,456)	(0.01)
(191,250)	USD Put/ZAR Call K=13.0719 12 January 2018	(10,573)	(0.01)
(267,400)	USD Put/ZAR Call K=13.089 12 January 2018	(15,146)	(0.01)
(190,749)	USD Put/ZAR Call K=13.1062 10 January 2018	(11,193)	(0.01)
(190,749)	USD Put/ZAR Call K=13.1062 12 January 2018	(11,066)	(0.01)
(190,499)	USD Put/ZAR Call K=13.1234 09 January 2018	(11,460)	(0.01)
(190,250)	USD Put/ZAR Call K=13.1406 02 January 2018	(11,871)	(0.01)
(190,250)	USD Put/ZAR Call K=13.1406 04 January 2018	(11,756)	(0.01)
(190,000)	USD Put/ZAR Call K=13.1579 02 January 2018	(12,111)	(0.01)
(189,750)	USD Put/ZAR Call K=13.1752 02 January 2018	(12,351)	(0.01)
(189,500)	USD Put/ZAR Call K=13.1926 02 January 2018	(12,591)	(0.01)
(189,500)	USD Put/ZAR Call K=13.1926 03 January 2018	(12,598)	(0.01)
(189,251)	USD Put/ZAR Call K=13.21 04 January 2018	(12,746)	(0.01)
(188,250)	USD Put/ZAR Call K=13.2802 03 January 2018	(13,843)	(0.01)
		(2,445,194)	(1.50)
	Total options	(3,300,275)	(2.02)

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Schedule of Investments as at 31 December 2017 (continued)
Man AHL Multi Strategy 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
AUD1,379,586	€900,000	03 January 2018	8	(1,964)	(0.00)
AUD2,764,810	€1,800,000	31 January 2018	38	(3,277)	(0.00)
AUD518,716	£300,000	03 January 2018	1	(163)	(0.00)
AUD518,549	£300,000	12 February 2018	6	(849)	(0.00)
AUD389,000	JPY34,228,138	30 January 2018	5	(58)	(0.00)
AUD400,000	NZD439,988	03 January 2018	4	(32)	(0.00)
AUD4,000,000	NZD4,423,195	31 January 2018	33	(15,795)	(0.01)
AUD100,000	US$78,225	03 January 2018	1	(8)	(0.00)
BRL70,200,000	US$21,469,816	03 January 2018	235	(318,360)	(0.21)
BRL18,800,000	US$5,723,300	02 February 2018	81	(78,706)	(0.06)
CAD2,254,487	€1,500,000	03 January 2018	15	(2,229)	(0.00)
CAD3,012,027	€2,000,000	07 February 2018	38	(2,046)	(0.00)
CAD300,000	US$239,590	03 January 2018	3	(134)	(0.00)
CHF1,165,749	€1,000,000	20 February 2018	10	(3,808)	(0.00)
CLP50,000,000	US$81,469	05 February 2018	3	(177)	(0.00)
COP2,800,000,000	US$939,440	31 January 2018	57	(4,270)	(0.00)
€100,000	AUD153,651	03 January 2018	1	(66)	(0.00)
€6,100,000	AUD9,533,052	31 January 2018	56	(116,706)	(0.08)
€1,000,000	CAD1,505,794	03 January 2018	9	(751)	(0.00)
€2,800,000	CAD4,276,659	07 February 2018	23	(44,909)	(0.03)
€2,627,000	CHF3,075,192	20 February 2018	13	(3,147)	(0.00)
€600,000	£532,956	03 January 2018	5	(376)	(0.00)
€1,500,000	£1,334,878	11 January 2018	14	(3,916)	(0.00)
€2,700,000	HUF848,597,340	28 February 2018	29	(41,389)	(0.03)
€1,400,000	NOK13,803,362	03 January 2018	14	(6,249)	(0.00)
€1,800,000	NOK17,822,655	19 January 2018	23	(16,176)	(0.01)
€5,800,000	PLN24,482,975	10 January 2018	91	(76,307)	(0.06)
€800,000	SEK7,893,138	03 January 2018	5	(3,414)	(0.00)
€12,300,000	SEK121,962,296	25 January 2018	73	(127,249)	(0.09)
€978,748	US$1,176,190	03 January 2018	14	(565)	(0.00)
£450,000	AUD778,729	03 January 2018	6	(266)	(0.00)
£3,800,000	AUD6,739,707	12 February 2018	47	(123,327)	(0.09)
£1,153,295	€1,300,000	03 January 2018	11	(1,137)	(0.00)
£4,767,983	€5,400,000	11 January 2018	48	(36,759)	(0.03)
£600,000	JPY91,682,883	25 January 2018	12	(2,552)	(0.00)
£336,000	US$455,215	17 January 2018	17	(402)	(0.00)
£31,634	US$42,894	31 January 2018	2	(53)	(0.00)
HUF124,095,082	€400,000	28 February 2018	12	(172)	(0.00)
JPY535,075,040	AUD6,100,000	04 January 2018	42	(19,895)	(0.01)
JPY202,023,400	AUD2,300,000	05 January 2018	6	(4,987)	(0.00)
JPY522,959,743	AUD6,100,000	30 January 2018	49	(121,589)	(0.07)
JPY592,220,882	€4,400,000	04 January 2018	34	(26,566)	(0.02)
JPY107,948,760	€800,000	05 January 2018	8	(2,420)	(0.00)
JPY2,175,732,360	€16,300,000	19 January 2018	62	(264,066)	(0.17)
JPY303,347,052	£2,000,000	04 January 2018	19	(12,335)	(0.01)
JPY159,405,750	£1,050,000	05 January 2018	1	(5,128)	(0.00)
JPY845,052,823	£5,600,000	25 January 2018	59	(70,886)	(0.04)
JPY340,000,000	US$3,021,288	05 January 2018	12	(1,987)	(0.00)
JPY23,748,198	US$212,262	11 January 2018	11	(1,311)	(0.00)
JPY5,840,000,000	US$52,218,329	17 January 2018	352	(327,724)	(0.20)
MXN183,000,000	US$9,577,791	26 January 2018	180	(276,898)	(0.17)
MXN53,500,000	US$2,791,270	27 February 2018	3	(86,598)	(0.05)
NOK53,201,871	€5,500,000	19 January 2018	55	(104,261)	(0.06)
NOK5,000,000	SEK5,010,355	03 January 2018	1	(740)	(0.00)
NOK34,500,000	SEK34,951,728	31 January 2018	41	(55,633)	(0.03)
NOK214,158	US$26,362	11 January 2018	3	(169)	(0.00)
NOK28,500,000	US$3,505,533	30 January 2018	110	(17,790)	(0.01)
NZD2,637,915	AUD2,400,000	03 January 2018	15	(1,239)	(0.00)
NZD2,524,964	AUD2,300,000	04 January 2018	13	(3,381)	(0.00)
NZD3,717,789	AUD3,400,000	31 January 2018	33	(16,381)	(0.01)
NZD2,100,000	US$1,494,314	04 January 2018	34	(902)	(0.00)
NZD300,000	US$213,554	26 January 2018	3	(272)	(0.00)
PEN750,000	US$231,320	26 January 2018	14	(193)	(0.00)
PHP140,757,144	US$2,822,377	31 January 2018	50	(2,604)	(0.00)
PLN834,601	€200,000	10 January 2018	5	(142)	(0.00)
RON5,586,218	€1,200,000	09 February 2018	20	(8,952)	(0.01)
RUB2,500,000	US$43,318	19 January 2018	1	(20)	(0.00)
SEK2,946,396	€300,000	03 January 2018	2	(372)	(0.00)
SEK5,999,278	NOK6,000,000	03 January 2018	10	(718)	(0.00)
SEK5,991,030	NOK6,000,000	31 January 2018	12	(1,039)	(0.00)
THB2,500,000	US$76,894	12 January 2018	1	(151)	(0.00)
TRY4,100,000	US$1,084,713	03 January 2018	23	(4,967)	(0.00)
TRY3,200,000	US$843,331	19 January 2018	28	(4,570)	(0.00)
US$4,045,101	AUD5,200,000	03 January 2018	40	(22,190)	(0.01)
US$1,895,067	AUD2,490,857	11 January 2018	15	(53,220)	(0.03)
US$67,762,569	AUD89,000,000	31 January 2018	711	(1,849,247)	(1.13)
US$1,919,587	BRL6,400,000	03 January 2018	62	(8,751)	(0.01)
US$238,689	BRL800,000	02 February 2018	7	(1,506)	(0.00)
US$1,027,440	CAD1,300,000	03 January 2018	1	(10,203)	(0.01)
US$2,431,352	CAD3,097,174	11 January 2018	11	(41,074)	(0.03)
US$52,288,496	CAD67,100,000	29 January 2018	1077	(1,290,357)	(0.79)
US$3,358,077	CHF3,300,000	03 January 2018	20	(29,522)	(0.02)
US$102,320	CHF100,000	04 January 2018	1	(342)	(0.00)
US$228	CHF225	11 January 2018	1	(4)	(0.00)
US$79,684,798	CHF78,500,000	25 January 2018	640	(1,029,111)	(0.63)
US$166,189	CHF163,496	31 January 2018	4	(1,989)	(0.00)
US$4,727,355	CLP3,050,000,000	05 February 2018	128	(231,441)	(0.14)

Man Funds VI plc

Schedule of Investments as at 31 December 2017 (continued)
Man AHL Multi Strategy Alternative (continued)

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$75,333	CNH500,000	26 January 2018	1	(1,338)	(0.00)
US$594,391	COP1,800,000,000	31 January 2018	13	(6,793)	(0.00)
US$222,726	DKK1,393,175	11 January 2018	1	(2,153)	(0.00)
US$2,736,391	€2,300,000	03 January 2018	3	(26,261)	(0.02)
US$15,083,425	€12,853,083	11 January 2018	7	(362,665)	(0.22)
US$40,297,013	€34,100,000	19 January 2018	230	(702,738)	(0.43)
US$3,885,395	€3,270,024	31 January 2018	10	(49,147)	(0.03)
US$1,811,370	£1,350,000	03 January 2018	6	(15,129)	(0.01)
US$1,900,249	£1,441,099	11 January 2018	20	(50,032)	(0.03)
US$28,391,976	£21,200,000	17 January 2018	145	(304,655)	(0.19)
US$81,070	£60,335	31 January 2018	6	(640)	(0.00)
US$24,260	HUF6,479,553	11 January 2018	1	(839)	(0.00)
US$1,202,457	HUF320,000,000	31 January 2018	35	(38,461)	(0.02)
US$73,351	IDR1,000,000,000	18 January 2018	1	(493)	(0.00)
US$1,858,283	ILS6,500,000	21 February 2018	29	(18,015)	(0.01)
US$12,547,683	INR812,500,000	12 January 2018	36	(171,065)	(0.10)
US$5,643,135	INR365,000,000	31 January 2018	46	(62,338)	(0.04)
US$9,391,095	JPY1,060,000,000	04 January 2018	17	(21,522)	(0.01)
US$4,257,197	JPY480,000,000	05 January 2018	4	(5,343)	(0.00)
US$764,237	JPY86,252,881	11 January 2018	10	(1,932)	(0.00)
US$46,724,853	JPY5,280,000,000	17 January 2018	401	(189,936)	(0.12)
US$1,291,424	KRW1,441,097,001	11 January 2018	1	(56,309)	(0.03)
US$4,593,072	KRW5,000,000,000	12 January 2018	46	(83,122)	(0.05)
US$9,207,505	KRW10,000,000,000	22 January 2018	29	(147,436)	(0.09)
US$4,698,000	MXN93,000,000	03 January 2018	28	(50,741)	(0.03)
US$1,387,768	MXN27,500,000	26 January 2018	52	(9,906)	(0.01)
US$2,415,916	NOK20,000,000	03 January 2018	24	(29,668)	(0.02)
US$329,425	NOK2,721,042	11 January 2018	9	(3,382)	(0.00)
US$8,444,679	NOK70,000,000	30 January 2018	152	(121,716)	(0.07)
US$8,454,691	NZD11,900,000	03 January 2018	8	(8,077)	(0.00)
US$71,049	NZD100,000	04 January 2018	1	(66)	(0.00)
US$130,116	NZD188,317	11 January 2018	18	(3,795)	(0.00)
US$8,196,772	NZD11,900,000	26 January 2018	87	(263,404)	(0.16)
US$1,978,876	PEN6,500,000	26 January 2018	49	(24,195)	(0.01)
US$2,963,715	PHP150,000,000	10 January 2018	26	(45,716)	(0.03)
US$5,042,801	PLN18,000,000	31 January 2018	171	(137,604)	(0.08)
US$4,453,631	RUB262,500,000	19 January 2018	124	(92,734)	(0.06)
US$1,564,034	SEK13,000,000	03 January 2018	2	(24,231)	(0.01)
US$396,781	SEK3,322,794	11 January 2018	32	(9,387)	(0.01)
US$6,945,907	SEK58,500,000	23 January 2018	232	(210,377)	(0.13)
US$1,037,612	SEK8,702,455	31 January 2018	9	(27,483)	(0.02)
US$414,242	SEK3,500,000	12 March 2018	1	(15,133)	(0.01)
US$7,264,209	SGD9,800,000	11 January 2018	74	(70,517)	(0.04)
US$1,301,691	THB42,500,000	12 January 2018	13	(2,938)	(0.00)
US$3,183,250	TRY12,600,000	19 January 2018	61	(119,358)	(0.07)
US$1,090,803	TWD32,500,000	18 January 2018	10	(8,789)	(0.01)
US$800,020	ZAR10,000,000	03 January 2018	1	(7,110)	(0.00)
US$15,622,284	ZAR211,500,000	18 January 2018	381	(1,406,673)	(0.86)
ZAR2,000,000	US$162,468	03 January 2018	4	(1,042)	(0.00)
ZAR21,000,000	US$1,699,768	18 January 2018	106	(8,950)	(0.01)
Total unrealised loss on forward currency contracts				(12,074,961)	(7.40)
Total financial liabilities at fair value through profit or loss - trading				(24,764,260)	(15.17)
Total financial assets at fair value through profit or loss - trading				49,726,142	30.46
Total financial liabilities at fair value through profit or loss - trading				(24,764,260)	(15.17)
Other net assets				138,279,036	84.71
Net Assets Attributable to Holders of Redeemable Participating Shares				163,240,918	100.00

*The forward currency contracts are held with the Bank of New York Mellon, Deutsche Bank AG, HSBC Bank Plc, Royal Bank of Scotland and Morgan Stanley & Fund International Plc

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

Analysis of Total Assets	**Total**
Transferable securities listed on an official stock exchange	9.90
Exchange traded financial derivative instruments described in classification (a) above	1.38
Transferable securities as described in # above	3.65
OTC financial derivative instruments described in classification (b) above	11.04
Other current assets	74.03
	100.00

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

Man Funds VI plc

Schedule of Investments as at 31 December 2017 (continued)

Man AHL Target Risk

Financial assets at fair value through profit or loss

Nominal	Description	Fair Value US$	% of Net Assets
	Credit default swaps (b)		
	European Union		
(5,000,000)	ITraxx Europes 28V1 5 Years 100bps 20 December 2022_Barclays Capital	162,823	0.12
(25,000,000)	ITraxx Europes 28V1 5 Years 100bps 20 December 2022_Credit Suisse Securities	814,117	0.59
(5,000,000)	ITraxx Europes 28V1 5 Years 100bps 20 December 2022_Morgan Stanley	162,823	0.12
(10,000,000)	ITraxx Xovers 28V1 5 Years 500bps 20 December 2022_Credit Suisse Securities	1,463,342	1.04
		2,603,105	1.87
	United States		
(19,000,000)	NAHYS 29V1 5 Years 500 bps 20 December 2022_ JP Morgan Securities Limited	1,571,072	1.13
(10,000,000)	NAIGS 29V1 5 Years 100 bps 20 December 2022_Credit Suisse Securities	238,129	0.17
(25,000,000)	NAIGS 29V1 5 Years 100 bps 20 December 2022_JP Morgan Securities Limited	595,322	0.43
		2,404,523	1.73
	Total credit default swaps	5,007,628	3.60
	Futures contracts (a)		
	Canada		
23	S&P/TSX 60 IX Futures March 2018	3,336	0.00
	Hong Kong		
6	Hang Seng Index Futures January 2018	11,129	0.01
13	HSCEI Index Futures January 2018	3,160	0.00
		14,289	0.01
	Japan		
12	TOPIX Index Futures March 2018	25,122	0.02
	Singapore		
24	MSCI SING Index January 2018	1,975	0.00
17	MSCI Taiwan Index January 2018	10,270	0.01
38	NIKKEI 225 (SGX) March 2018	23,147	0.02
5	SGX Nifty 50 January 2018	386	0.00
		35,778	0.03
	South Africa		
13	FTSE/JSE Top 40 March 2018	10,403	0.01
	South Korea		
28	KOSPI2 Index Futures March 2018	15,599	0.01
	Turkey		
144	BIST 30 Futures February 2018	16,598	0.01
	United Kingdom		
125	FTSE 100 Index Futures March 2018	361,928	0.26
106	Long Gilt Futures March 2018	74,834	0.05
		436,762	0.31
	United States		
85	S&P500 Emini Futures March 2017	34,855	0.03
27	Unites States Ultra Bond (CBT) Futures March 2018	24,094	0.01
		58,949	0.04
	Total futures contracts	616,836	0.44
	Government bonds		
	France		
7,082,855	French Republic Government Bond Oat 1.85% 25/07/2027 #	10,810,653	7.77
	Germany		
9,245,430	Deutsche Bundesrepublik Inflation Linked Bond 0.1% 15/04/2026 #	12,255,512	8.81
	United Kingdom		
9,593,820	United Kingdom Gilt Inflation Linked 0.125% 22/03/2026 #	15,289,948	10.99
	United States		
100,000	United States Treasury Bill 0% 11/01/2018	99,972	0.07
100,000	United States Treasury Bill 0% 25/01/2018	99,922	0.07
100,000	United States Treasury Bill 0% 01/02/2018	99,899	0.07
100,000	United States Treasury Bill 0% 29/03/2018	99,675	0.07
100,000	United States Treasury Bill 0% 12/04/2018	99,614	0.07
100,000	United States Treasury Bill 0% 02/08/2018 #	99,876	0.07
8,114,560	United States Treasury Inflation Indexed Bonds 0.125% 15/07/2022 #	8,059,723	5.79
14,117,880	United States Treasury Inflation Indexed Bonds 0.375% 15/07/2027 #	14,049,772	10.11
		22,708,453	16.32
	Total government bonds	61,064,566	43.89

Nominal	Description	Fair Value US$	% of Net Assets
	Total return swaps (b)		
	United States		
107,000	BBG Commex AG&LV Capital	643,870	0.46
	Total total return swaps	643,870	0.46

Man Funds VI plc

Schedule of Investments as at 31 December 2017 (continued)
Man AHL Target Risk (continued)

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

Forward currency contracts (note 4) (b)*

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised gain US$	% of Net US$
CHF5,411,474	US$5,544,363	31 January 2018	11	22,096	0.02
€20,463,845	US$24,347,369	11 January 2018	3	244,892	0.18
€7,238,309	US$8,660,728	31 January 2018	25	48,518	0.03
£7,814,536	US$10,497,332	11 January 2018	2	78,313	0.06
£28,347,315	US$37,939,896	31 January 2018	13	449,794	0.32
JPY2,750,000,001	US$24,412,545	31 January 2018	1	38,469	0.03
SEK11,365	US$1,377	31 January 2018	8	14	0.00
US$51	SEK425	31 January 2018	8	-	0.00
Total unrealised gain on forward currency contracts				882,096	0.64
Total financial assets at fair value through profit or loss - trading				68,214,996	49.03

Man Funds VI plc

Schedule of Investments as at 31 December 2017 (continued)
Man AHL Target Risk (continued)

Financial liabilities at fair value through profit or loss

Nominal	Description	Fair Value US$	% of Net Assets
	Credit default swaps		
	European Union		
10,000,000	ITraxx Europes 28V1 5 Years 100bps		
	20 December 2022_Barclays Capital	(325,647)	(0.23)
5,000,000	ITraxx Europes 28V1 5 Years 100bps		
	20 December 2022_JP Morgan Securities Limited	(162,823)	(0.12)
3,000,000	ITraxx Xovers 28V1 5 Years 500bps		
	20 December 2022_Barclays Capital	(439,003)	(0.32)
		(927,473)	(0.67)
	United States		
2,000,000	NAHYS 29V1 5 Years 500 bps		
	20 December 2022_ JP Morgan Securities Limited	(165,376)	(0.12)
10,000,000	NAIGS 29V1 5 Years 100 bps		
	20 December 2022_Credit Suisse Securities	(238,129)	(0.17)
		(403,505)	(0.29)
	Total credit default swaps	(1,330,978)	(0.96)
	Futures contracts		
	Australia		
6	SPI 200 Futures March 2018	(1,133)	(0.00)
	Canada		
18	Canadian 10 Years Bond Futures March 2018	(28,118)	(0.02)
	France		
34	CAC40 10 Euro Futures January 2018	(36,120)	(0.03)
	Germany		
5	DAX Index Futures March 2018	(33,502)	(0.01)
5	EURO BUXL 30 Years Bond March 2018	(16,019)	(0.01)
62	Euro Stoxx 50 Futures March 2017	(57,566)	(0.04)
51	EURO BOBL Futures March 2018	(51,358)	(0.04)
16	EURO BTP Futures March 2018	(50,866)	(0.04)
42	EURO BUND Futures March 2018	(77,860)	(0.06)
21	EURO OAT Futures March 2018	(49,677)	(0.04)
		(336,848)	(0.24)
	Italy		
11	FTSE/MIB Index Futures March 2018	(45,648)	(0.03)
	Japan		
13	Japan 10 Years Bond OSE March 2018	(11,718)	(0.01)
	Netherlands		
13	Amsterdam Index Futures January 2018	(21,144)	(0.02)
	Singapore		
17	FTSE China A50 Index January 2018	(2,455)	(0.00)
	South Korea		
10	Korea 10 Years Bond Futures March 2018	(4,951)	0.00
12	Korea 3 Years Bond Futures March 2018	(2,363)	(0.00)
		(7,314)	0.00
	Spain		
8	IBEX 35 Index Futures January 2018	(23,765)	(0.02)
	Sweden		
35	OMXS30 Index Futures January 2018	(18,565)	(0.01)
	Switzerland		
14	Swiss Market Index Futures March 2018	(729)	(0.00)
	United States		
50	NASDAQ 100 E-Mini Index Futures March 2018	(14,025)	(0.01)
81	United States 10 Years Note (CBT) March 2018	(34,906)	(0.03)
9	United States 2 Years Note (CBT) March 2018	(2,187)	(0.00)
50	United States 5 Years Note (CBT) March 2018	(15,930)	(0.01)
47	United States Long Bond (CBT) March 2018	(13,852)	(0.01)
		(80,900)	(0.06)
	Total futures contracts	(614,457)	(0.44)

Man Funds VI plc

Schedule of Investments as at 31 December 2017 (continued)
Man AHL Target Risk (continued)

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

Forward currency contracts (note 4)*

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised loss US$	% of Net Assets
£64,661	US$87,676	31 January 2018	1	(108)	(0.00)
US$2,702	CHF2,654	11 January 2018	3	(24)	(0.00)
US$148,077	CHF145,489	31 January 2018	10	(1,579)	(0.00)
US$49,874,968	€42,398,105	11 January 2018	10	(1,076,616)	(0.77)
US$352,887	€295,822	31 January 2018	12	(3,051)	(0.00)
US$26,209,986	£19,820,935	11 January 2018	5	(614,277)	(0.45)
US$790,770	£587,765	31 January 2018	3	(5,218)	(0.00)
Total unrealised loss on forward currency contracts				(1,700,873)	(1.22)
Total financial liabilities at fair value through profit or loss - trading				(3,646,308)	(2.62)
Total financial assets at fair value through profit or loss - trading				68,214,996	49.03
Total financial liabilities at fair value through profit or loss - trading				(3,646,308)	(2.62)
Other net assets				74,552,778	53.59
Net assets attributable to holders of redeemable participating shares				139,121,466	100.00

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

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

Analysis of total assets	% of Total Assets
Transferable securities listed on an official stock exchange	0.34
Exchange traded derivative instruments described in classification (a) above	0.43
OTC financial derivative instruments described in classification (b) above	4.50
Transferable Securities as described in # above	41.76
Other current assets	52.97
	100.00

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

Man Funds VI plc

Schedule of Investments as at 31 December 2017 (continued)

Man GLG European Mid-Cap Equity Alternative

Financial assets at fair value through profit or loss

Nominal	Description	Fair Value €	% of Net Assets
	Contracts for difference (b)		
	European Union		
2,576	FTSE Developed Europe SMID Cap Tradable Plus	48,412	0.01
752	MDAX Index	877,232	0.17
		925,644	0.18
	France		
135,809	Arkema	871,254	0.17
8,709	Carrefour SA	1,852	0.00
5,965	Edenred	1,110	0.00
1,811	Ingenico	11,766	0.00
61,616	Kaufman and Broad SA	274,395	0.05
95,249	Maisons Du Monde SA	331,765	0.06
154,539	Nexity	339,574	0.07
248,521	Rubis SCA	2,652,051	0.52
221,387	Teleperformance	1,924,943	0.38
(394,582)	Television Francaise	38,043	0.01
		6,446,753	1.26
	Germany		
(97,000)	BASF SE	231,830	0.05
(802,719)	Brenntag AG	907,072	0.18
(754,057)	Fresenius SE and Company KGaA	1,397,268	0.27
(687,146)	Metro AG	840,973	0.16
(604,876)	SAP SE	1,633,165	0.32
		5,010,308	0.98
	Ireland		
998,965	Dalata Hotel Group Plc	1,496,781	0.29
174,980	DCC Plc	1,008,037	0.20
541,548	Smurfit Kappa Group Plc	1,923,250	0.38
		4,428,068	0.87
	Netherlands		
101,580	Aalberts Industries	2,752,250	0.54
(53,500)	ASML Holding NV	80,250	0.02
(8,725,518)	Koninklijke KPN NV	235,589	0.05
(75,000)	Randstad Holdings NV	57,000	0.01
		3,125,089	0.62
	Norway		
(511,507)	Marine Harvest	337,418	0.07
6,113	Schibsted ASA	3,221	0.00
(100,646)	XXL ASA	2,269	0.00
		342,908	0.07
	Spain		
7,273	Cellnex Telecom SAU	4,560	0.00
36,949	Distribuidora Internacional de Alimentacion SA	9,904	0.00
		14,464	0.00
	Sweden		
(823,718)	ARJO AB	411,508	0.08
(823,718)	Getinge AB	966,842	0.19
(276,160)	ICA Gruppen AB	314,460	0.06
4,420	Intrum Justitia AB	7,702	0.00
110,832	Thule Group AB	293,955	0.06
		1,994,467	0.39
	United Kingdom		
58,478	AA Plc	8,273	0.00
1,058,528	Ascential Plc	654,933	0.13
33,032	Balfour Beatty Plc	11,548	0.00
(1,189,444)	Daily Mail&General Tst-A NV	921,009	0.18
18,903	Greene King Plc	8,264	0.00
(1,532,111)	Halfords Group Plc	124,322	0.02
12,465	Hikma Pharmaceuticals Plc	11,719	0.00
662,036	Howden Joinery Group Plc	244,671	0.05
1,865,422	Informa Plc	1,239,717	0.24
28,946	Inmarsat Plc	4,649	0.00
53,519	Intu Properties Plc	32,621	0.01
(1,978,708)	Marks & Spencer Group Plc	447,169	0.09
60,327	Melrose Industries Plc	5,284	0.00
3,029	Next Plc	5,847	0.00
31,455	Ocado Group Plc	14,890	0.00
30,758	Royal Mail Plc	3,895	0.00
810,837	RPC Group Plc	758,488	0.15
2,779	Russell UK MID 150 Index	387,687	0.08
(1,995,120)	Stagecoach Group Plc	893,849	0.17
19,837	Tate & Lyle Plc	3,575	0.00
66,202	Tesco Plc	11,453	0.00
8,490	Travis Perkins Plc	5,185	0.00
1,735,517	UBM PLC	1,283,881	0.26
61,183	WM Morrison Supermarkets Plc	3,461	0.00
		7,086,390	1.38
	Total contracts for difference	29,374,091	5.75

Nominal	Description	Fair Value €	% of Net Assets
	Equities		
	Belgium		
3,810	Ontex Group NV	105,061	0.02
	Denmark		
130,533	NKT A/C	4,966,798	0.97
1,801	Pandora A/S	163,399	0.03
		5,130,197	1.00
	Finland		
278,744	Terveystalo OY	2,479,428	0.49
	Germany		
97,000	BASF SE	8,898,780	1.74
1,200,819	Brenntag AG	63,367,219	12.40
3,315	Deutsche Euroshop AG	112,561	0.02
672,340	Deutsche Lufthansa AG	20,654,285	4.04
58,924	Drillisch AG	4,055,739	0.79
1,475	Duerr AG	157,161	0.03
754,057	Fresenius SE and Company KGaA	49,066,489	9.60
7,839	K+S AG	162,697	0.03
100,000	MAN SE	9,540,000	1.87
5,373	ProSiebenSat.1 Media SE	154,232	0.03
604,876	SAP SE	56,525,662	11.06
152,700	Siltronic AG	18,522,510	3.63
391,563	Tele Columbus AG	3,621,958	0.71
274,140	United Internet AG	15,719,188	3.08
100,000	Wacker Chemie AG	16,220,000	3.17
1,758	Wirecard AG	163,617	0.03
3,387	Zalando SE	149,418	0.04
		267,091,516	52.27
	Italy		
348,919	Amplifon SpA	4,480,120	0.88
314,597	Autogrill SpA	3,617,866	0.71
9,722	Azimut Holding SpA	155,259	0.03
55,264	Banco BPM SpA	144,792	0.03
32,918	BPER Banca	138,585	0.03
848,639	Cerved Information Solutions SpA	8,995,572	1.76
252,817	Moncler SpA	6,593,467	1.29
796,240	Prysmian SpA	21,649,766	4.24
45,862	Saipem SpA	174,551	0.03
38,241	Unione di Banche Italiane SpA	139,427	0.03
		46,089,405	9.03
	Luxembourg		
758,500	ArcelorMittal	20,566,728	4.03
	Netherlands		
287,000	Aalberts Industries NV	12,167,365	2.38
53,500	ASML Holding NV	7,765,525	1.52
4,376	Boskalis Westminster NV	137,538	0.03
4,639	Gemalto NV	229,631	0.04
454,702	Heineken NV	39,527,245	7.74
231,111	IMCD Group NV	12,117,150	2.37
8,725,518	Koninklijke KPN NV	25,373,806	4.97
4,255	Koninklijke Vopak NV	155,604	0.03
5,156	Philips Lighting NV	157,774	0.03
75,000	Randstad Holding NV	3,843,000	0.75
		101,474,638	19.86
	United Kingdom		
138,543	Victoria Plc	1,291,515	0.25
	Total equities	444,228,488	86.95
	Option Contracts (b)		
	Germany		
2,161	Put on 3300 Sx5E Index 16 March 2018	754,189	0.15
	Sweden		
2,114	Put on 300 ICA SS Index 16 March 2018	201,046	0.04
	Total option contracts	955,235	0.19

Man Funds VI plc

Schedule of Investments as at 31 December 2017 (continued)
Man GLG European Mid-Cap Equity Alternative (continued)

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

Forward currency contracts (note 4) (b)*

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised gain €	% of Net Assets
€7,739,273	DKK57,588,664	11 January 2018	1	4,149	0.00
£3,880,471	€4,368,041	12 January 2018	2	1,795	0.00
SEK10,536	€1,067	5 January 2018	2	4	0.00
SEK6,466,414	€652,600	11 January 2018	1	5,135	0.00
SEK10,526	€1,069	12 January 2018	2	2	0.00
US$14,015,369	€11,661,570	12 January 2018	3	246	0.00
Total unrealised gain on forward currency contracts				11,331	0.00
Total financial assets at fair value through profit or loss - trading				474,569,145	92.89

Man Funds VI plc

Schedule of Investments as at 31 December 2017 (continued)
Man GLG European Mid-Cap Equity Alternative (continued)

Financial liabilities at fair value through profit or loss

Nominal	Description	Fair Value €	% of Net Assets
	Contracts for difference		
	Belgium		
(688,740)	BPOST SA	(2,283,070)	(0.45)
	Denmark		
404,955	ISS A/S	(802,115)	(0.16)
	European Union		
(195,392)	Citipricemompure Europe	(469,223)	(0.09)
(59,642)	ESTX SML	(617,295)	(0.12)
		(1,086,518)	(0.21)
	Finland		
(151,365)	Amer Sports OYJ	(317,128)	(0.06)
	France		
101,999	Alten	(214,651)	(0.04)
1,041,888	Altran Technologies	(1,206,042)	(0.24)
529,992	Elior Group	(3,124,260)	(0.61)
(116,266)	Klepierre	(47,915)	(0.01)
9,083	Peugeot SA	(11,140)	(0.00)
(199,365)	Plastic Omnium	(387,068)	(0.08)
318,150	SMCP SA	(461,097)	(0.09)
(57,726)	STOXX Europe Small 200 Index	(697,047)	(0.14)
		(6,149,220)	(1.21)
	Germany		
(672,340)	Deutsche Lufthansa AG	(718,059)	(0.14)
(478,389)	Elringklinger AG	(1,285,701)	(0.25)
(168,139)	Fielmann AG	(298,323)	(0.06)
(211,499)	Fraport AG	(4,486,267)	(0.88)
(615,722)	Freenet AG	(961,630)	(0.19)
(277,161)	GEA Group AG	(509,966)	(0.10)
(100,000)	MAN AG	(68,000)	(0.01)
(508,528)	Schaeffler AG	(359,262)	(0.07)
(152,700)	Siltronic Ag	(821,526)	(0.16)
(231,914)	Software AG NPV	(1,960,627)	(0.38)
(100,000)	Wacker Chemi AG	(1,261,000)	(0.25)
		(12,730,361)	(2.49)
	Ireland		
(56,394)	Paddy Power Betfair Plc	(120,860)	(0.02)
	Luxembourg		
(758,500)	Arcelormittal	(178,248)	(0.03)
	Netherlands		
(70,417)	Basic Fit NV	(186,435)	(0.04)
(454,702)	Heineken NV	(341,027)	(0.06)
		(527,462)	(0.10)
	Norway		
(237,491)	TGS Nopec Geophysical Company ASA	(58,839)	(0.01)
	Spain		
3,318	Bolsas Y Mercados Espanoles	(5,976)	(0.00)
	Sweden		
256,863	Ahlsell AB	(73,357)	(0.01)
767,410	Bravida Holding AB	(591,861)	(0.12)
19,003	Elekta AB	(10,407)	(0.00)
(467,590)	Swedish Match AB	(1,526,379)	(0.30)
29,227	Telefonaktiebolaget LM Ericsson	(288)	0.00
		(2,202,292)	(0.43)
	Switzerland		
(137,349)	DKSH Holding AG	(778,746)	(0.15)
(32,285)	Panalpina Welttransport Holding AG	(643,094)	(0.13)
		(1,421,840)	(0.28)
	United Kingdom		
14,107	Aggreko Plc	(7,186)	(0.00)
437,803	Cineworld Group Plc	(433,711)	(0.08)
82,794	Cobham Plc	(1,343)	(0.00)
(1,288,295)	Dominos Pizza UK and Ireland Plc	(1,113,169)	(0.22)
19,939	John Wood Group Plc	(15,830)	(0.00)
17,184	Just Eat Plc	(7,603)	(0.00)
(1,925,253)	Pearson Plc	(1,339,702)	(0.26)
13,380	Provident Financial Plc	(2,279)	(0.00)
(328,046)	Victrex Plc	(2,617,856)	(0.52)
(215,694)	Whitbread Plc	(428,002)	(0.09)
		(5,966,681)	(1.17)
	United States		
(22,083)	FTSE Francesmidcaptrada+	(890,023)	(0.17)
(14,555)	FTSE Italysmidcaptrad+	(313,673)	(0.07)
		(1,203,696)	(0.24)
	Total contracts for difference	(35,054,306)	(6.86)

Man Funds VI plc

Schedule of Investments as at 31 December 2017 (continued)
Man GLG European Mid-Cap Equity Alternative (continued)

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

Forward currency contracts (note 4)*

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised loss €	% of Net Assets
DKK20,398,326	€2,741,624	11 January 2018	1	(1,787)	(0.00)
€4,367,952	£3,879,288	5 January 2018	2	(1,377)	(0.00)
€11,394,714	£10,176,495	11 January 2018	3	(65,442)	(0.01)
€596,567	NOK5,903,105	11 January 2018	1	(4,230)	(0.00)
€1,071	SEK10,536	5 January 2018	2	(2)	(0.00)
€11,639,697	US$13,983,037	5 January 2018	3	(272)	(0.00)
£3,879,289	€4,377,431	5 January 2018	2	(8,102)	(0.00)
£6,969,336	€7,910,082	11 January 2018	1	(61,635)	(0.01)
US$13,983,036	€11,772,200	5 January 2018	3	(132,232)	(0.03)
Total unrealised loss on forward currency contracts				(275,079)	(0.05)
Total financial liabilities at fair value through profit or loss - trading				(35,329,385)	(6.91)
Total financial assets at fair value through profit or loss - trading				474,569,145	92.89
Total financial liabilities at fair value through profit or loss - trading				(35,329,385)	(6.91)
Other net assets				71,679,473	14.02
Net assets attributable to holders of redeemable participating shares				510,919,233	100.00

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

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

Analysis of total assets	% of Total Assets
Transferable securities listed on an official stock exchange	80.25
OTC financial derivative instruments described in classification (b) above	5.48
Other current assets	14.27
	100.00

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

Man Funds VI plc

Schedule of Investments as at 31 December 2017 (continued)

Man Numeric Market Neutral Alternative

Financial assets at fair value through profit or loss

Nominal	Description	Fair Value US$	% of Net Assets
	Contracts for difference (b)		
	Finland		
(214,582)	Ramirent OYJ	31,447	0.01
	Germany		
(185,197)	Brenntag AG	60,001	0.02
(347,234)	Deutsche Telekom AG	188,015	0.06
(45,722)	Siemens AG	176,107	0.06
		424,123	0.14
	Luxembourg		
(137,438)	RTL Group SA	5,160	0.00
	Sweden		
(289,365)	JM AB	3,433,622	1.10
	Switzerland		
(37,362)	Flughafen Zuerich AG	937,779	0.30
	Total contracts for difference	4,832,131	1.55
	Equities		
	Denmark		
678,534	TDC A/S	4,172,715	1.34
	Finland		
34,313	Cramo OYJ	814,172	0.26
131,454	DNA OYJ	2,470,352	0.79
164,873	Finnair OYJ	2,538,097	0.81
214,582	Ramirent OYJ	2,012,403	0.64
119,065	Sanoma OYJ	1,554,119	0.50
		9,389,143	3.00
	Germany		
45,661	Aareal Bank AG	2,068,726	0.66
115,106	Aurubis AG	10,723,052	3.43
51,637	Bechtle AG	4,310,637	1.38
185,197	Brenntag AG	11,735,233	3.76
9,300	Carl Zeiss Meditec AG	578,027	0.19
243,074	Covestro AG	25,110,717	8.04
48,460	CTS Eventim AG and Company KGaA	2,259,257	0.72
623,341	Deutsche Pfandbriefbank AG	10,000,065	3.20
347,234	Deutsche Telekom AG	6,168,902	1.98
93,735	Hannover Rueck SE	11,807,228	3.78
72,373	Jenoptik AG	2,393,812	0.77
189,353	Rheinmetall AG	24,067,652	7.71
277,160	Scout24 AG	11,332,307	3.63
45,722	Siemens AG	6,376,981	2.04
102,885	Siltronic AG	14,985,925	4.80
452,660	Software AG	25,470,946	8.16
593,654	Suedzucker AG	12,888,504	4.13
621,718	Tag Immobilien AG	11,825,494	3.79
268,395	Talanx AG	10,980,377	3.52
212,938	Uniper SE	6,648,095	2.13
883	XING SE	284,798	0.09
		212,016,735	67.91
	Luxembourg		
305,765	Grand City Properties SA	7,214,745	2.31
137,438	RTL Group SA	11,068,934	3.55
		18,283,679	5.86
	Netherlands		
944,842	Altice NV	10,023,893	3.21
	Sweden		
289,365	JM AB	6,605,474	2.12
	Switzerland		
37,362	Flughafen Zuerich AG	8,545,911	2.74
5,561	Helvetia Holding AG	3,130,024	1.00
9,332	Schindler Holding AG	2,111,551	0.68
1,200	Sika AG	9,531,042	3.05
89,129	Sunrise Communications Group AG	8,140,052	2.61
57,318	Swiss Prime Site AG	5,293,607	1.69
		36,752,187	11.77
	Total equities	297,243,826	95.21

Man Funds VI plc

Schedule of Investments as at 31 December 2017 (continued)
Man Numeric Market Neutral Alternative (continued)

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

Forward currency contracts (note 4) (b)*

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised gain US$	% of Net Assets
€191,260,639	US$227,183,063	5 January 2018	6	2,577,387	0.83
€1,028,628	US$1,228,526	12 January 2018	2	7,696	0.00
£2,014,905	US$2,699,097	5 January 2018	1	27,161	0.01
£2,011,720	US$2,720,862	12 January 2018	1	1,754	0.00
NOK10,171	US$1,224	5 January 2018	2	21	0.00
NOK10,152	US$1,238	12 January 2018	2	3	0.00
SEK10,123	US$1,218	5 January 2018	2	19	0.00
SEK10,091	US$1,232	12 January 2018	2	1	0.00
US$228,126,940	€189,896,407	5 January 2018	3	5,336	0.00
Total unrealised gain on forward currency contracts				2,619,378	0.84
Total financial assets at fair value through profit or loss - trading				304,695,335	97.60

Man Funds VI plc

Schedule of Investments as at 31 December 2017 (continued)

Man Numeric Market Neutral Alternative (continued)

Financial liabilities at fair value through profit or loss

Nominal	Description	Fair Value US$	% of Net Assets
	Contracts for difference		
	Denmark		
(678,534)	TDC A/S	(528,105)	(0.17)
	Finland		
(34,313)	Cramo OYJ	(4,183)	(0.00)
(131,454)	DNA OYJ	(79,375)	(0.03)
(164,873)	Finnair OYJ	(604,137)	(0.19)
(119,065)	Sanoma OYJ	(517,063)	(0.17)
		(1,204,758)	(0.39)
	Germany		
(45,661)	Aareal Bank AG	(202,520)	(0.06)
(115,106)	Aurubis AG	(583,434)	(0.19)
(51,637)	Bechtle AG	(766,619)	(0.25)
(9,300)	Carl Zeiss Meditec AG	(50,733)	(0.02)
(243,074)	Covestro AG	(6,726,092)	(2.15)
(48,460)	CTS Eventim AG and Company KGaA	(233,381)	(0.07)
(623,341)	Deutsche Pfandbriefbank AG	(1,933,409)	(0.62)
(93,735)	Hannover Rueck SE	(12,019)	(0.00)
(72,373)	Jenoptik AG	(69,430)	(0.02)
(189,353)	Rheinmetall AG	(749,053)	(0.24)
(277,160)	Scout24 AG	(1,061,811)	(0.34)
(102,885)	Siltronic AG	(6,162,507)	(1.97)
(452,660)	Software AG	(406,075)	(0.13)
(593,654)	Suedzucker AG	(367,213)	(0.12)
(621,718)	Tag Immobilien AG	(1,905,206)	(0.61)
(268,395)	Talanx AG	(1,127,012)	(0.36)
(212,938)	Uniper SE	(1,796,584)	(0.58)
(883)	XING SE	(6,778)	(0.00)
		(24,159,876)	(7.73)
	Luxembourg		
(305,765)	Grand City Properties SA	(830,464)	(0.27)
	Netherlands		
(944,842)	Altice NV	(574,056)	(0.18)
	Switzerland		
(5,561)	Helvetia Holding AG	(156,412)	(0.05)
(9,332)	Schindler Holding AG	(331,767)	(0.11)
(1,200)	Sika AG	(1,967,383)	(0.63)
(89,129)	Sunrise Communications Group AG	(1,235,942)	(0.40)
(57,318)	Swiss Prime Site	(229,425)	(0.07)
		(3,920,929)	(1.26)
	United States		
2,837,602	MS Numeric Market Neutral	(1,216,629)	(0.39)
	Total contracts for difference	(32,434,817)	(10.39)

Man Funds VI plc

Schedule of Investments as at 31 December 2017 (continued)
Man Numeric Market Neutral 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
€189,389,160	US$227,617,668	12 January 2018	3	(6,645)	(0.00)
US$1,621,726	€1,364,233	5 January 2018	2	(4,091)	(0.00)
US$653,061	€546,799	12 January 2018	1	(1,501)	(0.00)
US$2,724,757	£2,014,905	5 January 2018	6	(17,118)	(0.01)
US$1,240	NOK10,171	5 January 2018	2	(4)	(0.00)
US$1,236	SEK10,123	5 January 2018	2	(1)	(0.00)
Total unrealised loss on forward currency contracts				(29,360)	(0.01)
Total financial liabilities at fair value through profit or loss - trading				(32,464,177)	(10.40)
Total financial assets at fair value through profit or loss - trading				304,695,335	97.60
Total financial liabilities at fair value through profit or loss - trading				(32,464,177)	(10.40)
Other net assets				39,951,443	12.80
Net assets attributable to holders of redeemable participating shares				312,182,601	100.00

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

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

Analysis of Total Assets	% of Total Assets
Transferable securities listed on an official stock exchange	85.27
OTC financial derivative instruments described in classification (b) above	2.14
Other current assets	12.59
	100.00

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

Man Funds VI plc

Schedule of Investments as at 31 December 2017 (continued)

Man GLG Unconstrained Emerging Equity

Financial assets at fair value through profit or loss

Nominal	Description	Fair Value US$	% of Net Assets
	Contracts for difference (b)		
	China		
74,407	Midea Group Company Limited	163,226	0.15
176,914	Midea Group Company Limited	738,300	0.69
159,671	Shanghai International Air	460,018	0.43
882,454	Zhengzhou Yutong Bus Company	697,957	0.65
		2,059,501	1.92
	Saudi Arabia		
64,825	Saudi Basic Industries Corporation	96,025	0.09
	Taiwan		
261,565	Taiwan Semiconductor Manufacture	316,458	0.30
	Total contracts for difference	2,471,984	2.31
	Equities		
	Argentina		
162,565	Bolsas Y Mercados Argentinos SA	2,936,101	2.74
	Brazil		
56,354	BM&FBovespa SA	387,008	0.36
282,972	Cia de Saneamento Do Parana	5,109,892	4.78
		5,496,900	5.14
	China		
6,235	Baidu Inc	1,460,299	1.37
312,865	ENN Energy Holdings Limited	2,231,234	2.09
163,749	Hollysys Automation Technologies Limited	3,646,690	3.41
26,161	Tencent Holdings Limited	1,358,700	1.27
		8,696,923	8.14
	Hong Kong		
1,202,919	Sino Biopharmaceutical Limited	2,132,764	1.99
	India		
346,861	ICICI Bank Limited	3,374,958	3.16
	Indonesia		
6,073,442	Semen Indonesia Persero TBK PT	4,431,699	4.14
	Israel		
34,179	Check Point Software Technologies Limited	3,541,628	3.31
	Japan		
5,816	Fanuc Corporation	1,397,079	1.31
	Luxembourg		
115,961	Tenaris SA	3,694,517	3.45
	Mexico		
212,873	Fomento Economico Mexicano SAB de CV	2,012,259	1.88
849,624	GMexico Transportes SAB de CV	1,313,160	1.23
169,811	Grupo Financiero Santander Mexico SAB de CV	1,241,318	1.16
247,047	Promotora Y Operadora De Infraestructura SAB de CV	2,457,654	2.30
714,939	Wal-Mart de Mexico SAB de CV	1,760,901	1.65
		8,785,292	8.22
	Poland		
322,451	Eurocash SA	2,456,336	2.30
	Russia		
9,551	Magnit PJSC	1,051,798	0.98
45,415	MMC Norilsk Nickel PJSC	851,077	0.80
1,472,184	Moscow Exchange MICEX-RTS OAO	2,786,528	2.61
124,681	Polymetal International Plc	1,552,536	1.45
12,678	Polyus PJSC	1,011,884	0.95
26,589	Polyus PJSC	1,019,422	0.95
		8,273,245	7.74
	South Africa		
98,941	Bid Corporation Limited	2,405,513	2.25
80,142	Bidvest Group Limited	1,411,807	1.32
71,285	Mr Price Group Limited	1,409,980	1.32
		5,227,300	4.89
	South Korea		
17,021	Coway Company Limited	1,553,362	1.45
75,794	Kangwon Land Inc	2,463,809	2.30
9,930	Korea Zinc Company Limited	4,572,874	4.27
3,969	LG Chem Limited	1,501,513	1.40
		10,091,558	9.42
	Taiwan		
113,382	Delta Electronics Inc	546,745	0.51
55,864	Hon Hai Precision Industry Company Limited	178,714	0.17
2,566	Largan Precision Company Limited	346,634	0.32
		1,072,093	1.00
	Equities (continued)		
	United States		
31,389	Yum China Holdings Inc	1,256,188	1.17
	Total equities	72,864,581	68.12
	Government bonds		
	United States		
2,000,000	United States Treasury Bill 0% 01/02/2018	1,997,976	1.87
3,000,000	United States Treasury Bill 0% 12/04/2018	2,988,411	2.79
4,000,000	United States Treasury Bill 0% 02/08/2018 #	3,995,034	3.74
		8,981,421	8.40
	Total government bonds	8,981,421	8.40
	Promissory notes		
	Curacao		
72,889	ICICI Bank Limited -CW18 ML	358,578	0.34
48,772	ICICI Bank Limited -CW18 ML	239,934	0.22
69,100	Indiabulls HO -CW18 ML	1,295,446	1.21
130,969	Infosys Limited -CW21 ML	2,138,204	2.00
152,128	Sun Pharmaceutical -CW20 ML	1,361,293	1.27
		5,393,455	5.04
	India		
18,696	Hero Motocorp	1,108,725	1.04
	Netherlands		
40,456	Infosys Limited-CW21 JPM	660,486	0.62
62,045	Sun Pharmaceutical-JPM-CW18	555,200	0.52
		1,215,686	1.14
	Singapore		
47,886	Infosys Limited-CLSA GM-CW20 #	781,790	0.73
81,134	Shriram Transport-CLSA-GM-CW19	1,883,074	1.76
127,200	Sun Pharmaceutical-CLSA GM-CW19 #	1,138,230	1.06
		3,803,094	3.55
	United States		
278,830	Engro Corporation Limited	694,232	0.65
55,722	Indiabulls Housing Finance Limited	1,044,643	0.98
		1,738,875	1.63
	Total promissory notes	13,259,835	12.40

Man Funds VI plc

Schedule of Investments as at 31 December 2017 (continued)
Man GLG Unconstrained Emerging Equity (continued)

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

Forward currency contracts (note 4) (b)*

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised gain US$	% of Net Assets
JPY301,214,790	US$2,675,443	22 March 2018	1	10,023	0.01
SAR1,845,689	US$492,000	18 January 2018	1	107	0.00
US$2,774,000	JPY301,214,790	22 March 2018	1	88,533	0.08
Total unrealised gain on forward currency contracts				98,663	0.09
Total financial assets at fair value through profit & loss - trading				97,676,484	91.32

Man Funds VI plc

Schedule of Investments as at 31 December 2017 (continued)
Man GLG Unconstrained Emerging Equity (continued)

Financial liabilities at fair value through profit or loss

Nominal	Description	Fair Value US$	% of Net Assets
	Contracts for difference		
	Taiwan		
322,376	Delta Electronics Inc	(187,782)	(0.18)
274,652	Hon Hai Precision Industry	(103,435)	(0.09)
4,263	Largan Precision Company Limited	(1,423)	(0.00)
		(292,640)	(0.27)
	United Arab Emirates		
1,588,794	Emaar Properties PJSC	(428,108)	(0.40)
	Total contracts for difference	(720,748)	(0.67)

Man Funds VI plc

Schedule of Investments as at 31 December 2017 (continued)
Man GLG Unconstrained Emerging Equity (continued)

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

Forward currency contracts (note 4)*

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised loss US$	% of Net Assets
AED3,182,507	US$866,420	18 January 2018	1	(6)	0.00
US$1,541,155	SAR5,781,488	18 January 2018	1	(335)	0.00
US$2,619,402	AED9,622,500	18 January 2018	2	(251)	0.00
US$3,033,151	CNY20,124,959	20 September 2018	1	(5,840)	(0.01)
Total unrealised loss on forward currency contracts				(6,432)	(0.01)
Total financial liabilities at fair value through profit & loss - trading				(727,180)	(0.68)
Total financial assets at fair value through profit & loss - trading				97,676,484	91.32
Total financial liabilities at fair value through profit & loss - trading				(727,180)	(0.68)
Other net assets				10,012,819	9.36
Net Assets Attributable to Holders of Redeemable Participating Shares				106,962,123	100.00

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

Classifications :
(a) Exchange traded derivative instruments
(b) OTC financial derivatives instruments
#Transferable securities other than those listed on an official stock exchange or dealt on another regulated market

Analysis of Total Assets	% of Total Assets
Transferable securities listed on official stock exchange	72.38
OTC financial derivative instruments described in classification (b) above	2.09
Transferable Securities as described in # above	4.80
Other current assets	20.73
	100.00

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

Man Funds VI plc

Schedule of Investments as at 31 December 2017 (continued)
Man GLG Global Emerging Markets Debt Total Return

Financial assets at fair value through profit or loss

Nominal	Description	Fair Value US$	% of Net Assets
	Corporate bonds		
	Brazil		
14,000,000	Itau Unibanco Holding SA 2.85% 26/05/2018	14,038,220	0.43
	Chile		
34,800,000	Itau CorpBanca 3.125% 15/01/2018	34,809,048	1.08
	China		
3,000,000	CNPC General Capital Limited 1.95% 16/04/2018	2,996,580	0.09
5,400,000	Sinopec Group Overseas Development 2016 Limited 1.75% 29/09/2019	5,314,452	0.17
		8,311,032	0.26
	Colombia		
5,000,000	Banco Davivienda SA 2.95% 29/01/2018 *	5,002,775	0.15
	Hong Kong		
2,800,000	CNOOC Finance 2013 Limited 1.75% 09/05/2018	2,794,764	0.09
	Israel		
15,829,000	Israel Electric Corporation Limited 5.625% 21/06/2018	16,050,923	0.50
	Malaysia		
13,660,000	Petronas Capital Limited 5.25% 08/12/2019	14,244,778	0.44
	Mexico		
16,100,000	Petroleos Mexicanos 5.5% 04/02/2019 *	16,633,312	0.52
5,400,000	Petroleos Mexicanos 6% 05/03/2020 *	5,747,625	0.18
5,000,000	Petroleos Mexicanos 5.75% 01/03/2018	5,031,675	0.16
13,400,000	Petroleos Mexicanos 8% 03/05/2019 *	14,346,375	0.43
		41,758,987	1.29
	Netherlands		
9,000,000	Majapahit Holding BV 7.75% 20/01/2020	9,855,000	0.31
7,005,000	Majapahit Holding BV 8% 07/08/2019	7,595,592	0.24
		17,450,592	0.55
	Peru		
2,003,000	Banco de Credito del Peru 2.75% 09/01/2018 *	2,003,230	0.06
7,683,000	Corp Financiera de Desarrollo SA 3.25% 15/07/2019	7,769,434	0.24
		9,772,664	0.30
	Turkey		
11,150,000	Akbank TAS 6.5% 03/09/2018	11,228,608	0.35
	United Arab Emirates		
6,500,000	ICICI Bank Limited 4.7% 21/02/2018	6,519,760	0.20
11,083,000	ICICI Bank Limited 4.8% 22/05/2019	11,379,803	0.35
		17,899,563	0.55
	United Kingdom		
1,505,000	State Bank of India 3.25% 18/04/2018 *	1,508,334	0.05
2,600,000	State Bank of India 3.622% 17/04/2019	2,630,394	0.08
		4,138,728	0.13
	Virgin Islands (British)		
4,550,000	CNPC General Capital Limited 2.75% 14/05/2019	4,558,850	0.14
11,940,000	Sinopec Capital 2013 Limited 1.875% 24/04/2018 *	11,920,836	0.37
34,188,000	Sinopec Group Overseas Development 2013 Limited 2.5% 17/10/2018	34,204,068	1.06
1,000,000	Sinopec Group Overseas Development 2014 Limited 2.75% 10/04/2019	1,001,494	0.03
3,250,000	Sinopec Group Overseas Development 2016 Limited 2.125% 03/05/2019	3,228,678	0.10
3,800,000	State Grid Overseas Investment 2013 Limited 1.75% 22/05/2018	3,790,899	0.12
		58,704,825	1.82
	Total corporate bonds	256,205,507	7.94
	Credit default swaps (b)		
	United States		
7,000,000	Lebanese Republic 100bps 20 December 2022_Bank of America	1,227,729	0.04
6,250,000	Lebanese Republic 100bps 20 December 2019_Barclays	456,709	0.01
7,725,000	Lebanese Republic 100bps 20 June 2021 _Barclays	977,002	0.03
4,800,000	Lebanese Republic 500bps 20 June 2021 _Barclays	607,069	0.02
2,700,000	Lebanese Republic 100bps 20 December 2021_Barclays	386,453	0.01
6,200,000	Lebanese Republic 100bps 20 December 2021 _Barclays	887,410	0.03
9,000,000	Lebanese Republic 100bps 20 December 2021 _Barclays	1,288,176	0.04
25,000,000	Lebanese Republic 100bps 20 June 2022_Barclays	3,990,574	0.12
15,000,000	Lebanese Republic 100bps 20 June 2022_Barclays	2,394,345	0.07
5,000,000	Lebanese Republic 100bps 20 June 2022_Barclays	798,115	0.02
10,000,000	Lebanese Republic 100bps 20 June 2022_Barclays	1,596,230	0.05
10,500,000	Lebanese Republic 100bps 20 June 2022_Barclays	1,676,041	0.05
5,000,000	Lebanese Republic 500bps 20 June 2022_Barclays	51,188	0.00
10,000,000	Lebanese Republic 100bps 20 June 2022_Goldman Sachs	1,596,230	0.05
10,000,000	Lebanese Republic 100bps 20 June 2022_Goldman Sachs	1,596,230	0.05
10,000,000	Lebanese Republic 100bps 20 June 2022_Goldman Sachs	1,596,230	0.05
5,000,000	Lebanese Republic 100bps 20 June 2022_Goldman Sachs	798,115	0.02
10,000,000	Lebanese Republic 100bps 20 June 2022_Goldman Sachs	1,596,230	0.05
7,300,000	Lebanese Republic 100bps 20 December 2022_Deutsche Bank	1,280,345	0.04
10,000,000	Lebanese Republic 100bps 20 December 2022_Deutsche Bank	1,753,898	0.05
6,600,000	Lebanese Republic 100bps 20 December 2022_Deutsche Bank	1,157,573	0.04
(11,500,000)	Republic of Colombia 100bps 20 Dec 2019_Credit Suisse	137,551	0.00
(16,200,000)	Republic of Philippines 100bps 20 December 2019_Barclays	241,350	0.01
15,000,000	Republic of South Africa 100bps 20 December 2022_Barclays	389,824	0.01
16,000,000	Republic of South Africa 100bps 20 December 2022_Citibank	415,812	0.01
12,000,000	Republic of South Africa Government International Bond 1	91,851	0.00
16,500,000	Republic of South Africa Government International Bond 1	126,295	0.00
14,000,000	Republic of South Africa Government International Bond 1	237,262	0.01
15,000,000	Republic of South Africa Government International Bond 1	254,209	0.01
9,000,000	Republic of South Africa Government International Bond 1	152,526	0.00
15,200,000	Republic of South Africa Government International Bond 1	395,021	0.01
20,400,000	Republic of South Africa Government International Bond 1	530,160	0.02
15,200,000	Republic of South Africa Government International Bond 1	395,021	0.01
20,400,000	Republic of South Africa Government International Bond 1	530,160	0.02
15,200,000	Republic of South Africa Government International Bond 1	395,021	0.01
20,400,000	Republic of South Africa Government International Bond 1	530,160	0.02
17,800,000	Republic of South Africa Government International Bond 1	462,591	0.01
16,100,000	Republic of South Africa Government International Bond 1	418,411	0.01
37,000,000	Republic of South Africa Government International Bond 1	961,565	0.03
15,000,000	Republic of Turkey 100bps 20 June 2022_Barclays	305,246	0.01
35,000,000	Republic of Turkey 100bps 20 June 2022_Barclays	712,241	0.02
12,000,000	Republic of Turkey 100bps 20 June 2022_Barclays	244,197	0.01
15,200,000	Republic of Turkey 100bps 20 December 2022_Barclays	446,956	0.01
10,500,000	Republic of Turkey 100bps 20 December 2022_Goldman sachs	308,752	0.01
10,000,000	Republic of Turkey 100bps 20 June 2022_Citibank	203,497	0.02
15,200,000	Republic of Turkey 100bps 20 December 2022_Citibank	446,956	0.02
20,400,000	Republic of Turkey 100bps 20 December 2022_JP Morgan	599,862	0.03
20,400,000	Republic of Turkey 100bps 20 December 2022_JP Morgan	599,862	0.03
10,000,000	Republic of Turkey 100bps 20 June 2022_Goldman sachs	203,497	0.01
14,000,000	Russian Federation 100bps 20 June 2022_Barclays	31,837	0.00
15,000,000	Russian Federation 100bps 20 June 2022_Barclays	34,111	0.00
17,400,000	Russian Federation 100bps 20 June 2022_Barclays	39,568	0.00
13,000,000	Russian Federation 100bps 20 December 2022_Barclays	106,802	0.00
9,000,000	Russian Federation 100bps 20 June 2022_Citibank	20,466	0.00
15,000,000	Russian Federation 100bps 20 June 2022_Citibank	34,111	0.00
9,000,000	Russian Federation 100bps 20 June 2022_Citibank	20,466	0.00
		38,892,777	1.20
	Total credit default swaps	38,892,777	1.20
	Government bonds		
	Brazil		
3,600,000	Banco Nacional de Desenvolvimento Economico e Social 4% 14/04/2019 *	3,653,982	0.11
2,000,000	Banco Nacional de Desenvolvimento Economico e Social 6.5% 10/06/2019	2,100,370	0.07
42,068,000	Banco Nacional de Desenvolvimento Economico e Social 6.369% 16/06/2018	42,846,258	1.33
		48,600,610	1.51
	Colombia		
22,850,000	Colombia Government International Bond 7.375% 18/03/2019	24,249,563	0.75
	Indonesia		
18,935,000	Indonesia Government International Bond 11.625% 04/03/2019	20,994,181	0.65
10,100,000	Indonesia Government International Bond 5.875% 13/03/2020	10,857,500	0.34
		31,851,681	0.99
	South Africa		
47,130,000	Republic of South Africa 6.875% 27/05/2019	49,692,694	1.54
1,400,000	South Africa Government International Bond 5.5% 03/09/2020	1,470,875	0.04
		51,163,569	1.58
	Turkey		
124,909,000	Turkey Government International Bond 6.75% 03/04/2018	126,261,764	3.91
	United States		
275,800,000	United States Treasury Bill 0% 11/01/2018	275,722,142	8.54
370,200,000	United States Treasury Bill 0% 18/01/2018	370,003,520	11.46
538,500,000	United States Treasury Bill 0% 01/03/2018	537,399,629	16.65
485,500,000	United States Treasury Bill 0% 29/03/2018	483,923,062	14.99
310,000,000	United States Treasury Bill 0% 26/04/2018	308,671,383	9.55
		1,975,719,736	61.19
	Total government bonds	2,257,846,923	69.93
	Interest rate swap (b)		
	Brazil		
(185,400,000)	Payable BRL 8.745% Vs BRL CDI O/N 0BP 28 Sep 2017	127,519	0.00
	Total interest rate swap	127,519	0.00

Man Funds VI plc

Schedule of Investments as at 31 December 2017 (continued)

Man GLG Global Emerging Markets Debt Total Return (continued)

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

Forward currency contracts (note 4) (b)*

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised Unrealised gain US$	% of Net Assets
CHF6,991,847	US$7,079,269	05 January 2018	2	99,219	0.00
CHF6,945,767	US$7,123,008	12 January 2018	2	11,833	0.00
€1,477,927,021	US$1,755,305,828	05 January 2018	15	20,120,514	0.62
€1,470,172,765	US$1,764,290,091	12 January 2018	11	2,587,843	0.08
£30,151,027	US$40,755,601	12 January 2018	4	50,115	0.00
£30,303,042	US$40,625,080	05 January 2018	5	376,299	0.01
NOK422,685	US$50,608	05 January 2018	2	1,081	0.00
NOK420,603	US$51,315	12 January 2018	2	130	0.00
SEK10,469	US$1,251	05 January 2018	2	28	0.00
SEK10,405	US$1,269	12 January 2018	2	2	0.00
SGD192,492,547	US$142,299,000	29 January 2018	5	1,807,596	0.06
TRY537,800,672	US$134,531,000	11 January 2018	5	6,766,257	0.21
US$308,673,926	BRL1,001,432,999	02 February 2018	6	7,998,977	0.25
US$144,461,000	TRY537,355,112	11 January 2018	6	3,280,807	0.10
ZAR544,531,377	US$36,758,000	08 March 2018	2	6,775,935	0.22
Total unrealised gain on forward currency contracts				49,876,636	1.55
Total financial assets at fair value through profit & loss - trading				2,602,949,362	80.62

Man Funds VI plc

Schedule of Investments as at 31 December 2017 (continued)
Man GLG Global Emerging Markets Debt Total Return (continued)

Financial liabilities at fair value through profit or loss

Nominal	Description	Fair Value US$	% of Net Assets
	Credit default swaps		
	United States		
20,000,000	Argentine Republic 500bps 20 December 2022_BAML London	(2,371,590)	(0.08)
17,500,000	Argentine Republic 500bps 20 December 2022_Barclays	(2,075,141)	(0.07)
77,500,000	Argentine Republic 500bps 20 December 2022_Barclays	(9,189,910)	(0.29)
36,500,000	Argentine Republic 500bps 20 December 2022_Barclays	(4,328,151)	(0.14)
12,000,000	Argentine Republic 500bps 20 December 2022_Barclays	(1,422,954)	(0.05)
10,500,000	Argentine Republic 500bps 20 December 2022_Barclays	(1,245,085)	(0.05)
34,500,000	Argentine Republic 500bps 20 December 2022_Barclays	(4,090,992)	(0.14)
12,000,000	Argentine Republic 500bps 20 December 2022_Citi Bank	(1,422,954)	(0.05)
17,000,000	Argentine Republic 500bps 20 December 2022_Citi Bank	(2,015,851)	(0.07)
13,500,000	Argentine Republic 500bps 20 December 2022_Credit suisse	(1,600,823)	(0.05)
22,400,000	Argentine Republic 500bps 20 December 2022_Goldman Sachs	(2,656,180)	(0.08)
4,000,000	Argentine Republic 500bps 20 December 2022_HSBC Bank	(474,318)	(0.01)
13,100,000	Argentine Republic 500bps 20 December 2022_HSBC Bank	(1,553,391)	(0.05)
4,250,000	Argentine Republic 500bps 20 December 2022_JP Morgan	(503,963)	(0.02)
15,500,000	Argentine Republic 500bps 20 December 2022_JP Morgan	(1,837,982)	(0.06)
42,500,000	Kingdom of Saudi Arabia 100bps 20 December 2022_Barclays	(162,109)	(0.01)
10,000,000	Kingdom of Saudi Arabia 100bps 20 December 2022_Barclays	(38,143)	(0.00)
13,000,000	Kingdom of Saudi Arabia 90bps 20 December 2022_ Citi Bank	(49,586)	(0.00)
12,000,000	Republic of Colombia 100bps 20 December 2021_Credit Suisse	(105,650)	(0.00)
9,000,000	Republic of Indonesia 100bps 20 June 2022_ Barclays	(86,378)	(0.00)
7,000,000	Republic of Indonesia 100bps 20 December 2021_ Barclays	(87,499)	(0.00)
8,500,000	Republic of Indonesia 100bps 20 December 2021_ Barclays	(106,248)	(0.00)
20,100,000	Republic of Indonesia 100bps 20 December 2022_ Barclays	(135,750)	(0.00)
10,000,000	Republic of Indonesia 100bps 20 June 2022_ Citi Bank	(95,975)	(0.00)
11,000,000	Republic of Indonesia 131bps 20 June 2022_ Citi Bank	(105,573)	(0.00)
19,000,000	Republic of Indonesia 100bps 20 December 2022_ Citi Bank	(128,321)	(0.00)
14,500,000	Republic of Indonesia 100bps 20 December 2022_ Citi Bank	(97,929)	(0.00)
22,300,000	Republic of Indonesia 100bps 20 December 2022_ Goldman Sac	(150,608)	(0.00)
10,000,000	Republic of Indonesia 100bps 20 June 2022_ HSBC Bank	(95,975)	(0.00)
13,000,000	Republic of Indonesia 100bps 20 June 2022_ HSBC Bank	(124,768)	(0.00)
15,500,000	Republic of Indonesia 100bps 20 December 2021_ HSBC Bank	(193,747)	(0.01)
17,500,000	Republic of Indonesia 100bps 20 December 2022_ HSBC Bank	(118,190)	(0.00)
35,500,000	Republic of Indonesia 100bps 20 December 2022_ HSBC Bank	(239,758)	(0.01)
16,500,000	Republic of Indonesia 100bps 20 December 2022_HSBC Bank	(111,437)	(0.00)
12,600,000	Republic of Indonesia 100bps 20 December 2022_HSBC Bank	(85,097)	(0.00)
16,500,000	Republic of Indonesia 100bps 20 December 2022_ UBS AG	(111,437)	(0.00)
16,500,000	Republic of Indonesia 100bps 20 December 2022_ UBS AG	(111,437)	(0.00)
10,000,000	Republic of Kazakhstan 100bps 20 June 2022_ Barclays	(22,517)	(0.00)
3,750,000	Republic of Kazakhstan 100bps 20 December 2021_ Barclays	(30,740)	(0.00)
6,000,000	Republic of Kazakhstan 100bps 20 December 2021_ Barclays	(49,184)	(0.00)
8,000,000	Republic of Kazakhstan 100bps 20 December 2021_ Barclays	(65,579)	(0.00)
8,700,000	Republic of Kazakhstan 195bps 20 December 2021_ Citi Bank	(71,317)	(0.00)
6,500,000	Republic of Kazakhstan 100bps 20 December 2021_ JP Morgan	(53,283)	(0.00)
5,000,000	Republic of Kazakhstan 100bps 20 December 2021_ JP Morgan	(40,987)	(0.00)
10,000,000	Republic of Kazakhstan 100bps 20 June 2022_ Nomura	(22,517)	(0.00)
15,000,000	Republic of Kazakhstan 100bps 20 June 2022_ Nomura	(33,776)	(0.00)
13,100,000	Republic of Korea 100bps 20 December 2022_ Barclays	(288,745)	(0.01)
33,200,000	Republic of Korea 100bps 20 December 2022_ Barclays	(731,781)	(0.02)
14,500,000	Russian Federation 100bps 20 June 2021_ Barclays	(106,846)	(0.00)
6,500,000	Russian Federation 100bps 20 December 2021_ Barclays	(24,710)	(0.00)
12,000,000	Russian Federation 100bps 20 December 2021_ Barclays	(45,619)	(0.00)
9,000,000	Russian Federation 100bps 20 December 2021_ JP Morgan	(34,214)	(0.00)
		(40,952,715)	(1.27)
	Total credit default swaps	(40,952,715)	(1.27)
	Interest rate swaps		
	Brazil		
(90,000,000)	Payable BRL 10.04% Vs CDI 0BP 20 June 2017	(781,972)	(0.02)
(364,100,000)	Payable BRL 10.26% Vs CDI 0BP 30 May 2017	(3,745,931)	(0.12)
(342,800,000)	Payable BRL 10.355% Vs CDI 0BP 26 May 2027	(3,761,810)	(0.12)
(104,700,000)	Payable BRL 8.8525% Vs CDI 0BP 13 September 2017	(14,728)	(0.00)
(77,700,000)	Payable BRL 9.075% Vs CDI 0BP 04 August 2017	(134,889)	(0.00)
(165,300,000)	Payable BRL 9.1175% Vs CDI 0BP 27 November 2017	(244,005)	(0.01)
(801,500,000)	Payable BRL 9.17% Vs CDI 0BP 08 August 2017	(1,947,426)	(0.06)
(136,000,000)	Payable BRL 9.19% Vs CDI 0BP 19 December 2017	(227,887)	(0.01)
(174,700,000)	Payable BRL 9.3% Vs CDI 0BP 16 August 2017	(587,876)	(0.02)
(709,700,000)	Payable BRL 9.53% Vs CDI 0BP 18 July 2017	(3,563,350)	(0.10)
		(15,009,874)	(0.46)
	Total interest rate swaps	(15,009,874)	(0.46)

Man Funds VI plc

Schedule of Investments as at 31 December 2017 (continued)
Man GLG Global Emerging Markets Debt Total Return (continued)

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

Forward currency contracts (note 4)*

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised loss US$	% of Net Assets
US$3,200,000	BRL10,673,600	02 February 2018	1	(4,692)	(0.00)
US$7,166,442	CHF6,991,847	05 January 2018	2	(12,046)	(0.00)
US$159,956,306	€135,007,333	12 January 2018	10	(2,297,738)	(0.07)
US$1,772,829,997	€1,477,927,021	05 January 2018	15	(2,596,346)	(0.08)
US$716	£533	12 January 2018	1	(5)	(0.00)
US$40,950,838	£30,303,042	05 January 2018	3	(50,541)	(0.00)
US$157,670,495	IDR2,194,592,760,929	30 April 2018	12	(3,017,998)	(0.09)
US$51,553	NOK422,685	05 January 2018	2	(136)	(0.00)
US$1,276	SEK10,469	05 January 2018	2	(3)	(0.00)
US$141,389,980	SGD192,568,522	29 January 2018	2	(2,773,494)	(0.09)
US$110,575	TRY445,561	11 January 2018	1	(6,488)	(0.00)
US$100,675,486	ZAR1,386,689,421	08 March 2018	4	(10,186,900)	(0.32)
Total unrealised loss on forward currency contracts				(20,946,387)	(0.65)
Total financial liabilities at fair value through profit & loss - trading				(76,908,976)	(2.38)
Total financial assets at fair value through profit & loss - trading				2,602,949,362	80.62
Total financial liabilities at fair value through profit & loss - trading				(76,908,976)	(2.38)
Other net assets				702,471,676	21.76
Net Assets Attributable to Holders of Redeemable Participating Shares				3,228,512,062	100.00

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

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

Analysis of Total Assets	% of Total Assets
Transferable securities listed on official stock exchange	73.53
OTC financial derivative instruments described in classification (b) above	2.66
Transferrable securities dealt on another regulated market described in * above	1.82
Other current assets	21.99
	100.00

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

Man Funds VI plc

Schedule of Investments as at 31 December 2017 (continued)

Man GLG Innovation Equity Alternative

Financial assets at fair value through profit or loss

Nominal	Description	Fair Value US$	% of Net Assets
	Contracts for difference (b)		
	France		
(6,518)	Societe BIC SA	2,170	0.00
	Germany		
(11,208)	Delivery Hero AG	32,737	0.02
	Netherlands		
(9,449)	ASML Holding NV	8,286	0.01
	Portugal		
278,928	ZON Optimus SGPS SA	70,722	0.04
	South Korea		
2,342	Samsung Electronics Company Limited	389,031	0.25
	Switzerland		
72,484	STMicroelectronics NV	56,710	0.04
	Taiwan		
(53,701)	Taiwan Semiconductor	23,397	0.01
	United Kingdom		
(32,816)	Atlassian Corporation Plc	6,250	0.00
289,625	Boohoo.Com Plc	25,145	0.02
(34,670)	WPP Plc	2,615	0.00
		34,010	0.02
	United States		
(94,760)	3D Systems Corporation	121,816	0.08
(8,409)	Expedia Inc	5,005	0.00
(8,316)	Lam Research Corporation	27,779	0.02
(19,212)	Omnicom Group Inc	6,434	0.00
(10,894)	Skyworks Solutions Inc	121,345	0.08
(64,623)	Western Union Company	44,440	0.03
		326,819	0.21
	Total contracts for difference	943,882	0.60
	Equities		
	Austria		
9,849	AMS AG	893,939	0.57
	China		
15,537	Alibaba Group Holding Limited	2,679,045	1.70
29,532	Ctrip.Com International Limited	1,302,361	0.83
28,812	Tencent Holdings Limited	1,496,383	0.95
		5,477,789	3.48
	Finland		
290,687	Nokia OYJ	1,359,228	0.86
	Germany		
56,482	Aixtron SE	785,397	0.50
177,717	Infineon Technologies AG	4,873,048	3.09
22,647	Kion Group AG	1,957,461	1.24
		7,615,906	4.83
	Netherlands		
9,092	ASM International NV	615,429	0.39
	Singapore		
15,006	Broadcom Limited	3,855,041	2.45
	United States		
18,098	Adobe Systems Inc	3,171,494	2.01
297,084	Advanced Micro Devices Inc	3,054,024	1.94
2,380	Alphabet Inc	2,507,092	1.59
2,659	Amazon.Com Inc	3,109,621	1.97
9,548	Apple Inc	1,615,808	1.03
65,676	Applied Materials Inc	3,357,357	2.13
90,889	Comcast Corporation	3,640,104	2.31
23,602	Facebook Inc	4,164,809	2.64
31,638	Mastercard Inc	4,788,728	3.04
38,708	Microsoft Corporation	3,311,082	2.10
25,676	PayPal Holdings Inc	1,890,267	1.20
36,215	Qualcomm Inc	2,318,484	1.47
46,297	Visa Inc	5,278,784	3.34
		42,207,654	26.77
	Total equities	62,024,986	39.35
	Exchange traded fund		
	United States		
18,099	SPDR S&P Regional Banking	1,065,126	0.68
	Total exchange traded fund	1,065,126	0.68

Nominal	Description	Fair Value US$	% of Net Assets
	Government bonds		
	United States		
6,000,000	United States Treasury Bill 0% 11/01/2018	5,998,306	3.81
3,000,000	United States Treasury Bill 0% 01/02/2018	2,996,963	1.90
2,000,000	United States Treasury Bill 0% 29/03/2018	1,993,504	1.26
4,000,000	United States Treasury Bill 0% 12/04/2018	3,984,548	2.53
9,000,000	United States Treasury Bill 0% 02/08/2018 #	8,988,827	5.70
		23,962,148	15.20
	Total government bonds	23,962,148	15.20
	Option contracts (b)		
	United States		
12	Put on 6200 NDX Index 19 January 2018	29,820	0.02
6	Put on 6300 NDX Index 19 January 2018	25,860	0.02
		55,680	0.04
	Total option contracts	55,680	0.04

Man Funds VI plc

Schedule of Investments as at 31 December 2017 (continued)
Man GLG Innovation Equity Alternative (continued)

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

Forward currency contracts (note 4) (b)*

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised gain US$	% of Net Assets
CHF739,169	US$747,969	11 January 2018	1	11,266	0.01
CHF1,348,221	US$1,382,625	12 January 2018	2	2,297	0.00
CHF1,355,293	US$1,372,239	05 January 2018	2	19,233	0.01
€96,281,897	US$115,544,105	12 January 2018	6	169,070	0.11
€96,858,482	US$115,038,230	05 January 2018	8	1,317,380	0.84
£28,354,967	US$38,327,735	12 January 2018	4	47,233	0.03
£28,423,058	US$38,104,853	05 January 2018	5	352,823	0.21
NOK10,589	US$1,292	12 January 2018	2	4	0.00
NOK10620	US$1,271	05 January 2018	2	28	0.00
SEK10488	US$1,279	12 January 2018	2	2	0.00
SEK10,527	US$1,257	05 January 2018	2	28	0.00
US$29,992	£22,134	11 January 2018	1	37	0.00
US$2,115,993	£16,493,724	11 January 2018	5	5,485	0.00
Total unrealised gain on forward currency contracts				1,924,886	1.21
Total financial assets at fair value through profit & loss - trading				89,976,708	57.08

Man Funds VI plc

Schedule of Investments as at 31 December 2017 (continued)
Man GLG Innovation Equity Alternative (continued)

Financial liabilities at fair value through profit or loss

Nominal	Description	Fair Value US$	% of Net Assets
	Contracts for difference		
	China		
(135,538)	Cheetah Mobile Inc	(218,624)	(0.14)
(26,005)	ZTO express Cayman Inc	(8,572)	(0.01)
		(227,196)	(0.15)
	France		
(15,001)	Ingenico	(96,833)	(0.06)
13,690	Teleperformance	(65,664)	(0.04)
		(162,497)	(0.10)
	Germany		
(22,287)	Freenet AG	(49,800)	(0.03)
(15,248)	ProSiebenSat 1 Media SE	(61,272)	(0.04)
(14,771)	Rocket Internet SE	(29,302)	(0.02)
(35,091)	Software AG	(261,539)	(0.17)
(31,129)	Zalando SE	(55,695)	(0.04)
		(457,608)	(0.30)
	Netherlands		
(8,048)	BE Semiconductor Industries	(128,722)	(0.08)
	Sweden		
(454,355)	Telefonaktiebolaget LM Ericsson	(160,055)	(0.10)
	Taiwan		
(254,299)	AU Optronics Corporation	(5,446)	(0.00)
	United Kingdom		
(209,431)	Pearson Plc	(186,071)	(0.12)
(429,056)	Purplegroupsbricks Group Inc	(494,138)	(0.31)
(226,502)	Sage Group Plc	(291,230)	(0.18)
		(971,439)	(0.61)
	United States		
(6,615)	Analog Devices Inc	(1,522)	(0.00)
(25,825)	Avis Budget Group Inc	(169,510)	(0.11)
(24,451)	Intel Corporation	(48,625)	(0.03)
(79,701)	Market Vector Semiconductor	(287,809)	(0.18)
(31,411)	ON Semiconductor Corporation	(59,069)	(0.04)
(648)	Priceline.Com Inc	(18,371)	(0.01)
(33,933)	Snap Inc	(1,950)	(0.00)
(25,866)	Teradyne Inc	(61,665)	(0.04)
(2,507)	Tesla Inc	(16,336)	(0.01)
(14,107)	Thomson Reuters Corporation	(1,852)	(0.00)
(38,831)	Zillow Group Inc	(37,587)	(0.03)
		(704,296)	(0.45)
	Total contracts for difference	(2,817,259)	(1.79)
	Futures contracts		
	Hong Kong		
(51)	MINI HSI Index Futures January 2018	(15,961)	(0.01)
	United States		
(25)	S&P500 Emini Futures March 2018	(14,437)	(0.01)
	Total futures contracts	(30,398)	(0.02)
	Total return swap		
	South Korea		
(18,428,659)	KOSPI2 Index Future (KMH8) 08 March 2018	(181,642)	(0.12)
	Total total return swap	(181,642)	(0.12)

Man Funds VI plc

Schedule of Investments as at 31 December 2017 (continued)
Man GLG Innovation Equity Alternative (continued)

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

Forward currency contracts (note 4)*

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised loss US$	% of Net Assets
HKD5,417,751	US$694,401	11 January 2018	1	(1,155)	(0.00)
US$1,506,782	CHF1,489,778	11 January 2018	3	(23,438)	(0.01)
US$1,389,136	CHF1,355,293	05 January 2018	2	(2,335)	(0.00)
US$9,607,592	€8,206,623	11 January 2018	6	(254,651)	(0.16)
US$83,662	€70,041	12 January 2018	2	(514)	(0.00)
US$116,183,321	€96,858,482	05 January 2018	8	(172,289)	(0.11)
US$2,364	£1,759	12 January 2018	1	(16)	(0.00)
US$38,410,265	£28,423,058	05 January 2018	4	(47,411)	(0.03)
US$16,234	HKD126,873	11 January 2018	1	(1)	(0.00)
US$1,295	NOK10,619	05 January 2018	2	(4)	(0.00)
US$1,283	SEK10,527	05 January 2018	2	(3)	(0.00)
Total unrealised loss on forward currency contracts				(501,817)	(0.31)
Total financial liabilities at fair value through profit & loss - trading				(3,531,116)	(2.24)
Total financial assets at fair value through profit & loss - trading				89,976,708	57.08
Total financial liabilities at fair value through profit & loss - trading				(3,531,116)	(2.24)
Other net assets				71,178,872	45.16
Net Assets Attributable to Holders of Redeemable Participating Shares				157,624,464	100.00

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

Classifications :
(a) Exchange traded derivative instruments
(b) OTC financial derivatives instruments
#Transferable securities other than those listed on an official stock exchange or dealt on another regulated market

Analysis of Total Assets	% of Total Assets
Transferable securities listed on official stock exchange	45.03
OTC financial derivative instruments described in classification (b) above	1.69
Transferable Securities as described in # above	5.19
Other current assets	48.09
	100.00

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

Man Funds VI plc

Schedule of Investments as at 31 December 2017 (continued)

Man NewSmith UK Equity Alternative

Financial assets at fair value through profit or loss

Nominal	Description	Fair Value US$	% of Net Assets
	Contracts for difference (b)		
	Denmark		
20,991	CHR Hansen Holding A/S	92,597	0.09
	Israel		
76,382	Taptica International Limited	18,332	0.02
	Netherlands		
167,820	Royal Dutch Shell Plc	218,600	0.21
	United Kingdom		
100,129	Abcam Plc	35,045	0.03
413,743	Alfa Financial Software H-Wi	28,962	0.03
67,431	AstraZeneca Plc	113,788	0.11
651,654	B&M European Value Retail SA	199,644	0.19
167,852	Big Yellow Group Plc	166,173	0.16
542,661	BP Plc	128,814	0.12
(200,836)	Capita Group Plc	157,055	0.15
(221,056)	Card Factory Plc	15,347	0.01
(392,860)	Dairy Crest Group Plc	139,465	0.13
81,119	Diageo Plc	199,958	0.19
648,008	HSBC Holdings Plc	163,860	0.15
121,952	Imperial Brands Plc	9,756	0.01
(345,166)	Marks & Spencer Group Plc	37,617	0.04
1,756,154	Melrose Industries Plc	20,921	0.02
(232,043)	National Grid Plc	71,157	0.07
271,103	Prudential Plc	317,191	0.30
44,830	Rio Tinto Plc	157,802	0.15
(109,256)	Rolls-Royce Holdings Plc	114,120	0.11
1,123,673	Royal Bank of Scotland Group Plc	43,219	0.04
(117,908)	RPC Group Plc	58,846	0.06
(1,069,022)	Sainsbury (J) Plc	41,003	0.04
(111,895)	Severn Trent Plc	19,022	0.02
(83,220)	SSE Plc	582	0.00
(44,091)	Unilever Plc	58,149	0.05
(381,652)	WM Morrison Supermarkets Plc	43,797	0.04
		2,341,293	2.22
	Total contracts for difference	2,670,822	2.54
	Equities		
	United Kingdom		
1,030,766	Medica Group Plc	2,128,532	2.01
349,735	Patisserie Holdings Plc	1,235,439	1.17
		3,363,971	3.18
	United States		
42,472	Philip Morris International Inc	3,317,070	3.14
	Total equities	6,681,041	6.32
	Government bonds		
	United Kingdom		
8,000,000	United Kingdom Treasury Bill 0% 05/02/2018 #	7,998,560	7.56
5,000,000	United Kingdom Treasury Bill 0% 12/03/2018 #	4,997,175	4.73
7,800,000	United Kingdom Treasury Bill 0% 19/03/2018 #	7,796,217	7.37
10,000,000	United Kingdom Treasury Bill 0% 09/04/2018 #	9,993,550	9.45
6,000,000	United Kingdom Treasury Bill 0% 30/04/2018 #	5,994,900	5.67
15,000,000	United Kingdom Treasury Bill 0% 08/05/2018 #	14,985,975	14.17
10,000,000	United Kingdom Treasury Bill 0% 21/05/2018 #	9,989,000	9.45
4,000,000	United Kingdom Treasury Bill 0% 11/06/2018 #	3,994,740	3.77
		65,750,117	62.17
	Total government bonds	65,750,117	62.17

Man Funds VI plc

Schedule of Investments as at 31 December 2017 (continued)
Man NewSmith UK Equity Alternative (continued)

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

Forward currency contracts (note 4) (b)

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised gain US$	% of Net Assets
£80,928,075	JPY12,314,088,662	05 January 2018	1	108,359	0.10
£1,606,957	US$2,131,795	18 January 2018	1	32,122	0.03
Total unrealised gain on forward currency contracts				140,481	0.13
Total financial assets at fair value through profit & loss - trading				75,242,461	71.15

Man Funds VI plc

Schedule of Investments as at 31 December 2017 (continued)
Man NewSmith UK Equity Alternative (continued)

Financial liabilities at fair value through profit or loss

Nominal	Description	Fair Value US$	% of Net Assets
	Contracts for difference		
	Ireland		
(14,785)	SRCE STX 600 Opt Health	(13,734)	(0.01)
	United Kingdom		
(55,921)	Ashtead Group Plc	(52,448)	(0.05)
(392,295)	BT Group Plc	(9,422)	(0.01)
(138,167)	Compass Group	(9,672)	(0.01)
(158,195)	easyJet Plc	(285,631)	(0.27)
43,202	Electra Private Equity Plc	(311,702)	(0.29)
877,490	Equinity Group Plc	(106,267)	(0.10)
(76,364)	Greggs Plc	(91,682)	(0.09)
(99,208)	JD Wetherspoon Plc	(20,699)	(0.02)
(437,112)	Kingfisher Plc	(147,898)	(0.14)
94,462	London Stock Exchange Plc	(67,966)	(0.06)
(2,175)	Russell UK MID 150	(283,923)	(0.27)
(101,344)	WH Smith Plc	(265,521)	(0.25)
		(1,652,831)	(1.56)
	Total contracts for difference	(1,666,565)	(1.57)
	Future contract		
	United Kingdom		
(55)	FTSE 100 Index Futures September 2018	(123,475)	(0.12)
	Total future contract	(123,475)	(0.12)

Man Funds VI plc

Schedule of Investments as at 31 December 2017 (continued)
Man NewSmith UK Equity Alternative (continued)

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

Forward currency contracts (note 4)

Amount Receivable	Amount Payable	Maturity Date	Contracts	Unrealised loss US$	% of Net Assets
JPY12,314,088,662	£81,169,493	05 January 2018	1	(349,778)	(0.33)
JPY12,277,959,938	£80,707,166	12 January 2018	1	(117,446)	(0.11)
Total unrealised loss on forward currency contracts				(467,224)	(0.44)
Total financial liabilities at fair value through profit & loss - trading				(2,257,264)	(2.13)
Total financial assets at fair value through profit & loss - trading				75,242,461	71.15
Total financial liabilities at fair value through profit & loss - trading				(2,257,264)	(2.13)
Other net assets				32,769,370	30.98
Net Assets Attributable to Holders of Redeemable Participating Shares				105,754,567	100.00

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

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

Analysis of Total Assets	% of Total Assets
Transferable securities listed on an official stock exchange	6.10
OTC financial derivative instruments described in classification (b) above	2.57
Transferable Securities as described in # above	59.99
Other current assets	31.34
	100.00

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

Man Funds VI plc

Schedule of Investments as at 31 December 2017 (continued)

Man Alternative Style Risk Premia

Financial assets at fair value through profit or loss

Nominal	Description	Fair Value US$	% of Net Assets
	Contracts for difference (b)		
	Finland		
(12,722)	Orion OYJ	94,062	0.28
(125,713)	Ramirent OYJ	62,033	0.18
(36,418)	Terveystalo OY	52,696	0.16
		208,791	0.62
	Germany		
(12,672)	Hella KGaA Hueck & Company	248	0.00
(24,001)	Jenoptik AG	7,775	0.02
(6,279)	Rheinmetall AG	3,533	0.01
		11,556	0.03
	Sweden		
(58,852)	Husqvarna AB	22,609	0.07
(23,514)	Trelleborg AB	38,309	0.11
		60,918	0.18
	Total contracts for difference	281,265	0.83
	Equities		
	Austria		
27,761	S&T AG	599,536	1.77
	Finland		
12,722	Orion OYJ	489,920	1.45
125,713	Ramirent OYJ	1,178,968	3.49
36,418	Terveystalo OY	388,985	1.15
19	Uponor OYJ	383	0.00
		2,058,256	6.09
	Germany		
12,683	Brenntag AG	803,674	2.38
5,413	Carl Zeiss Meditec AG	336,436	0.99
7,787	Covestro AG	804,435	2.38
9,306	CTS Eventim AG & Company KGaA	433,856	1.28
13,474	Deutsche Wohnen	589,907	1.74
13,634	Hannover Rueck SE	1,717,392	5.08
12,672	Hella GmbH & Company KGaA	784,717	2.32
6,765	Henkel AG & Company KGaA	812,341	2.40
24,001	Jenoptik AG	793,858	2.35
9,133	Nemetschek SE	820,763	2.43
6,279	Rheinmetall AG	798,090	2.36
25,053	RIB Software SE	746,676	2.21
30,863	Scout24 AG	1,261,903	3.73
5,627	Siltronic AG	819,612	2.42
14,539	Software AG	818,102	2.42
33,463	TAG Immobilien AG	636,489	1.88
11,760	United Internet AG	809,722	2.39
		13,787,973	40.76
	Luxembourg		
10,052	RTL Group SA	809,565	2.39
	Sweden		
58,852	Husqvarna AB	561,385	1.66
23,514	Trelleborg AB	545,668	1.61
		1,107,053	3.27
	Switzerland		
20	Georg Fischer AG	26,434	0.08
6,438	PSP Swiss Property AG	610,107	1.81
		636,541	1.89
	Total equities	18,998,924	56.17
	Futures contracts (a)		
	Canada		
(35)	Canadian 10 Years Bond Futures March 2018	35,668	0.11
3	S&P/TSX 60 IX Future March 2018	1,090	0.00
		36,758	0.11
	Germany		
(1)	EURO BOBL Future March 2018	24	0.00
	Hong Kong		
3	Hang Seng Index Future January 2018	3,115	0.01
5	HSCEI Index Futures January 2018	3,913	0.01
		7,028	0.02
	Japan		
2	Japan 10 Years Bond (OSE) March 2018	1,598	0.00
3	TOPIX Index Futures March 2018	4,891	0.02
		6,489	0.02
	Singapore		
6	MSCI Taiwan Index January 2018	3,210	0.01
4	NIKKEI 225 (SGX) March 2018	1,625	0.00
		4,835	0.01
	Futures contracts (a) (continued)		
	South Africa		
9	FTSE/JSE Top 40 March 2018	7,005	0.02
	South Korea		
7	KOSPI2 Index Future March 2018	6,457	0.02
	United Kingdom		
(17)	3MO Euro EURIBOR September 2020	255	0.00
(12)	3MO EURO EURIBOR December 2019	270	0.00
6	FTSE 100 Index Future March 2018	15,503	0.05
12	Long Gilt Future March 2018	12,202	0.04
		28,230	0.09
	United States		
(32)	90DAY Euro$ Future December 2019	1,425	0.00
(53)	90DAY Euro$ Future March 2019	4,050	0.01
(52)	CBOE VIX Future January 2018	51,750	0.15
6	Emin Russell 2000 March 2018	1,215	0.00
4	MSCI EAFE Index March 2018	4,510	0.01
6	MSCI Emerging Market Index March 2018	12,295	0.04
7	S&P500 Emini Futures March 2017	1,800	0.01
(54)	United States 10 Years Note (CBT) March 2018	11,992	0.04
(17)	United States 2 Years Note (CBT) March 2018	4,578	0.01
(16)	United States 5 Years Note (CBT) March 2018	2,231	0.01
2	Unites States Ultra Bond (CBT) Futures March 2018	1,625	0.00
		97,471	0.28
	Total futures contracts	194,297	0.57
	Government bonds		
	United States		
1,000,000	United States Treasury Bill 0% 22/02/2018 #	998,254	2.95
1,000,000	United States Treasury Bill 0% 01/03/2018	997,957	2.95
1,000,000	United States Treasury Bill 0% 08/03/2018 #	997,677	2.95
1,000,000	United States Treasury Bill 0% 15/03/2018 #	997,430	2.95
1,000,000	United States Treasury Bill 0% 22/03/2018 #	997,039	2.95
1,000,000	United States Treasury Bill 0% 29/03/2018	996,752	2.95
		5,985,109	17.70
	Total government bonds	5,985,109	17.70
	Real estate investment trust		
	Germany		
84,075	Alstria Office Reit AG	1,302,349	3.85
	Total real estate investment trust	1,302,349	3.85
	Total return swap (b)		
	United States		
200,647	AHL MRP0 MS SWAP	575,312	1.70
	Total total return swap	575,312	1.70

Man Funds VI plc

Schedule of Investments as at 31 December 2017 (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
AUD262,363	£150,000	12 February 2018	3	1,991	0.01
AUD17,606	US$13,511	11 January 2018	1	262	0.00
AUD4,200,000	US$3,213,110	31 January 2018	97	71,939	0.21
BRL100,000	US$29,941	2 March 2018	1	3	0.00
CAD2,400,000	US$1,896,393	29 January 2018	80	19,988	0.06
CHF18,656	US$18,912	11 January 2018	2	251	0.00
CHF600,000	US$613,895	25 January 2018	17	3,026	0.01
CLP450,000,000	US$695,308	5 February 2018	4	36,317	0.11
CNH6,000,000	US$897,800	12 January 2018	2	22,989	0.07
CNH7,000,000	US$1,058,735	26 January 2018	7	14,664	0.04
€439,000	CHF513,289	20 February 2018	2	101	0.00
€200,000	£177,421	11 January 2018	2	240	0.00
€1,600,000	JPY214,756,510	19 January 2018	11	15,366	0.05
€218,229	US$260,686	11 January 2018	2	1,569	0.00
€2,300,000	US$2,730,973	19 January 2018	28	34,405	0.10
€21,891,802	US$26,214,467	31 January 2018	3	126,088	0.37
£88,874	€100,000	11 January 2018	1	102	0.00
£850,000	JPY128,641,655	25 January 2018	39	7,429	0.02
£95,001	US$126,811	11 January 2018	1	1,757	0.01
£1,150,000	US$1,544,387	17 January 2018	11	12,270	0.04
£1,044	US$1,397	31 January 2018	3	18	0.00
JPY576,281	US$5,103	11 January 2018	1	16	0.00
KRW1,100,000,000	US$1,010,849	22 January 2018	2	18,194	0.05
NZD3,200,000	US$2,218,109	26 January 2018	21	56,895	0.17
RUB5,000,000	US$84,535	19 January 2018	2	2,063	0.01
RUB25,000,000	US$419,829	5 March 2018	1	10,498	0.03
SEK4,500,000	US$543,869	23 January 2018	22	6,614	0.02
SEK5,239	US$635	31 January 2018	3	6	0.00
SGD900,000	US$664,809	11 January 2018	6	8,788	0.03
US$90,710	BRL300,000	2 March 2018	3	878	0.00
US$11,717	JPY1,309,596	11 January 2018	1	84	0.00
US$2,157,026	JPY240,000,000	17 January 2018	17	24,535	0.07
US$959,358	MXN18,500,000	26 January 2018	110	19,103	0.06
US$81,254	ZAR1,000,000	18 January 2018	2	738	0.00
ZAR6,000,000	US$428,810	18 January 2018	6	54,280	0.16
Total unrealised gain on forward currency contracts				594,430	1.76
Total financial assets at fair value through profit or loss - trading				27,931,686	82.58

Man Funds VI plc

Schedule of Investments as at 31 December 2017 (continued)
Man Alternative Style Risk Premia (continued)

Financial liabilities at fair value through profit or loss

Nominal	Description	Fair Value US$	% of Net Assets
	Contracts for difference		
	Austria		
(27,761)	S&T AG	(15,554)	(0.05)
	Finland		
(19)	Uponor OYJ	(8)	(0.00)
	Germany		
(84,075)	Alstria Office Reit AG	(61,360)	(0.18)
(12,683)	Brenntag AG	(2,046)	(0.01)
(5,413)	Carl Zeiss Meditec AG	(44,100)	(0.13)
(7,787)	Covestro AG	(2,835)	(0.01)
(9,306)	CTS Eventim AG & Company KGAA	(43,917)	(0.13)
(13,474)	Deutsche Wohnen SE	(5,925)	(0.02)
(13,634)	Hannover Rueck SE	(13,982)	(0.04)
(6,765)	Henkel AG & Co KGaA	(10,717)	(0.03)
(9,133)	Nemetschek AG	(19,202)	(0.06)
(25,053)	RIB Software SE	(162,688)	(0.48)
(30,863)	Scout24 AG	(20,917)	(0.06)
(5,627)	Siltronic AG	(18,106)	(0.05)
(14,539)	Software AG	(16,470)	(0.05)
(33,463)	TAG Immobilien AG	(52,503)	(0.16)
(11,760)	United Internet AG	(8,108)	(0.02)
		(482,876)	(1.43)
	Luxembourg		
(10,052)	RTL Group	(7,971)	(0.02)
	Switzerland		
(20)	Georg Fischer AG	(19)	(0.00)
(6,438)	PSP Swiss Property AG	(26,118)	(0.07)
		(26,137)	(0.07)
	Total contracts for difference	(532,546)	(1.57)
	Futures contracts		
	Australia		
38	Australia 10 Years Bond Futures March 2018	(18,519)	(0.06)
(18)	Australia 3 Years Bond Futures March 2018	(939)	(0.00)
7	SPI 200 Index Futures March 2018	(430)	(0.00)
		(19,888)	(0.06)
	France		
3	CAC40 10 Euro Futures January 2018	(2,774)	(0.01)
	Germany		
1	DAX Index Futures March 2018	(8,090)	(0.02)
20	EURO BTP Futures March 2018	(59,824)	(0.18)
6	EURO BUND Futures March 2018	(10,639)	(0.03)
1	EURO BUXL 30 Years Bond Futures March 2018	(3,482)	(0.01)
28	EURO OAT Futures March 2018	(52,931)	(0.16)
8	EURO STOXX 50 Futures March 2017	(7,097)	(0.02)
(10)	EURO-SCHATZ Index Futures March 2018	(342)	-
		(142,405)	(0.42)
	Italy		
1	FTSE/MIB Index Futures March 2018	(1,129)	(0.00)
	Netherlands		
2	Amsterdam Index Futures January 2018	(3,564)	(0.01)
	Sweden		
8	OMXS30 Index Futures January 2018	(4,017)	(0.01)
	United Kingdom		
52	3MO EURO EURIBOR March 2019	(7,700)	(0.03)
(27)	90DAY Sterling Futures December 2019	(3,686)	(0.01)
(36)	90DAY Sterling Futures March 2019	(5,039)	(0.01)
		(16,425)	(0.05)
	United States		
(22)	90DAY Euro$ Futures September 2020	(188)	-
5	NASDAQ 100 E-Mini Index Futures March 2018	(2,823)	(0.01)
		(3,011)	(0.01)
	Total futures contracts	(193,213)	(0.57)

Man Funds VI plc

Schedule of Investments as at 31 December 2017 (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
AUD172,789	£100,000	12 February 2018	2	(330)	(0.00)
BRL1,800,000	US$549,079	2 March 2018	2	(10,090)	(0.03)
€861,000	CHF1,007,903	20 February 2018	4	(1,040)	(0.00)
€100,000	£89,686	11 January 2018	1	(1,201)	(0.00)
£650,000	AUD1,160,990	12 February 2018	6	(27,466)	(0.08)
£263,668	€300,000	11 January 2018	3	(3,692)	(0.01)
£50,000	JPY7,623,310	25 January 2018	1	(62)	(0.00)
JPY26,502,489	€200,000	19 January 2018	2	(4,961)	(0.01)
JPY7,358,632	£50,000	25 January 2018	1	(2,291)	(0.01)
JPY60,000,000	US$536,753	17 January 2018	8	(3,630)	(0.01)
MXN13,500,000	US$702,156	26 January 2018	12	(16,023)	(0.05)
MXN1,500,000	US$78,257	27 February 2018	1	(2,425)	(0.01)
US$163,581	AUD216,607	11 January 2018	2	(5,844)	(0.02)
US$1,062,756	AUD1,400,000	31 January 2018	13	(32,261)	(0.10)
US$1,635,520	CAD2,100,000	29 January 2018	98	(41,314)	(0.12)
US$2,742,609	CHF2,700,000	25 January 2018	31	(33,538)	(0.10)
US$238,336	CLP150,000,000	5 February 2018	19	(5,539)	(0.02)
US$151,888	CNH1,000,000	12 January 2018	1	(1,577)	(0.00)
US$468,449	€398,000	11 January 2018	2	(9,844)	(0.03)
US$3,552,151	€3,000,000	19 January 2018	11	(54,865)	(0.16)
US$168,267	£128,145	11 January 2018	3	(5,156)	(0.02)
US$66,750	£50,000	17 January 2018	1	(930)	(0.00)
US$1,503,066	JPY170,000,000	17 January 2018	16	(7,448)	(0.02)
US$176,838	MXN3,500,000	26 January 2018	6	(1,048)	(0.00)
US$1,028,804	NZD1,500,000	26 January 2018	2	(37,605)	(0.11)
US$596,015	SEK5,000,000	23 January 2018	8	(15,634)	(0.05)
US$1,005,410	SEK8,500,000	12 March 2018	6	(37,357)	(0.11)
US$51,068	TRY200,000	19 January 2018	2	(1,355)	(0.00)
US$154,438	ZAR2,000,000	18 January 2018	3	(6,592)	(0.03)

Total unrealised loss on forward currency contracts	(371,118)	(1.10)
Total financial liabilities at fair value through profit or loss - trading	(1,096,877)	(3.24)
Total financial assets at fair value through profit or loss - trading	27,931,686	82.58
Total financial liabilities at fair value through profit or loss - trading	(1,096,877)	(3.24)
Other net assets	6,988,823	20.66
Net assets attributable to holders of redeemable participating shares	33,823,632	100.00

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

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

Analysis of Total Assets	**% of Total Assets**
Transferable securities listed on an official stock exchange	62.40
Exchange traded financial derivative instruments described in classification (a) above	0.54
OTC financial derivative instruments described in classification (b) above	4.06
Transferable Securities as described in # above	11.17
Other current assets	21.83
	100.00

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

Man GLG European Alpha Alternative
Statement of Significant Purchases (Unaudited)
For the year ended 31 December 2017

Security	Nominal	Cost
		€
Arcelormittal	4,718,453	37,944,422
Beiersdorf AG	436,671	37,888,596
SAP SE	296,290	27,579,058
ING Groep NV	1,396,939	20,343,814
Wolters Kluwer NV	450,000	17,158,500
Royal Dutch Shell Plc	569,279	13,861,944
Fresenius SE and Company KGaA	173,760	13,240,088
Volkswagen AG	90,949	12,863,857
Lenzing AG	70,000	12,033,000
Deutsche Telekom AG	717,953	11,196,337
Koninklijke KPN NV	4,200,986	11,187,744
ABN AMRO Group NV	462,004	10,873,233
Koninklijke Ahold Delhaize NV	562,773	10,842,610
KBC Groep NV	149,946	10,182,833
Deutsche Pfandbriefbank AG	653,462	8,246,690
Groupe Bruxelles Lambert SA	90,000	7,811,100
Fielmann AG	100,000	7,119,000
Aperam SA	142,500	6,609,150
UPM Kymmene OYJ	288,056	6,481,260
Linde AG	35,915	6,064,232

Statement of Significant Sales (Unaudited)
For the year ended 31 December 2017

Security	Nominal	Proceeds
		€
SAP SE	(557,914)	(49,380,030)
ING Groep NV	(2,903,530)	(40,383,886)
Arcelormittal	(4,718,453)	(36,059,099)
Beiersdorf AG	(237,143)	(19,941,496)
Wolters Kluwer NV	(450,000)	(17,637,750)
Infineon Technologies AG	(974,522)	(15,952,925)
Royal Dutch Shell Plc	(569,279)	(14,015,649)
Randstad Holding NV	(228,873)	(12,432,830)
Koninklijke KPN NV	(4,200,986)	(11,810,542)
Volkswagen AG	(82,108)	(11,469,603)
Lenzing AG	(70,000)	(11,200,000)
KBC Groep NV	(149,946)	(10,001,398)
Linde AG	(60,392)	(9,553,249)
Koninklijke Ahold Delhaize NV	(453,361)	(9,030,428)
Delta Lloyd NV	(1,688,026)	(8,920,179)
Deutsche Pfandbriefbank AG	(653,462)	(8,413,323)
Groupe Bruxelles Lambert SA	(90,000)	(7,817,400)
Fielmann AG	(100,000)	(7,164,000)
Aperam SA	(142,500)	(6,540,750)
Deutsche Telekom AG	(341,409)	(5,382,969)

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

Man GLG Alpha Select Alternative
Statement of Significant Purchases (Unaudited)
For the year ended 31 December 2017

Security	Nominal	Cost £
United Kingdom Treasury Bill 0% 10/07/2017	20,000,000	19,999,003
United Kingdom Treasury Bill 0% 02/10/2017	20,000,000	19,995,398
United Kingdom Treasury Bill 0% 26/03/2018	20,000,000	19,973,187
United Kingdom Treasury Bill 0% 30/04/2018	19,450,000	19,423,681
United Kingdom Treasury Bill 0% 11/12/2017	19,000,000	18,987,437
United Kingdom Treasury Bill 0% 03/07/2017	16,000,000	15,998,466
United Kingdom Treasury Bill 0% 24/04/2017	16,000,000	15,996,319
United Kingdom Treasury Bill 0% 29/08/2017	14,000,000	13,998,539
United Kingdom Treasury Bill 0% 13/11/2017	12,000,000	11,996,919
United Kingdom Treasury Bill 0% 12/03/2018	11,000,000	10,985,704
United Kingdom Treasury Bill 0% 18/09/2017	10,600,000	10,599,075
United Kingdom Treasury Bill 0% 05/03/2018	10,600,000	10,588,790
United Kingdom Treasury Bill 0% 23/04/2018	10,200,000	10,179,502
United Kingdom Treasury Bill 0% 30/05/2017	10,000,000	9,999,708
United Kingdom Treasury Bill 0% 17/07/2017	10,000,000	9,999,540
United Kingdom Treasury Bill 0% 20/03/2017	10,000,000	9,999,195
United Kingdom Treasury Bill 0% 19/06/2017	10,000,000	9,998,811
United Kingdom Treasury Bill 0% 09/10/2017	10,000,000	9,998,274
United Kingdom Treasury Bill 0% 14/05/2018	10,000,000	9,979,598
United Kingdom Treasury Bill 0% 08/05/2018	10,000,000	9,979,309

Statement of Significant Sales (Unaudited)
For the year ended 31 December 2017

Security	Nominal	Proceeds £
Eddie Stobart Logistics Plc	(1,796,289)	(2,839,173)
Victoria plc	(227,709)	(1,902,790)
RELX Plc	34,713,462	(1,411,149)
Bellway Plc	20,468,470	(1,328,330)
Conviviality Plc	(476,877)	(1,282,928)
International Consolidated Airlines Group SA	14,292,920	(994,061)
Watkin Jones Plc	(623,332)	(960,783)
London Stock Exchange Plc	22,810,499	(899,557)
Forterra Plc	1,508,819	(864,334)
Ibstock Plc	3,472,005	(799,633)
Coca-Cola HBC AG	9,294,320	(746,070)
Renishaw Plc	1,329,221	(728,666)
Alfa Financial Software	2,450,423	(722,301)
B&M European Value Retail SA	7,820,306	(720,700)
Cranswick Plc	4,663,045	(709,649)
Intercontinental Hotels	4,668,882	(685,573)
Rentokil Initial Plc	3,720,919	(646,551)
Wizz Air Holdings	4,116,375	(638,821)
Intermediate Capital Group Plc	5,124,993	(578,122)
RSA Insurance Group Plc	8,222,845	(490,380)

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

Man GLG European Equity Alternative
Statement of Significant Purchases (Unaudited)
For the year ended 31 December 2017

Security	Nominal	Cost
		€
Ping An Insurance Group Company of China Limited	7,013,275	56,578,495
Linde AG	314,190	50,228,906
Prysmian SpA	1,892,697	49,632,917
ABN Amro Group	1,858,511	44,866,652
Akzo Nobel	532,434	42,008,720
Facebook Inc	284,309	38,933,664
UniCredit SpA	2,065,633	34,291,914
Daimler AG	498,973	34,065,789
SPDR S&P Oil & Gas Exploration & Production	996,217	31,824,110
SAP SE	320,109	30,571,574
BASF SE	343,364	30,402,816
Volkswagen AG	202,373	30,265,632
Alibaba Group Holding Limited	238,338	30,010,120
Continental AG	148,729	29,248,574
Halliburton Company	658,348	29,177,449
Volvo AB	1,981,892	28,919,364
Amazon.com Inc	33,164	28,489,431
Enel SpA	5,582,116	28,092,513
Freeport-McMoRan Inc	2,338,331	28,065,186
ThyssenKrupp AG	1,152,605	27,381,212

Statement of Significant Sales (Unaudited)
For the year ended 31 December 2017

Security	Nominal	Proceeds
		€
Linde AG	(326,947)	(52,868,765)
SAP SE	(552,315)	(50,963,047)
Facebook Inc	(311,601)	(42,805,869)
E.ON AG	(5,313,337)	(40,565,684)
Akzo Nobel	(532,434)	(40,461,291)
Prysmian SpA	(1,439,041)	(38,234,632)
Daimler AG	(512,709)	(35,197,227)
UniCredit SpA	(2,057,278)	(34,074,870)
Halliburton Company	(752,975)	(33,250,209)
BASF SE	(365,070)	(32,382,585)
Freeport-McMoRan Inc	(2,550,178)	(31,291,935)
Lowe's Companies Inc	(435,916)	(31,185,130)
Amazon.Com Inc	(36,048)	(30,684,625)
Brenntag AG	(605,301)	(30,654,498)
Volkswagen AG	(197,510)	(30,379,869)
Home Depot Inc	(223,962)	(30,304,549)
Deutsche Lufthansa AG	(1,766,415)	(29,480,889)
Koninklijke DSM	(471,941)	(28,964,987)
SPDR S&P Oil & Gas Exploration & Production	(913,173)	(28,796,713)
Evonik Industries	(953,123)	(28,538,749)

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

Man GLG Global Equity Alternative
Statement of Significant Purchases (Unaudited)
For the year ended 31 December 2017

Security	Nominal	Cost
		€
ING Groep NV	1,579,119	23,198,448
SAP SE	228,813	20,519,238
Siemens AG	158,734	20,223,161
Delta Lloyd NV	2,789,484	14,884,687
E.ON SE	1,355,531	12,383,951
Infineon Technologies AG	645,966	12,094,695
Adidas AG	66,262	11,959,948
Prysmian SpA	443,270	11,591,797
Brenntag AG	204,610	10,127,943
Ping An Insurance (Group) Company of China Limited	1,268,731	10,105,548
Fresenius SE & Company KGaA	126,215	9,625,732
Facebook Inc	69,467	9,482,099
Daimler AG	133,288	9,110,671
UniCredit SpA	522,984	8,667,894
Volvo AB	549,849	8,072,453
SPDR S&P Oil & Gas Exploration & Production ETF	249,254	8,035,680
Deutsche Lufthansa AG	474,557	7,817,521
BASF SE	86,275	7,651,645
Halliburton Company	163,878	7,340,761
Freeport-McMoRan Inc	598,626	7,225,209

Statement of Significant Sales (Unaudited)
For the year ended 31 December 2017

Security	Nominal	Proceeds
		€
ING Groep NV	(2,684,144)	(39,251,554)
Delta Lloyd NV	(2,789,484)	(14,862,371)
Prysmian SpA	(542,751)	(14,486,284)
Infineon Technologies AG	(674,495)	(12,989,772)
E.ON SE	(1,370,840)	(12,720,550)
Brenntag AG	(241,570)	(12,587,914)
SAP SE	(128,813)	(12,350,488)
Facebook Inc	(82,530)	(11,365,679)
Ping An Insurance (Group) Company of China Limited	(1,268,731)	(11,084,870)
Daimler AG	(136,851)	(9,413,681)
Amazon.com Inc	(10,540)	(9,045,618)
UniCredit SpA	(520,654)	(8,606,965)
Halliburton Company	(191,327)	(8,512,103)
BASF SE	(92,813)	(8,316,013)
Alibaba Group Holding Limited	(64,559)	(8,270,961)
Freeport-McMoRan Inc	(656,013)	(8,076,097)
Deutsche Lufthansa AG	(464,096)	(8,040,018)
Volvo AB	(517,949)	(7,908,605)
Fresenius SE & Company KGaA	(126,215)	(7,893,846)
SPDR S&P Oil & Gas Exploration & Production ETF	(249,254)	(7,893,733)

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

Man GLG Cred-Eq Alternative
Statement of Significant Purchases (Unaudited)
For the year ended 31 December 2017

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

Statement of Significant Sales (Unaudited)
For the year ended 31 December 2017

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

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

Man AHL Multi Strategy Alternative
Statement of Significant Purchases (Unaudited)
For the year ended 31 December 2017

Security	Nominal	Cost US$
United States Treasury Bill 0% 19/10/2017	23,000,000	22,954,831
United States Treasury Bill 0% 10/08/2017	20,000,000	19,970,131
United States Treasury Bill 0% 01/06/2017	17,000,000	16,985,770
United States Treasury Bill 0% 09/03/2017	16,500,000	16,491,530
United States Treasury Bill 0% 20/04/2017	16,500,000	16,488,931
United States Treasury Bill 0% 01/02/2018	16,000,000	15,927,822
United States Treasury Bill 0% 27/04/2017	14,000,000	13,989,717
United States Treasury Bill 0% 06/07/2017	8,000,000	7,990,993
United States Treasury Bill 0% 14/09/2017	8,000,000	7,985,144
United States Treasury Bill 0% 16/03/2017	7,000,000	6,996,652
United States Treasury Bill 0% 23/03/2017	7,000,000	6,996,203
United States Treasury Bill 0% 15/06/2017	7,000,000	6,993,545
United States Treasury Bill 0% 22/06/2017	7,000,000	6,992,269
United States Treasury Bill 0% 24/08/2017	7,000,000	6,989,465
United States Treasury Bill 0% 17/08/2017	7,000,000	6,988,853
United States Treasury Bill 0% 02/11/2017	7,000,000	6,985,627
United States Treasury Bill 0% 02/08/2018	7,000,000	6,966,027
United States Treasury Bill 0% 12/04/2018	7,000,000	6,961,651
United States Treasury Bill 0% 16/02/2017	5,000,000	4,997,288
United States Treasury Bill 0% 23/02/2017	5,000,000	4,997,288

Statement of Significant Sales (Unaudited)
For the year ended 31 December 2017

Security	Nominal	Proceeds US$
United States Treasury Bill 0% 19/10/2017	(23,000,000)	(22,959,649)
United States Treasury Bill 0% 01/02/2018	(10,000,000)	(9,973,228)
United States Treasury Bill 0% 28/09/2017	(4,000,000)	(3,996,280)
Nikkei 225 SGX Index Futures December 2017	(905)	(1,922,683)
Euro BTP Bond Futures December 2017	(350)	(1,465,371)
Nikkei 225 OSE December 2017	(197)	(1,249,231)
KOSPI2 Index Futures March 2017	(533)	(1,123,881)
United States Treasury Bill 0% 05/10/2017	(1,000,000)	(998,692)
Hang Seng Index Futures July 2017	(196)	(994,757)
CAC40 10 Euro Futures May 2017	(491)	(953,550)
Nasdaq 100 E-Mini Index Futures December 2017	(744)	(857,764)
Hang Seng Index Futures August 2017	(282)	(722,295)
KOSPI2 Index Futures June 2017	(887)	(649,245)
MediaTek Inc	(9,959,628)	(643,006)
Hang Seng Index Futures May 2017	(207)	(627,398)
FTSE 100 Index Futures March 2017	(542)	(604,558)
Australisan 10 Years Bond Futures December 2017	(987)	(578,902)
Hang Seng Index Futures Febuary 2017	(239)	(549,196)
Euro BTP Bond Futures September 2017	(273)	(524,021)
SPI 200 Index Futures December 2017	(616)	(497,453)

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

Man AHL TargetRisk
Statement of Significant Purchases (Unaudited)
For the year ended 31 December 2017

Security	Nominal	Cost US$
United States Treasury Inflation Indexed Bonds 0.375% 15/07/2027	37,187,150	36,810,914
Deutsche Bundesrepublik Inflation Linked Bond 0.1% 15/04/2026	26,690,600	34,901,372
United States Treasury Inflation Indexed Bonds 0.125% 15/04/2022	22,222,720	22,144,714
French Republic Government Bond Oat 1.85% 25/07/2027	13,069,180	19,771,068
United Kingdom Gilt Inflation Linked 0.125% 22/03/2024	12,349,880	18,798,450
United States Treasury Inflation Indexed Bonds 0.125% 15/07/2024	18,529,500	18,469,705
Deutsche Bundesrepublik Inflation Linked Bond 0.1% 15/04/2023	12,588,950	15,885,813
United Kingdom Gilt Inflation Linked 0.125% 22/03/2026	9,587,520	15,037,175
France Government Bond OAT 0.25% 25/07/2024	9,790,375	12,669,981
United States Treasury Inflation Indexed Bonds 0.125% 15/04/2021	11,343,200	11,414,646
United States Treasury Bill 0% 06/07/2017	1,100,000	1,098,560
United States Treasury Bill 0% 14/09/2017	1,100,000	1,097,957
United States Treasury Bill 0% 04/05/2017	1,000,000	999,272
United States Treasury Bill 0% 27/04/2017	900,000	899,335
United States Treasury Bill 0% 05/10/2017	600,000	598,706
United States Treasury Bill 0% 16/03/2017	500,000	499,761
United States Treasury Bill 0% 28/09/2017	500,000	498,973
United States Treasury Bill 0% 11/01/2018	500,000	498,042
United States Treasury Bill 0% 15/06/2017	450,000	449,585
United States Treasury Bill 0% 22/06/2017	450,000	449,503

Statement of Significant Sales (Unaudited)
For the year ended 31 December 2017

Security	Nominal	Proceeds US$
United Kingdom Gilt Inflation Linked 0.125% 22/03/2024	(16,951,070)	(25,683,550)
United States Treasury Inflation Indexed Bonds 0.375% 15/07/2027	(23,158,170)	(22,889,427)
United States Treasury Inflation Indexed Bonds 0.125% 15/07/2024	(22,687,180)	(22,434,225)
Deutsche Bundesrepublik Inflation Linked Bond 0.1% 15/04/2023	(15,786,450)	(19,989,878)
Deutsche Bundesrepublik Inflation Linked Bond 0.1% 15/04/2026	(12,325,210)	(16,122,831)
French Republic Government Bond Oat 0.25% 25/07/2024	(12,400,510)	(16,057,947)
United States Treasury Inflation Indexed Bonds 0.125% 15/04/2021	(14,447,030)	(14,489,134)
United States Treasury Inflation Indexed Bonds 0.125% 15/04/2022	(14,176,690)	(14,078,121)
French Republic Government Bond Oat 1.85% 25/07/2027	(5,992,135)	(9,064,560)
United States Treasury Bill 0% 14/09/2017	(1,000,000)	(999,386)
S&P500 Emini Futures December 2017	(183)	(979,265)
NIKKEI 225 (SGX) December 2017	(82)	(637,672)
United States Treasury Bill 0% 05/10/2017	(600,000)	(599,141)
NASDAQ 100 E-Mini Index Futures December 2017	(108)	(547,193)
United States Treasury Bill 0% 28/09/2017	(500,000)	(499,535)
United States Treasury Bill 0% 11/01/2018	(400,000)	(398,545)
S&P/TSX 60 IX Futures December 2017	(53)	(330,971)
BBG Commex AG&LV Capital	44,444,160	(305,891)
United States Treasury Bill 0% 02/08/2018	(300,000)	(298,629)
TOPIX Index Futures December 2017	(24)	(252,975)

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

Man AHL Volatility Alternative
Statement of Significant Purchases (Unaudited)
For the year ended 31 December 2017

Security	Nominal	Cost US$
United States Treasury Bill 0% 23/03/2017	2,000,000	1,998,915
United States Treasury Bill 0% 10/08/2017	1,800,000	1,798,824
United States Treasury Bill 0% 27/04/2017	1,200,000	1,199,110
United States Treasury Bill 0% 06/07/2017	800,000	799,076
United States Treasury Bill 0% 14/09/2017	800,000	798,514
United States Treasury Bill 0% 16/03/2017	700,000	699,665
United States Treasury Bill 0% 30/03/2017	600,000	599,759
United States Treasury Bill 0% 11/05/2017	600,000	599,514
United States Treasury Bill 0% 15/06/2017	600,000	599,447
United States Treasury Bill 0% 22/06/2017	600,000	599,337
United States Treasury Bill 0% 24/08/2017	600,000	599,097
United States Treasury Bill 0% 17/08/2017	600,000	599,045
United States Treasury Bill 0% 09/03/2017	500,000	499,743
United States Treasury Bill 0% 20/04/2017	500,000	499,665
United States Treasury Bill 0% 01/06/2017	500,000	499,581
United States Treasury Bill 0% 06/04/2017	200,000	199,902
United States Treasury Bill 0% 23/02/2017	200,000	199,892
United States Treasury Bill 0% 18/05/2017	200,000	199,834
United States Treasury Bill 0% 13/07/2017	200,000	199,770
United States Treasury Bill 0% 28/09/2017	200,000	199,589

Statement of Significant Sales (Unaudited)
For the year ended 31 December 2017

Security	Nominal	Proceeds US$
United States Treasury Bill 0% 10/08/2017	(1,800,000)	(1,799,859)
United States Treasury Bill 0% 23/03/2017	(1,500,000)	(1,499,256)
United States Treasury Bill 0% 14/09/2017	(800,000)	(799,198)
United States Treasury Bill 0% 17/08/2017	(600,000)	(599,841)
United States Treasury Bill 0% 24/08/2017	(600,000)	(599,731)
United States Treasury Bill 0% 28/09/2017	(200,000)	(199,715)
United States Treasury Bill 0% 05/10/2017	(100,000)	(99,822)
KOSPI2 Inx Futures March 2017	(46)	(65,447)
EURO FX Futures September 2017	(27)	(31,119)
FTSE 100 IDX Futures March 2017	(27)	(29,805)
EURO STOXX 50 March 2017	(120)	(17,004)
KOSPI2 INX Futures June 2017	(10)	(16,510)
August 17 Puts on KOSPI2 Put 320 10/08/2017	(11)	(15,424)
H-Shares IDX Futures February 2017	(18)	(13,523)
Hang Seng IDX Futures May 2017	(8)	(12,026)
August 17 Puts on KOSPI2 Put 317.5 10/08/2017	(11)	(10,607)
Hang Seng IDX Futures February 2017	(24)	(10,183)
TAIEX Futures February 2017	(10)	(9,368)
July 17 Calls on KOSPI2 Call 307.5 13/07/2017	(4)	(7,788)
August 17 Puts on KOSPI2 Put 315 10/08/2017	(11)	(7,044)

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

Man GLG European Mid-Cap Equity Alternative
Statement of Significant Purchases (Unaudited)
For the year ended 31 December 2017

Security	Nominal	Cost €
SAP SE	2,117,016	188,914,428
RELX NV	7,352,749	131,756,281
ING Groep NV	5,846,834	88,041,958
E.ON SE	10,156,879	74,942,000
Fresenius SE and Company KGaA	944,057	70,746,439
Continental AG	344,782	68,701,642
Heineken NV	763,439	64,145,640
Brenntag AG	1,296,391	63,355,813
Anheuser-Busch InBev SA/NV	632,660	63,329,266
Linde AG	351,394	58,886,428
KBC Groep NV	796,124	52,497,015
Royal Dutch Shell PLC	2,079,431	51,118,743
ABN Amro Group	2,150,199	51,018,655
Koninklijke KPN NV	14,235,754	40,385,307
ASML Holding NV	223,666	34,601,939
United Internet AG	640,428	31,023,561
Delta Lloyd NV	4,800,000	25,636,800
Arcelormittal	3,222,389	25,635,278
Fielmann AG	300,000	21,580,000
Muenchener Rueckversicherungs-Gesellschaft	115,134	21,173,143

Statement of Significant Sales (Unaudited)
For the year ended 31 December 2017

Security	Nominal	Proceeds €
SAP SE	(1,135,060)	(105,070,245)
E.ON SE	(10,233,047)	(89,552,652)
ING Groep NV	(3,697,635)	(49,138,089)
United Internet AG	(708,727)	(34,299,195)
Volkswagen AG	(185,000)	(27,273,499)
Delta Lloyd NV	(4,800,000)	(25,584,000)
Brenntag AG	(391,840)	(20,880,158)
Deutsche Telekom AG	(1,228,921)	(19,856,532)
Aalberts Industries NV	(508,988)	(17,972,458)
Continental AG	(77,952)	(15,968,467)
ABN Amro Group	(706,127)	(15,552,447)
Deutsche Post AG	(457,915)	(14,385,400)
Moncler SpA	(663,645)	(13,865,960)
Infineon Technologies AG	(748,965)	(12,245,578)
Vonovia SE	(390,220)	(12,159,255)
Merck KGaA	(95,602)	(10,162,493)
Fresenius SE and Company KGaA	(134,662)	(10,000,000)
Commerzbank AG	(1,300,000)	(9,630,400)
RWE AG	(748,795)	(9,315,010)
Koninklijke Volkerwessels NV	(319,833)	(7,885,641)

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

Man Numeric Market Neutral Alternative
Statement of Significant Purchases (Unaudited)
For the year ended 31 December 2017

Security	Nominal	Cost US$
Software AG	932,242	44,831,835
Covestro AG	533,739	41,243,295
Suedzucker AG	1,573,381	34,617,722
Delta Lloyd NV	6,074,694	34,526,804
ASM International	547,765	33,951,168
Rheinmetall AG	213,751	25,614,693
Stada Arzneimittel AG	370,895	24,874,316
Koninklijke DSM	334,470	24,018,792
Hochtief	139,029	23,428,886
Koninklijke Philips	564,243	23,422,968
OSRAM Licht AG	339,188	23,210,268
Beiersdorf	218,509	22,443,496
Electrolux AB	666,270	21,438,465
JM AB	625,645	20,981,477
Danske Bank A/S	592,694	20,347,304
Siemens AG	138,219	19,835,250
NCC AB	701,453	17,355,960
TAG Immobilien AG	1,133,286	16,967,566
Georg Fischer AG	15,618	15,941,085
Hannover Rueck SE	128,166	15,937,142

Statement of Significant Sales (Unaudited)
For the year ended 31 December 2017

Security	Nominal	Proceeds US$
OSRAM Licht AG	(603,986)	(41,946,006)
Delta Lloyd NV	(5,834,820)	(33,219,934)
Stada Arzneimittel AG	(370,895)	(27,350,004)
Hochtief	(150,537)	(27,280,202)
Covestro AG	(327,291)	(27,201,048)
Koninklijke DSM	(334,470)	(24,665,571)
Beiersdorf	(218,509)	(23,495,223)
Koninklijke Philips	(564,243)	(22,925,024)
Danske Bank A/S	(592,694)	(22,819,253)
Electrolux AB	(666,270)	(21,565,788)
Lonza Group AG	(99,378)	(19,884,406)
Hella GmbH & Company KGaA	(381,452)	(19,538,270)
ASM International	(288,650)	(17,651,951)
NCC AB	(713,957)	(16,827,993)
Georg Fischer AG	(15,618)	(16,514,029)
Partners Group Holding AG	(24,472)	(15,864,063)
Hannover Rueck SE	(135,240)	(15,830,219)
Suedzucker AG	(714,719)	(15,171,183)
Aareal Bank AG	(340,145)	(14,737,207)
Deutsche Wohnen SE	(326,758)	(14,131,410)

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

Man GLG Unconstrained Emerging Equity
Statement of Significant Purchases (Unaudited)
For the year ended 31 December 2017

Security	Nominal	Cost US$
United States Treasury Bill 0% 27/04/2017	6,000,000	5,995,416
United States Treasury Bill 0% 16/03/2017	5,000,000	4,997,608
Cia de Saneamento Do Parana	282,972	4,717,853
Hollysys Automation Technologies Limited	241,525	4,182,366
United States Treasury Bill 0% 24/08/2017	4,000,000	3,993,980
United States Treasury Bill 0% 02/08/2018	4,000,000	3,980,587
Eurocash SA	463,801	3,940,096
Semen Indonesia Persero TBK PT	5,542,279	3,866,761
Tenaris SA	121,700	3,745,831
Cia de Saneamento Do Parana	1,094,902	3,615,685
Moscow Exchange MICEX-RTS OAO	1,829,813	3,533,494
Korea Zinc Company Limited	8,547	3,272,634
United States Treasury Bill 0% 15/06/2017	3,000,000	2,997,234
United States Treasury Bill 0% 22/06/2017	3,000,000	2,996,687
United States Treasury Bill 0% 17/08/2017	3,000,000	2,995,223
United States Treasury Bill 0% 02/11/2017	3,000,000	2,993,840
United States Treasury Bill 0% 12/04/2018	3,000,000	2,983,565
Promotora Y Operadora De Infraestructura SAB de CV	306,096	2,830,736
Check Point Software Technologies Limited	27,421	2,797,732
Bolsas Y Mercados Argentinos SA	162,565	2,697,648

Statement of Significant Sales (Unaudited)
For the year ended 31 December 2017

Security	Nominal	Proceeds US$
Tencent Holdings Limited	(112,339)	(4,177,131)
Cia de Saneamento Do Parana	(1,094,902)	(3,613,672)
Hollysys Automation Technologies Limited	(163,300)	(3,475,411)
Sino Biopharmaceutical Limited	(2,553,368)	(3,102,813)
Grupo Financiero Santander Mexico SAB de CV	(328,255)	(2,996,865)
Polymetal International Plc	(238,974)	(2,847,496)
ENN Energy Holdings Limited	(442,166)	(2,757,416)
Check Point Software Technologies Limited	(25,831)	(2,644,034)
LG Chem Limited	(8,863)	(2,592,582)
Moscow Exchange MICEX-RTS OAO	(1,225,311)	(2,580,974)
Fomento Economico Mexicano SAB de CV	(277,536)	(2,526,491)
Yum China Holdings Inc	(72,499)	(2,516,200)
Mr Price Group Limited	(170,858)	(2,447,874)
CCR SA	(455,411)	(2,415,458)
Coway Company Limited	(23,276)	(2,110,635)
Fanuc Corporation	(9,036)	(2,070,919)
Korea Zinc Company Limited	(4,557)	(2,040,948)
United States Treasury Bill 0% 19/10/2017	(2,000,000)	(1,996,624)
Kangwon Land Inc	(61,790)	(1,936,253)
KT&G Corporation	(18,541)	(1,768,339)

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

Man GLG Global Emerging Markets Debt Total Return
Statement of Significant Purchases (Unaudited)
For the year ended 31 December 2017

Security	Nominal	Cost US$
United States Treasury Bill 0% 01/03/2018	543,500,000	540,769,649
United States Treasury Bill 0% 29/03/2018	485,500,000	482,384,089
United States Treasury Bill 0% 19/102017	444,000,000	443,128,033
United States Treasury Bill 0% 05/10/2017	390,500,000	389,690,683
United States Treasury Bill 0% 18/01/2018	383,200,000	381,687,480
United States Treasury Bill 0% 26/04/2018	310,000,000	307,921,944
United States Treasury Bill 0% 07/09/2017	305,000,000	304,467,432
United States Treasury Bill 0% 27/07/2017	295,000,000	294,602,653
United States Treasury Bill 0% 10/08/2017	294,000,000	293,532,525
United States Treasury Bill 0% 24/08/2017	280,000,000	279,584,197
United States Treasury Bill 0% 11/01/2018	275,800,000	274,704,462
United States Treasury Note/Bond 1.875% 28/02/2022	276,100,000	274,043,939
United States Treasury Note/Bond 1.875% 31/01/2022	239,300,000	238,378,387
United States Treasury Bill 0% 13/07/2017	219,000,000	218,767,194
United States Treasury Bill 0% 28/09/2017	219,000,000	218,550,321
United States Treasury Bill 0% 06/07/2017	218,800,000	218,454,904
United States Treasury Bill 0% 22/06/2017	197,500,000	197,367,487
United States Treasury Bill 0% 17/08/2017	195,000,000	194,708,421
United States Treasury Bill 0% 02/11/2017	195,000,000	194,599,601
United States Treasury Bill 0% 01/06/2017	159,000,000	158,896,060

Statement of Significant Sales (Unaudited)
For the year ended 31 December 2017

Security	Nominal	Proceeds US$
United States Treasury Bill 0% 19/10/2017	(444,000,000)	(443,225,034)
United States Treasury Bill 0% 05/10/2017	(390,500,000)	(389,989,909)
United States Treasury Bill 0% 07/09/2017	(305,000,000)	(304,866,053)
United States Treasury Bill 0% 24/08/2017	(280,000,000)	(279,978,768)
United States Treasury Note/Bond 1.875% 28/02/2022	(276,100,000)	(276,089,216)
United States Treasury Note/Bond 1.875% 31/01/2022	(239,300,000)	(239,693,836)
United States Treasury Bill 0% 28/09/2017	(219,000,000)	(218,782,704)
United States Treasury Bill 0% 02/11/2017	(195,000,000)	(194,616,447)
United States Treasury Bill 0% 23/03/2017	(150,000,000)	(149,973,000)
United States Treasury Bill 0% 14/09/2017	(114,000,000)	(113,929,320)
United States Treasury Note/Bond 1.75% 30/11/2021	(105,400,000)	(104,691,844)
United States Treasury Bill 0% 27/07/2017	(85,000,000)	(84,985,001)
United States Treasury Note/Bond 1.875% 31/03/2022	(83,300,000)	(83,683,961)
United States Treasury Bill 0% 16/03/2017	(60,000,000)	(59,991,897)
United States Treasury Bill 0% 30/03/2017	(55,000,000)	(54,982,431)
Mexican Bonos 6.5% 09/06/2022	(10,162,520)	(53,016,708)
Petroleos Mexicanos 5.75% 01/03/2018	(48,600,000)	(49,835,898)
United States Treasury Bill 0% 06/04/2017	(36,000,000)	(35,990,313)
Colombia Government International Bond 7.375% 18/03/2019	(28,450,000)	(31,670,937)
Mexican Bonos 05/03/2026	(6,382,546)	(31,096,872)

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

Man GLG Innovation Equity Alternative
Statement of Significant Purchases (Unaudited)
For the year ended 31 December 2017

Security	Nominal	Cost US$
Facebook Inc	61,378	9,488,102
United States Treasury Bill 0% 02/08/2018	9,000,000	8,970,570
Infineon Technologies AG	309,926	6,884,578
Applied Materials Inc	139,460	6,520,136
United States Treasury Bill 0% 18/05/2017	6,000,000	5,995,013
United States Treasury Bill 0% 13/07/2017	6,000,000	5,993,093
United States Treasury Bill 0% 28/09/2017	6,000,000	5,987,680
United States Treasury Bill 0% 11/01/2018	6,000,000	5,976,500
Visa Inc	57,613	5,553,434
Mastercard Inc	41,032	5,345,711
Alibaba Group Holding Limited	36,947	5,266,917
Amazon.com Inc	5,438	5,259,854
Qualcomm Inc	86,962	5,046,521
United States Treasury Bill 0% 23/02/2017	5,000,000	4,998,275
United States Treasury Bill 0% 06/04/2017	5,000,000	4,997,550
Comcast Corporation	118,960	4,854,638
Advanced Micro Devices Inc	416,688	4,505,909
Broadcom Limited	18,797	4,437,479
Apple Inc	27,691	4,429,094
Nokia OYJ	720,033	4,167,057

Statement of Significant Sales (Unaudited)
For the year ended 31 December 2017

Security	Nominal	Proceeds US$
United States Treasury Bill 0% 28/09/2017	(6,000,000)	(5,994,420)
Facebook Inc	(37,776)	(5,927,516)
Applied Materials Inc	(73,784)	(3,525,142)
AMS AG	(39,659)	(3,091,702)
Alibaba Group Holding Limited	(21,410)	(3,033,362)
United States Treasury Bill 0% 19/10/2017	(3,000,000)	(2,994,935)
Apple Inc	(18,143)	(2,884,876)
iShares Russell 2000	(19,256)	(2,857,159)
Qualcomm Inc	(50,747)	(2,855,733)
Lam Research Corporation	(19,044)	(2,855,690)
Infineon Technologies AG	(132,209)	(2,841,805)
Amazon.com Inc	(2,779)	(2,733,397)
ASM International NV	(39,864)	(2,541,436)
Micron Technology Inc	(58,405)	(2,531,334)
Nokia OYJ	(429,346)	(2,447,238)
Intel Corporation	(54,149)	(2,242,194)
GrubHub Inc	(35,028)	(2,065,157)
Activision Blizzard Inc	(32,730)	(2,049,874)
United States Treasury Bill 0% 05/10/2017	(2,000,000)	(1,997,384)
Coherent Inc	(6,282)	(1,789,130)

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

Man GLG Global Fundamental Equity
Statement of Significant Purchases (Unaudited)
For the year ended 31 December 2017

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

Statement of Significant Sales (Unaudited)
For the year ended 31 December 2017

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

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

Man NewSmith UK Equity Alternative
Statement of Significant Purchases (Unaudited)
For the year ended 31 December 2017

Security	Nominal	Cost £
United Kingdom Treasury Bill 0% 08/05/2018	15,000,000	14,972,754
United Kingdom Treasury Bill 0% 27/11/2017	12,250,000	12,246,678
United Kingdom Treasury Bill 0% 17/07/2017	10,000,000	9,999,737
United Kingdom Treasury Bill 0% 21/08/2017	10,000,000	9,999,449
United Kingdom Treasury Bill 0% 11/09/2017	10,000,000	9,999,277
United Kingdom Treasury Bill 0% 09/10/2017	10,000,000	9,998,274
United Kingdom Treasury Bill 0% 20/11/2017	10,000,000	9,996,760
United Kingdom Treasury Bill 0% 11/12/2017	10,000,000	9,996,568
United Kingdom Treasury Bill 0% 09/04/2018	10,000,000	9,984,069
United Kingdom Treasury Bill 0% 21/05/2018	10,000,000	9,978,605
United Kingdom Treasury Bill 0% 25/09/2017	8,000,000	7,999,229
United Kingdom Treasury Bill 0% 05/02/2018	8,000,000	7,994,205
United Kingdom Treasury Bill 0% 19/03/2018	7,800,000	7,792,826
United Kingdom Treasury Bill 0% 04/12/2017	7,760,000	7,757,441
United Kingdom Treasury Bill 0% 30/04/2018	6,000,000	5,993,104
Philip Morris International Inc	60,028	5,587,297
United Kingdom Treasury Bill 0% 12/03/2018	5,000,000	4,993,564
United Kingdom Treasury Bill 0% 11/06/2018	4,000,000	3,992,038
Medica Group Plc	1,030,766	2,275,416
L Brands Inc	35,000	1,365,688

Statement of Significant Sales (Unaudited)
For the year ended 31 December 2017

Security	Nominal	Proceeds £
Philip Morris International Inc	(17,556)	(1,598,077)
FDM Group Holdings Plc	(166,054)	(1,580,184)
L Brands Inc	(35,000)	(1,136,221)
Alfa Financial Software H-Wi	2,853,899	(601,163)
Strix Group Plc	(446,852)	(598,951)
London Stock Exchange Plc	5,795,691	(444,502)
Direct Line Insurance Group Plc	4,694,810	(311,520)
Diageo Plc	6,891,269	(309,757)
B&M European Value Retail SA	2,039,503	(288,906)
Equiniti Group Plc	1,604,279	(234,167)
CHR Hansen Holding A/S	21,163,388	(224,886)
Patisserie Holdings Plc	(51,788)	(184,008)
Equiniti Group Plc	(138,536)	(165,298)
Gamma Communications Plc	1,462,620	(109,581)
Gamma Communications Plc	(15,592)	(91,056)
Prudential Plc	5,664,515	(74,314)
Taptica International Limited	1,108,610	(74,267)
HSBC Holdings Plc	1,789,683	(41,967)
Carnival Plc	3,778,168	(24,221)
Big Yellow Group Plc	2,380,889	(23,326)

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Man Alternative Style Risk Premia
Statement of Significant Purchases (Unaudited)
For the year ended 31 December 2017

Security	Nominal	Cost US$
Hannover Rueck SE	13,634	1,703,410
Ramirent OYJ	125,713	1,241,001
Alstria Office Reit AG	84,075	1,240,989
Scout24 AG	30,863	1,240,986
Hella GmbH & Company KGaA	20,033	1,240,940
United States Treasury Bill 0% 22/02/2018	1,000,000	996,357
United States Treasury Bill 0% 01/03/2018	1,000,000	996,029
United States Treasury Bill 0% 08/03/2018	1,000,000	995,719
United States Treasury Bill 0% 15/03/2018	1,000,000	995,484
United States Treasury Bill 0% 22/03/2018	1,000,000	995,190
United States Treasury Bill 0% 29/03/2018	1,000,000	994,874
Jenoptik AG	24,001	801,633
Software AG	14,539	801,632
Brenntag AG	12,683	801,628
Henkel AG & Company KGaA	6,765	801,624
Rheinmetall AG	6,279	801,624
United Internet AG	11,760	801,613
Covestro AG	7,787	801,599
RTL Group SA	10,052	801,594
Nemetschek SE	9,133	801,561

Statement of Significant Sales (Unaudited)
For the year ended 31 December 2017

Security	Nominal	Proceeds US$
Aixtron SE	(45,237)	(628,785)
Grand City Properties SA	(26,789)	(612,978)
ASR Nederland NV	(14,754)	(596,242)
Loomis AB	(14,467)	(595,822)
Hochtief AG	(3,372)	(572,926)
Fabege AB	(26,511)	(546,084)
Hella GmbH & Company KGaA	(7,361)	(458,002)
AHL MRP0 MS SWAP	15,297,630	(261,124)
CTS Eventim AG & Company KGaA	(4,631)	(213,908)
EURO-BTP Futures December 2017	(45)	(127,085)
Terveystalo OY	(11,734)	(121,473)
EURO-OAT Futures December 2017	(68)	(92,512)
Australia 10 Years Bond Futures December 2017	(88)	(38,345)
S&P500 Emini Futures December 2017	(7)	(31,005)
NIKKEI 225 (SGX) December 2017	(5)	(26,184)
NASDAQ 100 E-Mini Index Futures December 2017	(5)	(19,005)
Hang Seng Index Futures November 2017	(2)	(18,810)
Long Gilt Futures March 2018	(16)	(17,977)
TOPIX Index Futures December 2017	(3)	(17,974)
SPI 200 Index Futures December 2017	(6)	(17,374)

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

Report of Directors' Remuneration (Unaudited)

The directors of the Fund who are also employees of Man Group plc and companies within its group structure ("Man Group") do not receive any remuneration in respect of their services as directors of the Fund. The other directors receive fixed remuneration in respect of their services which is set at a level determined by the Board as a whole and which is not performance related. This is detailed in note 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.

Man Funds VI plc

Unaudited reporting requirement in respect of the Securities Financing Transactions Regulation For the year ended 31 December 2017

The Investment Manager may, on behalf of each sub-fund and subject to the conditions and within the limits laid down by the Financial Conduct Authority and the Prospectus, employ techniques and instruments relating to transferable securities, including investments in OTC Financial Derivative Instruments ("FDI") provided that such techniques and instruments are used for efficient portfolio management purposes or to provide protection against exchange risk or for direct investment purposes, where applicable.

The sub-funds engaged in securities lending activity during the year for the purposes of efficient portfolio management, and invested in total return swaps, repos or reverse repos.

Securities Lending

All securities lending transactions entered into by the sub-funds are subject to a written legal agreement between the sub- funds and the Lending Agent, which is the Bank of New York Mellon, London Branch, and separately between the Lending Agent and the approved borrowing counterparty. Collateral received in exchange for securities lent is delivered to an account in the name of the Depositary on behalf of the sub-fund. Collateral received is segregated from the assets belonging to the sub-fund's Depositary or the Lending Agent.

The total income earned from securities lending transactions is split between the relevant sub-fund and the securities lending agent. The sub-fund receives at least 80% while the securities lending agent receives up to 20% of such income with all operational costs borne out of the securities lending agent's share. Income received during the year by each sub-fund from securities lending transactions is disclosed in other income in the 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 recallable or terminable on a daily basis. Additionally there is an analysis of the maturity tenor of the associated collateral received as at 31 December 2017 based on the respective transaction contractual maturity date, split between counterparty borrower, with the country of incorporation of the counterparty shown in brackets:

Man GLG European Alpha Alternative

Counterparty borrower and collateral type	Total value of securities on loan US$'000	Less than 1 day US$'000	31 to 90 days US$'000	91 to 365 days US$'000	More than 365 days US$'000	Open US$'000	Total Collateral US$'000
Merrill Lynch International							
Equities	57	-	57	-	-	-	57
	57	-	57	-	-	-	57

Man GLG European Equity Alternative

Counterparty borrower and collateral type	Total value of securities on loan US$'000	Less than 1 day US$'000	31 to 90 days US$'000	91 to 365 days US$'000	More than 365 days US$'000	Open US$'000	Total Collateral US$'000
Bank of New York Mellon							
Collateral Received: USD Cash	1,332	1,364	-	-	-	-	1,364
BNP Paribas							
Collateral Received: USD Cash	2,093	736	-	-	-	-	736
Equities		-	1,385	-	-	-	1,385
Credit Suisse Securities (Europe) Limited							
Equities	4,172	-	4,172	-	-	-	4,172
Credit Suisse Securities (USA) LLC							
(Incorporated in the United States)							
Collateral Received: USD Cash	2,060	901	-	-	-	-	901
Equities		-	1,180	-	-	-	1,180
Industrial And Commercial Bank of China							
Collateral Received: USD Cash	290	301	-	-	-	-	301
ING Financial Markets LLC (Incorporated in							
the United States)	212						
Collateral Received: USD Cash		217	-	-	-	-	217
Macquarie Bank Limited							
Equities	1,113	-	1,113	-	-	-	1,113
Merrill Lynch International							
Collateral Received: USD Cash	562	122	-	-	-	-	122
Equities		-	448	-	-	-	448
Morgan Stanley & Co. International PLC							
Equities	200	-	200	-	-	-	200

Man Funds VI plc

Unaudited reporting requirement in respect of the Securities Financing Transactions Regulation (continued)
For the year ended 31 December 2017

Securities Lending (continued)

Man GLG European Equity Alternative (continued)

Counterparty borrower and collateral type	Total value of securities on loan US$'000	Less than 1 day US$'000	31 to 90 days US$'000	91 to 365 days US$'000	More than 365 days US$'000	Open US$'000	Total Collateral US$'000
Morgan Stanley & Co. LLC	12,954						
Collateral Received: USD Cash		13,434	-	-	-	-	13,434
National Bank Finance Inc	820						
Collateral Received: USD Cash		837	-	-	-	-	837
Natixis Securities America LLC (Incorporated in the United States)	54						
Collateral Received: USD Cash		55	-	-	-	-	55
Pershing LLC (Incorporated in the United States)	1,016						
Collateral Received: USD Cash		1,059	-	-	-	-	1,059
RBC Capital Markets, LLC (Incorporated in the United States)	35						
Collateral Received: USD Cash		41	-	-	-	-	41
RBC Dominion Securities Inc (Incorporated in the United States)	1,489						
Collateral Received: USD Cash		1,528	-	-	-	-	1,528
SG Americas Securities, LLC (Incorporated in the United States)	2,391						
Collateral Received: USD Cash		2,469	-	-	-	-	2,469
Scotia Capital (USA) INC	2,115						
Collateral Received: USD Cash		2,200	-	-	-	-	2,200
Societe Generale (Incorporated in the United Kingdom)	2,619						
Equities		2,619	-	-	-	-	2,619
TD Securities Inc	111						
Collateral Received: USD Cash		114	-	-	-	-	114
UBS AG (Incorporated in the United Kingdom)	66,993						
Collateral Received: USD Cash		1,946	-	-	-	-	1,946
Equities		-	65,086	-	-	-	65,086
	102,631	29,943	73,584	-	-	-	103,527

Man GLG Global Equity Alternative

Counterparty borrower and collateral type	Total value of securities on loan US$'000	Less than 1 day US$'000	31 to 90 days US$'000	91 to 365 days US$'000	More than 365 days US$'000	Open US$'000	Total Collateral US$'000
Barclays Capital Inc. (Incorporated in the United States)	24						
Collateral Received: USD Cash		-	24	-	-	-	24
Credit Suisse Securities (Europe) Limited (Incorporated in the United Kingdom)	4						
Equities		-	4	-	-	-	4
J.P. Morgan Securities LLC (Incorporated in the United States)	81						
Collateral Received: USD Cash		85	-	-	-	-	85
Nomura Securities International, Inc.	11						
Collateral Received: USD Cash		11	-	-	-	-	11
Scotia Capital (USA) INC	3						
Collateral Received: USD Cash		3	-	-	-	-	3
	123	99	28	-	-	-	127

Man Funds VI plc

Unaudited reporting requirement in respect of the Securities Financing Transactions Regulation (continued)
For the year ended 31 December 2017

Securities Lending (continued)

Man GLG Global Equity Alternative(continued)

Counterparty borrower and collateral type	Total value of securities on loan US$'000	Less than 1 day US$'000	31 to 90 days US$'000	91 to 365 days US$'000	More than 365 days US$'000	Open US$'000	Total Collateral US$'000
UBS AG (Incorporated in the United Kingdom)	**30**						
Equities		-	30	-	-	-	30
Wells Fargo Securities LLC (Incorporated in the United States)	**2**						
Collateral Received: USD Cash		2	-	-	-	-	2
	155	101	58	-	-	-	159

Man GLG European Mid-Cap Equity Alternative

Counterparty borrower and collateral type	Total value of securities on loan US$'000	Less than 1 day US$'000	31 to 90 days US$'000	91 to 365 days US$'000	More than 365 days US$'000	Open US$'000	Total Collateral US$'000
Citigroup Global Markets Limited (Incorporated in the United Kingdom)	**1,743**						
Equities		-	1,743	-	-	-	1,743
Credit Suisse Securities (Europe) Limited (Incorporated in the United Kingdom)	**271**						
Equities		-	271	-	-	-	271
JP Morgan Securities, Plc. (Incorporated in the United Kingdom)	**21,145**						
Equities		-	21,145	-	-	-	21,145
Merrill Lynch International	**1,807**						
Equities		-	1,807	-	-	-	1,807
Morgan Stanley & Co. International PLC	**2,470**						
Equities		-	2,470	-	-	-	2,470
Morgan Stanley & Co. LLC	**5**						
Collateral Received: USD Cash		5	-	-	-	-	5
UBS AG (Incorporated in the United Kingdom)	**1,062**						
Equities		-	1,062	-	-	-	1,062
	28,503	5	28,498	-	-	-	28,503

Man GLG Unconstrained Emerging Equity

Counterparty borrower and collateral type	Total value of securities on loan US$'000	Less than 1 day US$'000	31 to 90 days US$'000	91 to 365 days US$'000	More than 365 days US$'000	Open US$'000	Total Collateral US$'000
Citigroup Global Markets Inc. (Incorporated in the United States)	**3,807**						
Government Bonds		-	3,807	-	-	-	3,807
Credit Suisse Securities (USA) LLC	**3,438**						
Equities		-	3,438	-	-	-	3,438
UBS AG	**1,263**						
Equities		-	1,263	-	-	-	1,263
Wells Fargo Securities LLC	**2,988**						
Government Bonds		3,049	-	-	-	-	3,049
	11,496	3,049	8,508	-	-	-	11,557

Man Funds VI plc

Unaudited reporting requirement in respect of the Securities Financing Transactions Regulation (continued)
For the year ended 31 December 2017

Securities Lending (continued)

Man GLG Innovation Equity Alternative

Counterparty borrower and collateral type	Total value of securities on loan US$'000	Less than 1 day US$'000	31 to 90 days US$'000	91 to 365 days US$'000	More than 365 days US$'000	Open US$'000	Total Collateral US$'000
BNP Paribas	1,322						
Equities		-	1,322	-	-	-	1,322
BNP Paribas Arbitrage	206						
Equities		-	206	-	-	-	206
Citigroup Global Markets Inc. (Incorporated in the United States)	9,886						
Government Bonds		-	9,886	-	-	-	9,886
Credit Suisse Securities (Europe) Limited (Incorporated in the United Kingdom)	137						
Equities		-	137	-	-	-	137
J.P. Morgan Securities LLC	3,837						
Collateral Received: USD Cash		1,853	-	-	-	-	1,853
Equities		-	2,060	-	-	-	2,060
JP Morgan Securities, Plc	1,508						
Equities		-	1,508	-	-	-	1,508
Pershing LLC (Incorporated in the United States)	1,611						
Collateral Received: USD Cash		1,662	-	-	-	-	1,662
Scotia Capital (USA) INC	15						
Collateral Received: USD Cash		16	-	-	-	-	16
UBS AG (Incorporated in the United Kingdom)	1,515						
Equities		-	1,515	-	-	-	1,515
	20,037	3,531	16,634	-	-	-	20,165

The total value of securities on loan as a proportion of the Fund's NAV as at the balance sheet date is outlined below:

	% of Net Assets 31 December 2017
Man GLG European Alpha Alternative	0.09%
Man GLG European Equity Alternative	15.16%
Man GLG Global Equity Alternative	1.44%
Man GLG European Mid-Cap Equity Alternative	5.58%
Man GLG Unconstrained Emerging Equity	10.75%
Man GLG Innovation Equity Alternative	12.71%

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.

Fund	Market Value on Loan	% of Lendable Assets
Man GLG European Alpha Alternative	€47,850	0.37%
Man GLG European Equity Alternative	€85,470,024	20.36%
Man GLG Global Equity Alternative	€129,292	3.92%
Man GLG European Mid-Cap Equity Alternative	€23,735,610	7.55%
Man GLG Unconstrained Emerging Equity	US$11,495,519	20.62%
Man GLG Innovation Equity Alternative	US$20,035,962	20.10%

Total lendable assets represent the aggregate value of assets types forming part of the Fund's securities lending programme.

Man Funds VI plc

Unaudited reporting requirement in respect of the Securities Financing Transactions Regulation (continued) For the year ended 31 December 2017

Securities Lending (continued)

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

31 December 2017	Income earned	Fees paid
Man GLG European Equity Alternative	€279,734	€5,337
Man GLG Global Equity Alternative	€89,135	€14,749
Man GLG European Mid-Cap Equity Alternative	€26,535	€766
Man GLG Unconstrained Emerging Equity	US$10,252	US$2,291
Man GLG Innovation Equity Alternative	US$12,857	US$2,528

The following table lists all of the issuers by value of non-cash collateral received by the sub-funds by way of title transfer collateral arrangement across securities lending transactions as at the balance sheet date:

Non-cash collateral issuer	Value	% of Net Assets
Man GLG European Alpha Alternative	€	
Merrill Lynch International	47,850	0.07%
Man GLG European Equity Alternative	€	
BNP Paribas	1,153,387	0.17%
Credit Suisse Securities (Europe) Limited	3,474,584	0.51%
Credit Suisse Securities (USA) LLC	982,795	0.15%
Macquarie Bank Limited	927,199	0.14%
Merrill Lynch International	372,669	0.06%
Morgan Stanley & Co. International PLC	166,517	0.02%
Societe Generale	2,181,126	0.32%
UBS AG	54,202,560	8.01%
Man GLG Global Equity Alternative	€	
Barclays Capital Inc.	19,651	0.18%
Credit Suisse Securities (Europe) Limited	3,414	0.03%
UBS AG	25,129	0.23%
Man GLG European Mid-Cap Equity Alternative	€	
Citigroup Global Markets Limited	1,451,465	0.28%
Credit Suisse Securities (Europe) Limited	225,730	0.04%
JP Morgan Securities, Plc.	17,608,825	3.45%
Merrill Lynch International	1,504,514	0.29%
Morgan Stanley & Co. International PLC	2,056,721	0.40%
UBS AG	884113.9241	0.17%
Man GLG Unconstrained Emerging Equity	US$	
Citigroup Global Markets Inc.	3,806,663	3.56%
Credit Suisse Securities (USA) LLC	3,437,925	3.21%
UBS AG	1,262,571	1.18%

Man Funds VI plc

Unaudited reporting requirement in respect of the Securities Financing Transactions Regulation (continued) For the year ended 31 December 2017

Securities Lending (continued)

Non-cash collateral issuer (continued)	Value	% of Net Assets
Man GLG Innovation Equity Alternative	US$	
BNP Paribas	1,321,557	0.84%
BNP Paribas Arbitrage	206,316	0.13%
Citigroup Global Markets Inc.	9,886,383	6.27%
Credit Suisse Securities (Europe) Limited	136,739	0.09%
J.P. Morgan Securities LLC	2,059,721	1.31%
JP Morgan Securities, Plc.	1,507,908	0.96%
UBS AG	1,514,561	0.96%

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	€22,772,727	3.36%
Man GLG Global Equity Alternative	€85,244	0.79%
Man GLG European Mid-Cap Equity Alternative	€4,460	0.00%
Man GLG Unconstrained Emerging Equity	US$3,049,653	2.85%
Man GLG Innovation Equity Alternative	US$3,532,147	2.24%

Non-cash collateral received by way of title transfer collateral arrangement in relation to securities lending transactions and OTC derivative transactions, cannot be sold, re-invested or pledged.

Income earned by the sub-funds from the reinvestment of cash collateral in repos, net of any interest payable to the relevant counterparty, for the year ended 31 December 2017 and is presented within other income in the statement of comprehensive income:

	Income Earned
Man GLG European Alpha Alternative	€2,280
Man GLG European Equity Alternative	€222,528
Man GLG Global Equity Alternative	€68,297
Man GLG Cred-Eq Alternative	€674
Man GLG European Mid-Cap Equity Alternative	€24,249
Man GLG Unconstrained Emerging Equity	US$10,857
Man GLG Innovation Equity Alternative	US$17,187

All of the non-cash collateral received by the sub-funds was held by BNY Mellon, London Branch on a tri party settlement basis as at 31 December 2017.

100% of cash collateral is maintained in a segregated account with the custodian. 100% of non-cash collateral is maintained in pooled accounts

Portfolio Swaps

OTC derivative transactions are entered into by the sub-funds under an International Swaps and Derivatives Associations, Inc. Master Agreement ("ISDA Master Agreement") or similar agreement. An ISDA Master Agreement is a bilateral agreement between the sub-funds and a counterparty that governs OTC derivative transactions (including total return swaps and portfolio swaps) entered into by the parties. All OTC derivative transactions entered under an ISDA Master agreement are netted together for collateral purposes therefore any collateral disclosures provided below/elsewhere in the report are in respect of all OTC derivative transactions entered into by the sub-funds under the ISDA Master agreement, not just portfolio swaps.

The collateral figures provided on the next page relate to collateral held to support specific SFTRs, other cash held at brokers to support SFTRs, and other derivative transactions held at brokers where SFTRs are transacted.

Man Funds VI plc

Unaudited reporting requirement in respect of the Securities Financing Transactions Regulation (continued) For the year ended 31 December 2017

Portfolio Swaps (continued)

The following table details the value of portfolio swaps as a proportion of the sub-fund's net asset value, as at 31 December 2017:

	Portfolio swaps % of net assets
Man GLG European Alpha Alternative	1.49%
Man GLG Alpha Select Alternative	2.23%
Man GLG European Equity Alternative	(0.85%)
Man GLG Global Equity Alternative	(0.55%)
Man AHL Multi Strategy Alternative	1.28%
Man AHL TargetRisk	0.46%
Man GLG European Mid-Cap Equity Alternative	(1.11%)
Man Numeric Market Neutral Alternative	(8.84%)
Man GLG Unconstrained Emerging Equity	1.64%
Man GLG Innovation Equity Alternative	(1.30%)
Man NewSmith UK Equity Alternative	0.95%
Man Alternative Style Risk Premia	0.96%

All returns and costs from securities borrowing from OTC transactions were accrued to the sub-funds and were not subject to any returns sharing arrangements with the Fund's Investment Manager or any other third parties.

The following table details the value of portfolio swaps, analysed by counterparty as at 31 December 2017:

Counterparty	Counterparty's country of establishment	Portfolio Swap Market value
Man GLG European Alpha Alternative		€
Credit Suisse Securities Europe Limited	United Kingdom	372,603
Goldman Sachs International	United Kingdom	596,402
Man GLG Alpha Select Alternative		£
Credit Suisse Securities Europe Limited	United Kingdom	4,645,000
Goldman Sachs International	United Kingdom	24,557
Man GLG European Equity Alternative		€
Bank of America Merrill Lynch	United Kingdom	(15,570)
Bank of Nova Scotia	United Kingdom	240,622
Citibank N.A.	United Kingdom	(1,240,924)
Credit Suisse Securities Europe Limited	United Kingdom	6,677,412
Deutsche Bank AG, London	United Kingdom	(47,813)
Goldman Sachs International	United Kingdom	(4,029,774)
HSBC Bank Plc	United Kingdom	(828,358)
JP Morgan Securities Plc	United Kingdom	(1,498,159)
Morgan Stanley & Co. International Plc	United Kingdom	(4,960,003)
UBS AG	United Kingdom	(45,343)
Man GLG Global Equity Alternative		€
Credit Suisse Securities Europe Limited	United Kingdom	62,443
Goldman Sachs International	United Kingdom	(8,239)
HSBC Bank Plc	United Kingdom	(43)
Morgan Stanley & Co. International Plc	United Kingdom	(113,139)

Man Funds VI plc

Unaudited reporting requirement in respect of the Securities Financing Transactions Regulation (continued)
For the year ended 31 December 2017

Portfolio Swaps (continued)

Counterparty	Counterparty's country of establishment	Portfolio Swap Market value
Man AHL Multi Strategy Alternative		US$
Credit Suisse Securities Europe Limited	United Kingdom	1,492,647
Goldman Sachs International	United Kingdom	4,012
Morgan Stanley & Co. International Plc	United Kingdom	587,676
Man AHL TargetRisk		US$
JP Morgan Securities Plc	United Kingdom	643,870
Man GLG European Mid-Cap Equity Alternative		€
Citibank N.A.	United Kingdom	(469,223)
Credit Suisse Securities Europe Limited	United Kingdom	1,245,477
Goldman Sachs International	United Kingdom	(9,382,293)
HSBC Bank Plc	United Kingdom	2,925,824
Man Numeric Market Neutral Alternative		US$
Morgan Stanley & Co. International Plc	United Kingdom	(27,602,686)
Man GLG Unconstrained Emerging Equity		US$
Credit Suisse Securities Europe Limited	United Kingdom	(128,947)
HSBC Bank Plc	United Kingdom	163,226
Morgan Stanley & Co. International Plc	United Kingdom	1,716,957
Man GLG Innovation Equity Alternative		US$
Credit Suisse Securities Europe Limited	United Kingdom	(181,642)
Goldman Sachs International	United Kingdom	(1,950)
Morgan Stanley & Co. International Plc	United Kingdom	(1,871,427)
Man NewSmith UK Equity Alternative		£
Credit Suisse Securities Europe Limited	United Kingdom	1,004,257
Man Alternative Style Risk Premia		US$
Morgan Stanley & Co. International Plc	United Kingdom	324,031

All portfolio swaps have an open maturity tenor as they are recallable or terminable on a daily basis.

Man Funds VI plc

Unaudited reporting requirement in respect of the Securities Financing Transactions Regulation (continued) For the year ended 31 December 2017

Collateral

The sub-funds engage in activity which may require collateral to be provided to a counterparty ("collateral posted").

Counterparty	Currency	Collateral posted
Man GLG European Alpha Alternative		€
Bank of New York Mellon	EUR	450,000
Credit Suisse Securities Europe Limited	EUR	(170,000)
Goldman Sachs International	EUR	221,210
Morgan Stanley & Co. International Plc	EUR	303,042
Man GLG Alpha Select Alternative		£
Bank of America Merrill Lynch	GBP	1,945
Bank of New York Mellon	GBP	(119,875)
Credit Suisse AG Ireland	GBP	(4,622,684)
Goldman Sachs International	GBP	1,062,855
Morgan Stanley & Co. International Plc	GBP	8,189
Man GLG European Equity Alternative		€
Bank of America Merrill Lynch	EUR	1,491,216
Bank of New York Mellon	EUR	(3,149,145)
Bank of Nova Scotia	EUR	65,765
BNP Paribas	EUR	495,663
Citibank N.A.	EUR	6,379,287
Credit Suisse Securities Europe Limited	EUR	(3,137,696)
Deutsche Bank AG, London	EUR	2,210,000
Goldman Sachs International	EUR	30,359,368
HSBC Bank Plc	EUR	11,754,847
JP Morgan Securities Plc	EUR	27,462,658
Morgan Stanley & Co. International Plc	EUR	(8,523,233)
Nomura Holdings	EUR	549,728
Societe Generale	EUR	1,030,000
Man GLG Global Equity Alternative		€
Bank of America Merrill Lynch	EUR	12,889
Bank of New York Mellon	EUR	30,193
Citibank N.A.	EUR	35,919
Credit Suisse Securities Europe Limited	EUR	1,263,927
Deutsche Bank AG, London	EUR	630,000
Goldman Sachs International	EUR	1,245,877
HSBC Bank Plc	EUR	33,919
JP Morgan Securities Plc	EUR	270,023
Morgan Stanley & Co. International Plc	EUR	173,274
Nomura Holdings	EUR	268,627

Counterparty		
Man GLG European Mid-Cap Equity Alternative		€
Bank of New York Mellon	EUR	270,000
Citibank N.A.	EUR	2,415,707
Credit Suisse Securities Europe Limited	EUR	35,221,709
Goldman Sachs International	EUR	11,620,373
HSBC Bank Plc	EUR	3,872,000
Morgan Stanley & Co. International Plc	EUR	9,999

Man Funds VI plc

Unaudited reporting requirement in respect of the Securities Financing Transactions Regulation (continued) For the year ended 31 December 2017

Collateral (continued)

Counterparty	Currency	Collateral posted
Man Numeric Market Neutral Alternative		US$
Bank of New York Mellon	USD	(2,640,000)
Morgan Stanley & Co. International Plc	USD	13,671,458
Man GLG Unconstrained Emerging Equity		US$
Bank of New York Mellon	USD	(106,439)
Credit Suisse Securities Europe Limited	USD	410,774
Morgan Stanley & Co. International Plc	USD	2,978,559
Man AHL Multi Strategy Alternative		US$
Goldman Sachs International	USD	3,564,506
Morgan Stanley & Co. International Plc	USD	5,688,186
Man GLG Global Emerging Markets Debt Total Return		US$
Bank of America Merrill Lynch	USD	1,230,000
Bank of New York Mellon	USD	(18,610,000)
Barclays Plc	USD	35,999,020
Citibank N.A.	USD	1,170,050
Credit Suisse Securities Europe Limited	USD	31,688,199
Goldman Sachs International	USD	(1,132,952)
HSBC Bank Plc	USD	33,562,067
JP Morgan Securities Plc	USD	(1,346,803)
Nomura Holdings	USD	600,890
UBS AG	USD	990,201
Man GLG Innovation Equity Alternative		US$
Bank of New York Mellon	USD	2,700,546
Credit Suisse Securities Europe Limited	USD	1,303,000
Goldman Sachs International	USD	190,247
Morgan Stanley & Co. International Plc	USD	3,276,044
Man NewSmith UK Equity Alternative		£
Bank of New York Mellon	GBP	490,639
Credit Suisse Securities Europe Limited	GBP	(1,047,027)
Goldman Sachs International	GBP	84,106

All cash posted as collateral has an open maturity tenor as it is not subject to a contractual maturity date.