

PICTET ASSET MANAGEMENT

UK Reporting Fund Status Investors Report

PICTET CH

DATE OF REPORT 26 MARCH 2024

PICTET CH-SHORT-TERM MONEY MARKET EUR - UK REPORTING FUND STATUS

Annual Report - PICTET CH-SHORT-TERM MONEY MARKET CHF - I DY

For the period from 1 October 2022 to 30 September 2023

The Fund has obtained UK Reporting Fund status and this report is provided to investors in accordance with the Offshore Funds (Tax) Regulations 2009 to enable investors to meet their UK tax obligations.

The Fund is treated as a Transparent Reporting Fund and as such is treated as tax transparent for income tax purposes and opaque for capital gains tax purposes for UK investors.

For tax purposes the Funds' income and expenses are deemed to arise directly in the hands of UK investors when they arise to the Fund, but capital returns from the underlying investments held by the Fund are not taxed when they are realised and instead a taxable capital gain or loss arises when the units in the Fund are disposed of.

The Fund does not operate equalisation for UK tax reporting purposes, and all amounts are reported without equalisation.

Fund	PICTET CH-SHORT-TERM MONEY MARKET CHF		Distributions paid in respect of the period (per unit)	18.05 CHF
Unit	I DY	HMRC share class reference	Ex date	17.11.2023
ISIN	CH0011292304	P0057-0022	Pay date	21.11.2023

Report to Individual Investors

This report is prepared for investors who are UK tax resident and UK domiciled and subject to income tax. Investors subject to UK Corporation Tax should refer to the Report to Corporate Investors.

Cumulative income and expenses per unit for the reporting period

From 1 October 2022 to 5 April 2023

	Per Unit (CHF)
INTEREST	
Foreign Interest Expense	0.0000
Foreign Interest Income	3.0731
UK Interest Income	1.0868
EQUITIES	
Foreign Dividend Income	-
UK Dividend Income	-
MISCELLANEOUS	
Miscellaneous	-
EXPENSES	
Allowable expenses of management	(0.4266)

From 6 April 2023 to 30 September 2023

	Per Unit (CHF)
INTEREST	
Foreign Interest Expense	(0.0046)
Foreign Interest Income	8.0394
UK Interest Income	2.2360
EQUITIES	
Foreign Dividend Income	-
UK Dividend Income	-
MISCELLANEOUS	
Miscellaneous	-
EXPENSES	
Allowable expenses of management	(0.4128)
EXCESS REPORTABLE INCOME	
Excess Reportable Income from holdings in Reporting Offshore Funds	-
Excess Reportable Income from holdings in Non-Reporting Offshore Funds	-
Interest from Deep Discount Securities	-

How investors should use this information:

The above figures are shown on a cumulative basis for investors who have held units throughout the entire period, reported in CHF. For investors who bought or sold units during the reporting period a table of the income and expenses arising on a daily basis is provided separately below.

An investor who has held units throughout the entire period should take the income or expense per unit stated above and multiply this figure by the number of units held to calculate the income and expenses to be reported for UK income tax purposes for the relevant income tax period.

An investor who bought/sold units part way through the period should calculate their taxable income and expense figures by taking the cumulative income figure from the table below at the date of disposal and subtracting the income figure at the date of acquisition. Where the units were held prior to the start of the period but sold part way through the period, the investor should just take the cumulative figure at the date of disposal. The income or expense can be allocated to the appropriate income tax period by adjusting for the cumulative income or expense at 5 April.

Investors holding units in the fund as at 30 September 2023 should also include any "Excess Reportable Income" in their tax returns, which is calculated by taking the excess reportable income per unit amounts reported above and multiplying by the number of units held at 30 September 2023. The excess amounts arise on the fund distribution date, which is 31 March 2024.

The Fund remains a reporting fund as at the date of this report.

Note 1: Interest income per unit includes adjustments required under the "Accrued Income Scheme" in respect of interest purchased and sold included within the capital price of debt securities.

Note 2: Expenses per unit are based on the total expenses of management incurred by the Fund. Certain investors may be able to claim tax relief for management expenses incurred by the Fund.

Note 3: On disposal of units, investors should consider whether any distributions made during their holding period affect the base cost of the units disposed for UK capital gains tax purposes.

Note 4: The annual fair value movement in relation to the DDS held by the Fund has been calculated and reported as additional excess reportable income per unit from DDS to investors holding units at the end of the reporting period. If there was a fair value loss this has been carried forward to future periods and no DDS adjustment has been reported. Where any excess reportable income per unit from DDS amounts are reported above, these arise on the fund distribution date which is 31 March 2024.

Note 5: Returns from swap contracts are not included in the figures presented on this report as returns from swap contracts may be treated as capital returns for some investors. A breakdown of return from swaps can be provided upon request

The information provided above is not intended to constitute legal, tax or investment advice, and investors are advised to seek their own advice on the tax consequences of an investment in the Fund.

Table of cumulative daily income and expenses arising to investors in the Fund.

DATE	INTEREST	INTEREST	INTEREST	EQUITIES	EQUITIES	MISCELLANEOUS	EXPENSES
	Foreign Interest Expense	Foreign Interest Income	UK Interest Income	Foreign Dividend Income	UK Dividend Income	Miscellaneous	Allowable expenses of management
30.09.2023	(0.0045)	11.1126	3.3229	-	-	-	(0.8394)
29.09.2023	(0.0000)	11.2187	3.3235	-	-	-	(0.8394)
28.09.2023	(0.0000)	11.2187	3.3235	-	-	-	(0.8394)
27.09.2023	(0.0000)	11.1585	3.3235	-	-	-	(0.8394)
26.09.2023	(0.0000)	10.9443	3.3163	-	-	-	(0.8394)
25.09.2023	(0.0000)	10.9036	3.3147	-	-	-	(0.8394)
24.09.2023	(0.0000)	10.8398	3.1990	-	-	-	(0.8394)
23.09.2023	(0.0000)	10.8398	3.1990	-	-	-	(0.8394)
22.09.2023	(0.0000)	10.8398	3.1990	-	-	-	(0.8394)
21.09.2023	(0.0000)	10.8414	3.1990	-	-	-	(0.8394)
20.09.2023	(0.0000)	10.8001	3.1990	-	-	-	(0.8394)
19.09.2023	(0.0000)	10.7943	3.1936	-	-	-	(0.8331)
18.09.2023	(0.0000)	10.5720	3.1913	-	-	-	(0.8331)
17.09.2023	(0.0000)	10.5621	3.1890	-	-	-	(0.8331)
16.09.2023	(0.0000)	10.5621	3.1890	-	-	-	(0.8331)
15.09.2023	(0.0000)	10.5621	3.1890	-	-	-	(0.8331)
14.09.2023	(0.0000)	10.4310	3.1890	-	-	-	(0.8331)
13.09.2023	(0.0000)	10.3568	3.1890	-	-	-	(0.8331)
12.09.2023	(0.0000)	10.1181	3.1540	-	-	-	(0.8331)
11.09.2023	(0.0000)	9.9928	3.1194	-	-	-	(0.8331)
10.09.2023	(0.0000)	10.0092	3.0575	-	-	-	(0.8331)
09.09.2023	(0.0000)	10.0092	3.0575	-	-	-	(0.8331)
08.09.2023	(0.0000)	10.0092	3.0575	-	-	-	(0.8331)
07.09.2023	(0.0000)	9.9465	3.0262	-	-	-	(0.8331)
06.09.2023	(0.0000)	9.8525	2.8874	-	-	-	(0.8331)
05.09.2023	(0.0000)	9.8022	2.8569	-	-	-	(0.8331)
04.09.2023	(0.0000)	9.7953	2.8569	-	-	-	(0.7483)
03.09.2023	(0.0000)	9.7247	2.8108	-	-	-	(0.7483)
02.09.2023	(0.0000)	9.7247	2.8108	-	-	-	(0.7483)
01.09.2023	(0.0000)	9.7247	2.8108	-	-	-	(0.7483)
31.08.2023	(0.0000)	9.5153	2.8108	-	-	-	(0.7483)
30.08.2023	(0.0000)	9.4863	2.8108	-	-	-	(0.7483)
29.08.2023	(0.0000)	9.4762	2.8108	-	-	-	(0.7483)
28.08.2023	(0.0000)	9.4472	2.8108	-	-	-	(0.7483)
27.08.2023	(0.0000)	9.3290	2.7702	-	-	-	(0.7483)
26.08.2023	(0.0000)	9.3290	2.7702	-	-	-	(0.7483)
25.08.2023	(0.0000)	9.3290	2.7702	-	-	-	(0.7483)
24.08.2023	(0.0000)	9.2961	2.7449	-	-	-	(0.7483)
23.08.2023	(0.0000)	9.2216	2.7449	-	-	-	(0.7483)
22.08.2023	(0.0000)	9.0755	2.7449	-	-	-	(0.7483)
21.08.2023	(0.0000)	9.0099	2.7449	-	-	-	(0.7483)
20.08.2023	(0.0000)	8.9834	2.7449	-	-	-	(0.7483)
19.08.2023	(0.0000)	8.9834	2.7449	-	-	-	(0.7483)
18.08.2023	(0.0000)	8.9834	2.7449	-	-	-	(0.7483)
17.08.2023	(0.0000)	8.9204	2.7449	-	-	-	(0.7483)
16.08.2023	(0.0000)	8.9114	2.7352	-	-	-	(0.7483)
15.08.2023	(0.0000)	8.9026	2.6823	-	-	-	(0.7483)
14.08.2023	(0.0000)	8.8628	2.5710	-	-	-	(0.7483)
13.08.2023	(0.0000)	8.7634	2.5228	-	-	-	(0.7483)
12.08.2023	(0.0000)	8.7634	2.5228	-	-	-	(0.7483)
11.08.2023	(0.0000)	8.7634	2.5228	-	-	-	(0.7483)
10.08.2023	(0.0000)	8.7166	2.4997	-	-	-	(0.7483)
09.08.2023	(0.0000)	8.6957	2.4124	-	-	-	(0.7483)
08.08.2023	(0.0000)	8.6552	2.3893	-	-	-	(0.7483)
07.08.2023	(0.0000)	8.4875	2.3893	-	-	-	(0.7483)
06.08.2023	(0.0000)	8.3127	2.3893	-	-	-	(0.7483)
05.08.2023	(0.0000)	8.3127	2.3893	-	-	-	(0.7483)
04.08.2023	(0.0000)	8.3127	2.3893	-	-	-	(0.7483)
03.08.2023	(0.0000)	8.2398	2.3893	-	-	-	(0.6656)
02.08.2023	(0.0000)	8.1592	2.3893	-	-	-	(0.6656)
01.08.2023	(0.0000)	8.2231	2.3893	-	-	-	(0.6656)
31.07.2023	0.0000	8.0890	2.3720	-	-	-	(0.6656)
30.07.2023	0.0000	8.0563	2.3355	-	-	-	(0.6656)
29.07.2023	0.0000	8.0563	2.3355	-	-	-	(0.6656)
28.07.2023	0.0000	8.0563	2.3355	-	-	-	(0.6656)
27.07.2023	0.0000	8.0132	2.2450	-	-	-	(0.6656)
26.07.2023	0.0000	7.9789	2.2118	-	-	-	(0.6656)
25.07.2023	0.0000	7.8807	2.2118	-	-	-	(0.6656)
24.07.2023	0.0000	7.8020	2.2118	-	-	-	(0.6656)
23.07.2023	0.0000	7.7772	2.1987	-	-	-	(0.6656)
22.07.2023	0.0000	7.7772	2.1987	-	-	-	(0.6656)
21.07.2023	0.0000	7.7772	2.1987	-	-	-	(0.6656)
20.07.2023	0.0000	7.6383	2.1987	-	-	-	(0.6656)
19.07.2023	0.0000	7.5725	2.1987	-	-	-	(0.6656)
18.07.2023	0.0000	7.5629	2.1588	-	-	-	(0.6656)
17.07.2023	0.0000	7.5293	2.1493	-	-	-	(0.6656)
16.07.2023	0.0000	7.5139	2.1493	-	-	-	(0.6656)
15.07.2023	0.0000	7.5139	2.1493	-	-	-	(0.6656)
14.07.2023	0.0000	7.5139	2.1493	-	-	-	(0.6656)
13.07.2023	0.0000	7.3470	2.1243	-	-	-	(0.6656)
12.07.2023	0.0000	7.3089	2.1243	-	-	-	(0.6656)
11.07.2023	0.0000	7.2870	2.1243	-	-	-	(0.6656)
10.07.2023	0.0000	7.2395	2.1002	-	-	-	(0.6656)
09.07.2023	0.0000	7.2238	2.1002	-	-	-	(0.6656)
08.07.2023	0.0000	7.2238	2.1002	-	-	-	(0.6656)
07.07.2023	0.0000	7.2238	2.1002	-	-	-	(0.6656)

Table of cumulative daily income and expenses arising to investors in the Fund.

DATE	INTEREST	INTEREST	INTEREST	EQUITIES	EQUITIES	MISCELLANEOUS	EXPENSES
	Foreign Interest Expense	Foreign Interest Income	UK Interest Income	Foreign Dividend Income	UK Dividend Income	Miscellaneous	Allowable expenses of management
06.07.2023	0.0000	7.1095	2.1002	-	-	-	(0.6656)
05.07.2023	0.0000	7.0852	2.1002	-	-	-	(0.6656)
04.07.2023	0.0000	7.0673	2.1002	-	-	-	(0.5738)
03.07.2023	0.0000	7.0448	2.0954	-	-	-	(0.5738)
02.07.2023	0.0000	6.9302	2.0954	-	-	-	(0.5738)
01.07.2023	0.0000	6.9302	2.0954	-	-	-	(0.5738)
30.06.2023	0.0000	6.9302	2.0954	-	-	-	(0.5738)
29.06.2023	0.0000	6.8355	2.0954	-	-	-	(0.5738)
28.06.2023	0.0000	6.8062	2.0954	-	-	-	(0.5738)
27.06.2023	0.0000	6.7833	2.0954	-	-	-	(0.5738)
26.06.2023	0.0000	6.6931	2.0954	-	-	-	(0.5738)
25.06.2023	0.0000	6.6765	2.0820	-	-	-	(0.5738)
24.06.2023	0.0000	6.6765	2.0820	-	-	-	(0.5738)
23.06.2023	0.0000	6.6765	2.0820	-	-	-	(0.5738)
22.06.2023	0.0000	6.5671	2.0663	-	-	-	(0.5738)
21.06.2023	0.0000	6.5568	2.0663	-	-	-	(0.5738)
20.06.2023	0.0000	6.3692	2.0559	-	-	-	(0.5738)
19.06.2023	0.0000	6.3590	2.0559	-	-	-	(0.5738)
18.06.2023	0.0000	6.3134	2.0559	-	-	-	(0.5738)
17.06.2023	0.0000	6.3134	2.0559	-	-	-	(0.5738)
16.06.2023	0.0000	6.3134	2.0559	-	-	-	(0.5738)
15.06.2023	0.0000	6.2327	2.0559	-	-	-	(0.5738)
14.06.2023	0.0000	6.1748	2.0559	-	-	-	(0.5738)
13.06.2023	0.0000	6.1137	2.0493	-	-	-	(0.5738)
12.06.2023	0.0000	6.0808	2.0432	-	-	-	(0.5738)
11.06.2023	0.0000	5.9147	2.0207	-	-	-	(0.5738)
10.06.2023	0.0000	5.9147	2.0207	-	-	-	(0.5738)
09.06.2023	0.0000	5.9147	2.0207	-	-	-	(0.5738)
08.06.2023	0.0000	5.7553	2.0207	-	-	-	(0.5738)
07.06.2023	0.0000	5.7341	1.9690	-	-	-	(0.5738)
06.06.2023	0.0000	5.7093	1.9690	-	-	-	(0.5738)
05.06.2023	0.0000	5.6259	1.9502	-	-	-	(0.5738)
04.06.2023	0.0000	5.6065	1.9020	-	-	-	(0.4896)
03.06.2023	0.0000	5.6065	1.9020	-	-	-	(0.4896)
02.06.2023	0.0000	5.6065	1.9020	-	-	-	(0.4896)
01.06.2023	0.0000	5.5868	1.8661	-	-	-	(0.4896)
31.05.2023	0.0000	5.4367	1.8037	-	-	-	(0.4896)
30.05.2023	0.0000	5.1763	1.8037	-	-	-	(0.4896)
29.05.2023	0.0000	5.1759	1.8037	-	-	-	(0.4896)
28.05.2023	0.0000	5.1375	1.8037	-	-	-	(0.4896)
27.05.2023	0.0000	5.1375	1.8037	-	-	-	(0.4896)
26.05.2023	0.0000	5.1375	1.8037	-	-	-	(0.4896)
25.05.2023	0.0000	5.0061	1.7924	-	-	-	(0.4896)
24.05.2023	0.0000	4.9811	1.7772	-	-	-	(0.4896)
23.05.2023	0.0000	4.8028	1.7772	-	-	-	(0.4896)
22.05.2023	0.0000	4.7299	1.7595	-	-	-	(0.4896)
21.05.2023	0.0000	4.7089	1.7483	-	-	-	(0.4896)
20.05.2023	0.0000	4.7089	1.7483	-	-	-	(0.4896)
19.05.2023	0.0000	4.7089	1.7483	-	-	-	(0.4896)
18.05.2023	0.0000	4.6449	1.7483	-	-	-	(0.4896)
17.05.2023	0.0000	4.5516	1.7152	-	-	-	(0.4896)
16.05.2023	0.0000	4.5378	1.6915	-	-	-	(0.4896)
15.05.2023	0.0000	4.5117	1.6591	-	-	-	(0.4896)
14.05.2023	0.0000	4.4789	1.6494	-	-	-	(0.4896)
13.05.2023	0.0000	4.4789	1.6494	-	-	-	(0.4896)
12.05.2023	0.0000	4.4789	1.6494	-	-	-	(0.4896)
11.05.2023	0.0000	4.4130	1.6016	-	-	-	(0.4896)
10.05.2023	0.0000	4.3496	1.6016	-	-	-	(0.4896)
09.05.2023	0.0000	4.3124	1.5516	-	-	-	(0.4896)
08.05.2023	0.0000	4.3020	1.5516	-	-	-	(0.4896)
07.05.2023	0.0000	4.2113	1.5516	-	-	-	(0.4896)
06.05.2023	0.0000	4.2113	1.5516	-	-	-	(0.4896)
05.05.2023	0.0000	4.2113	1.5516	-	-	-	(0.4896)
04.05.2023	0.0000	4.1605	1.5407	-	-	-	(0.4896)
03.05.2023	0.0000	4.1513	1.5407	-	-	-	(0.4266)
02.05.2023	0.0000	4.1246	1.4898	-	-	-	(0.4266)
01.05.2023	0.0000	3.9474	1.4898	-	-	-	(0.4266)
30.04.2023	0.0000	3.8845	1.4878	-	-	-	(0.4266)
29.04.2023	0.0000	3.7441	1.4878	-	-	-	(0.4266)
28.04.2023	0.0000	3.7441	1.4878	-	-	-	(0.4266)
27.04.2023	0.0000	3.7441	1.4878	-	-	-	(0.4266)
26.04.2023	0.0000	3.7300	1.4691	-	-	-	(0.4266)
25.04.2023	0.0000	3.6698	1.3628	-	-	-	(0.4266)
24.04.2023	0.0000	3.6571	1.2910	-	-	-	(0.4266)
23.04.2023	0.0000	3.6359	1.2910	-	-	-	(0.4266)
22.04.2023	0.0000	3.6359	1.2910	-	-	-	(0.4266)
21.04.2023	0.0000	3.6359	1.2910	-	-	-	(0.4266)
20.04.2023	0.0000	3.5985	1.2833	-	-	-	(0.4266)
19.04.2023	0.0000	3.5604	1.2833	-	-	-	(0.4266)
18.04.2023	0.0000	3.5418	1.2833	-	-	-	(0.4266)
17.04.2023	0.0000	3.4605	1.2705	-	-	-	(0.4266)
16.04.2023	0.0000	3.4377	1.2635	-	-	-	(0.4266)
15.04.2023	0.0000	3.4377	1.2635	-	-	-	(0.4266)
14.04.2023	0.0000	3.4377	1.2635	-	-	-	(0.4266)
13.04.2023	0.0000	3.3544	1.2471	-	-	-	(0.4266)
12.04.2023	0.0000	3.3289	1.2159	-	-	-	(0.4266)

Table of cumulative daily income and expenses arising to investors in the Fund.

DATE	INTEREST	INTEREST	INTEREST	EQUITIES	EQUITIES	MISCELLANEOUS	EXPENSES
	Foreign Interest Expense	Foreign Interest Income	UK Interest Income	Foreign Dividend Income	UK Dividend Income	Miscellaneous	Allowable expenses of management
11.04.2023	0.0000	3.1886	1.1529	-	-	-	(0.4266)
10.04.2023	0.0000	3.1886	1.1529	-	-	-	(0.4266)
09.04.2023	0.0000	3.1886	1.1529	-	-	-	(0.4266)
08.04.2023	0.0000	3.1886	1.1529	-	-	-	(0.4266)
07.04.2023	0.0000	3.1886	1.1529	-	-	-	(0.4266)
06.04.2023	0.0000	3.1189	1.0868	-	-	-	(0.4266)
05.04.2023	0.0000	3.0731	1.0868	-	-	-	(0.4266)
04.04.2023	0.0000	3.0667	1.0837	-	-	-	(0.3631)
03.04.2023	0.0000	3.0429	0.9974	-	-	-	(0.3631)
02.04.2023	(0.0000)	2.9253	0.9974	-	-	-	(0.3631)
01.04.2023	(0.0000)	2.9253	0.9974	-	-	-	(0.3631)
31.03.2023	(0.0000)	2.9253	0.9974	-	-	-	(0.3631)
30.03.2023	(0.0000)	2.8454	0.9882	-	-	-	(0.3631)
29.03.2023	(0.0000)	2.8317	0.9807	-	-	-	(0.3631)
28.03.2023	(0.0000)	2.8195	0.9807	-	-	-	(0.3631)
27.03.2023	(0.0000)	2.8083	0.9807	-	-	-	(0.3631)
26.03.2023	(0.0000)	2.7578	0.9654	-	-	-	(0.3631)
25.03.2023	(0.0000)	2.7578	0.9654	-	-	-	(0.3631)
24.03.2023	(0.0000)	2.7578	0.9654	-	-	-	(0.3631)
23.03.2023	(0.0000)	2.6328	0.9654	-	-	-	(0.3631)
22.03.2023	(0.0000)	2.6177	0.9654	-	-	-	(0.3631)
21.03.2023	(0.0000)	2.6000	0.9654	-	-	-	(0.3631)
20.03.2023	(0.0000)	2.5783	0.9654	-	-	-	(0.3631)
19.03.2023	(0.0000)	2.5590	0.9602	-	-	-	(0.3631)
18.03.2023	(0.0000)	2.5590	0.9602	-	-	-	(0.3631)
17.03.2023	(0.0000)	2.5590	0.9602	-	-	-	(0.3631)
16.03.2023	(0.0000)	2.5027	0.9602	-	-	-	(0.3631)
15.03.2023	(0.0000)	2.4584	0.9602	-	-	-	(0.3631)
14.03.2023	(0.0000)	2.4511	0.9602	-	-	-	(0.3631)
13.03.2023	(0.0000)	2.3832	0.9599	-	-	-	(0.3631)
12.03.2023	(0.0000)	2.4161	0.9323	-	-	-	(0.3631)
11.03.2023	(0.0000)	2.4161	0.9323	-	-	-	(0.3631)
10.03.2023	(0.0000)	2.4161	0.9323	-	-	-	(0.3631)
09.03.2023	(0.0000)	2.3698	0.9323	-	-	-	(0.3631)
08.03.2023	(0.0000)	2.2294	0.9247	-	-	-	(0.3631)
07.03.2023	(0.0000)	2.2354	0.9247	-	-	-	(0.3631)
06.03.2023	(0.0000)	2.2318	0.9093	-	-	-	(0.3631)
05.03.2023	(0.0000)	2.1924	0.8966	-	-	-	(0.3631)
04.03.2023	(0.0000)	2.1924	0.8966	-	-	-	(0.3631)
03.03.2023	(0.0000)	2.1924	0.8966	-	-	-	(0.3631)
02.03.2023	(0.0000)	2.2045	0.8950	-	-	-	(0.3071)
01.03.2023	(0.0000)	2.1608	0.8873	-	-	-	(0.3071)
28.02.2023	(0.0000)	2.1524	0.8746	-	-	-	(0.3071)
27.02.2023	(0.0000)	2.0377	0.8724	-	-	-	(0.3071)
26.02.2023	(0.0000)	1.9903	0.8608	-	-	-	(0.3071)
25.02.2023	(0.0000)	1.9903	0.8608	-	-	-	(0.3071)
24.02.2023	(0.0000)	1.9903	0.8608	-	-	-	(0.3071)
23.02.2023	(0.0000)	2.0001	0.7418	-	-	-	(0.3071)
22.02.2023	(0.0000)	2.0226	0.7301	-	-	-	(0.3071)
21.02.2023	(0.0000)	1.9263	0.7301	-	-	-	(0.3071)
20.02.2023	(0.0000)	1.8687	0.7301	-	-	-	(0.3071)
19.02.2023	(0.0000)	1.8569	0.7148	-	-	-	(0.3071)
18.02.2023	(0.0000)	1.8569	0.7148	-	-	-	(0.3071)
17.02.2023	(0.0000)	1.8569	0.7148	-	-	-	(0.3071)
16.02.2023	(0.0000)	1.8329	0.7148	-	-	-	(0.3071)
15.02.2023	(0.0000)	1.8744	0.7148	-	-	-	(0.3071)
14.02.2023	(0.0000)	1.8689	0.7148	-	-	-	(0.3071)
13.02.2023	(0.0000)	1.9195	0.6964	-	-	-	(0.3071)
12.02.2023	(0.0000)	1.8888	0.6772	-	-	-	(0.3071)
11.02.2023	(0.0000)	1.8888	0.6772	-	-	-	(0.3071)
10.02.2023	(0.0000)	1.8888	0.6772	-	-	-	(0.3071)
09.02.2023	(0.0000)	1.8711	0.6772	-	-	-	(0.3071)
08.02.2023	(0.0000)	1.7288	0.6772	-	-	-	(0.3071)
07.02.2023	(0.0000)	1.7184	0.6772	-	-	-	(0.3071)
06.02.2023	(0.0000)	1.7045	0.6760	-	-	-	(0.3071)
05.02.2023	(0.0000)	1.6946	0.6760	-	-	-	(0.3071)
04.02.2023	(0.0000)	1.6946	0.6760	-	-	-	(0.3071)
03.02.2023	(0.0000)	1.6946	0.6760	-	-	-	(0.3071)
02.02.2023	(0.0000)	1.6696	0.6760	-	-	-	(0.2484)
01.02.2023	(0.0000)	1.6515	0.6760	-	-	-	(0.2484)
31.01.2023	(0.0000)	1.6435	0.6760	-	-	-	(0.2484)
30.01.2023	(0.0000)	1.6283	0.6725	-	-	-	(0.2484)
29.01.2023	(0.0000)	1.6181	0.6725	-	-	-	(0.2484)
28.01.2023	(0.0000)	1.6181	0.6725	-	-	-	(0.2484)
27.01.2023	(0.0000)	1.6181	0.6725	-	-	-	(0.2484)
26.01.2023	(0.0000)	1.5928	0.6549	-	-	-	(0.2484)
25.01.2023	(0.0000)	1.5706	0.6406	-	-	-	(0.2484)
24.01.2023	(0.0000)	1.5643	0.6406	-	-	-	(0.2484)
23.01.2023	(0.0000)	1.5258	0.5471	-	-	-	(0.2484)
22.01.2023	(0.0000)	1.5164	0.5471	-	-	-	(0.2484)
21.01.2023	(0.0000)	1.5164	0.5471	-	-	-	(0.2484)
20.01.2023	(0.0000)	1.5164	0.5471	-	-	-	(0.2484)
19.01.2023	(0.0000)	1.4977	0.5471	-	-	-	(0.2484)
18.01.2023	(0.0000)	1.4906	0.5294	-	-	-	(0.2484)
17.01.2023	(0.0000)	1.4617	0.5294	-	-	-	(0.2484)
16.01.2023	(0.0000)	1.4207	0.5294	-	-	-	(0.2484)

Table of cumulative daily income and expenses arising to investors in the Fund.

DATE	INTEREST	INTEREST	INTEREST	EQUITIES	EQUITIES	MISCELLANEOUS	EXPENSES
	Foreign Interest Expense	Foreign Interest Income	UK Interest Income	Foreign Dividend Income	UK Dividend Income	Miscellaneous	Allowable expenses of management
15.01.2023	(0.0000)	1.4055	0.5151	-	-	-	(0.2484)
14.01.2023	(0.0000)	1.4055	0.5151	-	-	-	(0.2484)
13.01.2023	(0.0000)	1.4055	0.5151	-	-	-	(0.2484)
12.01.2023	(0.0000)	1.3838	0.5151	-	-	-	(0.2484)
11.01.2023	(0.0000)	1.3779	0.5151	-	-	-	(0.2484)
10.01.2023	(0.0000)	1.3750	0.4858	-	-	-	(0.2484)
09.01.2023	(0.0000)	1.3479	0.4805	-	-	-	(0.2484)
08.01.2023	(0.0000)	1.3419	0.4221	-	-	-	(0.2484)
07.01.2023	(0.0000)	1.3419	0.4221	-	-	-	(0.2484)
06.01.2023	(0.0000)	1.3419	0.4221	-	-	-	(0.2484)
05.01.2023	(0.0000)	1.3239	0.4221	-	-	-	(0.2484)
04.01.2023	(0.0000)	1.3177	0.4221	-	-	-	(0.1850)
03.01.2023	(0.0000)	1.3118	0.3929	-	-	-	(0.1850)
02.01.2023	(0.0000)	1.3059	0.3929	-	-	-	(0.1850)
01.01.2023	(0.0000)	1.3043	0.3929	-	-	-	(0.1850)
31.12.2022	(0.0000)	1.3043	0.3929	-	-	-	(0.1850)
30.12.2022	(0.0000)	1.2778	0.3929	-	-	-	(0.1850)
29.12.2022	(0.0000)	1.2778	0.3929	-	-	-	(0.1850)
28.12.2022	(0.0000)	1.2726	0.3929	-	-	-	(0.1850)
27.12.2022	(0.0000)	1.2678	0.3929	-	-	-	(0.1850)
26.12.2022	(0.0000)	1.2619	0.3929	-	-	-	(0.1850)
25.12.2022	(0.0000)	1.2478	0.3923	-	-	-	(0.1850)
24.12.2022	(0.0000)	1.2478	0.3923	-	-	-	(0.1850)
23.12.2022	(0.0000)	1.2478	0.3923	-	-	-	(0.1850)
22.12.2022	(0.0000)	1.2153	0.3923	-	-	-	(0.1850)
21.12.2022	(0.0000)	1.2216	0.3923	-	-	-	(0.1850)
20.12.2022	(0.0000)	1.1448	0.3887	-	-	-	(0.1850)
19.12.2022	(0.0000)	1.1171	0.3887	-	-	-	(0.1850)
18.12.2022	(0.0000)	1.1117	0.3887	-	-	-	(0.1850)
17.12.2022	(0.0000)	1.1117	0.3887	-	-	-	(0.1850)
16.12.2022	(0.0000)	1.1117	0.3887	-	-	-	(0.1850)
15.12.2022	(0.0000)	1.0709	0.3887	-	-	-	(0.1850)
14.12.2022	(0.0000)	1.0674	0.3887	-	-	-	(0.1850)
13.12.2022	(0.0000)	1.0557	0.3832	-	-	-	(0.1850)
12.12.2022	(0.0000)	1.0233	0.3756	-	-	-	(0.1850)
11.12.2022	(0.0000)	1.0136	0.3707	-	-	-	(0.1850)
10.12.2022	(0.0000)	1.0136	0.3707	-	-	-	(0.1850)
09.12.2022	(0.0000)	1.0136	0.3707	-	-	-	(0.1850)
08.12.2022	(0.0000)	0.9871	0.3489	-	-	-	(0.1850)
07.12.2022	(0.0000)	0.9722	0.3489	-	-	-	(0.1850)
06.12.2022	(0.0000)	0.9662	0.3489	-	-	-	(0.1850)
05.12.2022	(0.0000)	0.9288	0.3489	-	-	-	(0.1850)
04.12.2022	(0.0000)	0.9154	0.3410	-	-	-	(0.1260)
03.12.2022	(0.0000)	0.9154	0.3410	-	-	-	(0.1260)
02.12.2022	(0.0000)	0.9154	0.3410	-	-	-	(0.1260)
01.12.2022	(0.0000)	0.8924	0.3410	-	-	-	(0.1260)
30.11.2022	(0.0000)	0.7553	0.3410	-	-	-	(0.1260)
29.11.2022	(0.0000)	0.6127	0.3410	-	-	-	(0.1260)
28.11.2022	(0.0000)	0.6113	0.3173	-	-	-	(0.1260)
27.11.2022	(0.0000)	0.5999	0.3141	-	-	-	(0.1260)
26.11.2022	(0.0000)	0.5999	0.3141	-	-	-	(0.1260)
25.11.2022	(0.0000)	0.5999	0.3141	-	-	-	(0.1260)
24.11.2022	(0.0000)	0.5856	0.3141	-	-	-	(0.1260)
23.11.2022	(0.0000)	0.5758	0.2803	-	-	-	(0.1260)
22.11.2022	(0.0000)	0.5716	0.2635	-	-	-	(0.1260)
21.11.2022	(0.0000)	0.5024	0.2635	-	-	-	(0.1260)
20.11.2022	(0.0000)	0.4955	0.2122	-	-	-	(0.1260)
19.11.2022	(0.0000)	0.4955	0.2122	-	-	-	(0.1260)
18.11.2022	(0.0000)	0.4955	0.2122	-	-	-	(0.1260)
17.11.2022	(0.0000)	0.4834	0.2122	-	-	-	(0.1260)
16.11.2022	(0.0000)	0.4415	0.2122	-	-	-	(0.1260)
15.11.2022	(0.0000)	0.4372	0.2011	-	-	-	(0.1260)
14.11.2022	(0.0000)	0.4235	0.2011	-	-	-	(0.1260)
13.11.2022	(0.0000)	0.4199	0.1962	-	-	-	(0.1260)
12.11.2022	(0.0000)	0.4199	0.1962	-	-	-	(0.1260)
11.11.2022	(0.0000)	0.4199	0.1962	-	-	-	(0.1260)
10.11.2022	(0.0000)	0.3804	0.1905	-	-	-	(0.1260)
09.11.2022	(0.0000)	0.3742	0.1905	-	-	-	(0.1260)
08.11.2022	(0.0000)	0.4517	0.1905	-	-	-	(0.1260)
07.11.2022	(0.0000)	0.4455	0.1905	-	-	-	(0.1260)
06.11.2022	(0.0000)	0.4396	0.1905	-	-	-	(0.1260)
05.11.2022	(0.0000)	0.4396	0.1905	-	-	-	(0.1260)
04.11.2022	(0.0000)	0.4396	0.1905	-	-	-	(0.1260)
03.11.2022	(0.0000)	0.4332	0.1905	-	-	-	(0.0675)
02.11.2022	(0.0000)	0.4021	0.1905	-	-	-	(0.0675)
01.11.2022	(0.0000)	0.3182	0.1905	-	-	-	(0.0675)
31.10.2022	(0.0000)	0.3094	0.1905	-	-	-	(0.0675)
30.10.2022	(0.0000)	0.3056	0.1905	-	-	-	(0.0675)
29.10.2022	(0.0000)	0.3056	0.1905	-	-	-	(0.0675)
28.10.2022	(0.0000)	0.3056	0.1905	-	-	-	(0.0675)
27.10.2022	(0.0000)	0.2570	0.0873	-	-	-	(0.0675)
26.10.2022	(0.0000)	0.2518	0.0873	-	-	-	(0.0674)
25.10.2022	(0.0000)	0.2009	0.0744	-	-	-	(0.0674)
24.10.2022	(0.0000)	0.1982	0.0405	-	-	-	(0.0674)
23.10.2022	(0.0000)	0.1969	0.0346	-	-	-	(0.0674)
22.10.2022	(0.0000)	0.1969	0.0346	-	-	-	(0.0674)

Table of cumulative daily income and expenses arising to investors in the Fund.

DATE	INTEREST	INTEREST	INTEREST	EQUITIES	EQUITIES	MISCELLANEOUS	EXPENSES
	Foreign Interest Expense	Foreign Interest Income	UK Interest Income	Foreign Dividend Income	UK Dividend Income	Miscellaneous	Allowable expenses of management
21.10.2022	(0.0000)	0.1969	0.0346	-	-	-	(0.0674)
20.10.2022	(0.0000)	0.1877	0.0169	-	-	-	(0.0674)
19.10.2022	(0.0000)	0.1870	0.0169	-	-	-	(0.0674)
18.10.2022	(0.0000)	0.1861	0.0169	-	-	-	(0.0674)
17.10.2022	(0.0000)	0.1550	0.0169	-	-	-	(0.0674)
16.10.2022	(0.0000)	0.1542	0.0120	-	-	-	(0.0674)
15.10.2022	(0.0000)	0.1542	0.0120	-	-	-	(0.0674)
14.10.2022	(0.0000)	0.1542	0.0120	-	-	-	(0.0674)
13.10.2022	(0.0000)	0.1527	0.0120	-	-	-	(0.0674)
12.10.2022	(0.0000)	0.2211	0.0120	-	-	-	(0.0674)
11.10.2022	(0.0000)	0.3080	0.0095	-	-	-	(0.0674)
10.10.2022	(0.0000)	0.3056	0.0095	-	-	-	(0.0674)
09.10.2022	(0.0000)	0.2300	0.0095	-	-	-	(0.0674)
08.10.2022	(0.0000)	0.2300	0.0095	-	-	-	(0.0674)
07.10.2022	(0.0000)	0.2300	0.0095	-	-	-	(0.0674)
06.10.2022	(0.0000)	0.2377	0.0029	-	-	-	(0.0674)
05.10.2022	(0.0000)	0.0648	-	-	-	-	(0.0674)
04.10.2022	(0.0000)	0.0652	-	-	-	-	(0.0044)
03.10.2022	(0.0000)	0.0636	-	-	-	-	-
02.10.2022	-	-	-	-	-	-	-
01.10.2022	-	-	-	-	-	-	-

PICTET CH-SHORT-TERM MONEY MARKET EUR - UK REPORTING FUND STATUS

Annual Report - PICTET CH-SHORT-TERM MONEY MARKET CHF - J DY

For the period from 1 October 2022 to 30 September 2023

The Fund has obtained UK Reporting Fund status and this report is provided to investors in accordance with the Offshore Funds (Tax) Regulations 2009 to enable investors to meet their UK tax obligations.

The Fund is treated as a Transparent Reporting Fund and as such is treated as tax transparent for income tax purposes and opaque for capital gains tax purposes for UK investors.

For tax purposes the Funds' income and expenses are deemed to arise directly in the hands of UK investors when they arise to the Fund, but capital returns from the underlying investments held by the Fund are not taxed when they are realised and instead a taxable capital gain or loss arises when the units in the Fund are disposed of.

The Fund does not operate equalisation for UK tax reporting purposes, and all amounts are reported without equalisation.

Fund	PICTET CH-SHORT-TERM MONEY MARKET CHF		Distributions paid in respect of the period (per unit) 18.20 CHF	
Unit	J DY	HMRC share class reference	Ex date	17.11.2023
ISIN	CH0011292288	P0057-0023	Pay date	21.11.2023

Report to Individual Investors

This report is prepared for investors who are UK tax resident and UK domiciled and subject to income tax. Investors subject to UK Corporation Tax should refer to the Report to Corporate Investors.

Cumulative income and expenses per unit for the reporting period

From 1 October 2022 to 5 April 2023

	Per Unit (CHF)
INTEREST	
Foreign Interest Expense	0.0000
Foreign Interest Income	3.0732
UK Interest Income	1.0869
EQUITIES	
Foreign Dividend Income	-
UK Dividend Income	-
MISCELLANEOUS	
Miscellaneous	-
EXPENSES	
Allowable expenses of management	(0.3824)

From 6 April 2023 to 30 September 2023

	Per Unit (CHF)
INTEREST	
Foreign Interest Expense	(0.0046)
Foreign Interest Income	8.0401
UK Interest Income	2.2362
EQUITIES	
Foreign Dividend Income	-
UK Dividend Income	-
MISCELLANEOUS	
Miscellaneous	-
EXPENSES	
Allowable expenses of management	(0.3398)
EXCESS REPORTABLE INCOME	
Excess Reportable Income from holdings in Reporting Offshore Funds	-
Excess Reportable Income from holdings in Non-Reporting Offshore Funds	-
Interest from Deep Discount Securities	-

How investors should use this information:

The above figures are shown on a cumulative basis for investors who have held units throughout the entire period, reported in CHF. For investors who bought or sold units during the reporting period a table of the income and expenses arising on a daily basis is provided separately below.

An investor who has held units throughout the entire period should take the income or expense per unit stated above and multiply this figure by the number of units held to calculate the income and expenses to be reported for UK income tax purposes for the relevant income tax period.

An investor who bought/sold units part way through the period should calculate their taxable income and expense figures by taking the cumulative income figure from the table below at the date of disposal and subtracting the income figure at the date of acquisition. Where the units were held prior to the start of the period but sold part way through the period, the investor should just take the cumulative figure at the date of disposal. The income or expense can be allocated to the appropriate income tax period by adjusting for the cumulative income or expense at 5 April.

Investors holding units in the fund as at 30 September 2023 should also include any "Excess Reportable Income" in their tax returns, which is calculated by taking the excess reportable income per unit amounts reported above and multiplying by the number of units held at 30 September 2023. The excess amounts arise on the fund distribution date, which is 31 March 2024.

The Fund remains a reporting fund as at the date of this report.

Note 1: Interest income per unit includes adjustments required under the "Accrued Income Scheme" in respect of interest purchased and sold included within the capital price of debt securities.

Note 2: Expenses per unit are based on the total expenses of management incurred by the Fund. Certain investors may be able to claim tax relief for management expenses incurred by the Fund.

Note 3: On disposal of units, investors should consider whether any distributions made during their holding period affect the base cost of the units disposed for UK capital gains tax purposes.

Note 4: The annual fair value movement in relation to the DDS held by the Fund has been calculated and reported as additional excess reportable income per unit from DDS to investors holding units at the end of the reporting period. If there was a fair value loss this has been carried forward to future periods and no DDS adjustment has been reported. Where any excess reportable income per unit from DDS amounts are reported above, these arise on the fund distribution date which is 31 March 2024.

Note 5: Returns from swap contracts are not included in the figures presented on this report as returns from swap contracts may be treated as capital returns for some investors. A breakdown of return from swaps can be provided upon request

The information provided above is not intended to constitute legal, tax or investment advice, and investors are advised to seek their own advice on the tax consequences of an investment in the Fund.

Table of cumulative daily income and expenses arising to investors in the Fund.

DATE	INTEREST	INTEREST	INTEREST	EQUITIES	EQUITIES	MISCELLANEOUS	EXPENSES
	Foreign Interest Expense	Foreign Interest Income	UK Interest Income	Foreign Dividend Income	UK Dividend Income	Miscellaneous	Allowable expenses of management
30.09.2023	(0.0045)	11.1133	3.3231	-	-	-	(0.7222)
29.09.2023	(0.0000)	11.2195	3.3238	-	-	-	(0.7222)
28.09.2023	(0.0000)	11.2195	3.3238	-	-	-	(0.7222)
27.09.2023	(0.0000)	11.1593	3.3238	-	-	-	(0.7222)
26.09.2023	(0.0000)	10.9451	3.3165	-	-	-	(0.7222)
25.09.2023	(0.0000)	10.9043	3.3149	-	-	-	(0.7222)
24.09.2023	(0.0000)	10.8405	3.1992	-	-	-	(0.7222)
23.09.2023	(0.0000)	10.8405	3.1992	-	-	-	(0.7222)
22.09.2023	(0.0000)	10.8405	3.1992	-	-	-	(0.7222)
21.09.2023	(0.0000)	10.8421	3.1992	-	-	-	(0.7222)
20.09.2023	(0.0000)	10.8008	3.1992	-	-	-	(0.7222)
19.09.2023	(0.0000)	10.7951	3.1938	-	-	-	(0.7159)
18.09.2023	(0.0000)	10.5727	3.1915	-	-	-	(0.7159)
17.09.2023	(0.0000)	10.5628	3.1892	-	-	-	(0.7159)
16.09.2023	(0.0000)	10.5628	3.1892	-	-	-	(0.7159)
15.09.2023	(0.0000)	10.5628	3.1892	-	-	-	(0.7159)
14.09.2023	(0.0000)	10.4317	3.1892	-	-	-	(0.7159)
13.09.2023	(0.0000)	10.3574	3.1892	-	-	-	(0.7159)
12.09.2023	(0.0000)	10.1187	3.1542	-	-	-	(0.7159)
11.09.2023	(0.0000)	9.9934	3.1196	-	-	-	(0.7159)
10.09.2023	(0.0000)	10.0098	3.0577	-	-	-	(0.7159)
09.09.2023	(0.0000)	10.0098	3.0577	-	-	-	(0.7159)
08.09.2023	(0.0000)	10.0098	3.0577	-	-	-	(0.7159)
07.09.2023	(0.0000)	9.9471	3.0264	-	-	-	(0.7159)
06.09.2023	(0.0000)	9.8531	2.8875	-	-	-	(0.7159)
05.09.2023	(0.0000)	9.8028	2.8571	-	-	-	(0.7159)
04.09.2023	(0.0000)	9.7959	2.8571	-	-	-	(0.6495)
03.09.2023	(0.0000)	9.7253	2.8110	-	-	-	(0.6495)
02.09.2023	(0.0000)	9.7253	2.8110	-	-	-	(0.6495)
01.09.2023	(0.0000)	9.7253	2.8110	-	-	-	(0.6495)
31.08.2023	(0.0000)	9.5158	2.8110	-	-	-	(0.6495)
30.08.2023	(0.0000)	9.4869	2.8110	-	-	-	(0.6495)
29.08.2023	(0.0000)	9.4767	2.8110	-	-	-	(0.6495)
28.08.2023	(0.0000)	9.4477	2.8110	-	-	-	(0.6495)
27.08.2023	(0.0000)	9.3295	2.7703	-	-	-	(0.6495)
26.08.2023	(0.0000)	9.3295	2.7703	-	-	-	(0.6495)
25.08.2023	(0.0000)	9.3295	2.7703	-	-	-	(0.6495)
24.08.2023	(0.0000)	9.2966	2.7451	-	-	-	(0.6495)
23.08.2023	(0.0000)	9.2221	2.7451	-	-	-	(0.6495)
22.08.2023	(0.0000)	9.0761	2.7451	-	-	-	(0.6495)
21.08.2023	(0.0000)	9.0104	2.7451	-	-	-	(0.6495)
20.08.2023	(0.0000)	8.9839	2.7451	-	-	-	(0.6495)
19.08.2023	(0.0000)	8.9839	2.7451	-	-	-	(0.6495)
18.08.2023	(0.0000)	8.9839	2.7451	-	-	-	(0.6495)
17.08.2023	(0.0000)	8.9209	2.7451	-	-	-	(0.6495)
16.08.2023	(0.0000)	8.9118	2.7353	-	-	-	(0.6495)
15.08.2023	(0.0000)	8.9030	2.6825	-	-	-	(0.6495)
14.08.2023	(0.0000)	8.8632	2.5711	-	-	-	(0.6495)
13.08.2023	(0.0000)	8.7639	2.5229	-	-	-	(0.6495)
12.08.2023	(0.0000)	8.7639	2.5229	-	-	-	(0.6495)
11.08.2023	(0.0000)	8.7639	2.5229	-	-	-	(0.6495)
10.08.2023	(0.0000)	8.7170	2.4998	-	-	-	(0.6495)
09.08.2023	(0.0000)	8.6962	2.4125	-	-	-	(0.6495)
08.08.2023	(0.0000)	8.6557	2.3894	-	-	-	(0.6495)
07.08.2023	(0.0000)	8.4880	2.3894	-	-	-	(0.6495)
06.08.2023	(0.0000)	8.3131	2.3894	-	-	-	(0.6495)
05.08.2023	(0.0000)	8.3131	2.3894	-	-	-	(0.6495)
04.08.2023	(0.0000)	8.3131	2.3894	-	-	-	(0.6495)
03.08.2023	(0.0000)	8.2402	2.3894	-	-	-	(0.5825)
02.08.2023	(0.0000)	8.1596	2.3894	-	-	-	(0.5825)
01.08.2023	(0.0000)	8.2236	2.3894	-	-	-	(0.5825)
31.07.2023	0.0000	8.0894	2.3721	-	-	-	(0.5825)
30.07.2023	0.0000	8.0568	2.3356	-	-	-	(0.5825)
29.07.2023	0.0000	8.0568	2.3356	-	-	-	(0.5825)
28.07.2023	0.0000	8.0568	2.3356	-	-	-	(0.5825)
27.07.2023	0.0000	8.0136	2.2451	-	-	-	(0.5825)
26.07.2023	0.0000	7.9793	2.2119	-	-	-	(0.5825)
25.07.2023	0.0000	7.8811	2.2119	-	-	-	(0.5825)
24.07.2023	0.0000	7.8024	2.2119	-	-	-	(0.5825)
23.07.2023	0.0000	7.7776	2.1988	-	-	-	(0.5825)
22.07.2023	0.0000	7.7776	2.1988	-	-	-	(0.5825)
21.07.2023	0.0000	7.7776	2.1988	-	-	-	(0.5825)
20.07.2023	0.0000	7.6387	2.1988	-	-	-	(0.5825)
19.07.2023	0.0000	7.5729	2.1988	-	-	-	(0.5825)
18.07.2023	0.0000	7.5633	2.1589	-	-	-	(0.5825)
17.07.2023	0.0000	7.5297	2.1494	-	-	-	(0.5825)
16.07.2023	0.0000	7.5143	2.1494	-	-	-	(0.5825)
15.07.2023	0.0000	7.5143	2.1494	-	-	-	(0.5825)
14.07.2023	0.0000	7.5143	2.1494	-	-	-	(0.5825)
13.07.2023	0.0000	7.3474	2.1244	-	-	-	(0.5825)
12.07.2023	0.0000	7.3092	2.1244	-	-	-	(0.5825)
11.07.2023	0.0000	7.2873	2.1244	-	-	-	(0.5825)
10.07.2023	0.0000	7.2398	2.1003	-	-	-	(0.5825)
09.07.2023	0.0000	7.2241	2.1003	-	-	-	(0.5825)
08.07.2023	0.0000	7.2241	2.1003	-	-	-	(0.5825)
07.07.2023	0.0000	7.2241	2.1003	-	-	-	(0.5825)

Table of cumulative daily income and expenses arising to investors in the Fund.

DATE	INTEREST	INTEREST	INTEREST	EQUITIES	EQUITIES	MISCELLANEOUS	EXPENSES
	Foreign Interest Expense	Foreign Interest Income	UK Interest Income	Foreign Dividend Income	UK Dividend Income	Miscellaneous	Allowable expenses of management
06.07.2023	0.0000	7.1098	2.1003	-	-	-	(0.5825)
05.07.2023	0.0000	7.0855	2.1003	-	-	-	(0.5825)
04.07.2023	0.0000	7.0676	2.1003	-	-	-	(0.5038)
03.07.2023	0.0000	7.0451	2.0955	-	-	-	(0.5038)
02.07.2023	0.0000	6.9305	2.0955	-	-	-	(0.5038)
01.07.2023	0.0000	6.9305	2.0955	-	-	-	(0.5038)
30.06.2023	0.0000	6.9305	2.0955	-	-	-	(0.5038)
29.06.2023	0.0000	6.8358	2.0955	-	-	-	(0.5038)
28.06.2023	0.0000	6.8064	2.0955	-	-	-	(0.5038)
27.06.2023	0.0000	6.7836	2.0955	-	-	-	(0.5038)
26.06.2023	0.0000	6.6934	2.0955	-	-	-	(0.5038)
25.06.2023	0.0000	6.6768	2.0820	-	-	-	(0.5038)
24.06.2023	0.0000	6.6768	2.0820	-	-	-	(0.5038)
23.06.2023	0.0000	6.6768	2.0820	-	-	-	(0.5038)
22.06.2023	0.0000	6.5674	2.0664	-	-	-	(0.5038)
21.06.2023	0.0000	6.5571	2.0664	-	-	-	(0.5038)
20.06.2023	0.0000	6.3695	2.0560	-	-	-	(0.5038)
19.06.2023	0.0000	6.3593	2.0560	-	-	-	(0.5038)
18.06.2023	0.0000	6.3137	2.0560	-	-	-	(0.5038)
17.06.2023	0.0000	6.3137	2.0560	-	-	-	(0.5038)
16.06.2023	0.0000	6.3137	2.0560	-	-	-	(0.5038)
15.06.2023	0.0000	6.2329	2.0560	-	-	-	(0.5038)
14.06.2023	0.0000	6.1751	2.0560	-	-	-	(0.5038)
13.06.2023	0.0000	6.1140	2.0494	-	-	-	(0.5038)
12.06.2023	0.0000	6.0810	2.0433	-	-	-	(0.5038)
11.06.2023	0.0000	5.9150	2.0208	-	-	-	(0.5038)
10.06.2023	0.0000	5.9150	2.0208	-	-	-	(0.5038)
09.06.2023	0.0000	5.9150	2.0208	-	-	-	(0.5038)
08.06.2023	0.0000	5.7555	2.0208	-	-	-	(0.5038)
07.06.2023	0.0000	5.7344	1.9691	-	-	-	(0.5038)
06.06.2023	0.0000	5.7095	1.9691	-	-	-	(0.5038)
05.06.2023	0.0000	5.6262	1.9503	-	-	-	(0.5038)
04.06.2023	0.0000	5.6067	1.9021	-	-	-	(0.4330)
03.06.2023	0.0000	5.6067	1.9021	-	-	-	(0.4330)
02.06.2023	0.0000	5.6067	1.9021	-	-	-	(0.4330)
01.06.2023	0.0000	5.5870	1.8662	-	-	-	(0.4330)
31.05.2023	0.0000	5.4369	1.8037	-	-	-	(0.4330)
30.05.2023	0.0000	5.1765	1.8037	-	-	-	(0.4330)
29.05.2023	0.0000	5.1761	1.8037	-	-	-	(0.4330)
28.05.2023	0.0000	5.1376	1.8037	-	-	-	(0.4330)
27.05.2023	0.0000	5.1376	1.8037	-	-	-	(0.4330)
26.05.2023	0.0000	5.1376	1.8037	-	-	-	(0.4330)
25.05.2023	0.0000	5.0063	1.7925	-	-	-	(0.4330)
24.05.2023	0.0000	4.9813	1.7773	-	-	-	(0.4330)
23.05.2023	0.0000	4.8030	1.7773	-	-	-	(0.4330)
22.05.2023	0.0000	4.7300	1.7595	-	-	-	(0.4330)
21.05.2023	0.0000	4.7090	1.7483	-	-	-	(0.4330)
20.05.2023	0.0000	4.7090	1.7483	-	-	-	(0.4330)
19.05.2023	0.0000	4.7090	1.7483	-	-	-	(0.4330)
18.05.2023	0.0000	4.6450	1.7483	-	-	-	(0.4330)
17.05.2023	0.0000	4.5518	1.7152	-	-	-	(0.4330)
16.05.2023	0.0000	4.5380	1.6915	-	-	-	(0.4330)
15.05.2023	0.0000	4.5118	1.6592	-	-	-	(0.4330)
14.05.2023	0.0000	4.4790	1.6495	-	-	-	(0.4330)
13.05.2023	0.0000	4.4790	1.6495	-	-	-	(0.4330)
12.05.2023	0.0000	4.4790	1.6495	-	-	-	(0.4330)
11.05.2023	0.0000	4.4131	1.6017	-	-	-	(0.4330)
10.05.2023	0.0000	4.3498	1.6017	-	-	-	(0.4330)
09.05.2023	0.0000	4.3125	1.5516	-	-	-	(0.4330)
08.05.2023	0.0000	4.3022	1.5516	-	-	-	(0.4330)
07.05.2023	0.0000	4.2115	1.5516	-	-	-	(0.4330)
06.05.2023	0.0000	4.2115	1.5516	-	-	-	(0.4330)
05.05.2023	0.0000	4.2115	1.5516	-	-	-	(0.4330)
04.05.2023	0.0000	4.1607	1.5407	-	-	-	(0.4330)
03.05.2023	0.0000	4.1515	1.5407	-	-	-	(0.3824)
02.05.2023	0.0000	4.1247	1.4899	-	-	-	(0.3824)
01.05.2023	0.0000	3.9475	1.4899	-	-	-	(0.3824)
30.04.2023	0.0000	3.8846	1.4878	-	-	-	(0.3824)
29.04.2023	0.0000	3.7443	1.4878	-	-	-	(0.3824)
28.04.2023	0.0000	3.7443	1.4878	-	-	-	(0.3824)
27.04.2023	0.0000	3.7443	1.4878	-	-	-	(0.3824)
26.04.2023	0.0000	3.7301	1.4692	-	-	-	(0.3824)
25.04.2023	0.0000	3.6699	1.3628	-	-	-	(0.3824)
24.04.2023	0.0000	3.6572	1.2911	-	-	-	(0.3824)
23.04.2023	0.0000	3.6360	1.2911	-	-	-	(0.3824)
22.04.2023	0.0000	3.6360	1.2911	-	-	-	(0.3824)
21.04.2023	0.0000	3.6360	1.2911	-	-	-	(0.3824)
20.04.2023	0.0000	3.5986	1.2834	-	-	-	(0.3824)
19.04.2023	0.0000	3.5605	1.2834	-	-	-	(0.3824)
18.04.2023	0.0000	3.5419	1.2834	-	-	-	(0.3824)
17.04.2023	0.0000	3.4606	1.2705	-	-	-	(0.3824)
16.04.2023	0.0000	3.4378	1.2636	-	-	-	(0.3824)
15.04.2023	0.0000	3.4378	1.2636	-	-	-	(0.3824)
14.04.2023	0.0000	3.4378	1.2636	-	-	-	(0.3824)
13.04.2023	0.0000	3.3545	1.2471	-	-	-	(0.3824)
12.04.2023	0.0000	3.3290	1.2160	-	-	-	(0.3824)

Table of cumulative daily income and expenses arising to investors in the Fund.

DATE	INTEREST	INTEREST	INTEREST	EQUITIES	EQUITIES	MISCELLANEOUS	EXPENSES
	Foreign Interest Expense	Foreign Interest Income	UK Interest Income	Foreign Dividend Income	UK Dividend Income	Miscellaneous	Allowable expenses of management
11.04.2023	0.0000	3.1887	1.1529	-	-	-	(0.3824)
10.04.2023	0.0000	3.1887	1.1529	-	-	-	(0.3824)
09.04.2023	0.0000	3.1887	1.1529	-	-	-	(0.3824)
08.04.2023	0.0000	3.1887	1.1529	-	-	-	(0.3824)
07.04.2023	0.0000	3.1887	1.1529	-	-	-	(0.3824)
06.04.2023	0.0000	3.1190	1.0869	-	-	-	(0.3824)
05.04.2023	0.0000	3.0732	1.0869	-	-	-	(0.3824)
04.04.2023	0.0000	3.0667	1.0838	-	-	-	(0.3276)
03.04.2023	0.0000	3.0430	0.9974	-	-	-	(0.3276)
02.04.2023	(0.0000)	2.9254	0.9974	-	-	-	(0.3276)
01.04.2023	(0.0000)	2.9254	0.9974	-	-	-	(0.3276)
31.03.2023	(0.0000)	2.9254	0.9974	-	-	-	(0.3276)
30.03.2023	(0.0000)	2.8455	0.9883	-	-	-	(0.3276)
29.03.2023	(0.0000)	2.8317	0.9807	-	-	-	(0.3276)
28.03.2023	(0.0000)	2.8196	0.9807	-	-	-	(0.3276)
27.03.2023	(0.0000)	2.8083	0.9807	-	-	-	(0.3276)
26.03.2023	(0.0000)	2.7578	0.9654	-	-	-	(0.3276)
25.03.2023	(0.0000)	2.7578	0.9654	-	-	-	(0.3276)
24.03.2023	(0.0000)	2.7578	0.9654	-	-	-	(0.3276)
23.03.2023	(0.0000)	2.6328	0.9654	-	-	-	(0.3276)
22.03.2023	(0.0000)	2.6177	0.9654	-	-	-	(0.3276)
21.03.2023	(0.0000)	2.6000	0.9654	-	-	-	(0.3276)
20.03.2023	(0.0000)	2.5784	0.9654	-	-	-	(0.3276)
19.03.2023	(0.0000)	2.5591	0.9602	-	-	-	(0.3276)
18.03.2023	(0.0000)	2.5591	0.9602	-	-	-	(0.3276)
17.03.2023	(0.0000)	2.5591	0.9602	-	-	-	(0.3276)
16.03.2023	(0.0000)	2.5027	0.9602	-	-	-	(0.3276)
15.03.2023	(0.0000)	2.4584	0.9602	-	-	-	(0.3276)
14.03.2023	(0.0000)	2.4512	0.9602	-	-	-	(0.3276)
13.03.2023	(0.0000)	2.3832	0.9600	-	-	-	(0.3276)
12.03.2023	(0.0000)	2.4161	0.9324	-	-	-	(0.3276)
11.03.2023	(0.0000)	2.4161	0.9324	-	-	-	(0.3276)
10.03.2023	(0.0000)	2.4161	0.9324	-	-	-	(0.3276)
09.03.2023	(0.0000)	2.3699	0.9324	-	-	-	(0.3276)
08.03.2023	(0.0000)	2.2294	0.9247	-	-	-	(0.3276)
07.03.2023	(0.0000)	2.2354	0.9247	-	-	-	(0.3276)
06.03.2023	(0.0000)	2.2319	0.9093	-	-	-	(0.3276)
05.03.2023	(0.0000)	2.1925	0.8966	-	-	-	(0.3276)
04.03.2023	(0.0000)	2.1925	0.8966	-	-	-	(0.3276)
03.03.2023	(0.0000)	2.1925	0.8966	-	-	-	(0.3276)
02.03.2023	(0.0000)	2.2046	0.8950	-	-	-	(0.2756)
01.03.2023	(0.0000)	2.1608	0.8873	-	-	-	(0.2756)
28.02.2023	(0.0000)	2.1524	0.8746	-	-	-	(0.2756)
27.02.2023	(0.0000)	2.0378	0.8724	-	-	-	(0.2756)
26.02.2023	(0.0000)	1.9904	0.8608	-	-	-	(0.2756)
25.02.2023	(0.0000)	1.9904	0.8608	-	-	-	(0.2756)
24.02.2023	(0.0000)	1.9904	0.8608	-	-	-	(0.2756)
23.02.2023	(0.0000)	2.0001	0.7418	-	-	-	(0.2756)
22.02.2023	(0.0000)	2.0226	0.7301	-	-	-	(0.2756)
21.02.2023	(0.0000)	1.9263	0.7301	-	-	-	(0.2756)
20.02.2023	(0.0000)	1.8688	0.7301	-	-	-	(0.2756)
19.02.2023	(0.0000)	1.8569	0.7149	-	-	-	(0.2756)
18.02.2023	(0.0000)	1.8569	0.7149	-	-	-	(0.2756)
17.02.2023	(0.0000)	1.8569	0.7149	-	-	-	(0.2756)
16.02.2023	(0.0000)	1.8330	0.7149	-	-	-	(0.2756)
15.02.2023	(0.0000)	1.8745	0.7149	-	-	-	(0.2756)
14.02.2023	(0.0000)	1.8689	0.7149	-	-	-	(0.2756)
13.02.2023	(0.0000)	1.9195	0.6965	-	-	-	(0.2756)
12.02.2023	(0.0000)	1.8888	0.6772	-	-	-	(0.2756)
11.02.2023	(0.0000)	1.8888	0.6772	-	-	-	(0.2756)
10.02.2023	(0.0000)	1.8888	0.6772	-	-	-	(0.2756)
09.02.2023	(0.0000)	1.8712	0.6772	-	-	-	(0.2756)
08.02.2023	(0.0000)	1.7289	0.6772	-	-	-	(0.2756)
07.02.2023	(0.0000)	1.7184	0.6772	-	-	-	(0.2756)
06.02.2023	(0.0000)	1.7045	0.6760	-	-	-	(0.2756)
05.02.2023	(0.0000)	1.6946	0.6760	-	-	-	(0.2756)
04.02.2023	(0.0000)	1.6946	0.6760	-	-	-	(0.2756)
03.02.2023	(0.0000)	1.6946	0.6760	-	-	-	(0.2756)
02.02.2023	(0.0000)	1.6696	0.6760	-	-	-	(0.2209)
01.02.2023	(0.0000)	1.6516	0.6760	-	-	-	(0.2209)
31.01.2023	(0.0000)	1.6435	0.6760	-	-	-	(0.2209)
30.01.2023	(0.0000)	1.6283	0.6725	-	-	-	(0.2209)
29.01.2023	(0.0000)	1.6181	0.6725	-	-	-	(0.2209)
28.01.2023	(0.0000)	1.6181	0.6725	-	-	-	(0.2209)
27.01.2023	(0.0000)	1.6181	0.6725	-	-	-	(0.2209)
26.01.2023	(0.0000)	1.5929	0.6549	-	-	-	(0.2209)
25.01.2023	(0.0000)	1.5706	0.6406	-	-	-	(0.2209)
24.01.2023	(0.0000)	1.5643	0.6406	-	-	-	(0.2209)
23.01.2023	(0.0000)	1.5258	0.5471	-	-	-	(0.2209)
22.01.2023	(0.0000)	1.5165	0.5471	-	-	-	(0.2209)
21.01.2023	(0.0000)	1.5165	0.5471	-	-	-	(0.2209)
20.01.2023	(0.0000)	1.5165	0.5471	-	-	-	(0.2209)
19.01.2023	(0.0000)	1.4977	0.5471	-	-	-	(0.2209)
18.01.2023	(0.0000)	1.4906	0.5294	-	-	-	(0.2209)
17.01.2023	(0.0000)	1.4618	0.5294	-	-	-	(0.2209)
16.01.2023	(0.0000)	1.4207	0.5294	-	-	-	(0.2209)

Table of cumulative daily income and expenses arising to investors in the Fund.

DATE	INTEREST	INTEREST	INTEREST	EQUITIES	EQUITIES	MISCELLANEOUS	EXPENSES
	Foreign Interest Expense	Foreign Interest Income	UK Interest Income	Foreign Dividend Income	UK Dividend Income	Miscellaneous	Allowable expenses of management
15.01.2023	(0.0000)	1.4055	0.5151	-	-	-	(0.2209)
14.01.2023	(0.0000)	1.4055	0.5151	-	-	-	(0.2209)
13.01.2023	(0.0000)	1.4055	0.5151	-	-	-	(0.2209)
12.01.2023	(0.0000)	1.3838	0.5151	-	-	-	(0.2209)
11.01.2023	(0.0000)	1.3780	0.5151	-	-	-	(0.2209)
10.01.2023	(0.0000)	1.3750	0.4858	-	-	-	(0.2209)
09.01.2023	(0.0000)	1.3479	0.4805	-	-	-	(0.2209)
08.01.2023	(0.0000)	1.3419	0.4221	-	-	-	(0.2209)
07.01.2023	(0.0000)	1.3419	0.4221	-	-	-	(0.2209)
06.01.2023	(0.0000)	1.3419	0.4221	-	-	-	(0.2209)
05.01.2023	(0.0000)	1.3239	0.4221	-	-	-	(0.2209)
04.01.2023	(0.0000)	1.3177	0.4221	-	-	-	(0.1686)
03.01.2023	(0.0000)	1.3118	0.3929	-	-	-	(0.1686)
02.01.2023	(0.0000)	1.3059	0.3929	-	-	-	(0.1686)
01.01.2023	(0.0000)	1.3043	0.3929	-	-	-	(0.1686)
31.12.2022	(0.0000)	1.3043	0.3929	-	-	-	(0.1686)
30.12.2022	(0.0000)	1.2778	0.3929	-	-	-	(0.1686)
29.12.2022	(0.0000)	1.2778	0.3929	-	-	-	(0.1686)
28.12.2022	(0.0000)	1.2726	0.3929	-	-	-	(0.1686)
27.12.2022	(0.0000)	1.2678	0.3929	-	-	-	(0.1686)
26.12.2022	(0.0000)	1.2620	0.3929	-	-	-	(0.1686)
25.12.2022	(0.0000)	1.2478	0.3923	-	-	-	(0.1686)
24.12.2022	(0.0000)	1.2478	0.3923	-	-	-	(0.1686)
23.12.2022	(0.0000)	1.2478	0.3923	-	-	-	(0.1686)
22.12.2022	(0.0000)	1.2153	0.3923	-	-	-	(0.1686)
21.12.2022	(0.0000)	1.2216	0.3923	-	-	-	(0.1686)
20.12.2022	(0.0000)	1.1448	0.3888	-	-	-	(0.1686)
19.12.2022	(0.0000)	1.1171	0.3888	-	-	-	(0.1686)
18.12.2022	(0.0000)	1.1117	0.3888	-	-	-	(0.1686)
17.12.2022	(0.0000)	1.1117	0.3888	-	-	-	(0.1686)
16.12.2022	(0.0000)	1.1117	0.3888	-	-	-	(0.1686)
15.12.2022	(0.0000)	1.0709	0.3888	-	-	-	(0.1686)
14.12.2022	(0.0000)	1.0674	0.3888	-	-	-	(0.1686)
13.12.2022	(0.0000)	1.0558	0.3832	-	-	-	(0.1686)
12.12.2022	(0.0000)	1.0234	0.3756	-	-	-	(0.1686)
11.12.2022	(0.0000)	1.0136	0.3707	-	-	-	(0.1686)
10.12.2022	(0.0000)	1.0136	0.3707	-	-	-	(0.1686)
09.12.2022	(0.0000)	1.0136	0.3707	-	-	-	(0.1686)
08.12.2022	(0.0000)	0.9871	0.3489	-	-	-	(0.1686)
07.12.2022	(0.0000)	0.9722	0.3489	-	-	-	(0.1686)
06.12.2022	(0.0000)	0.9662	0.3489	-	-	-	(0.1686)
05.12.2022	(0.0000)	0.9288	0.3489	-	-	-	(0.1686)
04.12.2022	(0.0000)	0.9154	0.3411	-	-	-	(0.1115)
03.12.2022	(0.0000)	0.9154	0.3411	-	-	-	(0.1115)
02.12.2022	(0.0000)	0.9154	0.3411	-	-	-	(0.1115)
01.12.2022	(0.0000)	0.8924	0.3411	-	-	-	(0.1115)
30.11.2022	(0.0000)	0.7553	0.3411	-	-	-	(0.1115)
29.11.2022	(0.0000)	0.6128	0.3411	-	-	-	(0.1115)
28.11.2022	(0.0000)	0.6113	0.3173	-	-	-	(0.1115)
27.11.2022	(0.0000)	0.6000	0.3141	-	-	-	(0.1115)
26.11.2022	(0.0000)	0.6000	0.3141	-	-	-	(0.1115)
25.11.2022	(0.0000)	0.6000	0.3141	-	-	-	(0.1115)
24.11.2022	(0.0000)	0.5856	0.3141	-	-	-	(0.1115)
23.11.2022	(0.0000)	0.5758	0.2803	-	-	-	(0.1115)
22.11.2022	(0.0000)	0.5716	0.2635	-	-	-	(0.1115)
21.11.2022	(0.0000)	0.5024	0.2635	-	-	-	(0.1115)
20.11.2022	(0.0000)	0.4955	0.2123	-	-	-	(0.1115)
19.11.2022	(0.0000)	0.4955	0.2123	-	-	-	(0.1115)
18.11.2022	(0.0000)	0.4955	0.2123	-	-	-	(0.1115)
17.11.2022	(0.0000)	0.4834	0.2123	-	-	-	(0.1115)
16.11.2022	(0.0000)	0.4416	0.2123	-	-	-	(0.1115)
15.11.2022	(0.0000)	0.4373	0.2011	-	-	-	(0.1115)
14.11.2022	(0.0000)	0.4236	0.2011	-	-	-	(0.1115)
13.11.2022	(0.0000)	0.4199	0.1962	-	-	-	(0.1115)
12.11.2022	(0.0000)	0.4199	0.1962	-	-	-	(0.1115)
11.11.2022	(0.0000)	0.4199	0.1962	-	-	-	(0.1115)
10.11.2022	(0.0000)	0.3805	0.1905	-	-	-	(0.1115)
09.11.2022	(0.0000)	0.3742	0.1905	-	-	-	(0.1115)
08.11.2022	(0.0000)	0.4517	0.1905	-	-	-	(0.1115)
07.11.2022	(0.0000)	0.4455	0.1905	-	-	-	(0.1115)
06.11.2022	(0.0000)	0.4396	0.1905	-	-	-	(0.1115)
05.11.2022	(0.0000)	0.4396	0.1905	-	-	-	(0.1115)
04.11.2022	(0.0000)	0.4396	0.1905	-	-	-	(0.1115)
03.11.2022	(0.0000)	0.4332	0.1905	-	-	-	(0.0672)
02.11.2022	(0.0000)	0.4022	0.1905	-	-	-	(0.0672)
01.11.2022	(0.0000)	0.3183	0.1905	-	-	-	(0.0672)
31.10.2022	(0.0000)	0.3094	0.1905	-	-	-	(0.0672)
30.10.2022	(0.0000)	0.3057	0.1905	-	-	-	(0.0672)
29.10.2022	(0.0000)	0.3057	0.1905	-	-	-	(0.0672)
28.10.2022	(0.0000)	0.3057	0.1905	-	-	-	(0.0672)
27.10.2022	(0.0000)	0.2570	0.0873	-	-	-	(0.0672)
26.10.2022	(0.0000)	0.2518	0.0873	-	-	-	(0.0671)
25.10.2022	(0.0000)	0.2009	0.0744	-	-	-	(0.0671)
24.10.2022	(0.0000)	0.1982	0.0405	-	-	-	(0.0671)
23.10.2022	(0.0000)	0.1969	0.0346	-	-	-	(0.0671)
22.10.2022	(0.0000)	0.1969	0.0346	-	-	-	(0.0671)

Table of cumulative daily income and expenses arising to investors in the Fund.

DATE	INTEREST	INTEREST	INTEREST	EQUITIES	EQUITIES	MISCELLANEOUS	EXPENSES
	Foreign Interest Expense	Foreign Interest Income	UK Interest Income	Foreign Dividend Income	UK Dividend Income	Miscellaneous	Allowable expenses of management
21.10.2022	(0.0000)	0.1969	0.0346	-	-	-	(0.0671)
20.10.2022	(0.0000)	0.1877	0.0169	-	-	-	(0.0671)
19.10.2022	(0.0000)	0.1870	0.0169	-	-	-	(0.0671)
18.10.2022	(0.0000)	0.1861	0.0169	-	-	-	(0.0671)
17.10.2022	(0.0000)	0.1550	0.0169	-	-	-	(0.0671)
16.10.2022	(0.0000)	0.1542	0.0120	-	-	-	(0.0671)
15.10.2022	(0.0000)	0.1542	0.0120	-	-	-	(0.0671)
14.10.2022	(0.0000)	0.1542	0.0120	-	-	-	(0.0671)
13.10.2022	(0.0000)	0.1528	0.0120	-	-	-	(0.0671)
12.10.2022	(0.0000)	0.2211	0.0120	-	-	-	(0.0671)
11.10.2022	(0.0000)	0.3080	0.0095	-	-	-	(0.0671)
10.10.2022	(0.0000)	0.3056	0.0095	-	-	-	(0.0671)
09.10.2022	(0.0000)	0.2300	0.0095	-	-	-	(0.0671)
08.10.2022	(0.0000)	0.2300	0.0095	-	-	-	(0.0671)
07.10.2022	(0.0000)	0.2300	0.0095	-	-	-	(0.0671)
06.10.2022	(0.0000)	0.2377	0.0029	-	-	-	(0.0671)
05.10.2022	(0.0000)	0.0648	-	-	-	-	(0.0671)
04.10.2022	(0.0000)	0.0653	-	-	-	-	(0.0044)
03.10.2022	(0.0000)	0.0636	-	-	-	-	-
02.10.2022	-	-	-	-	-	-	-
01.10.2022	-	-	-	-	-	-	-

PICTET CH-SHORT-TERM MONEY MARKET EUR - UK REPORTING FUND STATUS

Annual Report - PICTET CH-SHORT-TERM MONEY MARKET CHF - P DY

For the period from 1 October 2022 to 30 September 2023

The Fund has obtained UK Reporting Fund status and this report is provided to investors in accordance with the Offshore Funds (Tax) Regulations 2009 to enable investors to meet their UK tax obligations.

The Fund is treated as a Transparent Reporting Fund and as such is treated as tax transparent for income tax purposes and opaque for capital gains tax purposes for UK investors.

For tax purposes the Funds' income and expenses are deemed to arise directly in the hands of UK investors when they arise to the Fund, but capital returns from the underlying investments held by the Fund are not taxed when they are realised and instead a taxable capital gain or loss arises when the units in the Fund are disposed of.

The Fund does not operate equalisation for UK tax reporting purposes, and all amounts are reported without equalisation.

Fund	PICTET CH-SHORT-TERM MONEY MARKET CHF		Distributions paid in respect of the period (per unit)	17.85 CHF
Unit	P DY	HMRC share class reference	Ex date	17.11.2023
ISIN	CH0011292312	P0057-0024	Pay date	21.11.2023

Report to Individual Investors

This report is prepared for investors who are UK tax resident and UK domiciled and subject to income tax. Investors subject to UK Corporation Tax should refer to the Report to Corporate Investors.

Cumulative income and expenses per unit for the reporting period

From 1 October 2022 to 5 April 2023

	Per Unit (CHF)
INTEREST	
Foreign Interest Expense	0.0000
Foreign Interest Income	3.0727
UK Interest Income	1.0867
EQUITIES	
Foreign Dividend Income	-
UK Dividend Income	-
MISCELLANEOUS	
Miscellaneous	-
EXPENSES	
Allowable expenses of management	(0.5053)

From 6 April 2023 to 30 September 2023

	Per Unit (CHF)
INTEREST	
Foreign Interest Expense	(0.0046)
Foreign Interest Income	8.0377
UK Interest Income	2.2355
EQUITIES	
Foreign Dividend Income	-
UK Dividend Income	-
MISCELLANEOUS	
Miscellaneous	-
EXPENSES	
Allowable expenses of management	(0.5273)
EXCESS REPORTABLE INCOME	
Excess Reportable Income from holdings in Reporting Offshore Funds	-
Excess Reportable Income from holdings in Non-Reporting Offshore Funds	-
Interest from Deep Discount Securities	-

How investors should use this information:

The above figures are shown on a cumulative basis for investors who have held units throughout the entire period, reported in CHF. For investors who bought or sold units during the reporting period a table of the income and expenses arising on a daily basis is provided separately below.

An investor who has held units throughout the entire period should take the income or expense per unit stated above and multiply this figure by the number of units held to calculate the income and expenses to be reported for UK income tax purposes for the relevant income tax period.

An investor who bought/sold units part way through the period should calculate their taxable income and expense figures by taking the cumulative income figure from the table below at the date of disposal and subtracting the income figure at the date of acquisition. Where the units were held prior to the start of the period but sold part way through the period, the investor should just take the cumulative figure at the date of disposal. The income or expense can be allocated to the appropriate income tax period by adjusting for the cumulative income or expense at 5 April.

Investors holding units in the fund as at 30 September 2023 should also include any "Excess Reportable Income" in their tax returns, which is calculated by taking the excess reportable income per unit amounts reported above and multiplying by the number of units held at 30 September 2023. The excess amounts arise on the fund distribution date, which is 31 March 2024.

The Fund remains a reporting fund as at the date of this report.

Note 1: Interest income per unit includes adjustments required under the "Accrued Income Scheme" in respect of interest purchased and sold included within the capital price of debt securities.

Note 2: Expenses per unit are based on the total expenses of management incurred by the Fund. Certain investors may be able to claim tax relief for management expenses incurred by the Fund.

Note 3: On disposal of units, investors should consider whether any distributions made during their holding period affect the base cost of the units disposed for UK capital gains tax purposes.

Note 4: The annual fair value movement in relation to the DDS held by the Fund has been calculated and reported as additional excess reportable income per unit from DDS to investors holding units at the end of the reporting period. If there was a fair value loss this has been carried forward to future periods and no DDS adjustment has been reported. Where any excess reportable income per unit from DDS amounts are reported above, these arise on the fund distribution date which is 31 March 2024.

Note 5: Returns from swap contracts are not included in the figures presented on this report as returns from swap contracts may be treated as capital returns for some investors. A breakdown of return from swaps can be provided upon request

The information provided above is not intended to constitute legal, tax or investment advice, and investors are advised to seek their own advice on the tax consequences of an investment in the Fund.

Table of cumulative daily income and expenses arising to investors in the Fund.

DATE	INTEREST	INTEREST	INTEREST	EQUITIES	EQUITIES	MISCELLANEOUS	EXPENSES
	Foreign Interest Expense	Foreign Interest Income	UK Interest Income	Foreign Dividend Income	UK Dividend Income	Miscellaneous	Allowable expenses of management
30.09.2023	(0.0045)	11.1104	3.3222	-	-	-	(1.0326)
29.09.2023	(0.0000)	11.2165	3.3229	-	-	-	(1.0326)
28.09.2023	(0.0000)	11.2165	3.3229	-	-	-	(1.0326)
27.09.2023	(0.0000)	11.1564	3.3229	-	-	-	(1.0326)
26.09.2023	(0.0000)	10.9422	3.3157	-	-	-	(1.0326)
25.09.2023	(0.0000)	10.9015	3.3141	-	-	-	(1.0326)
24.09.2023	(0.0000)	10.8377	3.1984	-	-	-	(1.0326)
23.09.2023	(0.0000)	10.8377	3.1984	-	-	-	(1.0326)
22.09.2023	(0.0000)	10.8377	3.1984	-	-	-	(1.0326)
21.09.2023	(0.0000)	10.8393	3.1984	-	-	-	(1.0326)
20.09.2023	(0.0000)	10.7980	3.1984	-	-	-	(1.0326)
19.09.2023	(0.0000)	10.7923	3.1930	-	-	-	(1.0264)
18.09.2023	(0.0000)	10.5700	3.1907	-	-	-	(1.0264)
17.09.2023	(0.0000)	10.5601	3.1884	-	-	-	(1.0264)
16.09.2023	(0.0000)	10.5601	3.1884	-	-	-	(1.0264)
15.09.2023	(0.0000)	10.5601	3.1884	-	-	-	(1.0264)
14.09.2023	(0.0000)	10.4291	3.1884	-	-	-	(1.0264)
13.09.2023	(0.0000)	10.3549	3.1884	-	-	-	(1.0264)
12.09.2023	(0.0000)	10.1162	3.1534	-	-	-	(1.0264)
11.09.2023	(0.0000)	9.9909	3.1189	-	-	-	(1.0264)
10.09.2023	(0.0000)	10.0074	3.0570	-	-	-	(1.0264)
09.09.2023	(0.0000)	10.0074	3.0570	-	-	-	(1.0264)
08.09.2023	(0.0000)	10.0074	3.0570	-	-	-	(1.0264)
07.09.2023	(0.0000)	9.9447	3.0256	-	-	-	(1.0264)
06.09.2023	(0.0000)	9.8507	2.8868	-	-	-	(1.0264)
05.09.2023	(0.0000)	9.8004	2.8564	-	-	-	(1.0264)
04.09.2023	(0.0000)	9.7935	2.8564	-	-	-	(0.9228)
03.09.2023	(0.0000)	9.7229	2.8103	-	-	-	(0.9228)
02.09.2023	(0.0000)	9.7229	2.8103	-	-	-	(0.9228)
01.09.2023	(0.0000)	9.7229	2.8103	-	-	-	(0.9228)
31.08.2023	(0.0000)	9.5136	2.8103	-	-	-	(0.9228)
30.08.2023	(0.0000)	9.4846	2.8103	-	-	-	(0.9228)
29.08.2023	(0.0000)	9.4745	2.8103	-	-	-	(0.9228)
28.08.2023	(0.0000)	9.4455	2.8103	-	-	-	(0.9228)
27.08.2023	(0.0000)	9.3273	2.7697	-	-	-	(0.9228)
26.08.2023	(0.0000)	9.3273	2.7697	-	-	-	(0.9228)
25.08.2023	(0.0000)	9.3273	2.7697	-	-	-	(0.9228)
24.08.2023	(0.0000)	9.2944	2.7445	-	-	-	(0.9228)
23.08.2023	(0.0000)	9.2199	2.7445	-	-	-	(0.9228)
22.08.2023	(0.0000)	9.0739	2.7445	-	-	-	(0.9228)
21.08.2023	(0.0000)	9.0083	2.7445	-	-	-	(0.9228)
20.08.2023	(0.0000)	8.9819	2.7445	-	-	-	(0.9228)
19.08.2023	(0.0000)	8.9819	2.7445	-	-	-	(0.9228)
18.08.2023	(0.0000)	8.9819	2.7445	-	-	-	(0.9228)
17.08.2023	(0.0000)	8.9189	2.7445	-	-	-	(0.9228)
16.08.2023	(0.0000)	8.9098	2.7347	-	-	-	(0.9228)
15.08.2023	(0.0000)	8.9010	2.6819	-	-	-	(0.9228)
14.08.2023	(0.0000)	8.8612	2.5705	-	-	-	(0.9228)
13.08.2023	(0.0000)	8.7619	2.5223	-	-	-	(0.9228)
12.08.2023	(0.0000)	8.7619	2.5223	-	-	-	(0.9228)
11.08.2023	(0.0000)	8.7619	2.5223	-	-	-	(0.9228)
10.08.2023	(0.0000)	8.7151	2.4993	-	-	-	(0.9228)
09.08.2023	(0.0000)	8.6942	2.4120	-	-	-	(0.9228)
08.08.2023	(0.0000)	8.6537	2.3889	-	-	-	(0.9228)
07.08.2023	(0.0000)	8.4861	2.3889	-	-	-	(0.9228)
06.08.2023	(0.0000)	8.3113	2.3889	-	-	-	(0.9228)
05.08.2023	(0.0000)	8.3113	2.3889	-	-	-	(0.9228)
04.08.2023	(0.0000)	8.3113	2.3889	-	-	-	(0.9228)
03.08.2023	(0.0000)	8.2384	2.3889	-	-	-	(0.8124)
02.08.2023	(0.0000)	8.1578	2.3889	-	-	-	(0.8124)
01.08.2023	(0.0000)	8.2218	2.3889	-	-	-	(0.8124)
31.07.2023	0.0000	8.0876	2.3716	-	-	-	(0.8124)
30.07.2023	0.0000	8.0550	2.3351	-	-	-	(0.8124)
29.07.2023	0.0000	8.0550	2.3351	-	-	-	(0.8124)
28.07.2023	0.0000	8.0550	2.3351	-	-	-	(0.8124)
27.07.2023	0.0000	8.0118	2.2447	-	-	-	(0.8124)
26.07.2023	0.0000	7.9776	2.2114	-	-	-	(0.8124)
25.07.2023	0.0000	7.8794	2.2114	-	-	-	(0.8124)
24.07.2023	0.0000	7.8007	2.2114	-	-	-	(0.8124)
23.07.2023	0.0000	7.7760	2.1984	-	-	-	(0.8124)
22.07.2023	0.0000	7.7760	2.1984	-	-	-	(0.8124)
21.07.2023	0.0000	7.7760	2.1984	-	-	-	(0.8124)
20.07.2023	0.0000	7.6370	2.1984	-	-	-	(0.8124)
19.07.2023	0.0000	7.5713	2.1984	-	-	-	(0.8124)
18.07.2023	0.0000	7.5617	2.1585	-	-	-	(0.8124)
17.07.2023	0.0000	7.5281	2.1490	-	-	-	(0.8124)
16.07.2023	0.0000	7.5127	2.1490	-	-	-	(0.8124)
15.07.2023	0.0000	7.5127	2.1490	-	-	-	(0.8124)
14.07.2023	0.0000	7.5127	2.1490	-	-	-	(0.8124)
13.07.2023	0.0000	7.3458	2.1240	-	-	-	(0.8124)
12.07.2023	0.0000	7.3077	2.1240	-	-	-	(0.8124)
11.07.2023	0.0000	7.2858	2.1240	-	-	-	(0.8124)
10.07.2023	0.0000	7.2383	2.0999	-	-	-	(0.8124)
09.07.2023	0.0000	7.2226	2.0999	-	-	-	(0.8124)
08.07.2023	0.0000	7.2226	2.0999	-	-	-	(0.8124)
07.07.2023	0.0000	7.2226	2.0999	-	-	-	(0.8124)

Table of cumulative daily income and expenses arising to investors in the Fund.

DATE	INTEREST	INTEREST	INTEREST	EQUITIES	EQUITIES	MISCELLANEOUS	EXPENSES
	Foreign Interest Expense	Foreign Interest Income	UK Interest Income	Foreign Dividend Income	UK Dividend Income	Miscellaneous	Allowable expenses of management
06.07.2023	0.0000	7.1083	2.0999	-	-	-	(0.8124)
05.07.2023	0.0000	7.0841	2.0999	-	-	-	(0.8124)
04.07.2023	0.0000	7.0661	2.0999	-	-	-	(0.6937)
03.07.2023	0.0000	7.0437	2.0951	-	-	-	(0.6937)
02.07.2023	0.0000	6.9291	2.0951	-	-	-	(0.6937)
01.07.2023	0.0000	6.9291	2.0951	-	-	-	(0.6937)
30.06.2023	0.0000	6.9291	2.0951	-	-	-	(0.6937)
29.06.2023	0.0000	6.8345	2.0951	-	-	-	(0.6937)
28.06.2023	0.0000	6.8051	2.0951	-	-	-	(0.6937)
27.06.2023	0.0000	6.7822	2.0951	-	-	-	(0.6937)
26.06.2023	0.0000	6.6921	2.0951	-	-	-	(0.6937)
25.06.2023	0.0000	6.6755	2.0816	-	-	-	(0.6937)
24.06.2023	0.0000	6.6755	2.0816	-	-	-	(0.6937)
23.06.2023	0.0000	6.6755	2.0816	-	-	-	(0.6937)
22.06.2023	0.0000	6.5661	2.0660	-	-	-	(0.6937)
21.06.2023	0.0000	6.5558	2.0660	-	-	-	(0.6937)
20.06.2023	0.0000	6.3682	2.0556	-	-	-	(0.6937)
19.06.2023	0.0000	6.3580	2.0556	-	-	-	(0.6937)
18.06.2023	0.0000	6.3124	2.0556	-	-	-	(0.6937)
17.06.2023	0.0000	6.3124	2.0556	-	-	-	(0.6937)
16.06.2023	0.0000	6.3124	2.0556	-	-	-	(0.6937)
15.06.2023	0.0000	6.2317	2.0556	-	-	-	(0.6937)
14.06.2023	0.0000	6.1739	2.0556	-	-	-	(0.6937)
13.06.2023	0.0000	6.1128	2.0490	-	-	-	(0.6937)
12.06.2023	0.0000	6.0798	2.0429	-	-	-	(0.6937)
11.06.2023	0.0000	5.9138	2.0204	-	-	-	(0.6937)
10.06.2023	0.0000	5.9138	2.0204	-	-	-	(0.6937)
09.06.2023	0.0000	5.9138	2.0204	-	-	-	(0.6937)
08.06.2023	0.0000	5.7545	2.0204	-	-	-	(0.6937)
07.06.2023	0.0000	5.7333	1.9687	-	-	-	(0.6937)
06.06.2023	0.0000	5.7084	1.9687	-	-	-	(0.6937)
05.06.2023	0.0000	5.6251	1.9499	-	-	-	(0.6937)
04.06.2023	0.0000	5.6056	1.9017	-	-	-	(0.5830)
03.06.2023	0.0000	5.6056	1.9017	-	-	-	(0.5830)
02.06.2023	0.0000	5.6056	1.9017	-	-	-	(0.5830)
01.06.2023	0.0000	5.5860	1.8658	-	-	-	(0.5830)
31.05.2023	0.0000	5.4359	1.8034	-	-	-	(0.5830)
30.05.2023	0.0000	5.1756	1.8034	-	-	-	(0.5830)
29.05.2023	0.0000	5.1751	1.8034	-	-	-	(0.5830)
28.05.2023	0.0000	5.1367	1.8034	-	-	-	(0.5830)
27.05.2023	0.0000	5.1367	1.8034	-	-	-	(0.5830)
26.05.2023	0.0000	5.1367	1.8034	-	-	-	(0.5830)
25.05.2023	0.0000	5.0053	1.7922	-	-	-	(0.5830)
24.05.2023	0.0000	4.9804	1.7770	-	-	-	(0.5830)
23.05.2023	0.0000	4.8021	1.7770	-	-	-	(0.5830)
22.05.2023	0.0000	4.7292	1.7592	-	-	-	(0.5830)
21.05.2023	0.0000	4.7082	1.7480	-	-	-	(0.5830)
20.05.2023	0.0000	4.7082	1.7480	-	-	-	(0.5830)
19.05.2023	0.0000	4.7082	1.7480	-	-	-	(0.5830)
18.05.2023	0.0000	4.6442	1.7480	-	-	-	(0.5830)
17.05.2023	0.0000	4.5509	1.7149	-	-	-	(0.5830)
16.05.2023	0.0000	4.5372	1.6912	-	-	-	(0.5830)
15.05.2023	0.0000	4.5110	1.6589	-	-	-	(0.5830)
14.05.2023	0.0000	4.4782	1.6492	-	-	-	(0.5830)
13.05.2023	0.0000	4.4782	1.6492	-	-	-	(0.5830)
12.05.2023	0.0000	4.4782	1.6492	-	-	-	(0.5830)
11.05.2023	0.0000	4.4124	1.6014	-	-	-	(0.5830)
10.05.2023	0.0000	4.3490	1.6014	-	-	-	(0.5830)
09.05.2023	0.0000	4.3117	1.5514	-	-	-	(0.5830)
08.05.2023	0.0000	4.3014	1.5514	-	-	-	(0.5830)
07.05.2023	0.0000	4.2107	1.5514	-	-	-	(0.5830)
06.05.2023	0.0000	4.2107	1.5514	-	-	-	(0.5830)
05.05.2023	0.0000	4.2107	1.5514	-	-	-	(0.5830)
04.05.2023	0.0000	4.1599	1.5404	-	-	-	(0.5830)
03.05.2023	0.0000	4.1507	1.5404	-	-	-	(0.5053)
02.05.2023	0.0000	4.1240	1.4896	-	-	-	(0.5053)
01.05.2023	0.0000	3.9469	1.4896	-	-	-	(0.5053)
30.04.2023	0.0000	3.8839	1.4875	-	-	-	(0.5053)
29.04.2023	0.0000	3.7436	1.4875	-	-	-	(0.5053)
28.04.2023	0.0000	3.7436	1.4875	-	-	-	(0.5053)
27.04.2023	0.0000	3.7436	1.4875	-	-	-	(0.5053)
26.04.2023	0.0000	3.7295	1.4689	-	-	-	(0.5053)
25.04.2023	0.0000	3.6693	1.3626	-	-	-	(0.5053)
24.04.2023	0.0000	3.6566	1.2908	-	-	-	(0.5053)
23.04.2023	0.0000	3.6354	1.2908	-	-	-	(0.5053)
22.04.2023	0.0000	3.6354	1.2908	-	-	-	(0.5053)
21.04.2023	0.0000	3.6354	1.2908	-	-	-	(0.5053)
20.04.2023	0.0000	3.5980	1.2831	-	-	-	(0.5053)
19.04.2023	0.0000	3.5599	1.2831	-	-	-	(0.5053)
18.04.2023	0.0000	3.5413	1.2831	-	-	-	(0.5053)
17.04.2023	0.0000	3.4600	1.2703	-	-	-	(0.5053)
16.04.2023	0.0000	3.4372	1.2634	-	-	-	(0.5053)
15.04.2023	0.0000	3.4372	1.2634	-	-	-	(0.5053)
14.04.2023	0.0000	3.4372	1.2634	-	-	-	(0.5053)
13.04.2023	0.0000	3.3540	1.2469	-	-	-	(0.5053)
12.04.2023	0.0000	3.3285	1.2157	-	-	-	(0.5053)

Table of cumulative daily income and expenses arising to investors in the Fund.

DATE	INTEREST	INTEREST	INTEREST	EQUITIES	EQUITIES	MISCELLANEOUS	EXPENSES
	Foreign Interest Expense	Foreign Interest Income	UK Interest Income	Foreign Dividend Income	UK Dividend Income	Miscellaneous	Allowable expenses of management
11.04.2023	0.0000	3.1882	1.1527	-	-	-	(0.5053)
10.04.2023	0.0000	3.1882	1.1527	-	-	-	(0.5053)
09.04.2023	0.0000	3.1882	1.1527	-	-	-	(0.5053)
08.04.2023	0.0000	3.1882	1.1527	-	-	-	(0.5053)
07.04.2023	0.0000	3.1882	1.1527	-	-	-	(0.5053)
06.04.2023	0.0000	3.1185	1.0867	-	-	-	(0.5053)
05.04.2023	0.0000	3.0727	1.0867	-	-	-	(0.5053)
04.04.2023	0.0000	3.0662	1.0836	-	-	-	(0.4353)
03.04.2023	0.0000	3.0425	0.9973	-	-	-	(0.4353)
02.04.2023	(0.0000)	2.9249	0.9973	-	-	-	(0.4353)
01.04.2023	(0.0000)	2.9249	0.9973	-	-	-	(0.4353)
31.03.2023	(0.0000)	2.9249	0.9973	-	-	-	(0.4353)
30.03.2023	(0.0000)	2.8450	0.9881	-	-	-	(0.4353)
29.03.2023	(0.0000)	2.8313	0.9805	-	-	-	(0.4353)
28.03.2023	(0.0000)	2.8191	0.9805	-	-	-	(0.4353)
27.03.2023	(0.0000)	2.8079	0.9805	-	-	-	(0.4353)
26.03.2023	(0.0000)	2.7574	0.9652	-	-	-	(0.4353)
25.03.2023	(0.0000)	2.7574	0.9652	-	-	-	(0.4353)
24.03.2023	(0.0000)	2.7574	0.9652	-	-	-	(0.4353)
23.03.2023	(0.0000)	2.6324	0.9652	-	-	-	(0.4353)
22.03.2023	(0.0000)	2.6173	0.9652	-	-	-	(0.4353)
21.03.2023	(0.0000)	2.5996	0.9652	-	-	-	(0.4353)
20.03.2023	(0.0000)	2.5780	0.9652	-	-	-	(0.4353)
19.03.2023	(0.0000)	2.5586	0.9601	-	-	-	(0.4353)
18.03.2023	(0.0000)	2.5586	0.9601	-	-	-	(0.4353)
17.03.2023	(0.0000)	2.5586	0.9601	-	-	-	(0.4353)
16.03.2023	(0.0000)	2.5023	0.9601	-	-	-	(0.4353)
15.03.2023	(0.0000)	2.4580	0.9601	-	-	-	(0.4353)
14.03.2023	(0.0000)	2.4508	0.9601	-	-	-	(0.4353)
13.03.2023	(0.0000)	2.3829	0.9598	-	-	-	(0.4353)
12.03.2023	(0.0000)	2.4157	0.9322	-	-	-	(0.4353)
11.03.2023	(0.0000)	2.4157	0.9322	-	-	-	(0.4353)
10.03.2023	(0.0000)	2.4157	0.9322	-	-	-	(0.4353)
09.03.2023	(0.0000)	2.3695	0.9322	-	-	-	(0.4353)
08.03.2023	(0.0000)	2.2291	0.9245	-	-	-	(0.4353)
07.03.2023	(0.0000)	2.2351	0.9245	-	-	-	(0.4353)
06.03.2023	(0.0000)	2.2315	0.9092	-	-	-	(0.4353)
05.03.2023	(0.0000)	2.1921	0.8965	-	-	-	(0.4353)
04.03.2023	(0.0000)	2.1921	0.8965	-	-	-	(0.4353)
03.03.2023	(0.0000)	2.1921	0.8965	-	-	-	(0.4353)
02.03.2023	(0.0000)	2.2042	0.8949	-	-	-	(0.3620)
01.03.2023	(0.0000)	2.1605	0.8872	-	-	-	(0.3620)
28.02.2023	(0.0000)	2.1521	0.8745	-	-	-	(0.3620)
27.02.2023	(0.0000)	2.0374	0.8723	-	-	-	(0.3620)
26.02.2023	(0.0000)	1.9900	0.8607	-	-	-	(0.3620)
25.02.2023	(0.0000)	1.9900	0.8607	-	-	-	(0.3620)
24.02.2023	(0.0000)	1.9900	0.8607	-	-	-	(0.3620)
23.02.2023	(0.0000)	1.9998	0.7417	-	-	-	(0.3620)
22.02.2023	(0.0000)	2.0223	0.7300	-	-	-	(0.3620)
21.02.2023	(0.0000)	1.9260	0.7300	-	-	-	(0.3620)
20.02.2023	(0.0000)	1.8685	0.7300	-	-	-	(0.3620)
19.02.2023	(0.0000)	1.8566	0.7147	-	-	-	(0.3620)
18.02.2023	(0.0000)	1.8566	0.7147	-	-	-	(0.3620)
17.02.2023	(0.0000)	1.8566	0.7147	-	-	-	(0.3620)
16.02.2023	(0.0000)	1.8327	0.7147	-	-	-	(0.3620)
15.02.2023	(0.0000)	1.8742	0.7147	-	-	-	(0.3620)
14.02.2023	(0.0000)	1.8686	0.7147	-	-	-	(0.3620)
13.02.2023	(0.0000)	1.9192	0.6963	-	-	-	(0.3620)
12.02.2023	(0.0000)	1.8885	0.6771	-	-	-	(0.3620)
11.02.2023	(0.0000)	1.8885	0.6771	-	-	-	(0.3620)
10.02.2023	(0.0000)	1.8885	0.6771	-	-	-	(0.3620)
09.02.2023	(0.0000)	1.8708	0.6771	-	-	-	(0.3620)
08.02.2023	(0.0000)	1.7286	0.6771	-	-	-	(0.3620)
07.02.2023	(0.0000)	1.7181	0.6771	-	-	-	(0.3620)
06.02.2023	(0.0000)	1.7043	0.6759	-	-	-	(0.3620)
05.02.2023	(0.0000)	1.6943	0.6759	-	-	-	(0.3620)
04.02.2023	(0.0000)	1.6943	0.6759	-	-	-	(0.3620)
03.02.2023	(0.0000)	1.6943	0.6759	-	-	-	(0.3620)
02.02.2023	(0.0000)	1.6693	0.6759	-	-	-	(0.2867)
01.02.2023	(0.0000)	1.6513	0.6759	-	-	-	(0.2867)
31.01.2023	(0.0000)	1.6432	0.6759	-	-	-	(0.2867)
30.01.2023	(0.0000)	1.6280	0.6724	-	-	-	(0.2867)
29.01.2023	(0.0000)	1.6178	0.6724	-	-	-	(0.2867)
28.01.2023	(0.0000)	1.6178	0.6724	-	-	-	(0.2867)
27.01.2023	(0.0000)	1.6178	0.6724	-	-	-	(0.2867)
26.01.2023	(0.0000)	1.5926	0.6548	-	-	-	(0.2867)
25.01.2023	(0.0000)	1.5703	0.6405	-	-	-	(0.2867)
24.01.2023	(0.0000)	1.5641	0.6405	-	-	-	(0.2867)
23.01.2023	(0.0000)	1.5256	0.5470	-	-	-	(0.2867)
22.01.2023	(0.0000)	1.5162	0.5470	-	-	-	(0.2867)
21.01.2023	(0.0000)	1.5162	0.5470	-	-	-	(0.2867)
20.01.2023	(0.0000)	1.5162	0.5470	-	-	-	(0.2867)
19.01.2023	(0.0000)	1.4975	0.5470	-	-	-	(0.2867)
18.01.2023	(0.0000)	1.4904	0.5293	-	-	-	(0.2867)
17.01.2023	(0.0000)	1.4615	0.5293	-	-	-	(0.2867)
16.01.2023	(0.0000)	1.4205	0.5293	-	-	-	(0.2867)

Table of cumulative daily income and expenses arising to investors in the Fund.

DATE	INTEREST	INTEREST	INTEREST	EQUITIES	EQUITIES	MISCELLANEOUS	EXPENSES
	Foreign Interest Expense	Foreign Interest Income	UK Interest Income	Foreign Dividend Income	UK Dividend Income	Miscellaneous	Allowable expenses of management
15.01.2023	(0.0000)	1.4053	0.5150	-	-	-	(0.2867)
14.01.2023	(0.0000)	1.4053	0.5150	-	-	-	(0.2867)
13.01.2023	(0.0000)	1.4053	0.5150	-	-	-	(0.2867)
12.01.2023	(0.0000)	1.3836	0.5150	-	-	-	(0.2867)
11.01.2023	(0.0000)	1.3777	0.5150	-	-	-	(0.2867)
10.01.2023	(0.0000)	1.3748	0.4857	-	-	-	(0.2867)
09.01.2023	(0.0000)	1.3476	0.4804	-	-	-	(0.2867)
08.01.2023	(0.0000)	1.3417	0.4220	-	-	-	(0.2867)
07.01.2023	(0.0000)	1.3417	0.4220	-	-	-	(0.2867)
06.01.2023	(0.0000)	1.3417	0.4220	-	-	-	(0.2867)
05.01.2023	(0.0000)	1.3237	0.4220	-	-	-	(0.2867)
04.01.2023	(0.0000)	1.3175	0.4220	-	-	-	(0.2046)
03.01.2023	(0.0000)	1.3116	0.3929	-	-	-	(0.2046)
02.01.2023	(0.0000)	1.3057	0.3929	-	-	-	(0.2046)
01.01.2023	(0.0000)	1.3041	0.3929	-	-	-	(0.2046)
31.12.2022	(0.0000)	1.3041	0.3929	-	-	-	(0.2046)
30.12.2022	(0.0000)	1.2776	0.3929	-	-	-	(0.2046)
29.12.2022	(0.0000)	1.2776	0.3929	-	-	-	(0.2046)
28.12.2022	(0.0000)	1.2724	0.3929	-	-	-	(0.2046)
27.12.2022	(0.0000)	1.2676	0.3929	-	-	-	(0.2046)
26.12.2022	(0.0000)	1.2617	0.3929	-	-	-	(0.2046)
25.12.2022	(0.0000)	1.2476	0.3923	-	-	-	(0.2046)
24.12.2022	(0.0000)	1.2476	0.3923	-	-	-	(0.2046)
23.12.2022	(0.0000)	1.2476	0.3923	-	-	-	(0.2046)
22.12.2022	(0.0000)	1.2151	0.3923	-	-	-	(0.2046)
21.12.2022	(0.0000)	1.2214	0.3923	-	-	-	(0.2046)
20.12.2022	(0.0000)	1.1446	0.3887	-	-	-	(0.2046)
19.12.2022	(0.0000)	1.1169	0.3887	-	-	-	(0.2046)
18.12.2022	(0.0000)	1.1115	0.3887	-	-	-	(0.2046)
17.12.2022	(0.0000)	1.1115	0.3887	-	-	-	(0.2046)
16.12.2022	(0.0000)	1.1115	0.3887	-	-	-	(0.2046)
15.12.2022	(0.0000)	1.0707	0.3887	-	-	-	(0.2046)
14.12.2022	(0.0000)	1.0672	0.3887	-	-	-	(0.2046)
13.12.2022	(0.0000)	1.0555	0.3831	-	-	-	(0.2046)
12.12.2022	(0.0000)	1.0231	0.3755	-	-	-	(0.2046)
11.12.2022	(0.0000)	1.0134	0.3706	-	-	-	(0.2046)
10.12.2022	(0.0000)	1.0134	0.3706	-	-	-	(0.2046)
09.12.2022	(0.0000)	1.0134	0.3706	-	-	-	(0.2046)
08.12.2022	(0.0000)	0.9869	0.3488	-	-	-	(0.2046)
07.12.2022	(0.0000)	0.9720	0.3488	-	-	-	(0.2046)
06.12.2022	(0.0000)	0.9660	0.3488	-	-	-	(0.2046)
05.12.2022	(0.0000)	0.9286	0.3488	-	-	-	(0.2046)
04.12.2022	(0.0000)	0.9152	0.3410	-	-	-	(0.1349)
03.12.2022	(0.0000)	0.9152	0.3410	-	-	-	(0.1349)
02.12.2022	(0.0000)	0.9152	0.3410	-	-	-	(0.1349)
01.12.2022	(0.0000)	0.8922	0.3410	-	-	-	(0.1349)
30.11.2022	(0.0000)	0.7551	0.3410	-	-	-	(0.1349)
29.11.2022	(0.0000)	0.6126	0.3410	-	-	-	(0.1349)
28.11.2022	(0.0000)	0.6112	0.3173	-	-	-	(0.1349)
27.11.2022	(0.0000)	0.5998	0.3140	-	-	-	(0.1349)
26.11.2022	(0.0000)	0.5998	0.3140	-	-	-	(0.1349)
25.11.2022	(0.0000)	0.5998	0.3140	-	-	-	(0.1349)
24.11.2022	(0.0000)	0.5854	0.3140	-	-	-	(0.1349)
23.11.2022	(0.0000)	0.5756	0.2803	-	-	-	(0.1349)
22.11.2022	(0.0000)	0.5714	0.2634	-	-	-	(0.1349)
21.11.2022	(0.0000)	0.5022	0.2634	-	-	-	(0.1349)
20.11.2022	(0.0000)	0.4954	0.2122	-	-	-	(0.1349)
19.11.2022	(0.0000)	0.4954	0.2122	-	-	-	(0.1349)
18.11.2022	(0.0000)	0.4954	0.2122	-	-	-	(0.1349)
17.11.2022	(0.0000)	0.4832	0.2122	-	-	-	(0.1349)
16.11.2022	(0.0000)	0.4414	0.2122	-	-	-	(0.1349)
15.11.2022	(0.0000)	0.4371	0.2011	-	-	-	(0.1349)
14.11.2022	(0.0000)	0.4234	0.2011	-	-	-	(0.1349)
13.11.2022	(0.0000)	0.4198	0.1961	-	-	-	(0.1349)
12.11.2022	(0.0000)	0.4198	0.1961	-	-	-	(0.1349)
11.11.2022	(0.0000)	0.4198	0.1961	-	-	-	(0.1349)
10.11.2022	(0.0000)	0.3803	0.1905	-	-	-	(0.1349)
09.11.2022	(0.0000)	0.3741	0.1905	-	-	-	(0.1349)
08.11.2022	(0.0000)	0.4515	0.1905	-	-	-	(0.1349)
07.11.2022	(0.0000)	0.4453	0.1905	-	-	-	(0.1349)
06.11.2022	(0.0000)	0.4395	0.1905	-	-	-	(0.1349)
05.11.2022	(0.0000)	0.4395	0.1905	-	-	-	(0.1349)
04.11.2022	(0.0000)	0.4395	0.1905	-	-	-	(0.1349)
03.11.2022	(0.0000)	0.4331	0.1905	-	-	-	(0.0655)
02.11.2022	(0.0000)	0.4020	0.1905	-	-	-	(0.0655)
01.11.2022	(0.0000)	0.3182	0.1905	-	-	-	(0.0655)
31.10.2022	(0.0000)	0.3093	0.1905	-	-	-	(0.0655)
30.10.2022	(0.0000)	0.3056	0.1905	-	-	-	(0.0655)
29.10.2022	(0.0000)	0.3056	0.1905	-	-	-	(0.0655)
28.10.2022	(0.0000)	0.3056	0.1905	-	-	-	(0.0655)
27.10.2022	(0.0000)	0.2569	0.0872	-	-	-	(0.0655)
26.10.2022	(0.0000)	0.2518	0.0872	-	-	-	(0.0654)
25.10.2022	(0.0000)	0.2008	0.0744	-	-	-	(0.0654)
24.10.2022	(0.0000)	0.1981	0.0405	-	-	-	(0.0654)
23.10.2022	(0.0000)	0.1968	0.0346	-	-	-	(0.0654)
22.10.2022	(0.0000)	0.1968	0.0346	-	-	-	(0.0654)

Table of cumulative daily income and expenses arising to investors in the Fund.

DATE	INTEREST	INTEREST	INTEREST	EQUITIES	EQUITIES	MISCELLANEOUS	EXPENSES
	Foreign Interest Expense	Foreign Interest Income	UK Interest Income	Foreign Dividend Income	UK Dividend Income	Miscellaneous	Allowable expenses of management
21.10.2022	(0.0000)	0.1968	0.0346	-	-	-	(0.0654)
20.10.2022	(0.0000)	0.1876	0.0169	-	-	-	(0.0654)
19.10.2022	(0.0000)	0.1869	0.0169	-	-	-	(0.0654)
18.10.2022	(0.0000)	0.1861	0.0169	-	-	-	(0.0654)
17.10.2022	(0.0000)	0.1550	0.0169	-	-	-	(0.0654)
16.10.2022	(0.0000)	0.1541	0.0120	-	-	-	(0.0654)
15.10.2022	(0.0000)	0.1541	0.0120	-	-	-	(0.0654)
14.10.2022	(0.0000)	0.1541	0.0120	-	-	-	(0.0654)
13.10.2022	(0.0000)	0.1527	0.0119	-	-	-	(0.0654)
12.10.2022	(0.0000)	0.2211	0.0119	-	-	-	(0.0654)
11.10.2022	(0.0000)	0.3079	0.0095	-	-	-	(0.0654)
10.10.2022	(0.0000)	0.3055	0.0095	-	-	-	(0.0654)
09.10.2022	(0.0000)	0.2300	0.0095	-	-	-	(0.0654)
08.10.2022	(0.0000)	0.2300	0.0095	-	-	-	(0.0654)
07.10.2022	(0.0000)	0.2300	0.0095	-	-	-	(0.0654)
06.10.2022	(0.0000)	0.2376	0.0029	-	-	-	(0.0654)
05.10.2022	(0.0000)	0.0647	-	-	-	-	(0.0654)
04.10.2022	(0.0000)	0.0652	-	-	-	-	(0.0044)
03.10.2022	(0.0000)	0.0636	-	-	-	-	-
02.10.2022	-	-	-	-	-	-	-
01.10.2022	-	-	-	-	-	-	-

PICTET CH-SHORT-TERM MONEY MARKET EUR - UK REPORTING FUND STATUS

Annual Report - PICTET CH-SHORT-TERM MONEY MARKET EUR - I DY

For the period from 1 October 2022 to 30 September 2023

The Fund has obtained UK Reporting Fund status and this report is provided to investors in accordance with the Offshore Funds (Tax) Regulations 2009 to enable investors to meet their UK tax obligations.

The Fund is treated as a Transparent Reporting Fund and as such is treated as tax transparent for income tax purposes and opaque for capital gains tax purposes for UK investors.

For tax purposes the Funds' income and expenses are deemed to arise directly in the hands of UK investors when they arise to the Fund, but capital returns from the underlying investments held by the Fund are not taxed when they are realised and instead a taxable capital gain or loss arises when the units in the Fund are disposed of.

The Fund does not operate equalisation for UK tax reporting purposes, and all amounts are reported without equalisation.

Fund	PICTET CH-SHORT-TERM MONEY MARKET EUR		Distributions paid in respect of the period (per unit)	22.60 EUR
Unit	I DY	HMRC share class reference	Ex date	17.11.2023
ISIN	CH0011292353	P0057-0026	Pay date	21.11.2023

Report to Individual Investors

This report is prepared for investors who are UK tax resident and UK domiciled and subject to income tax. Investors subject to UK Corporation Tax should refer to the Report to Corporate Investors.

Cumulative income and expenses per unit for the reporting period

From 1 October 2022 to 5 April 2023

	Per Unit (EUR)
INTEREST	
Foreign Interest Expense	(0.0000)
Foreign Interest Income	3.9248
UK Interest Income	1.6041
EQUITIES	
Foreign Dividend Income	-
UK Dividend Income	-
MISCELLANEOUS	
Miscellaneous	-
EXPENSES	
Allowable expenses of management	(0.5303)

From 6 April 2023 to 30 September 2023

	Per Unit (EUR)
INTEREST	
Foreign Interest Expense	(0.0000)
Foreign Interest Income	8.9677
UK Interest Income	2.8324
EQUITIES	
Foreign Dividend Income	-
UK Dividend Income	-
MISCELLANEOUS	
Miscellaneous	-
EXPENSES	
Allowable expenses of management	(0.4929)
EXCESS REPORTABLE INCOME	
Excess Reportable Income from holdings in Reporting Offshore Funds	-
Excess Reportable Income from holdings in Non-Reporting Offshore Funds	-
Interest from Deep Discount Securities	-

How investors should use this information:

The above figures are shown on a cumulative basis for investors who have held units throughout the entire period, reported in EUR. For investors who bought or sold units during the reporting period a table of the income and expenses arising on a daily basis is provided separately below.

An investor who has held units throughout the entire period should take the income or expense per unit stated above and multiply this figure by the number of units held to calculate the income and expenses to be reported for UK income tax purposes for the relevant income tax period.

An investor who bought/sold units part way through the period should calculate their taxable income and expense figures by taking the cumulative income figure from the table below at the date of disposal and subtracting the income figure at the date of acquisition. Where the units were held prior to the start of the period but sold part way through the period, the investor should just take the cumulative figure at the date of disposal. The income or expense can be allocated to the appropriate income tax period by adjusting for the cumulative income or expense at 5 April.

Investors holding units in the fund as at 30 September 2023 should also include any "Excess Reportable Income" in their tax returns, which is calculated by taking the excess reportable income per unit amounts reported above and multiplying by the number of units held at 30 September 2023. The excess amounts arise on the fund distribution date, which is 31 March 2024. The Fund remains a reporting fund as at the date of this report.

Note 1: Interest income per unit includes adjustments required under the "Accrued Income Scheme" in respect of interest purchased and sold included within the capital price of debt securities.

Note 2: Expenses per unit are based on the total expenses of management incurred by the Fund. Certain investors may be able to claim tax relief for management expenses incurred by the Fund.

Note 3: On disposal of units, investors should consider whether any distributions made during their holding period affect the base cost of the units disposed for UK capital gains tax purposes.

Note 4: The annual fair value movement in relation to the DDS held by the Fund has been calculated and reported as additional excess reportable income per unit from DDS to investors holding units at the end of the reporting period. If there was a fair value loss this has been carried forward to future periods and no DDS adjustment has been reported. Where any excess reportable income per unit from DDS amounts are reported above, these arise on the fund distribution date which is 31 March 2024.

Note 5: Returns from swap contracts are not included in the figures presented on this report as returns from swap contracts may be treated as capital returns for some investors. A breakdown of return from swaps can be provided upon request

The information provided above is not intended to constitute legal, tax or investment advice, and investors are advised to seek their own advice on the tax consequences of an investment in the Fund.

Table of cumulative daily income and expenses arising to investors in the Fund.

DATE	INTEREST	INTEREST	INTEREST	EQUITIES	EQUITIES	MISCELLANEOUS	EXPENSES
	Foreign Interest Expense	Foreign Interest Income	UK Interest Income	Foreign Dividend Income	UK Dividend Income	Miscellaneous	Allowable expenses of management
30.09.2023	(0.0001)	12.8925	4.4364	-	-	-	(1.0232)
29.09.2023	(0.0001)	(0.0001)	(0.0001)	-	-	-	(1.0232)
28.09.2023	(0.0001)	12.2122	4.4364	-	-	-	(1.0232)
27.09.2023	(0.0001)	12.1962	4.4364	-	-	-	(1.0232)
26.09.2023	(0.0001)	12.1649	4.4053	-	-	-	(1.0232)
25.09.2023	(0.0001)	12.0887	4.2973	-	-	-	(1.0232)
24.09.2023	(0.0001)	12.0506	4.2973	-	-	-	(1.0232)
23.09.2023	(0.0001)	12.0506	4.2973	-	-	-	(1.0232)
22.09.2023	(0.0001)	12.0506	4.2973	-	-	-	(1.0232)
21.09.2023	(0.0001)	12.0242	4.2973	-	-	-	(1.0232)
20.09.2023	(0.0001)	11.9560	4.2973	-	-	-	(1.0232)
19.09.2023	(0.0001)	11.9269	4.2973	-	-	-	(1.0129)
18.09.2023	(0.0001)	11.7622	4.2260	-	-	-	(1.0129)
17.09.2023	(0.0001)	11.6921	4.1838	-	-	-	(1.0129)
16.09.2023	(0.0001)	11.6921	4.1838	-	-	-	(1.0129)
15.09.2023	(0.0001)	11.6921	4.1838	-	-	-	(1.0129)
14.09.2023	(0.0001)	11.6177	4.1492	-	-	-	(1.0129)
13.09.2023	(0.0001)	11.5950	4.1492	-	-	-	(1.0129)
12.09.2023	(0.0001)	11.4370	4.0491	-	-	-	(1.0129)
11.09.2023	(0.0001)	11.2661	3.8738	-	-	-	(1.0129)
10.09.2023	(0.0001)	11.2279	3.8325	-	-	-	(1.0129)
09.09.2023	(0.0001)	11.2279	3.8325	-	-	-	(1.0129)
08.09.2023	(0.0001)	11.2279	3.8325	-	-	-	(1.0129)
07.09.2023	(0.0001)	11.1508	3.6930	-	-	-	(1.0129)
06.09.2023	(0.0001)	11.0424	3.6930	-	-	-	(1.0129)
05.09.2023	(0.0001)	11.0334	3.6517	-	-	-	(1.0129)
04.09.2023	(0.0001)	10.9919	3.6517	-	-	-	(0.9139)
03.09.2023	(0.0001)	10.9203	3.6111	-	-	-	(0.9139)
02.09.2023	(0.0001)	10.9203	3.6111	-	-	-	(0.9139)
01.09.2023	(0.0001)	10.9203	3.6111	-	-	-	(0.9139)
31.08.2023	(0.0001)	10.7079	3.5635	-	-	-	(0.9139)
30.08.2023	(0.0001)	10.6879	3.5635	-	-	-	(0.9139)
29.08.2023	(0.0001)	10.6673	3.5635	-	-	-	(0.9139)
28.08.2023	(0.0001)	10.6367	3.5635	-	-	-	(0.9139)
27.08.2023	(0.0001)	10.5890	3.5387	-	-	-	(0.9139)
26.08.2023	(0.0001)	10.5890	3.5387	-	-	-	(0.9139)
25.08.2023	(0.0001)	10.5890	3.5387	-	-	-	(0.9139)
24.08.2023	(0.0001)	10.5722	3.5387	-	-	-	(0.9139)
23.08.2023	(0.0001)	10.4949	3.5387	-	-	-	(0.9139)
22.08.2023	(0.0001)	10.3654	3.5387	-	-	-	(0.9139)
21.08.2023	(0.0001)	10.3306	3.5387	-	-	-	(0.9139)
20.08.2023	(0.0001)	10.1986	3.5387	-	-	-	(0.9139)
19.08.2023	(0.0001)	10.1986	3.5387	-	-	-	(0.9139)
18.08.2023	(0.0001)	10.1986	3.5387	-	-	-	(0.9139)
17.08.2023	(0.0001)	10.1612	3.5181	-	-	-	(0.9139)
16.08.2023	(0.0001)	10.0733	3.5181	-	-	-	(0.9139)
15.08.2023	(0.0001)	9.9733	3.4671	-	-	-	(0.9139)
14.08.2023	(0.0001)	9.9033	3.3016	-	-	-	(0.9139)
13.08.2023	(0.0001)	9.8514	3.2767	-	-	-	(0.9139)
12.08.2023	(0.0001)	9.8514	3.2767	-	-	-	(0.9139)
11.08.2023	(0.0001)	9.8514	3.2767	-	-	-	(0.9139)
10.08.2023	(0.0001)	9.7658	3.2485	-	-	-	(0.9139)
09.08.2023	(0.0001)	9.7546	3.2183	-	-	-	(0.9139)
08.08.2023	(0.0001)	9.7072	3.2183	-	-	-	(0.9139)
07.08.2023	(0.0001)	9.6011	3.0868	-	-	-	(0.9139)
06.08.2023	(0.0001)	9.4554	3.0868	-	-	-	(0.9139)
05.08.2023	(0.0001)	9.4554	3.0868	-	-	-	(0.9139)
04.08.2023	(0.0001)	9.4554	3.0868	-	-	-	(0.9139)
03.08.2023	(0.0001)	9.3931	3.0247	-	-	-	(0.8182)
02.08.2023	(0.0001)	9.4370	3.0247	-	-	-	(0.8182)
01.08.2023	(0.0001)	9.3522	3.0247	-	-	-	(0.8182)
31.07.2023	(0.0001)	9.2333	3.0247	-	-	-	(0.8182)
30.07.2023	(0.0001)	9.1781	3.0105	-	-	-	(0.8182)
29.07.2023	(0.0001)	9.1781	3.0105	-	-	-	(0.8182)
28.07.2023	(0.0001)	9.1781	3.0105	-	-	-	(0.8182)
27.07.2023	(0.0001)	9.1290	2.9694	-	-	-	(0.8182)
26.07.2023	(0.0001)	9.1204	2.9358	-	-	-	(0.8182)
25.07.2023	(0.0001)	9.0374	2.8638	-	-	-	(0.8182)
24.07.2023	(0.0001)	8.9424	2.8638	-	-	-	(0.8182)
23.07.2023	(0.0001)	8.9069	2.8522	-	-	-	(0.8182)
22.07.2023	(0.0001)	8.9069	2.8522	-	-	-	(0.8182)
21.07.2023	(0.0001)	8.9069	2.8522	-	-	-	(0.8182)
20.07.2023	(0.0001)	8.8846	2.8522	-	-	-	(0.8182)
19.07.2023	(0.0001)	8.8456	2.8079	-	-	-	(0.8182)
18.07.2023	(0.0001)	8.7957	2.6856	-	-	-	(0.8182)
17.07.2023	(0.0001)	8.7432	2.6856	-	-	-	(0.8182)
16.07.2023	(0.0001)	8.6966	2.6856	-	-	-	(0.8182)
15.07.2023	(0.0001)	8.6966	2.6856	-	-	-	(0.8182)
14.07.2023	(0.0001)	8.6966	2.6856	-	-	-	(0.8182)
13.07.2023	(0.0001)	8.6630	2.6673	-	-	-	(0.8182)
12.07.2023	(0.0001)	8.5946	2.6673	-	-	-	(0.8182)
11.07.2023	(0.0001)	8.4573	2.6673	-	-	-	(0.8182)
10.07.2023	(0.0001)	8.1984	2.6024	-	-	-	(0.8182)
09.07.2023	(0.0001)	8.1677	2.6024	-	-	-	(0.8182)
08.07.2023	(0.0001)	8.1677	2.6024	-	-	-	(0.8182)
07.07.2023	(0.0001)	8.1677	2.6024	-	-	-	(0.8182)
06.07.2023	(0.0001)	8.0815	2.6024	-	-	-	(0.8182)
05.07.2023	(0.0001)	8.0687	2.6024	-	-	-	(0.8182)
04.07.2023	(0.0001)	8.0554	2.6024	-	-	-	(0.7100)
03.07.2023	(0.0001)	8.0127	2.6024	-	-	-	(0.7100)
02.07.2023	(0.0001)	7.9120	2.6024	-	-	-	(0.7100)
01.07.2023	(0.0001)	7.9120	2.6024	-	-	-	(0.7100)
30.06.2023	(0.0001)	7.9120	2.6024	-	-	-	(0.7100)
29.06.2023	(0.0001)	7.8961	2.6024	-	-	-	(0.7100)
28.06.2023	(0.0001)	7.8823	2.6024	-	-	-	(0.7100)

Table of cumulative daily income and expenses arising to investors in the Fund.

DATE	INTEREST	INTEREST	INTEREST	EQUITIES	EQUITIES	MISCELLANEOUS	EXPENSES
	Foreign Interest Expense	Foreign Interest Income	UK Interest Income	Foreign Dividend Income	UK Dividend Income	Miscellaneous	Allowable expenses of management
27.06.2023	(0.0001)	7.8650	2.6024	-	-	-	(0.7100)
26.06.2023	(0.0001)	7.8554	2.6024	-	-	-	(0.7100)
25.06.2023	(0.0001)	7.7584	2.6024	-	-	-	(0.7100)
24.06.2023	(0.0001)	7.7584	2.6024	-	-	-	(0.7100)
23.06.2023	(0.0001)	7.7584	2.6024	-	-	-	(0.7100)
22.06.2023	(0.0001)	7.6460	2.6024	-	-	-	(0.7100)
21.06.2023	(0.0001)	7.6114	2.5617	-	-	-	(0.7100)
20.06.2023	(0.0001)	7.4925	2.5617	-	-	-	(0.7100)
19.06.2023	(0.0001)	7.4797	2.5617	-	-	-	(0.7100)
18.06.2023	(0.0001)	7.3924	2.5617	-	-	-	(0.7100)
17.06.2023	(0.0001)	7.3924	2.5617	-	-	-	(0.7100)
16.06.2023	(0.0001)	7.3924	2.5617	-	-	-	(0.7100)
15.06.2023	(0.0001)	7.3009	2.5617	-	-	-	(0.7100)
14.06.2023	(0.0001)	7.1521	2.5617	-	-	-	(0.7100)
13.06.2023	(0.0001)	7.1111	2.5617	-	-	-	(0.7100)
12.06.2023	(0.0001)	7.0645	2.5367	-	-	-	(0.7100)
11.06.2023	(0.0001)	6.9081	2.4668	-	-	-	(0.7100)
10.06.2023	(0.0001)	6.9081	2.4668	-	-	-	(0.7100)
09.06.2023	(0.0001)	6.9081	2.4668	-	-	-	(0.7100)
08.06.2023	(0.0001)	6.8463	2.3820	-	-	-	(0.7100)
07.06.2023	(0.0001)	6.8230	2.3037	-	-	-	(0.7100)
06.06.2023	(0.0001)	6.7322	2.3037	-	-	-	(0.7100)
05.06.2023	(0.0001)	6.7253	2.2953	-	-	-	(0.7100)
04.06.2023	(0.0001)	6.6559	2.2792	-	-	-	(0.6125)
03.06.2023	(0.0001)	6.6559	2.2792	-	-	-	(0.6125)
02.06.2023	(0.0001)	6.6559	2.2792	-	-	-	(0.6125)
01.06.2023	(0.0001)	6.6198	2.2152	-	-	-	(0.6125)
31.05.2023	(0.0001)	6.4959	2.1691	-	-	-	(0.6125)
30.05.2023	(0.0001)	6.4641	2.1691	-	-	-	(0.6125)
29.05.2023	(0.0001)	6.4560	2.1691	-	-	-	(0.6125)
28.05.2023	(0.0001)	6.3849	2.1691	-	-	-	(0.6125)
27.05.2023	(0.0001)	6.3849	2.1691	-	-	-	(0.6125)
26.05.2023	(0.0001)	6.3849	2.1691	-	-	-	(0.6125)
25.05.2023	(0.0001)	6.2822	2.1691	-	-	-	(0.6125)
24.05.2023	(0.0001)	6.2707	2.1691	-	-	-	(0.6125)
23.05.2023	(0.0001)	6.2129	2.1691	-	-	-	(0.6125)
22.05.2023	(0.0001)	6.0613	2.1000	-	-	-	(0.6125)
21.05.2023	(0.0001)	6.0129	2.1000	-	-	-	(0.6125)
20.05.2023	(0.0001)	6.0129	2.1000	-	-	-	(0.6125)
19.05.2023	(0.0001)	6.0129	2.1000	-	-	-	(0.6125)
18.05.2023	(0.0001)	5.8628	2.1000	-	-	-	(0.6125)
17.05.2023	(0.0001)	5.7659	2.0800	-	-	-	(0.6125)
16.05.2023	(0.0001)	5.7370	2.0800	-	-	-	(0.6125)
15.05.2023	(0.0001)	5.6382	2.0477	-	-	-	(0.6125)
14.05.2023	(0.0001)	5.5833	2.0282	-	-	-	(0.6125)
13.05.2023	(0.0001)	5.5833	2.0282	-	-	-	(0.6125)
12.05.2023	(0.0001)	5.5833	2.0282	-	-	-	(0.6125)
11.05.2023	(0.0001)	5.5303	1.9714	-	-	-	(0.6125)
10.05.2023	(0.0001)	5.4668	1.9600	-	-	-	(0.6125)
09.05.2023	(0.0001)	5.4157	1.9494	-	-	-	(0.6125)
08.05.2023	(0.0001)	5.3815	1.9060	-	-	-	(0.6125)
07.05.2023	(0.0001)	5.3484	1.8871	-	-	-	(0.6125)
06.05.2023	(0.0001)	5.3484	1.8871	-	-	-	(0.6125)
05.05.2023	(0.0001)	5.3484	1.8871	-	-	-	(0.6125)
04.05.2023	(0.0001)	5.2796	1.8871	-	-	-	(0.6125)
03.05.2023	(0.0001)	5.2704	1.7950	-	-	-	(0.5303)
02.05.2023	(0.0001)	5.1879	1.7763	-	-	-	(0.5303)
01.05.2023	(0.0001)	5.0146	1.7763	-	-	-	(0.5303)
30.04.2023	(0.0000)	4.8707	1.7763	-	-	-	(0.5303)
29.04.2023	(0.0000)	4.8364	1.7763	-	-	-	(0.5303)
28.04.2023	(0.0000)	4.8364	1.7763	-	-	-	(0.5303)
27.04.2023	(0.0000)	4.8364	1.7763	-	-	-	(0.5303)
26.04.2023	(0.0000)	4.8148	1.7763	-	-	-	(0.5303)
25.04.2023	(0.0000)	4.7456	1.7763	-	-	-	(0.5303)
24.04.2023	(0.0000)	4.7108	1.7763	-	-	-	(0.5303)
23.04.2023	(0.0000)	4.6773	1.7763	-	-	-	(0.5303)
22.04.2023	(0.0000)	4.6773	1.7763	-	-	-	(0.5303)
21.04.2023	(0.0000)	4.6773	1.7763	-	-	-	(0.5303)
20.04.2023	(0.0000)	4.6015	1.7763	-	-	-	(0.5303)
19.04.2023	(0.0000)	4.5357	1.7763	-	-	-	(0.5303)
18.04.2023	(0.0000)	4.4651	1.7763	-	-	-	(0.5303)
17.04.2023	(0.0000)	4.3266	1.7650	-	-	-	(0.5303)
16.04.2023	(0.0000)	4.2643	1.7650	-	-	-	(0.5303)
15.04.2023	(0.0000)	4.2643	1.7650	-	-	-	(0.5303)
14.04.2023	(0.0000)	4.2643	1.7650	-	-	-	(0.5303)
13.04.2023	(0.0000)	4.1431	1.7573	-	-	-	(0.5303)
12.04.2023	(0.0000)	4.1358	1.6940	-	-	-	(0.5303)
11.04.2023	(0.0000)	4.0379	1.6067	-	-	-	(0.5303)
10.04.2023	(0.0000)	4.0380	1.6067	-	-	-	(0.5303)
09.04.2023	(0.0000)	4.0380	1.6067	-	-	-	(0.5303)
08.04.2023	(0.0000)	4.0380	1.6067	-	-	-	(0.5303)
07.04.2023	(0.0000)	4.0380	1.6067	-	-	-	(0.5303)
06.04.2023	(0.0000)	3.9332	1.6041	-	-	-	(0.5303)
05.04.2023	(0.0000)	3.9248	1.6041	-	-	-	(0.5303)
04.04.2023	(0.0000)	3.8649	1.6041	-	-	-	(0.4490)
03.04.2023	(0.0000)	3.7862	1.5711	-	-	-	(0.4490)
02.04.2023	(0.0000)	3.6143	1.5323	-	-	-	(0.4490)
01.04.2023	(0.0000)	3.6143	1.5323	-	-	-	(0.4490)
31.03.2023	(0.0000)	3.6143	1.5323	-	-	-	(0.4490)
30.03.2023	(0.0000)	3.5545	1.5024	-	-	-	(0.4490)
29.03.2023	(0.0000)	3.5355	1.4752	-	-	-	(0.4490)
28.03.2023	(0.0000)	3.5147	1.4381	-	-	-	(0.4490)
27.03.2023	(0.0000)	3.5021	1.4381	-	-	-	(0.4490)
26.03.2023	(0.0000)	3.4554	1.4381	-	-	-	(0.4490)
25.03.2023	(0.0000)	3.4554	1.4381	-	-	-	(0.4490)
24.03.2023	(0.0000)	3.4554	1.4381	-	-	-	(0.4490)
23.03.2023	(0.0000)	3.4475	1.4381	-	-	-	(0.4490)

Table of cumulative daily income and expenses arising to investors in the Fund.

DATE	INTEREST	INTEREST	INTEREST	EQUITIES	EQUITIES	MISCELLANEOUS	EXPENSES
	Foreign Interest Expense	Foreign Interest Income	UK Interest Income	Foreign Dividend Income	UK Dividend Income	Miscellaneous	Allowable expenses of management
22.03.2023	(0.0000)	3.4062	1.4381	-	-	-	(0.4490)
21.03.2023	(0.0000)	3.3972	1.4381	-	-	-	(0.4490)
20.03.2023	(0.0000)	3.3072	1.4381	-	-	-	(0.4490)
19.03.2023	(0.0000)	3.2832	1.3658	-	-	-	(0.4490)
18.03.2023	(0.0000)	3.2832	1.3658	-	-	-	(0.4490)
17.03.2023	(0.0000)	3.2832	1.3658	-	-	-	(0.4490)
16.03.2023	(0.0000)	3.2148	1.3658	-	-	-	(0.4490)
15.03.2023	(0.0000)	3.1414	1.3658	-	-	-	(0.4490)
14.03.2023	(0.0000)	3.0889	1.3658	-	-	-	(0.4490)
13.03.2023	(0.0000)	3.0024	1.3658	-	-	-	(0.4490)
12.03.2023	(0.0000)	2.9878	1.3658	-	-	-	(0.4490)
11.03.2023	(0.0000)	2.9878	1.3658	-	-	-	(0.4490)
10.03.2023	(0.0000)	2.9878	1.3658	-	-	-	(0.4490)
09.03.2023	(0.0000)	2.9386	1.2627	-	-	-	(0.4490)
08.03.2023	(0.0000)	2.9127	1.2615	-	-	-	(0.4490)
07.03.2023	(0.0000)	2.8898	1.2343	-	-	-	(0.4490)
06.03.2023	(0.0000)	2.8211	1.2190	-	-	-	(0.4490)
05.03.2023	(0.0000)	2.7836	1.2190	-	-	-	(0.4490)
04.03.2023	(0.0000)	2.7836	1.2190	-	-	-	(0.4490)
03.03.2023	(0.0000)	2.7836	1.2190	-	-	-	(0.4490)
02.03.2023	(0.0000)	2.7102	1.2190	-	-	-	(0.3794)
01.03.2023	(0.0000)	2.6210	1.1193	-	-	-	(0.3794)
28.02.2023	(0.0000)	2.4937	1.1166	-	-	-	(0.3794)
27.02.2023	(0.0000)	2.4311	0.9854	-	-	-	(0.3794)
26.02.2023	(0.0000)	2.3764	0.9854	-	-	-	(0.3794)
25.02.2023	(0.0000)	2.3764	0.9854	-	-	-	(0.3794)
24.02.2023	(0.0000)	2.3764	0.9854	-	-	-	(0.3794)
23.02.2023	(0.0000)	2.3684	0.9854	-	-	-	(0.3794)
22.02.2023	(0.0000)	2.2987	0.9854	-	-	-	(0.3794)
21.02.2023	(0.0000)	2.1960	0.9332	-	-	-	(0.3794)
20.02.2023	(0.0000)	2.1436	0.9332	-	-	-	(0.3794)
19.02.2023	(0.0000)	2.1300	0.9118	-	-	-	(0.3794)
18.02.2023	(0.0000)	2.1300	0.9118	-	-	-	(0.3794)
17.02.2023	(0.0000)	2.1300	0.9118	-	-	-	(0.3794)
16.02.2023	(0.0000)	2.1044	0.9118	-	-	-	(0.3794)
15.02.2023	(0.0000)	2.0354	0.9118	-	-	-	(0.3794)
14.02.2023	(0.0000)	1.9314	0.9118	-	-	-	(0.3794)
13.02.2023	(0.0000)	1.9481	0.8591	-	-	-	(0.3794)
12.02.2023	(0.0000)	1.9129	0.8481	-	-	-	(0.3794)
11.02.2023	(0.0000)	1.9129	0.8481	-	-	-	(0.3794)
10.02.2023	(0.0000)	1.9129	0.8481	-	-	-	(0.3794)
09.02.2023	(0.0000)	1.8721	0.8481	-	-	-	(0.3794)
08.02.2023	(0.0000)	1.8664	0.8481	-	-	-	(0.3794)
07.02.2023	(0.0000)	1.8853	0.8481	-	-	-	(0.3794)
06.02.2023	(0.0000)	1.8587	0.8113	-	-	-	(0.3794)
05.02.2023	(0.0000)	1.8442	0.7930	-	-	-	(0.3794)
04.02.2023	(0.0000)	1.8442	0.7930	-	-	-	(0.3794)
03.02.2023	(0.0000)	1.8442	0.7930	-	-	-	(0.3794)
02.02.2023	(0.0000)	1.8121	0.7526	-	-	-	(0.3051)
01.02.2023	(0.0000)	1.8007	0.7526	-	-	-	(0.3051)
31.01.2023	(0.0000)	1.7485	0.7526	-	-	-	(0.3051)
30.01.2023	(0.0000)	1.7275	0.7481	-	-	-	(0.3051)
29.01.2023	(0.0000)	1.7131	0.7481	-	-	-	(0.3051)
28.01.2023	(0.0000)	1.7131	0.7481	-	-	-	(0.3051)
27.01.2023	(0.0000)	1.7131	0.7481	-	-	-	(0.3051)
26.01.2023	(0.0000)	1.7094	0.7481	-	-	-	(0.3051)
25.01.2023	(0.0000)	1.7067	0.7481	-	-	-	(0.3051)
24.01.2023	(0.0000)	1.6966	0.7481	-	-	-	(0.3051)
23.01.2023	(0.0000)	1.6762	0.7045	-	-	-	(0.3051)
22.01.2023	(0.0000)	1.6495	0.7045	-	-	-	(0.3051)
21.01.2023	(0.0000)	1.6495	0.7045	-	-	-	(0.3051)
20.01.2023	(0.0000)	1.6495	0.7045	-	-	-	(0.3051)
19.01.2023	(0.0000)	1.6379	0.6698	-	-	-	(0.3051)
18.01.2023	(0.0000)	1.6139	0.6535	-	-	-	(0.3048)
17.01.2023	(0.0000)	1.6151	0.6208	-	-	-	(0.3048)
16.01.2023	(0.0000)	1.5499	0.6164	-	-	-	(0.3048)
15.01.2023	(0.0000)	1.5253	0.5903	-	-	-	(0.3048)
14.01.2023	(0.0000)	1.5253	0.5903	-	-	-	(0.3048)
13.01.2023	(0.0000)	1.5253	0.5903	-	-	-	(0.3048)
12.01.2023	(0.0000)	1.5079	0.5903	-	-	-	(0.3048)
11.01.2023	(0.0000)	1.4784	0.5903	-	-	-	(0.3048)
10.01.2023	(0.0000)	1.4752	0.5903	-	-	-	(0.3048)
09.01.2023	(0.0000)	1.4717	0.5903	-	-	-	(0.3048)
08.01.2023	(0.0000)	1.4563	0.5844	-	-	-	(0.3048)
07.01.2023	(0.0000)	1.4563	0.5844	-	-	-	(0.3048)
06.01.2023	(0.0000)	1.4563	0.5844	-	-	-	(0.3048)
05.01.2023	(0.0000)	1.4741	0.5844	-	-	-	(0.3048)
04.01.2023	(0.0000)	1.4382	0.5844	-	-	-	(0.2256)
03.01.2023	(0.0000)	1.4249	0.5844	-	-	-	(0.2256)
02.01.2023	(0.0000)	1.4254	0.5844	-	-	-	(0.2256)
01.01.2023	(0.0000)	1.4152	0.5844	-	-	-	(0.2256)
31.12.2022	(0.0000)	1.4152	0.5844	-	-	-	(0.2256)
30.12.2022	(0.0000)	1.3977	0.5844	-	-	-	(0.2256)
29.12.2022	(0.0000)	1.3977	0.5844	-	-	-	(0.2256)
28.12.2022	(0.0000)	1.3911	0.5844	-	-	-	(0.2256)
27.12.2022	(0.0000)	1.3911	0.5844	-	-	-	(0.2256)
26.12.2022	(0.0000)	1.3914	0.5844	-	-	-	(0.2256)
25.12.2022	(0.0000)	1.3681	0.5844	-	-	-	(0.2256)
24.12.2022	(0.0000)	1.3681	0.5844	-	-	-	(0.2256)
23.12.2022	(0.0000)	1.3681	0.5844	-	-	-	(0.2256)
22.12.2022	(0.0000)	1.3608	0.5903	-	-	-	(0.2256)
21.12.2022	(0.0000)	1.3568	0.5903	-	-	-	(0.2256)
20.12.2022	(0.0000)	1.3433	0.5903	-	-	-	(0.2256)
19.12.2022	(0.0000)	1.3184	0.5903	-	-	-	(0.2256)
18.12.2022	(0.0000)	1.2908	0.5903	-	-	-	(0.2256)
17.12.2022	(0.0000)	1.2908	0.5903	-	-	-	(0.2256)
16.12.2022	(0.0000)	1.2908	0.5903	-	-	-	(0.2256)

Table of cumulative daily income and expenses arising to investors in the Fund.

DATE	INTEREST		EQUITIES		EQUITIES		MISCELLANEOUS	EXPENSES
	Foreign Interest Expense	Foreign Interest Income	UK Interest Income	Foreign Dividend Income	UK Dividend Income	Miscellaneous	Allowable expenses of management	
15.12.2022	(0.0000)	1.2478	0.5903	-	-	-	(0.2256)	
14.12.2022	(0.0000)	1.2354	0.5903	-	-	-	(0.2256)	
13.12.2022	(0.0000)	1.2298	0.5722	-	-	-	(0.2256)	
12.12.2022	(0.0000)	1.2051	0.5678	-	-	-	(0.2256)	
11.12.2022	-	1.1998	0.5289	-	-	-	(0.2256)	
10.12.2022	-	1.1998	0.5289	-	-	-	(0.2256)	
09.12.2022	-	1.1998	0.5289	-	-	-	(0.2256)	
08.12.2022	-	1.1919	0.5289	-	-	-	(0.2256)	
07.12.2022	-	1.1608	0.5289	-	-	-	(0.2256)	
06.12.2022	-	1.1527	0.5289	-	-	-	(0.2256)	
05.12.2022	-	1.0484	0.5220	-	-	-	(0.2256)	
04.12.2022	-	1.0229	0.5220	-	-	-	(0.1484)	
03.12.2022	-	1.0229	0.5220	-	-	-	(0.1484)	
02.12.2022	-	1.0229	0.5220	-	-	-	(0.1484)	
01.12.2022	-	1.0132	0.5220	-	-	-	(0.1484)	
30.11.2022	-	0.9938	0.5220	-	-	-	(0.1484)	
29.11.2022	-	0.9512	0.5220	-	-	-	(0.1484)	
28.11.2022	-	0.8923	0.4897	-	-	-	(0.1484)	
27.11.2022	-	0.8726	0.4872	-	-	-	(0.1484)	
26.11.2022	-	0.8726	0.4872	-	-	-	(0.1484)	
25.11.2022	-	0.8726	0.4872	-	-	-	(0.1484)	
24.11.2022	-	0.8435	0.4872	-	-	-	(0.1484)	
23.11.2022	-	0.8407	0.4368	-	-	-	(0.1484)	
22.11.2022	-	0.8341	0.3597	-	-	-	(0.1484)	
21.11.2022	-	0.7710	0.3526	-	-	-	(0.1484)	
20.11.2022	-	0.7546	0.2999	-	-	-	(0.1484)	
19.11.2022	-	0.7546	0.2999	-	-	-	(0.1484)	
18.11.2022	-	0.7546	0.2999	-	-	-	(0.1484)	
17.11.2022	-	0.7515	0.2999	-	-	-	(0.1484)	
16.11.2022	-	0.5832	0.2943	-	-	-	(0.1484)	
15.11.2022	-	0.5490	0.2786	-	-	-	(0.1484)	
14.11.2022	-	0.5073	0.2431	-	-	-	(0.1484)	
13.11.2022	-	0.4382	0.2431	-	-	-	(0.1484)	
12.11.2022	-	0.4382	0.2431	-	-	-	(0.1484)	
11.11.2022	-	0.4382	0.2431	-	-	-	(0.1484)	
10.11.2022	-	0.3996	0.2409	-	-	-	(0.1484)	
09.11.2022	-	0.3908	0.2388	-	-	-	(0.1484)	
08.11.2022	-	0.3789	0.2332	-	-	-	(0.1484)	
07.11.2022	-	0.3765	0.2298	-	-	-	(0.1484)	
06.11.2022	-	0.3047	0.2260	-	-	-	(0.1484)	
05.11.2022	-	0.3047	0.2260	-	-	-	(0.1484)	
04.11.2022	-	0.3047	0.2260	-	-	-	(0.1484)	
03.11.2022	-	0.2847	0.2260	-	-	-	(0.0801)	
02.11.2022	-	0.2768	0.2260	-	-	-	(0.0801)	
01.11.2022	-	0.2590	0.2204	-	-	-	(0.0801)	
31.10.2022	-	0.2548	0.2204	-	-	-	(0.0801)	
30.10.2022	-	0.2357	0.2204	-	-	-	(0.0801)	
29.10.2022	-	0.2357	0.2204	-	-	-	(0.0801)	
28.10.2022	-	0.2357	0.2204	-	-	-	(0.0801)	
27.10.2022	-	0.2284	0.2180	-	-	-	(0.0801)	
26.10.2022	-	0.2195	0.1826	-	-	-	(0.0801)	
25.10.2022	-	0.1778	0.1826	-	-	-	(0.0801)	
24.10.2022	-	0.1733	0.1382	-	-	-	(0.0801)	
23.10.2022	-	0.1709	0.1222	-	-	-	(0.0801)	
22.10.2022	-	0.1709	0.1222	-	-	-	(0.0801)	
21.10.2022	-	0.1709	0.1222	-	-	-	(0.0801)	
20.10.2022	-	0.1697	0.1222	-	-	-	(0.0801)	
19.10.2022	-	0.1679	0.1116	-	-	-	(0.0801)	
18.10.2022	-	0.1671	0.1083	-	-	-	(0.0801)	
17.10.2022	-	0.0716	0.1083	-	-	-	(0.0801)	
16.10.2022	-	0.0682	-	-	-	-	(0.0801)	
15.10.2022	-	0.0682	-	-	-	-	(0.0801)	
14.10.2022	-	0.0682	-	-	-	-	(0.0801)	
13.10.2022	-	0.0670	-	-	-	-	(0.0801)	
12.10.2022	-	0.0634	-	-	-	-	(0.0801)	
11.10.2022	-	0.0596	-	-	-	-	(0.0801)	
10.10.2022	-	0.0517	-	-	-	-	(0.0801)	
09.10.2022	-	(0.0004)	-	-	-	-	(0.0801)	
08.10.2022	-	(0.0004)	-	-	-	-	(0.0801)	
07.10.2022	-	(0.0004)	-	-	-	-	(0.0801)	
06.10.2022	-	(0.0004)	-	-	-	-	(0.0801)	
05.10.2022	-	(0.0191)	-	-	-	-	(0.0801)	
04.10.2022	-	0.0616	-	-	-	-	(0.0075)	
03.10.2022	-	0.0563	-	-	-	-	-	
02.10.2022	-	-	-	-	-	-	-	
01.10.2022	-	-	-	-	-	-	-	

PICTET CH-SHORT-TERM MONEY MARKET EUR - UK REPORTING FUND STATUS

Annual Report - PICTET CH-SHORT-TERM MONEY MARKET EUR - J DY

For the period from 1 October 2022 to 30 September 2023

The Fund has obtained UK Reporting Fund status and this report is provided to investors in accordance with the Offshore Funds (Tax) Regulations 2009 to enable investors to meet their UK tax obligations.

The Fund is treated as a Transparent Reporting Fund and as such is treated as tax transparent for income tax purposes and opaque for capital gains tax purposes for UK investors.

For tax purposes the Funds' income and expenses are deemed to arise directly in the hands of UK investors when they arise to the Fund, but capital returns from the underlying investments held by the Fund are not taxed when they are realised and instead a taxable capital gain or loss arises when the units in the Fund are disposed of.

The Fund does not operate equalisation for UK tax reporting purposes, and all amounts are reported without equalisation.

Fund	PICTET CH-SHORT-TERM MONEY MARKET EUR		Distributions paid in respect of the period (per unit)	22.80 EUR
Unit	J DY	HMRC share class reference	Ex date	17.11.2023
ISIN	CH0011292346	P0057-0015	Pay date	21.11.2023

Report to Individual Investors

This report is prepared for investors who are UK tax resident and UK domiciled and subject to income tax. Investors subject to UK Corporation Tax should refer to the Report to Corporate Investors.

Cumulative income and expenses per unit for the reporting period

From 1 October 2022 to 5 April 2023

	Per Unit (EUR)
INTEREST	
Foreign Interest Expense	(0.0000)
Foreign Interest Income	3.9246
UK Interest Income	1.6040
EQUITIES	
Foreign Dividend Income	-
UK Dividend Income	-
MISCELLANEOUS	
Miscellaneous	-
EXPENSES	
Allowable expenses of management	(0.4795)

From 6 April 2023 to 30 September 2023

	Per Unit (EUR)
INTEREST	
Foreign Interest Expense	(0.0000)
Foreign Interest Income	8.9682
UK Interest Income	2.8326
EQUITIES	
Foreign Dividend Income	-
UK Dividend Income	-
MISCELLANEOUS	
Miscellaneous	-
EXPENSES	
Allowable expenses of management	(0.3305)
EXCESS REPORTABLE INCOME	
Excess Reportable Income from holdings in Reporting Offshore Funds	-
Excess Reportable Income from holdings in Non-Reporting Offshore Funds	-
Interest from Deep Discount Securities	-

How investors should use this information:

The above figures are shown on a cumulative basis for investors who have held units throughout the entire period, reported in EUR. For investors who bought or sold units during the reporting period a table of the income and expenses arising on a daily basis is provided separately below.

An investor who has held units throughout the entire period should take the income or expense per unit stated above and multiply this figure by the number of units held to calculate the income and expenses to be reported for UK income tax purposes for the relevant income tax period.

An investor who bought/sold units part way through the period should calculate their taxable income and expense figures by taking the cumulative income figure from the table below at the date of disposal and subtracting the income figure at the date of acquisition. Where the units were held prior to the start of the period but sold part way through the period, the investor should just take the cumulative figure at the date of disposal. The income or expense can be allocated to the appropriate income tax period by adjusting for the cumulative income or expense at 5 April.

Investors holding units in the fund as at 30 September 2023 should also include any "Excess Reportable Income" in their tax returns, which is calculated by taking the excess reportable income per unit amounts reported above and multiplying by the number of units held at 30 September 2023. The excess amounts arise on the fund distribution date, which is 31 March 2024. The Fund remains a reporting fund as at the date of this report.

Note 1: Interest income per unit includes adjustments required under the "Accrued Income Scheme" in respect of interest purchased and sold included within the capital price of debt securities.

Note 2: Expenses per unit are based on the total expenses of management incurred by the Fund. Certain investors may be able to claim tax relief for management expenses incurred by the Fund.

Note 3: On disposal of units, investors should consider whether any distributions made during their holding period affect the base cost of the units disposed for UK capital gains tax purposes.

Note 4: The annual fair value movement in relation to the DDS held by the Fund has been calculated and reported as additional excess reportable income per unit from DDS to investors holding units at the end of the reporting period. If there was a fair value loss this has been carried forward to future periods and no DDS adjustment has been reported. Where any excess reportable income per unit from DDS amounts are reported above, these arise on the fund distribution date which is 31 March 2024.

Note 5: Returns from swap contracts are not included in the figures presented on this report as returns from swap contracts may be treated as capital returns for some investors. A breakdown of return from swaps can be provided upon request

The information provided above is not intended to constitute legal, tax or investment advice, and investors are advised to seek their own advice on the tax consequences of an investment in the Fund.

Table of cumulative daily income and expenses arising to investors in the Fund.

DATE	INTEREST	INTEREST	INTEREST	EQUITIES	EQUITIES	MISCELLANEOUS	EXPENSES
	Foreign Interest Expense	Foreign Interest Income	UK Interest Income	Foreign Dividend Income	UK Dividend Income	Miscellaneous	Allowable expenses of management
30.09.2023	(0.0001)	12.8929	4.4366	-	-	-	(0.8101)
29.09.2023	(0.0001)	(0.0001)	(0.0001)	-	-	-	(0.8101)
28.09.2023	(0.0001)	12.2125	4.4366	-	-	-	(0.8101)
27.09.2023	(0.0001)	12.1965	4.4366	-	-	-	(0.8101)
26.09.2023	(0.0001)	12.1652	4.4054	-	-	-	(0.8101)
25.09.2023	(0.0001)	12.0890	4.2975	-	-	-	(0.8101)
24.09.2023	(0.0001)	12.0508	4.2975	-	-	-	(0.8101)
23.09.2023	(0.0001)	12.0508	4.2975	-	-	-	(0.8101)
22.09.2023	(0.0001)	12.0508	4.2975	-	-	-	(0.8101)
21.09.2023	(0.0001)	12.0245	4.2975	-	-	-	(0.8101)
20.09.2023	(0.0001)	11.9562	4.2975	-	-	-	(0.8101)
19.09.2023	(0.0001)	11.9272	4.2975	-	-	-	(0.7998)
18.09.2023	(0.0001)	11.7624	4.2262	-	-	-	(0.7998)
17.09.2023	(0.0001)	11.6923	4.1839	-	-	-	(0.7998)
16.09.2023	(0.0001)	11.6923	4.1839	-	-	-	(0.7998)
15.09.2023	(0.0001)	11.6923	4.1839	-	-	-	(0.7998)
14.09.2023	(0.0001)	11.6179	4.1493	-	-	-	(0.7998)
13.09.2023	(0.0001)	11.5952	4.1493	-	-	-	(0.7998)
12.09.2023	(0.0001)	11.4372	4.0492	-	-	-	(0.7998)
11.09.2023	(0.0001)	11.2663	3.8739	-	-	-	(0.7998)
10.09.2023	(0.0001)	11.2281	3.8326	-	-	-	(0.7998)
09.09.2023	(0.0001)	11.2281	3.8326	-	-	-	(0.7998)
08.09.2023	(0.0001)	11.2281	3.8326	-	-	-	(0.7998)
07.09.2023	(0.0001)	11.1510	3.6930	-	-	-	(0.7998)
06.09.2023	(0.0001)	11.0425	3.6930	-	-	-	(0.7998)
05.09.2023	(0.0001)	11.0336	3.6517	-	-	-	(0.7998)
04.09.2023	(0.0001)	10.9920	3.6517	-	-	-	(0.7308)
03.09.2023	(0.0001)	10.9205	3.6112	-	-	-	(0.7308)
02.09.2023	(0.0001)	10.9205	3.6112	-	-	-	(0.7308)
01.09.2023	(0.0001)	10.9205	3.6112	-	-	-	(0.7308)
31.08.2023	(0.0001)	10.7080	3.5635	-	-	-	(0.7308)
30.08.2023	(0.0001)	10.6881	3.5635	-	-	-	(0.7308)
29.08.2023	(0.0001)	10.6674	3.5635	-	-	-	(0.7308)
28.08.2023	(0.0001)	10.6368	3.5635	-	-	-	(0.7308)
27.08.2023	(0.0001)	10.5891	3.5387	-	-	-	(0.7308)
26.08.2023	(0.0001)	10.5891	3.5387	-	-	-	(0.7308)
25.08.2023	(0.0001)	10.5891	3.5387	-	-	-	(0.7308)
24.08.2023	(0.0001)	10.5723	3.5387	-	-	-	(0.7308)
23.08.2023	(0.0001)	10.4950	3.5387	-	-	-	(0.7308)
22.08.2023	(0.0001)	10.3655	3.5387	-	-	-	(0.7308)
21.08.2023	(0.0001)	10.3307	3.5387	-	-	-	(0.7308)
20.08.2023	(0.0001)	10.1987	3.5387	-	-	-	(0.7308)
19.08.2023	(0.0001)	10.1987	3.5387	-	-	-	(0.7308)
18.08.2023	(0.0001)	10.1987	3.5387	-	-	-	(0.7308)
17.08.2023	(0.0001)	10.1612	3.5181	-	-	-	(0.7308)
16.08.2023	(0.0001)	10.0733	3.5181	-	-	-	(0.7308)
15.08.2023	(0.0001)	9.9733	3.4671	-	-	-	(0.7308)
14.08.2023	(0.0001)	9.9033	3.3016	-	-	-	(0.7308)
13.08.2023	(0.0001)	9.8515	3.2767	-	-	-	(0.7308)
12.08.2023	(0.0001)	9.8515	3.2767	-	-	-	(0.7308)
11.08.2023	(0.0001)	9.8515	3.2767	-	-	-	(0.7308)
10.08.2023	(0.0001)	9.7658	3.2485	-	-	-	(0.7308)
09.08.2023	(0.0001)	9.7546	3.2183	-	-	-	(0.7308)
08.08.2023	(0.0001)	9.7072	3.2183	-	-	-	(0.7308)
07.08.2023	(0.0001)	9.6011	3.0867	-	-	-	(0.7308)
06.08.2023	(0.0001)	9.4554	3.0867	-	-	-	(0.7308)
05.08.2023	(0.0001)	9.4554	3.0867	-	-	-	(0.7308)
04.08.2023	(0.0001)	9.4554	3.0867	-	-	-	(0.7308)
03.08.2023	(0.0001)	9.3931	3.0247	-	-	-	(0.6732)
02.08.2023	(0.0001)	9.4370	3.0247	-	-	-	(0.6732)
01.08.2023	(0.0001)	9.3522	3.0247	-	-	-	(0.6732)
31.07.2023	(0.0001)	9.2333	3.0247	-	-	-	(0.6732)
30.07.2023	(0.0001)	9.1781	3.0105	-	-	-	(0.6732)
29.07.2023	(0.0001)	9.1781	3.0105	-	-	-	(0.6732)
28.07.2023	(0.0001)	9.1781	3.0105	-	-	-	(0.6732)
27.07.2023	(0.0001)	9.1290	2.9694	-	-	-	(0.6732)
26.07.2023	(0.0001)	9.1204	2.9358	-	-	-	(0.6732)
25.07.2023	(0.0001)	9.0374	2.8638	-	-	-	(0.6732)
24.07.2023	(0.0001)	8.9424	2.8638	-	-	-	(0.6732)
23.07.2023	(0.0001)	8.9068	2.8521	-	-	-	(0.6732)
22.07.2023	(0.0001)	8.9068	2.8521	-	-	-	(0.6732)
21.07.2023	(0.0001)	8.9068	2.8521	-	-	-	(0.6732)
20.07.2023	(0.0001)	8.8846	2.8521	-	-	-	(0.6732)
19.07.2023	(0.0001)	8.8455	2.8079	-	-	-	(0.6732)
18.07.2023	(0.0001)	8.7956	2.6855	-	-	-	(0.6732)
17.07.2023	(0.0001)	8.7431	2.6855	-	-	-	(0.6732)
16.07.2023	(0.0001)	8.6965	2.6855	-	-	-	(0.6732)
15.07.2023	(0.0001)	8.6965	2.6855	-	-	-	(0.6732)
14.07.2023	(0.0001)	8.6965	2.6855	-	-	-	(0.6732)
13.07.2023	(0.0001)	8.6629	2.6672	-	-	-	(0.6732)
12.07.2023	(0.0001)	8.5945	2.6672	-	-	-	(0.6732)
11.07.2023	(0.0001)	8.4572	2.6672	-	-	-	(0.6732)
10.07.2023	(0.0001)	8.1983	2.6024	-	-	-	(0.6732)
09.07.2023	(0.0001)	8.1676	2.6024	-	-	-	(0.6732)
08.07.2023	(0.0001)	8.1676	2.6024	-	-	-	(0.6732)
07.07.2023	(0.0001)	8.1676	2.6024	-	-	-	(0.6732)
06.07.2023	(0.0001)	8.0814	2.6024	-	-	-	(0.6732)
05.07.2023	(0.0001)	8.0686	2.6024	-	-	-	(0.6732)
04.07.2023	(0.0001)	8.0553	2.6024	-	-	-	(0.6028)
03.07.2023	(0.0001)	8.0126	2.6024	-	-	-	(0.6028)
02.07.2023	(0.0001)	7.9119	2.6024	-	-	-	(0.6028)
01.07.2023	(0.0001)	7.9119	2.6024	-	-	-	(0.6028)
30.06.2023	(0.0001)	7.9119	2.6024	-	-	-	(0.6028)
29.06.2023	(0.0001)	7.8960	2.6024	-	-	-	(0.6028)
28.06.2023	(0.0001)	7.8821	2.6024	-	-	-	(0.6028)

Table of cumulative daily income and expenses arising to investors in the Fund.

DATE	INTEREST	INTEREST	INTEREST	EQUITIES	EQUITIES	MISCELLANEOUS	EXPENSES
	Foreign Interest Expense	Foreign Interest Income	UK Interest Income	Foreign Dividend Income	UK Dividend Income	Miscellaneous	Allowable expenses of management
27.06.2023	(0.0001)	7.8649	2.6024	-	-	-	(0.6028)
26.06.2023	(0.0001)	7.8553	2.6024	-	-	-	(0.6028)
25.06.2023	(0.0001)	7.7582	2.6024	-	-	-	(0.6028)
24.06.2023	(0.0001)	7.7582	2.6024	-	-	-	(0.6028)
23.06.2023	(0.0001)	7.7582	2.6024	-	-	-	(0.6028)
22.06.2023	(0.0001)	7.6458	2.6024	-	-	-	(0.6028)
21.06.2023	(0.0001)	7.6113	2.5617	-	-	-	(0.6028)
20.06.2023	(0.0001)	7.4924	2.5617	-	-	-	(0.6028)
19.06.2023	(0.0001)	7.4796	2.5617	-	-	-	(0.6028)
18.06.2023	(0.0001)	7.3923	2.5617	-	-	-	(0.6028)
17.06.2023	(0.0001)	7.3923	2.5617	-	-	-	(0.6028)
16.06.2023	(0.0001)	7.3923	2.5617	-	-	-	(0.6028)
15.06.2023	(0.0001)	7.3007	2.5617	-	-	-	(0.6028)
14.06.2023	(0.0001)	7.1520	2.5617	-	-	-	(0.6028)
13.06.2023	(0.0001)	7.1109	2.5617	-	-	-	(0.6028)
12.06.2023	(0.0001)	7.0644	2.5367	-	-	-	(0.6028)
11.06.2023	(0.0001)	6.9079	2.4668	-	-	-	(0.6028)
10.06.2023	(0.0001)	6.9079	2.4668	-	-	-	(0.6028)
09.06.2023	(0.0001)	6.9079	2.4668	-	-	-	(0.6028)
08.06.2023	(0.0001)	6.8461	2.3820	-	-	-	(0.6028)
07.06.2023	(0.0001)	6.8228	2.3036	-	-	-	(0.6028)
06.06.2023	(0.0001)	6.7320	2.3036	-	-	-	(0.6028)
05.06.2023	(0.0001)	6.7251	2.2952	-	-	-	(0.6028)
04.06.2023	(0.0001)	6.6558	2.2792	-	-	-	(0.5375)
03.06.2023	(0.0001)	6.6558	2.2792	-	-	-	(0.5375)
02.06.2023	(0.0001)	6.6558	2.2792	-	-	-	(0.5375)
01.06.2023	(0.0001)	6.6196	2.2151	-	-	-	(0.5375)
31.05.2023	(0.0001)	6.4957	2.1691	-	-	-	(0.5375)
30.05.2023	(0.0001)	6.4640	2.1691	-	-	-	(0.5375)
29.05.2023	(0.0001)	6.4558	2.1691	-	-	-	(0.5375)
28.05.2023	(0.0001)	6.3848	2.1691	-	-	-	(0.5375)
27.05.2023	(0.0001)	6.3848	2.1691	-	-	-	(0.5375)
26.05.2023	(0.0001)	6.3848	2.1691	-	-	-	(0.5375)
25.05.2023	(0.0001)	6.2820	2.1691	-	-	-	(0.5375)
24.05.2023	(0.0001)	6.2706	2.1691	-	-	-	(0.5375)
23.05.2023	(0.0001)	6.2127	2.1691	-	-	-	(0.5375)
22.05.2023	(0.0001)	6.0611	2.0999	-	-	-	(0.5375)
21.05.2023	(0.0001)	6.0128	2.0999	-	-	-	(0.5375)
20.05.2023	(0.0001)	6.0128	2.0999	-	-	-	(0.5375)
19.05.2023	(0.0001)	6.0128	2.0999	-	-	-	(0.5375)
18.05.2023	(0.0001)	5.8627	2.0999	-	-	-	(0.5375)
17.05.2023	(0.0001)	5.7657	2.0800	-	-	-	(0.5375)
16.05.2023	(0.0001)	5.7368	2.0800	-	-	-	(0.5375)
15.05.2023	(0.0001)	5.6381	2.0477	-	-	-	(0.5375)
14.05.2023	(0.0001)	5.5831	2.0281	-	-	-	(0.5375)
13.05.2023	(0.0001)	5.5831	2.0281	-	-	-	(0.5375)
12.05.2023	(0.0001)	5.5831	2.0281	-	-	-	(0.5375)
11.05.2023	(0.0001)	5.5301	1.9713	-	-	-	(0.5375)
10.05.2023	(0.0001)	5.4666	1.9599	-	-	-	(0.5375)
09.05.2023	(0.0001)	5.4155	1.9493	-	-	-	(0.5375)
08.05.2023	(0.0001)	5.3814	1.9059	-	-	-	(0.5375)
07.05.2023	(0.0001)	5.3482	1.8871	-	-	-	(0.5375)
06.05.2023	(0.0001)	5.3482	1.8871	-	-	-	(0.5375)
05.05.2023	(0.0001)	5.3482	1.8871	-	-	-	(0.5375)
04.05.2023	(0.0001)	5.2794	1.8871	-	-	-	(0.5375)
03.05.2023	(0.0001)	5.2703	1.7949	-	-	-	(0.4795)
02.05.2023	(0.0001)	5.1878	1.7763	-	-	-	(0.4795)
01.05.2023	(0.0001)	5.0144	1.7763	-	-	-	(0.4795)
30.04.2023	(0.0000)	4.8705	1.7763	-	-	-	(0.4795)
29.04.2023	(0.0000)	4.8363	1.7763	-	-	-	(0.4795)
28.04.2023	(0.0000)	4.8363	1.7763	-	-	-	(0.4795)
27.04.2023	(0.0000)	4.8363	1.7763	-	-	-	(0.4795)
26.04.2023	(0.0000)	4.8146	1.7763	-	-	-	(0.4795)
25.04.2023	(0.0000)	4.7455	1.7763	-	-	-	(0.4795)
24.04.2023	(0.0000)	4.7107	1.7763	-	-	-	(0.4795)
23.04.2023	(0.0000)	4.6772	1.7763	-	-	-	(0.4795)
22.04.2023	(0.0000)	4.6772	1.7763	-	-	-	(0.4795)
21.04.2023	(0.0000)	4.6772	1.7763	-	-	-	(0.4795)
20.04.2023	(0.0000)	4.6014	1.7763	-	-	-	(0.4795)
19.04.2023	(0.0000)	4.5355	1.7763	-	-	-	(0.4795)
18.04.2023	(0.0000)	4.4649	1.7763	-	-	-	(0.4795)
17.04.2023	(0.0000)	4.3265	1.7649	-	-	-	(0.4795)
16.04.2023	(0.0000)	4.2641	1.7649	-	-	-	(0.4795)
15.04.2023	(0.0000)	4.2641	1.7649	-	-	-	(0.4795)
14.04.2023	(0.0000)	4.2641	1.7649	-	-	-	(0.4795)
13.04.2023	(0.0000)	4.1430	1.7572	-	-	-	(0.4795)
12.04.2023	(0.0000)	4.1357	1.6940	-	-	-	(0.4795)
11.04.2023	(0.0000)	4.0378	1.6066	-	-	-	(0.4795)
10.04.2023	(0.0000)	4.0379	1.6066	-	-	-	(0.4795)
09.04.2023	(0.0000)	4.0379	1.6066	-	-	-	(0.4795)
08.04.2023	(0.0000)	4.0379	1.6066	-	-	-	(0.4795)
07.04.2023	(0.0000)	4.0379	1.6066	-	-	-	(0.4795)
06.04.2023	(0.0000)	3.9331	1.6040	-	-	-	(0.4795)
05.04.2023	(0.0000)	3.9246	1.6040	-	-	-	(0.4795)
04.04.2023	(0.0000)	3.8648	1.6040	-	-	-	(0.4019)
03.04.2023	(0.0000)	3.7861	1.5711	-	-	-	(0.4019)
02.04.2023	(0.0000)	3.6142	1.5322	-	-	-	(0.4019)
01.04.2023	(0.0000)	3.6142	1.5322	-	-	-	(0.4019)
31.03.2023	(0.0000)	3.6142	1.5322	-	-	-	(0.4019)
30.03.2023	(0.0000)	3.5544	1.5024	-	-	-	(0.4019)
29.03.2023	(0.0000)	3.5354	1.4751	-	-	-	(0.4019)
28.03.2023	(0.0000)	3.5146	1.4380	-	-	-	(0.4019)
27.03.2023	(0.0000)	3.5020	1.4380	-	-	-	(0.4019)
26.03.2023	(0.0000)	3.4553	1.4380	-	-	-	(0.4019)
25.03.2023	(0.0000)	3.4553	1.4380	-	-	-	(0.4019)
24.03.2023	(0.0000)	3.4553	1.4380	-	-	-	(0.4019)
23.03.2023	(0.0000)	3.4474	1.4380	-	-	-	(0.4019)

Table of cumulative daily income and expenses arising to investors in the Fund.

DATE	INTEREST	INTEREST	INTEREST	EQUITIES	EQUITIES	MISCELLANEOUS	EXPENSES
	Foreign Interest Expense	Foreign Interest Income	UK Interest Income	Foreign Dividend Income	UK Dividend Income	Miscellaneous	Allowable expenses of management
22.03.2023	(0.0000)	3.4061	1.4380	-	-	-	(0.4019)
21.03.2023	(0.0000)	3.3971	1.4380	-	-	-	(0.4019)
20.03.2023	(0.0000)	3.3071	1.4380	-	-	-	(0.4019)
19.03.2023	(0.0000)	3.2831	1.3658	-	-	-	(0.4019)
18.03.2023	(0.0000)	3.2831	1.3658	-	-	-	(0.4019)
17.03.2023	(0.0000)	3.2831	1.3658	-	-	-	(0.4019)
16.03.2023	(0.0000)	3.2147	1.3658	-	-	-	(0.4019)
15.03.2023	(0.0000)	3.1413	1.3658	-	-	-	(0.4019)
14.03.2023	(0.0000)	3.0888	1.3658	-	-	-	(0.4019)
13.03.2023	(0.0000)	3.0023	1.3658	-	-	-	(0.4019)
12.03.2023	(0.0000)	2.9878	1.3658	-	-	-	(0.4019)
11.03.2023	(0.0000)	2.9878	1.3658	-	-	-	(0.4019)
10.03.2023	(0.0000)	2.9878	1.3658	-	-	-	(0.4019)
09.03.2023	(0.0000)	2.9385	1.2627	-	-	-	(0.4019)
08.03.2023	(0.0000)	2.9126	1.2615	-	-	-	(0.4019)
07.03.2023	(0.0000)	2.8897	1.2343	-	-	-	(0.4019)
06.03.2023	(0.0000)	2.8210	1.2190	-	-	-	(0.4019)
05.03.2023	(0.0000)	2.7835	1.2190	-	-	-	(0.4019)
04.03.2023	(0.0000)	2.7835	1.2190	-	-	-	(0.4019)
03.03.2023	(0.0000)	2.7835	1.2190	-	-	-	(0.4019)
02.03.2023	(0.0000)	2.7102	1.2190	-	-	-	(0.3329)
01.03.2023	(0.0000)	2.6209	1.1193	-	-	-	(0.3329)
28.02.2023	(0.0000)	2.4937	1.1166	-	-	-	(0.3329)
27.02.2023	(0.0000)	2.4311	0.9853	-	-	-	(0.3329)
26.02.2023	(0.0000)	2.3764	0.9853	-	-	-	(0.3329)
25.02.2023	(0.0000)	2.3764	0.9853	-	-	-	(0.3329)
24.02.2023	(0.0000)	2.3764	0.9853	-	-	-	(0.3329)
23.02.2023	(0.0000)	2.3683	0.9853	-	-	-	(0.3329)
22.02.2023	(0.0000)	2.2986	0.9853	-	-	-	(0.3329)
21.02.2023	(0.0000)	2.1959	0.9332	-	-	-	(0.3329)
20.02.2023	(0.0000)	2.1435	0.9332	-	-	-	(0.3329)
19.02.2023	(0.0000)	2.1300	0.9117	-	-	-	(0.3329)
18.02.2023	(0.0000)	2.1300	0.9117	-	-	-	(0.3329)
17.02.2023	(0.0000)	2.1300	0.9117	-	-	-	(0.3329)
16.02.2023	(0.0000)	2.1043	0.9117	-	-	-	(0.3329)
15.02.2023	(0.0000)	2.0353	0.9117	-	-	-	(0.3329)
14.02.2023	(0.0000)	1.9314	0.9117	-	-	-	(0.3329)
13.02.2023	(0.0000)	1.9481	0.8590	-	-	-	(0.3329)
12.02.2023	(0.0000)	1.9128	0.8480	-	-	-	(0.3329)
11.02.2023	(0.0000)	1.9128	0.8480	-	-	-	(0.3329)
10.02.2023	(0.0000)	1.9128	0.8480	-	-	-	(0.3329)
09.02.2023	(0.0000)	1.8721	0.8480	-	-	-	(0.3329)
08.02.2023	(0.0000)	1.8663	0.8480	-	-	-	(0.3329)
07.02.2023	(0.0000)	1.8853	0.8480	-	-	-	(0.3329)
06.02.2023	(0.0000)	1.8586	0.8112	-	-	-	(0.3329)
05.02.2023	(0.0000)	1.8442	0.7930	-	-	-	(0.3329)
04.02.2023	(0.0000)	1.8442	0.7930	-	-	-	(0.3329)
03.02.2023	(0.0000)	1.8442	0.7930	-	-	-	(0.3329)
02.02.2023	(0.0000)	1.8121	0.7525	-	-	-	(0.2637)
01.02.2023	(0.0000)	1.8007	0.7525	-	-	-	(0.2637)
31.01.2023	(0.0000)	1.7484	0.7525	-	-	-	(0.2637)
30.01.2023	(0.0000)	1.7274	0.7481	-	-	-	(0.2637)
29.01.2023	(0.0000)	1.7130	0.7481	-	-	-	(0.2637)
28.01.2023	(0.0000)	1.7130	0.7481	-	-	-	(0.2637)
27.01.2023	(0.0000)	1.7130	0.7481	-	-	-	(0.2637)
26.01.2023	(0.0000)	1.7093	0.7481	-	-	-	(0.2637)
25.01.2023	(0.0000)	1.7067	0.7481	-	-	-	(0.2637)
24.01.2023	(0.0000)	1.6966	0.7481	-	-	-	(0.2637)
23.01.2023	(0.0000)	1.6762	0.7044	-	-	-	(0.2637)
22.01.2023	(0.0000)	1.6494	0.7044	-	-	-	(0.2637)
21.01.2023	(0.0000)	1.6494	0.7044	-	-	-	(0.2637)
20.01.2023	(0.0000)	1.6494	0.7044	-	-	-	(0.2637)
19.01.2023	(0.0000)	1.6379	0.6698	-	-	-	(0.2637)
18.01.2023	(0.0000)	1.6139	0.6535	-	-	-	(0.2634)
17.01.2023	(0.0000)	1.6151	0.6208	-	-	-	(0.2634)
16.01.2023	(0.0000)	1.5499	0.6164	-	-	-	(0.2634)
15.01.2023	(0.0000)	1.5253	0.5902	-	-	-	(0.2634)
14.01.2023	(0.0000)	1.5253	0.5902	-	-	-	(0.2634)
13.01.2023	(0.0000)	1.5253	0.5902	-	-	-	(0.2634)
12.01.2023	(0.0000)	1.5079	0.5902	-	-	-	(0.2634)
11.01.2023	(0.0000)	1.4784	0.5902	-	-	-	(0.2634)
10.01.2023	(0.0000)	1.4752	0.5902	-	-	-	(0.2634)
09.01.2023	(0.0000)	1.4716	0.5902	-	-	-	(0.2634)
08.01.2023	(0.0000)	1.4563	0.5844	-	-	-	(0.2634)
07.01.2023	(0.0000)	1.4563	0.5844	-	-	-	(0.2634)
06.01.2023	(0.0000)	1.4563	0.5844	-	-	-	(0.2634)
05.01.2023	(0.0000)	1.4741	0.5844	-	-	-	(0.2634)
04.01.2023	(0.0000)	1.4382	0.5844	-	-	-	(0.2067)
03.01.2023	(0.0000)	1.4249	0.5844	-	-	-	(0.2067)
02.01.2023	(0.0000)	1.4253	0.5844	-	-	-	(0.2067)
01.01.2023	(0.0000)	1.4152	0.5844	-	-	-	(0.2067)
31.12.2022	(0.0000)	1.4152	0.5844	-	-	-	(0.2067)
30.12.2022	(0.0000)	1.3977	0.5844	-	-	-	(0.2067)
29.12.2022	(0.0000)	1.3977	0.5844	-	-	-	(0.2067)
28.12.2022	(0.0000)	1.3911	0.5844	-	-	-	(0.2067)
27.12.2022	(0.0000)	1.3911	0.5844	-	-	-	(0.2067)
26.12.2022	(0.0000)	1.3914	0.5844	-	-	-	(0.2067)
25.12.2022	(0.0000)	1.3681	0.5844	-	-	-	(0.2067)
24.12.2022	(0.0000)	1.3681	0.5844	-	-	-	(0.2067)
23.12.2022	(0.0000)	1.3681	0.5844	-	-	-	(0.2067)
22.12.2022	(0.0000)	1.3607	0.5902	-	-	-	(0.2067)
21.12.2022	(0.0000)	1.3568	0.5902	-	-	-	(0.2067)
20.12.2022	(0.0000)	1.3432	0.5902	-	-	-	(0.2067)
19.12.2022	(0.0000)	1.3184	0.5902	-	-	-	(0.2067)
18.12.2022	(0.0000)	1.2908	0.5902	-	-	-	(0.2067)
17.12.2022	(0.0000)	1.2908	0.5902	-	-	-	(0.2067)
16.12.2022	(0.0000)	1.2908	0.5902	-	-	-	(0.2067)

Table of cumulative daily income and expenses arising to investors in the Fund.

DATE	INTEREST	INTEREST	INTEREST	EQUITIES	EQUITIES	MISCELLANEOUS	EXPENSES
	Foreign Interest Expense	Foreign Interest Income	UK Interest Income	Foreign Dividend Income	UK Dividend Income	Miscellaneous	Allowable expenses of management
15.12.2022	(0.0000)	1.2478	0.5902	-	-	-	(0.2067)
14.12.2022	(0.0000)	1.2353	0.5902	-	-	-	(0.2067)
13.12.2022	(0.0000)	1.2298	0.5721	-	-	-	(0.2067)
12.12.2022	(0.0000)	1.2051	0.5678	-	-	-	(0.2067)
11.12.2022	-	1.1998	0.5289	-	-	-	(0.2067)
10.12.2022	-	1.1998	0.5289	-	-	-	(0.2067)
09.12.2022	-	1.1998	0.5289	-	-	-	(0.2067)
08.12.2022	-	1.1919	0.5289	-	-	-	(0.2067)
07.12.2022	-	1.1608	0.5289	-	-	-	(0.2067)
06.12.2022	-	1.1527	0.5289	-	-	-	(0.2067)
05.12.2022	-	1.0484	0.5220	-	-	-	(0.2067)
04.12.2022	-	1.0229	0.5220	-	-	-	(0.1323)
03.12.2022	-	1.0229	0.5220	-	-	-	(0.1323)
02.12.2022	-	1.0229	0.5220	-	-	-	(0.1323)
01.12.2022	-	1.0132	0.5220	-	-	-	(0.1323)
30.11.2022	-	0.9938	0.5220	-	-	-	(0.1323)
29.11.2022	-	0.9512	0.5220	-	-	-	(0.1323)
28.11.2022	-	0.8923	0.4897	-	-	-	(0.1323)
27.11.2022	-	0.8726	0.4872	-	-	-	(0.1323)
26.11.2022	-	0.8726	0.4872	-	-	-	(0.1323)
25.11.2022	-	0.8726	0.4872	-	-	-	(0.1323)
24.11.2022	-	0.8435	0.4872	-	-	-	(0.1323)
23.11.2022	-	0.8407	0.4368	-	-	-	(0.1323)
22.11.2022	-	0.8341	0.3597	-	-	-	(0.1323)
21.11.2022	-	0.7710	0.3527	-	-	-	(0.1323)
20.11.2022	-	0.7547	0.3000	-	-	-	(0.1323)
19.11.2022	-	0.7547	0.3000	-	-	-	(0.1323)
18.11.2022	-	0.7547	0.3000	-	-	-	(0.1323)
17.11.2022	-	0.7516	0.3000	-	-	-	(0.1323)
16.11.2022	-	0.5832	0.2943	-	-	-	(0.1323)
15.11.2022	-	0.5490	0.2786	-	-	-	(0.1323)
14.11.2022	-	0.5073	0.2431	-	-	-	(0.1323)
13.11.2022	-	0.4383	0.2431	-	-	-	(0.1323)
12.11.2022	-	0.4383	0.2431	-	-	-	(0.1323)
11.11.2022	-	0.4383	0.2431	-	-	-	(0.1323)
10.11.2022	-	0.3997	0.2409	-	-	-	(0.1323)
09.11.2022	-	0.3908	0.2388	-	-	-	(0.1323)
08.11.2022	-	0.3789	0.2332	-	-	-	(0.1323)
07.11.2022	-	0.3765	0.2298	-	-	-	(0.1323)
06.11.2022	-	0.3048	0.2260	-	-	-	(0.1323)
05.11.2022	-	0.3048	0.2260	-	-	-	(0.1323)
04.11.2022	-	0.3048	0.2260	-	-	-	(0.1323)
03.11.2022	-	0.2848	0.2260	-	-	-	(0.0701)
02.11.2022	-	0.2768	0.2260	-	-	-	(0.0701)
01.11.2022	-	0.2590	0.2204	-	-	-	(0.0701)
31.10.2022	-	0.2548	0.2204	-	-	-	(0.0701)
30.10.2022	-	0.2357	0.2204	-	-	-	(0.0701)
29.10.2022	-	0.2357	0.2204	-	-	-	(0.0701)
28.10.2022	-	0.2357	0.2204	-	-	-	(0.0701)
27.10.2022	-	0.2284	0.2180	-	-	-	(0.0701)
26.10.2022	-	0.2195	0.1826	-	-	-	(0.0700)
25.10.2022	-	0.1778	0.1826	-	-	-	(0.0700)
24.10.2022	-	0.1733	0.1382	-	-	-	(0.0700)
23.10.2022	-	0.1709	0.1222	-	-	-	(0.0700)
22.10.2022	-	0.1709	0.1222	-	-	-	(0.0700)
21.10.2022	-	0.1709	0.1222	-	-	-	(0.0700)
20.10.2022	-	0.1697	0.1222	-	-	-	(0.0700)
19.10.2022	-	0.1679	0.1116	-	-	-	(0.0700)
18.10.2022	-	0.1671	0.1083	-	-	-	(0.0700)
17.10.2022	-	0.0716	0.1083	-	-	-	(0.0700)
16.10.2022	-	0.0682	-	-	-	-	(0.0700)
15.10.2022	-	0.0682	-	-	-	-	(0.0700)
14.10.2022	-	0.0682	-	-	-	-	(0.0700)
13.10.2022	-	0.0670	-	-	-	-	(0.0700)
12.10.2022	-	0.0634	-	-	-	-	(0.0700)
11.10.2022	-	0.0596	-	-	-	-	(0.0700)
10.10.2022	-	0.0517	-	-	-	-	(0.0700)
09.10.2022	-	(0.0004)	-	-	-	-	(0.0700)
08.10.2022	-	(0.0004)	-	-	-	-	(0.0700)
07.10.2022	-	(0.0004)	-	-	-	-	(0.0700)
06.10.2022	-	(0.0004)	-	-	-	-	(0.0700)
05.10.2022	-	(0.0191)	-	-	-	-	(0.0700)
04.10.2022	-	0.0616	-	-	-	-	(0.0075)
03.10.2022	-	0.0563	-	-	-	-	-
02.10.2022	-	-	-	-	-	-	-
01.10.2022	-	-	-	-	-	-	-

PICTET CH-SHORT-TERM MONEY MARKET EUR - UK REPORTING FUND STATUS

Annual Report - PICTET CH-SHORT-TERM MONEY MARKET EUR - P DY

For the period from 1 October 2022 to 30 September 2023

The Fund has obtained UK Reporting Fund status and this report is provided to investors in accordance with the Offshore Funds (Tax) Regulations 2009 to enable investors to meet their UK tax obligations.

The Fund is treated as a Transparent Reporting Fund and as such is treated as tax transparent for income tax purposes and opaque for capital gains tax purposes for UK investors.

For tax purposes the Funds' income and expenses are deemed to arise directly in the hands of UK investors when they arise to the Fund, but capital returns from the underlying investments held by the Fund are not taxed when they are realised and instead a taxable capital gain or loss arises when the units in the Fund are disposed of.

The Fund does not operate equalisation for UK tax reporting purposes, and all amounts are reported without equalisation.

Fund	PICTET CH-SHORT-TERM MONEY MARKET EUR		Distributions paid in respect of the period (per unit)	21.80 EUR
Unit	P DY	HMRC share class reference	Ex date	17.11.2023
ISIN	CH0011292361	P0057-0013	Pay date	21.11.2023

Report to Individual Investors

This report is prepared for investors who are UK tax resident and UK domiciled and subject to income tax. Investors subject to UK Corporation Tax should refer to the Report to Corporate Investors.

Cumulative income and expenses per unit for the reporting period

From 1 October 2022 to 5 April 2023

	Per Unit (EUR)
INTEREST	
Foreign Interest Expense	(0.0000)
Foreign Interest Income	3.9218
UK Interest Income	1.6029
EQUITIES	
Foreign Dividend Income	-
UK Dividend Income	-
MISCELLANEOUS	
Miscellaneous	-
EXPENSES	
Allowable expenses of management	(0.9143)

From 6 April 2023 to 30 September 2023

	Per Unit (EUR)
INTEREST	
Foreign Interest Expense	(0.0000)
Foreign Interest Income	8.9588
UK Interest Income	2.8295
EQUITIES	
Foreign Dividend Income	-
UK Dividend Income	-
MISCELLANEOUS	
Miscellaneous	-
EXPENSES	
Allowable expenses of management	(0.8451)
EXCESS REPORTABLE INCOME	
Excess Reportable Income from holdings in Reporting Offshore Funds	-
Excess Reportable Income from holdings in Non-Reporting Offshore Funds	-
Interest from Deep Discount Securities	-

How investors should use this information:

The above figures are shown on a cumulative basis for investors who have held units throughout the entire period, reported in EUR. For investors who bought or sold units during the reporting period a table of the income and expenses arising on a daily basis is provided separately below.

An investor who has held units throughout the entire period should take the income or expense per unit stated above and multiply this figure by the number of units held to calculate the income and expenses to be reported for UK income tax purposes for the relevant income tax period.

An investor who bought/sold units part way through the period should calculate their taxable income and expense figures by taking the cumulative income figure from the table below at the date of disposal and subtracting the income figure at the date of acquisition. Where the units were held prior to the start of the period but sold part way through the period, the investor should just take the cumulative figure at the date of disposal. The income or expense can be allocated to the appropriate income tax period by adjusting for the cumulative income or expense at 5 April.

Investors holding units in the fund as at 30 September 2023 should also include any "Excess Reportable Income" in their tax returns, which is calculated by taking the excess reportable income per unit amounts reported above and multiplying by the number of units held at 30 September 2023. The excess amounts arise on the fund distribution date, which is 31 March 2024. The Fund remains a reporting fund as at the date of this report.

Note 1: Interest income per unit includes adjustments required under the "Accrued Income Scheme" in respect of interest purchased and sold included within the capital price of debt securities.

Note 2: Expenses per unit are based on the total expenses of management incurred by the Fund. Certain investors may be able to claim tax relief for management expenses incurred by the Fund.

Note 3: On disposal of units, investors should consider whether any distributions made during their holding period affect the base cost of the units disposed for UK capital gains tax purposes.

Note 4: The annual fair value movement in relation to the DDS held by the Fund has been calculated and reported as additional excess reportable income per unit from DDS to investors holding units at the end of the reporting period. If there was a fair value loss this has been carried forward to future periods and no DDS adjustment has been reported. Where any excess reportable income per unit from DDS amounts are reported above, these arise on the fund distribution date which is 31 March 2024.

Note 5: Returns from swap contracts are not included in the figures presented on this report as returns from swap contracts may be treated as capital returns for some investors. A breakdown of return from swaps can be provided upon request

The information provided above is not intended to constitute legal, tax or investment advice, and investors are advised to seek their own advice on the tax consequences of an investment in the Fund.

Table of cumulative daily income and expenses arising to investors in the Fund.

DATE	INTEREST	INTEREST	INTEREST	EQUITIES	EQUITIES	MISCELLANEOUS	EXPENSES
	Foreign Interest Expense	Foreign Interest Income	UK Interest Income	Foreign Dividend Income	UK Dividend Income	Miscellaneous	Allowable expenses of management
30.09.2023	(0.0001)	12.8805	4.4324	-	-	-	(1.7594)
29.09.2023	(0.0001)	(0.0001)	(0.0001)	-	-	-	(1.7594)
28.09.2023	(0.0001)	12.2011	4.4324	-	-	-	(1.7594)
27.09.2023	(0.0001)	12.1851	4.4324	-	-	-	(1.7594)
26.09.2023	(0.0001)	12.1538	4.4012	-	-	-	(1.7594)
25.09.2023	(0.0001)	12.0777	4.2934	-	-	-	(1.7594)
24.09.2023	(0.0001)	12.0396	4.2934	-	-	-	(1.7594)
23.09.2023	(0.0001)	12.0396	4.2934	-	-	-	(1.7594)
22.09.2023	(0.0001)	12.0396	4.2934	-	-	-	(1.7594)
21.09.2023	(0.0001)	12.0133	4.2934	-	-	-	(1.7594)
20.09.2023	(0.0001)	11.9451	4.2934	-	-	-	(1.7594)
19.09.2023	(0.0001)	11.9161	4.2934	-	-	-	(1.7491)
18.09.2023	(0.0001)	11.7516	4.2222	-	-	-	(1.7491)
17.09.2023	(0.0001)	11.6816	4.1800	-	-	-	(1.7491)
16.09.2023	(0.0001)	11.6816	4.1800	-	-	-	(1.7491)
15.09.2023	(0.0001)	11.6816	4.1800	-	-	-	(1.7491)
14.09.2023	(0.0001)	11.6073	4.1454	-	-	-	(1.7491)
13.09.2023	(0.0001)	11.5846	4.1454	-	-	-	(1.7491)
12.09.2023	(0.0001)	11.4268	4.0454	-	-	-	(1.7491)
11.09.2023	(0.0001)	11.2561	3.8704	-	-	-	(1.7491)
10.09.2023	(0.0001)	11.2179	3.8291	-	-	-	(1.7491)
09.09.2023	(0.0001)	11.2179	3.8291	-	-	-	(1.7491)
08.09.2023	(0.0001)	11.2179	3.8291	-	-	-	(1.7491)
07.09.2023	(0.0001)	11.1410	3.6897	-	-	-	(1.7491)
06.09.2023	(0.0001)	11.0326	3.6897	-	-	-	(1.7491)
05.09.2023	(0.0001)	11.0237	3.6485	-	-	-	(1.7491)
04.09.2023	(0.0001)	10.9822	3.6485	-	-	-	(1.5791)
03.09.2023	(0.0001)	10.9107	3.6080	-	-	-	(1.5791)
02.09.2023	(0.0001)	10.9107	3.6080	-	-	-	(1.5791)
01.09.2023	(0.0001)	10.9107	3.6080	-	-	-	(1.5791)
31.08.2023	(0.0001)	10.6985	3.5604	-	-	-	(1.5791)
30.08.2023	(0.0001)	10.6786	3.5604	-	-	-	(1.5791)
29.08.2023	(0.0001)	10.6580	3.5604	-	-	-	(1.5791)
28.08.2023	(0.0001)	10.6274	3.5604	-	-	-	(1.5791)
27.08.2023	(0.0001)	10.5798	3.5356	-	-	-	(1.5791)
26.08.2023	(0.0001)	10.5798	3.5356	-	-	-	(1.5791)
25.08.2023	(0.0001)	10.5798	3.5356	-	-	-	(1.5791)
24.08.2023	(0.0001)	10.5630	3.5356	-	-	-	(1.5791)
23.08.2023	(0.0001)	10.4858	3.5356	-	-	-	(1.5791)
22.08.2023	(0.0001)	10.3564	3.5356	-	-	-	(1.5791)
21.08.2023	(0.0001)	10.3217	3.5356	-	-	-	(1.5791)
20.08.2023	(0.0001)	10.1898	3.5356	-	-	-	(1.5791)
19.08.2023	(0.0001)	10.1898	3.5356	-	-	-	(1.5791)
18.08.2023	(0.0001)	10.1898	3.5356	-	-	-	(1.5791)
17.08.2023	(0.0001)	10.1524	3.5150	-	-	-	(1.5791)
16.08.2023	(0.0001)	10.0646	3.5150	-	-	-	(1.5791)
15.08.2023	(0.0001)	9.9647	3.4641	-	-	-	(1.5791)
14.08.2023	(0.0001)	9.8948	3.2988	-	-	-	(1.5791)
13.08.2023	(0.0001)	9.8430	3.2739	-	-	-	(1.5791)
12.08.2023	(0.0001)	9.8430	3.2739	-	-	-	(1.5791)
11.08.2023	(0.0001)	9.8430	3.2739	-	-	-	(1.5791)
10.08.2023	(0.0001)	9.7575	3.2457	-	-	-	(1.5791)
09.08.2023	(0.0001)	9.7463	3.2156	-	-	-	(1.5791)
08.08.2023	(0.0001)	9.6989	3.2156	-	-	-	(1.5791)
07.08.2023	(0.0001)	9.5930	3.0842	-	-	-	(1.5791)
06.08.2023	(0.0001)	9.4474	3.0842	-	-	-	(1.5791)
05.08.2023	(0.0001)	9.4474	3.0842	-	-	-	(1.5791)
04.08.2023	(0.0001)	9.4474	3.0842	-	-	-	(1.5791)
03.08.2023	(0.0001)	9.3851	3.0222	-	-	-	(1.4103)
02.08.2023	(0.0001)	9.4290	3.0222	-	-	-	(1.4103)
01.08.2023	(0.0001)	9.3443	3.0222	-	-	-	(1.4103)
31.07.2023	(0.0001)	9.2255	3.0222	-	-	-	(1.4103)
30.07.2023	(0.0001)	9.1704	3.0081	-	-	-	(1.4103)
29.07.2023	(0.0001)	9.1704	3.0081	-	-	-	(1.4103)
28.07.2023	(0.0001)	9.1704	3.0081	-	-	-	(1.4103)
27.07.2023	(0.0001)	9.1213	2.9670	-	-	-	(1.4103)
26.07.2023	(0.0001)	9.1128	2.9334	-	-	-	(1.4103)
25.07.2023	(0.0001)	9.0298	2.8615	-	-	-	(1.4103)
24.07.2023	(0.0001)	8.9349	2.8615	-	-	-	(1.4103)
23.07.2023	(0.0001)	8.8994	2.8498	-	-	-	(1.4103)
22.07.2023	(0.0001)	8.8994	2.8498	-	-	-	(1.4103)
21.07.2023	(0.0001)	8.8994	2.8498	-	-	-	(1.4103)
20.07.2023	(0.0001)	8.8772	2.8498	-	-	-	(1.4103)
19.07.2023	(0.0001)	8.8382	2.8057	-	-	-	(1.4103)
18.07.2023	(0.0001)	8.7884	2.6834	-	-	-	(1.4103)
17.07.2023	(0.0001)	8.7359	2.6834	-	-	-	(1.4103)
16.07.2023	(0.0001)	8.6893	2.6834	-	-	-	(1.4103)
15.07.2023	(0.0001)	8.6893	2.6834	-	-	-	(1.4103)
14.07.2023	(0.0001)	8.6893	2.6834	-	-	-	(1.4103)
13.07.2023	(0.0001)	8.6558	2.6652	-	-	-	(1.4103)
12.07.2023	(0.0001)	8.5875	2.6652	-	-	-	(1.4103)
11.07.2023	(0.0001)	8.4503	2.6652	-	-	-	(1.4103)
10.07.2023	(0.0001)	8.1916	2.6003	-	-	-	(1.4103)
09.07.2023	(0.0001)	8.1609	2.6003	-	-	-	(1.4103)
08.07.2023	(0.0001)	8.1609	2.6003	-	-	-	(1.4103)
07.07.2023	(0.0001)	8.1609	2.6003	-	-	-	(1.4103)
06.07.2023	(0.0001)	8.0749	2.6003	-	-	-	(1.4103)
05.07.2023	(0.0001)	8.0621	2.6003	-	-	-	(1.4103)
04.07.2023	(0.0001)	8.0488	2.6003	-	-	-	(1.2177)
03.07.2023	(0.0001)	8.0061	2.6003	-	-	-	(1.2177)
02.07.2023	(0.0001)	7.9055	2.6003	-	-	-	(1.2177)
01.07.2023	(0.0001)	7.9055	2.6003	-	-	-	(1.2177)
30.06.2023	(0.0001)	7.9055	2.6003	-	-	-	(1.2177)
29.06.2023	(0.0001)	7.8897	2.6003	-	-	-	(1.2177)
28.06.2023	(0.0001)	7.8758	2.6003	-	-	-	(1.2177)

Table of cumulative daily income and expenses arising to investors in the Fund.

DATE	INTEREST	INTEREST	INTEREST	EQUITIES	EQUITIES	MISCELLANEOUS	EXPENSES
	Foreign Interest Expense	Foreign Interest Income	UK Interest Income	Foreign Dividend Income	UK Dividend Income	Miscellaneous	Allowable expenses of management
27.06.2023	(0.0001)	7.8586	2.6003	-	-	-	(1.2177)
26.06.2023	(0.0001)	7.8490	2.6003	-	-	-	(1.2177)
25.06.2023	(0.0001)	7.7521	2.6003	-	-	-	(1.2177)
24.06.2023	(0.0001)	7.7521	2.6003	-	-	-	(1.2177)
23.06.2023	(0.0001)	7.7521	2.6003	-	-	-	(1.2177)
22.06.2023	(0.0001)	7.6398	2.6003	-	-	-	(1.2177)
21.06.2023	(0.0001)	7.6053	2.5597	-	-	-	(1.2177)
20.06.2023	(0.0001)	7.4865	2.5597	-	-	-	(1.2177)
19.06.2023	(0.0001)	7.4736	2.5597	-	-	-	(1.2177)
18.06.2023	(0.0001)	7.3865	2.5597	-	-	-	(1.2177)
17.06.2023	(0.0001)	7.3865	2.5597	-	-	-	(1.2177)
16.06.2023	(0.0001)	7.3865	2.5597	-	-	-	(1.2177)
15.06.2023	(0.0001)	7.2950	2.5597	-	-	-	(1.2177)
14.06.2023	(0.0001)	7.1464	2.5597	-	-	-	(1.2177)
13.06.2023	(0.0001)	7.1054	2.5597	-	-	-	(1.2177)
12.06.2023	(0.0001)	7.0589	2.5347	-	-	-	(1.2177)
11.06.2023	(0.0001)	6.9026	2.4649	-	-	-	(1.2177)
10.06.2023	(0.0001)	6.9026	2.4649	-	-	-	(1.2177)
09.06.2023	(0.0001)	6.9026	2.4649	-	-	-	(1.2177)
08.06.2023	(0.0001)	6.8408	2.3802	-	-	-	(1.2177)
07.06.2023	(0.0001)	6.8176	2.3019	-	-	-	(1.2177)
06.06.2023	(0.0001)	6.7268	2.3019	-	-	-	(1.2177)
05.06.2023	(0.0001)	6.7199	2.2935	-	-	-	(1.2177)
04.06.2023	(0.0001)	6.6506	2.2775	-	-	-	(1.0524)
03.06.2023	(0.0001)	6.6506	2.2775	-	-	-	(1.0524)
02.06.2023	(0.0001)	6.6506	2.2775	-	-	-	(1.0524)
01.06.2023	(0.0001)	6.6145	2.2135	-	-	-	(1.0524)
31.05.2023	(0.0001)	6.4907	2.1675	-	-	-	(1.0524)
30.05.2023	(0.0001)	6.4590	2.1675	-	-	-	(1.0524)
29.05.2023	(0.0001)	6.4509	2.1675	-	-	-	(1.0524)
28.05.2023	(0.0001)	6.3799	2.1675	-	-	-	(1.0524)
27.05.2023	(0.0001)	6.3799	2.1675	-	-	-	(1.0524)
26.05.2023	(0.0001)	6.3799	2.1675	-	-	-	(1.0524)
25.05.2023	(0.0001)	6.2772	2.1675	-	-	-	(1.0524)
24.05.2023	(0.0001)	6.2658	2.1675	-	-	-	(1.0524)
23.05.2023	(0.0001)	6.2080	2.1675	-	-	-	(1.0524)
22.05.2023	(0.0001)	6.0565	2.0983	-	-	-	(1.0524)
21.05.2023	(0.0001)	6.0082	2.0983	-	-	-	(1.0524)
20.05.2023	(0.0001)	6.0082	2.0983	-	-	-	(1.0524)
19.05.2023	(0.0001)	6.0082	2.0983	-	-	-	(1.0524)
18.05.2023	(0.0001)	5.8582	2.0983	-	-	-	(1.0524)
17.05.2023	(0.0001)	5.7614	2.0785	-	-	-	(1.0524)
16.05.2023	(0.0001)	5.7325	2.0785	-	-	-	(1.0524)
15.05.2023	(0.0001)	5.6338	2.0462	-	-	-	(1.0524)
14.05.2023	(0.0001)	5.5789	2.0266	-	-	-	(1.0524)
13.05.2023	(0.0001)	5.5789	2.0266	-	-	-	(1.0524)
12.05.2023	(0.0001)	5.5789	2.0266	-	-	-	(1.0524)
11.05.2023	(0.0001)	5.5260	1.9699	-	-	-	(1.0524)
10.05.2023	(0.0001)	5.4625	1.9585	-	-	-	(1.0524)
09.05.2023	(0.0001)	5.4115	1.9479	-	-	-	(1.0524)
08.05.2023	(0.0001)	5.3774	1.9046	-	-	-	(1.0524)
07.05.2023	(0.0001)	5.3442	1.8857	-	-	-	(1.0524)
06.05.2023	(0.0001)	5.3442	1.8857	-	-	-	(1.0524)
05.05.2023	(0.0001)	5.3442	1.8857	-	-	-	(1.0524)
04.05.2023	(0.0001)	5.2755	1.8857	-	-	-	(1.0524)
03.05.2023	(0.0001)	5.2663	1.7936	-	-	-	(0.9143)
02.05.2023	(0.0001)	5.1839	1.7750	-	-	-	(0.9143)
01.05.2023	(0.0001)	5.0107	1.7750	-	-	-	(0.9143)
30.04.2023	(0.0000)	4.8669	1.7750	-	-	-	(0.9143)
29.04.2023	(0.0000)	4.8327	1.7750	-	-	-	(0.9143)
28.04.2023	(0.0000)	4.8327	1.7750	-	-	-	(0.9143)
27.04.2023	(0.0000)	4.8327	1.7750	-	-	-	(0.9143)
26.04.2023	(0.0000)	4.8111	1.7750	-	-	-	(0.9143)
25.04.2023	(0.0000)	4.7420	1.7750	-	-	-	(0.9143)
24.04.2023	(0.0000)	4.7072	1.7750	-	-	-	(0.9143)
23.04.2023	(0.0000)	4.6737	1.7750	-	-	-	(0.9143)
22.04.2023	(0.0000)	4.6737	1.7750	-	-	-	(0.9143)
21.04.2023	(0.0000)	4.6737	1.7750	-	-	-	(0.9143)
20.04.2023	(0.0000)	4.5980	1.7750	-	-	-	(0.9143)
19.04.2023	(0.0000)	4.5322	1.7750	-	-	-	(0.9143)
18.04.2023	(0.0000)	4.4616	1.7750	-	-	-	(0.9143)
17.04.2023	(0.0000)	4.3233	1.7637	-	-	-	(0.9143)
16.04.2023	(0.0000)	4.2610	1.7637	-	-	-	(0.9143)
15.04.2023	(0.0000)	4.2610	1.7637	-	-	-	(0.9143)
14.04.2023	(0.0000)	4.2610	1.7637	-	-	-	(0.9143)
13.04.2023	(0.0000)	4.1400	1.7560	-	-	-	(0.9143)
12.04.2023	(0.0000)	4.1326	1.6928	-	-	-	(0.9143)
11.04.2023	(0.0000)	4.0348	1.6055	-	-	-	(0.9143)
10.04.2023	(0.0000)	4.0349	1.6055	-	-	-	(0.9143)
09.04.2023	(0.0000)	4.0349	1.6055	-	-	-	(0.9143)
08.04.2023	(0.0000)	4.0349	1.6055	-	-	-	(0.9143)
07.04.2023	(0.0000)	4.0349	1.6055	-	-	-	(0.9143)
06.04.2023	(0.0000)	3.9302	1.6029	-	-	-	(0.9143)
05.04.2023	(0.0000)	3.9218	1.6029	-	-	-	(0.9143)
04.04.2023	(0.0000)	3.8620	1.6029	-	-	-	(0.7755)
03.04.2023	(0.0000)	3.7833	1.5699	-	-	-	(0.7755)
02.04.2023	(0.0000)	3.6115	1.5311	-	-	-	(0.7755)
01.04.2023	(0.0000)	3.6115	1.5311	-	-	-	(0.7755)
31.03.2023	(0.0000)	3.6115	1.5311	-	-	-	(0.7755)
30.03.2023	(0.0000)	3.5518	1.5013	-	-	-	(0.7755)
29.03.2023	(0.0000)	3.5328	1.4741	-	-	-	(0.7755)
28.03.2023	(0.0000)	3.5120	1.4370	-	-	-	(0.7755)
27.03.2023	(0.0000)	3.4994	1.4370	-	-	-	(0.7755)
26.03.2023	(0.0000)	3.4527	1.4370	-	-	-	(0.7755)
25.03.2023	(0.0000)	3.4527	1.4370	-	-	-	(0.7755)
24.03.2023	(0.0000)	3.4527	1.4370	-	-	-	(0.7755)
23.03.2023	(0.0000)	3.4449	1.4370	-	-	-	(0.7755)

Table of cumulative daily income and expenses arising to investors in the Fund.

DATE	INTEREST	INTEREST	INTEREST	EQUITIES	EQUITIES	MISCELLANEOUS	EXPENSES
	Foreign Interest Expense	Foreign Interest Income	UK Interest Income	Foreign Dividend Income	UK Dividend Income	Miscellaneous	Allowable expenses of management
22.03.2023	(0.0000)	3.4036	1.4370	-	-	-	(0.7755)
21.03.2023	(0.0000)	3.3946	1.4370	-	-	-	(0.7755)
20.03.2023	(0.0000)	3.3046	1.4370	-	-	-	(0.7755)
19.03.2023	(0.0000)	3.2807	1.3648	-	-	-	(0.7755)
18.03.2023	(0.0000)	3.2807	1.3648	-	-	-	(0.7755)
17.03.2023	(0.0000)	3.2807	1.3648	-	-	-	(0.7755)
16.03.2023	(0.0000)	3.2124	1.3648	-	-	-	(0.7755)
15.03.2023	(0.0000)	3.1390	1.3648	-	-	-	(0.7755)
14.03.2023	(0.0000)	3.0865	1.3648	-	-	-	(0.7755)
13.03.2023	(0.0000)	3.0001	1.3648	-	-	-	(0.7755)
12.03.2023	(0.0000)	2.9855	1.3648	-	-	-	(0.7755)
11.03.2023	(0.0000)	2.9855	1.3648	-	-	-	(0.7755)
10.03.2023	(0.0000)	2.9855	1.3648	-	-	-	(0.7755)
09.03.2023	(0.0000)	2.9363	1.2618	-	-	-	(0.7755)
08.03.2023	(0.0000)	2.9105	1.2606	-	-	-	(0.7755)
07.03.2023	(0.0000)	2.8876	1.2334	-	-	-	(0.7755)
06.03.2023	(0.0000)	2.8189	1.2181	-	-	-	(0.7755)
05.03.2023	(0.0000)	2.7814	1.2181	-	-	-	(0.7755)
04.03.2023	(0.0000)	2.7814	1.2181	-	-	-	(0.7755)
03.03.2023	(0.0000)	2.7814	1.2181	-	-	-	(0.7755)
02.03.2023	(0.0000)	2.7081	1.2181	-	-	-	(0.6443)
01.03.2023	(0.0000)	2.6189	1.1185	-	-	-	(0.6443)
28.02.2023	(0.0000)	2.4918	1.1158	-	-	-	(0.6443)
27.02.2023	(0.0000)	2.4292	0.9846	-	-	-	(0.6443)
26.02.2023	(0.0000)	2.3746	0.9846	-	-	-	(0.6443)
25.02.2023	(0.0000)	2.3746	0.9846	-	-	-	(0.6443)
24.02.2023	(0.0000)	2.3746	0.9846	-	-	-	(0.6443)
23.02.2023	(0.0000)	2.3665	0.9846	-	-	-	(0.6443)
22.02.2023	(0.0000)	2.2969	0.9846	-	-	-	(0.6443)
21.02.2023	(0.0000)	2.1942	0.9325	-	-	-	(0.6443)
20.02.2023	(0.0000)	2.1419	0.9325	-	-	-	(0.6443)
19.02.2023	(0.0000)	2.1283	0.9111	-	-	-	(0.6443)
18.02.2023	(0.0000)	2.1283	0.9111	-	-	-	(0.6443)
17.02.2023	(0.0000)	2.1283	0.9111	-	-	-	(0.6443)
16.02.2023	(0.0000)	2.1027	0.9111	-	-	-	(0.6443)
15.02.2023	(0.0000)	2.0337	0.9111	-	-	-	(0.6443)
14.02.2023	(0.0000)	1.9298	0.9111	-	-	-	(0.6443)
13.02.2023	(0.0000)	1.9465	0.8584	-	-	-	(0.6443)
12.02.2023	(0.0000)	1.9113	0.8474	-	-	-	(0.6443)
11.02.2023	(0.0000)	1.9113	0.8474	-	-	-	(0.6443)
10.02.2023	(0.0000)	1.9113	0.8474	-	-	-	(0.6443)
09.02.2023	(0.0000)	1.8706	0.8474	-	-	-	(0.6443)
08.02.2023	(0.0000)	1.8648	0.8474	-	-	-	(0.6443)
07.02.2023	(0.0000)	1.8838	0.8474	-	-	-	(0.6443)
06.02.2023	(0.0000)	1.8571	0.8106	-	-	-	(0.6443)
05.02.2023	(0.0000)	1.8427	0.7924	-	-	-	(0.6443)
04.02.2023	(0.0000)	1.8427	0.7924	-	-	-	(0.6443)
03.02.2023	(0.0000)	1.8427	0.7924	-	-	-	(0.6443)
02.02.2023	(0.0000)	1.8106	0.7520	-	-	-	(0.5096)
01.02.2023	(0.0000)	1.7992	0.7520	-	-	-	(0.5096)
31.01.2023	(0.0000)	1.7470	0.7520	-	-	-	(0.5096)
30.01.2023	(0.0000)	1.7260	0.7475	-	-	-	(0.5096)
29.01.2023	(0.0000)	1.7116	0.7475	-	-	-	(0.5096)
28.01.2023	(0.0000)	1.7116	0.7475	-	-	-	(0.5096)
27.01.2023	(0.0000)	1.7116	0.7475	-	-	-	(0.5096)
26.01.2023	(0.0000)	1.7079	0.7475	-	-	-	(0.5096)
25.01.2023	(0.0000)	1.7053	0.7475	-	-	-	(0.5096)
24.01.2023	(0.0000)	1.6952	0.7475	-	-	-	(0.5096)
23.01.2023	(0.0000)	1.6748	0.7039	-	-	-	(0.5096)
22.01.2023	(0.0000)	1.6481	0.7039	-	-	-	(0.5096)
21.01.2023	(0.0000)	1.6481	0.7039	-	-	-	(0.5096)
20.01.2023	(0.0000)	1.6481	0.7039	-	-	-	(0.5096)
19.01.2023	(0.0000)	1.6365	0.6693	-	-	-	(0.5096)
18.01.2023	(0.0000)	1.6125	0.6530	-	-	-	(0.5092)
17.01.2023	(0.0000)	1.6138	0.6203	-	-	-	(0.5092)
16.01.2023	(0.0000)	1.5485	0.6158	-	-	-	(0.5092)
15.01.2023	(0.0000)	1.5240	0.5898	-	-	-	(0.5092)
14.01.2023	(0.0000)	1.5240	0.5898	-	-	-	(0.5092)
13.01.2023	(0.0000)	1.5240	0.5898	-	-	-	(0.5092)
12.01.2023	(0.0000)	1.5066	0.5898	-	-	-	(0.5092)
11.01.2023	(0.0000)	1.4771	0.5898	-	-	-	(0.5092)
10.01.2023	(0.0000)	1.4739	0.5898	-	-	-	(0.5092)
09.01.2023	(0.0000)	1.4704	0.5898	-	-	-	(0.5092)
08.01.2023	(0.0000)	1.4551	0.5839	-	-	-	(0.5092)
07.01.2023	(0.0000)	1.4551	0.5839	-	-	-	(0.5092)
06.01.2023	(0.0000)	1.4551	0.5839	-	-	-	(0.5092)
05.01.2023	(0.0000)	1.4728	0.5839	-	-	-	(0.5092)
04.01.2023	(0.0000)	1.4369	0.5839	-	-	-	(0.3885)
03.01.2023	(0.0000)	1.4237	0.5839	-	-	-	(0.3885)
02.01.2023	(0.0000)	1.4241	0.5839	-	-	-	(0.3885)
01.01.2023	(0.0000)	1.4139	0.5839	-	-	-	(0.3885)
31.12.2022	(0.0000)	1.4139	0.5839	-	-	-	(0.3885)
30.12.2022	(0.0000)	1.3965	0.5839	-	-	-	(0.3885)
29.12.2022	(0.0000)	1.3965	0.5839	-	-	-	(0.3885)
28.12.2022	(0.0000)	1.3898	0.5839	-	-	-	(0.3885)
27.12.2022	(0.0000)	1.3898	0.5839	-	-	-	(0.3885)
26.12.2022	(0.0000)	1.3902	0.5839	-	-	-	(0.3885)
25.12.2022	(0.0000)	1.3669	0.5839	-	-	-	(0.3885)
24.12.2022	(0.0000)	1.3669	0.5839	-	-	-	(0.3885)
23.12.2022	(0.0000)	1.3669	0.5839	-	-	-	(0.3885)
22.12.2022	(0.0000)	1.3595	0.5898	-	-	-	(0.3885)
21.12.2022	(0.0000)	1.3555	0.5898	-	-	-	(0.3885)
20.12.2022	(0.0000)	1.3420	0.5898	-	-	-	(0.3885)
19.12.2022	(0.0000)	1.3172	0.5898	-	-	-	(0.3885)
18.12.2022	(0.0000)	1.2896	0.5898	-	-	-	(0.3885)
17.12.2022	(0.0000)	1.2896	0.5898	-	-	-	(0.3885)
16.12.2022	(0.0000)	1.2896	0.5898	-	-	-	(0.3885)

Table of cumulative daily income and expenses arising to investors in the Fund.

DATE	INTEREST	INTEREST	INTEREST	EQUITIES	EQUITIES	MISCELLANEOUS	EXPENSES
	Foreign Interest Expense	Foreign Interest Income	UK Interest Income	Foreign Dividend Income	UK Dividend Income	Miscellaneous	Allowable expenses of management
15.12.2022	(0.0000)	1.2466	0.5898	-	-	-	(0.3885)
14.12.2022	(0.0000)	1.2342	0.5898	-	-	-	(0.3885)
13.12.2022	(0.0000)	1.2287	0.5717	-	-	-	(0.3885)
12.12.2022	(0.0000)	1.2039	0.5673	-	-	-	(0.3885)
11.12.2022	-	1.1987	0.5284	-	-	-	(0.3885)
10.12.2022	-	1.1987	0.5284	-	-	-	(0.3885)
09.12.2022	-	1.1987	0.5284	-	-	-	(0.3885)
08.12.2022	-	1.1907	0.5284	-	-	-	(0.3885)
07.12.2022	-	1.1597	0.5284	-	-	-	(0.3885)
06.12.2022	-	1.1516	0.5284	-	-	-	(0.3885)
05.12.2022	-	1.0474	0.5215	-	-	-	(0.3885)
04.12.2022	-	1.0219	0.5215	-	-	-	(0.2536)
03.12.2022	-	1.0219	0.5215	-	-	-	(0.2536)
02.12.2022	-	1.0219	0.5215	-	-	-	(0.2536)
01.12.2022	-	1.0121	0.5215	-	-	-	(0.2536)
30.11.2022	-	0.9927	0.5215	-	-	-	(0.2536)
29.11.2022	-	0.9502	0.5215	-	-	-	(0.2536)
28.11.2022	-	0.8913	0.4893	-	-	-	(0.2536)
27.11.2022	-	0.8716	0.4867	-	-	-	(0.2536)
26.11.2022	-	0.8716	0.4867	-	-	-	(0.2536)
25.11.2022	-	0.8716	0.4867	-	-	-	(0.2536)
24.11.2022	-	0.8425	0.4867	-	-	-	(0.2536)
23.11.2022	-	0.8397	0.4363	-	-	-	(0.2536)
22.11.2022	-	0.8331	0.3593	-	-	-	(0.2536)
21.11.2022	-	0.7701	0.3523	-	-	-	(0.2536)
20.11.2022	-	0.7537	0.2996	-	-	-	(0.2536)
19.11.2022	-	0.7537	0.2996	-	-	-	(0.2536)
18.11.2022	-	0.7537	0.2996	-	-	-	(0.2536)
17.11.2022	-	0.7506	0.2996	-	-	-	(0.2536)
16.11.2022	-	0.5825	0.2939	-	-	-	(0.2536)
15.11.2022	-	0.5483	0.2783	-	-	-	(0.2536)
14.11.2022	-	0.5067	0.2428	-	-	-	(0.2536)
13.11.2022	-	0.4377	0.2428	-	-	-	(0.2536)
12.11.2022	-	0.4377	0.2428	-	-	-	(0.2536)
11.11.2022	-	0.4377	0.2428	-	-	-	(0.2536)
10.11.2022	-	0.3992	0.2406	-	-	-	(0.2536)
09.11.2022	-	0.3904	0.2385	-	-	-	(0.2536)
08.11.2022	-	0.3784	0.2329	-	-	-	(0.2536)
07.11.2022	-	0.3760	0.2295	-	-	-	(0.2536)
06.11.2022	-	0.3044	0.2257	-	-	-	(0.2536)
05.11.2022	-	0.3044	0.2257	-	-	-	(0.2536)
04.11.2022	-	0.3044	0.2257	-	-	-	(0.2536)
03.11.2022	-	0.2844	0.2257	-	-	-	(0.1358)
02.11.2022	-	0.2765	0.2257	-	-	-	(0.1358)
01.11.2022	-	0.2587	0.2202	-	-	-	(0.1358)
31.10.2022	-	0.2545	0.2202	-	-	-	(0.1358)
30.10.2022	-	0.2354	0.2202	-	-	-	(0.1358)
29.10.2022	-	0.2354	0.2202	-	-	-	(0.1358)
28.10.2022	-	0.2354	0.2202	-	-	-	(0.1358)
27.10.2022	-	0.2281	0.2178	-	-	-	(0.1358)
26.10.2022	-	0.2193	0.1824	-	-	-	(0.1357)
25.10.2022	-	0.1776	0.1824	-	-	-	(0.1357)
24.10.2022	-	0.1731	0.1380	-	-	-	(0.1357)
23.10.2022	-	0.1707	0.1221	-	-	-	(0.1357)
22.10.2022	-	0.1707	0.1221	-	-	-	(0.1357)
21.10.2022	-	0.1707	0.1221	-	-	-	(0.1357)
20.10.2022	-	0.1695	0.1221	-	-	-	(0.1357)
19.10.2022	-	0.1677	0.1114	-	-	-	(0.1357)
18.10.2022	-	0.1669	0.1082	-	-	-	(0.1357)
17.10.2022	-	0.0715	0.1082	-	-	-	(0.1357)
16.10.2022	-	0.0681	-	-	-	-	(0.1357)
15.10.2022	-	0.0681	-	-	-	-	(0.1357)
14.10.2022	-	0.0681	-	-	-	-	(0.1357)
13.10.2022	-	0.0670	-	-	-	-	(0.1357)
12.10.2022	-	0.0633	-	-	-	-	(0.1357)
11.10.2022	-	0.0595	-	-	-	-	(0.1357)
10.10.2022	-	0.0516	-	-	-	-	(0.1357)
09.10.2022	-	(0.0004)	-	-	-	-	(0.1357)
08.10.2022	-	(0.0004)	-	-	-	-	(0.1357)
07.10.2022	-	(0.0004)	-	-	-	-	(0.1357)
06.10.2022	-	(0.0004)	-	-	-	-	(0.1357)
05.10.2022	-	(0.0191)	-	-	-	-	(0.1357)
04.10.2022	-	0.0615	-	-	-	-	(0.0075)
03.10.2022	-	0.0562	-	-	-	-	-
02.10.2022	-	-	-	-	-	-	-
01.10.2022	-	-	-	-	-	-	-

PICTET CH-SHORT-TERM MONEY MARKET EUR - UK REPORTING FUND STATUS

Annual Report - PICTET CH-SHORT-TERM MONEY MARKET EUR - Z DY

For the period from 1 October 2022 to 30 September 2023

The Fund has obtained UK Reporting Fund status and this report is provided to investors in accordance with the Offshore Funds (Tax) Regulations 2009 to enable investors to meet their UK tax obligations.

The Fund is treated as a Transparent Reporting Fund and as such is treated as tax transparent for income tax purposes and opaque for capital gains tax purposes for UK investors.

For tax purposes the Funds' income and expenses are deemed to arise directly in the hands of UK investors when they arise to the Fund, but capital returns from the underlying investments held by the Fund are not taxed when they are realised and instead a taxable capital gain or loss arises when the units in the Fund are disposed of.

The Fund does not operate equalisation for UK tax reporting purposes, and all amounts are reported without equalisation.

Fund	PICTET CH-SHORT-TERM MONEY MARKET EUR		Distributions paid in respect of the period (per unit)	23.35 EUR
Unit	Z DY	HMRC share class reference	Ex date	17.11.2023
ISIN	CH0044647623	P0057-0002	Pay date	21.11.2023

Report to Individual Investors

This report is prepared for investors who are UK tax resident and UK domiciled and subject to income tax. Investors subject to UK Corporation Tax should refer to the Report to Corporate Investors.

Cumulative income and expenses per unit for the reporting period

From 1 October 2022 to 5 April 2023

	Per Unit (EUR)
INTEREST	
Foreign Interest Expense	(0.0000)
Foreign Interest Income	3.9245
UK Interest Income	1.6039
EQUITIES	
Foreign Dividend Income	-
UK Dividend Income	-
MISCELLANEOUS	
Miscellaneous	-
EXPENSES	
Allowable expenses of management	(0.1743)

From 6 April 2023 to 30 September 2023

	Per Unit (EUR)
INTEREST	
Foreign Interest Expense	(0.0000)
Foreign Interest Income	8.9693
UK Interest Income	2.8330
EQUITIES	
Foreign Dividend Income	-
UK Dividend Income	-
MISCELLANEOUS	
Miscellaneous	-
EXPENSES	
Allowable expenses of management	(0.2019)
EXCESS REPORTABLE INCOME	
Excess Reportable Income from holdings in Reporting Offshore Funds	-
Excess Reportable Income from holdings in Non-Reporting Offshore Funds	-
Interest from Deep Discount Securities	-

How investors should use this information:

The above figures are shown on a cumulative basis for investors who have held units throughout the entire period, reported in EUR. For investors who bought or sold units during the reporting period a table of the income and expenses arising on a daily basis is provided separately below.

An investor who has held units throughout the entire period should take the income or expense per unit stated above and multiply this figure by the number of units held to calculate the income and expenses to be reported for UK income tax purposes for the relevant income tax period.

An investor who bought/sold units part way through the period should calculate their taxable income and expense figures by taking the cumulative income figure from the table below at the date of disposal and subtracting the income figure at the date of acquisition. Where the units were held prior to the start of the period but sold part way through the period, the investor should just take the cumulative figure at the date of disposal. The income or expense can be allocated to the appropriate income tax period by adjusting for the cumulative income or expense at 5 April.

Investors holding units in the fund as at 30 September 2023 should also include any "Excess Reportable Income" in their tax returns, which is calculated by taking the excess reportable income per unit amounts reported above and multiplying by the number of units held at 30 September 2023. The excess amounts arise on the fund distribution date, which is 31 March 2024. The Fund remains a reporting fund as at the date of this report.

Note 1: Interest income per unit includes adjustments required under the "Accrued Income Scheme" in respect of interest purchased and sold included within the capital price of debt securities.

Note 2: Expenses per unit are based on the total expenses of management incurred by the Fund. Certain investors may be able to claim tax relief for management expenses incurred by the Fund.

Note 3: On disposal of units, investors should consider whether any distributions made during their holding period affect the base cost of the units disposed for UK capital gains tax purposes.

Note 4: The annual fair value movement in relation to the DDS held by the Fund has been calculated and reported as additional excess reportable income per unit from DDS to investors holding units at the end of the reporting period. If there was a fair value loss this has been carried forward to future periods and no DDS adjustment has been reported. Where any excess reportable income per unit from DDS amounts are reported above, these arise on the fund distribution date which is 31 March 2024.

Note 5: Returns from swap contracts are not included in the figures presented on this report as returns from swap contracts may be treated as capital returns for some investors. A breakdown of return from swaps can be provided upon request

The information provided above is not intended to constitute legal, tax or investment advice, and investors are advised to seek their own advice on the tax consequences of an investment in the Fund.

Table of cumulative daily income and expenses arising to investors in the Fund.

DATE	INTEREST	INTEREST	INTEREST	EQUITIES	EQUITIES	MISCELLANEOUS	EXPENSES
	Foreign Interest Expense	Foreign Interest Income	UK Interest Income	Foreign Dividend Income	UK Dividend Income	Miscellaneous	Allowable expenses of management
30.09.2023	(0.0001)	12.8938	4.4369	-	-	-	(0.3763)
29.09.2023	(0.0001)	12.2132	4.4369	-	-	-	(0.3763)
28.09.2023	(0.0001)	12.2132	4.4369	-	-	-	(0.3763)
27.09.2023	(0.0001)	12.1973	4.4369	-	-	-	(0.3763)
26.09.2023	(0.0001)	12.1659	4.4057	-	-	-	(0.3763)
25.09.2023	(0.0001)	12.0897	4.2977	-	-	-	(0.3763)
24.09.2023	(0.0001)	12.0515	4.2977	-	-	-	(0.3763)
23.09.2023	(0.0001)	12.0515	4.2977	-	-	-	(0.3763)
22.09.2023	(0.0001)	12.0515	4.2977	-	-	-	(0.3763)
21.09.2023	(0.0001)	12.0252	4.2977	-	-	-	(0.3763)
20.09.2023	(0.0001)	11.9569	4.2977	-	-	-	(0.3763)
19.09.2023	(0.0001)	11.9278	4.2977	-	-	-	(0.3659)
18.09.2023	(0.0001)	11.7630	4.2264	-	-	-	(0.3659)
17.09.2023	(0.0001)	11.6929	4.1841	-	-	-	(0.3659)
16.09.2023	(0.0001)	11.6929	4.1841	-	-	-	(0.3659)
15.09.2023	(0.0001)	11.6929	4.1841	-	-	-	(0.3659)
14.09.2023	(0.0001)	11.6185	4.1495	-	-	-	(0.3659)
13.09.2023	(0.0001)	11.5958	4.1495	-	-	-	(0.3659)
12.09.2023	(0.0001)	11.4377	4.0494	-	-	-	(0.3659)
11.09.2023	(0.0001)	11.2668	3.8740	-	-	-	(0.3659)
10.09.2023	(0.0001)	11.2285	3.8327	-	-	-	(0.3659)
09.09.2023	(0.0001)	11.2285	3.8327	-	-	-	(0.3659)
08.09.2023	(0.0001)	11.2285	3.8327	-	-	-	(0.3659)
07.09.2023	(0.0001)	11.1515	3.6931	-	-	-	(0.3659)
06.09.2023	(0.0001)	11.0430	3.6931	-	-	-	(0.3659)
05.09.2023	(0.0001)	11.0340	3.6518	-	-	-	(0.3659)
04.09.2023	(0.0001)	10.9925	3.6518	-	-	-	(0.2951)
03.09.2023	(0.0001)	10.9209	3.6113	-	-	-	(0.2951)
02.09.2023	(0.0001)	10.9209	3.6113	-	-	-	(0.2951)
01.09.2023	(0.0001)	10.9209	3.6113	-	-	-	(0.2951)
31.08.2023	(0.0001)	10.7083	3.5636	-	-	-	(0.2951)
30.08.2023	(0.0001)	10.6884	3.5636	-	-	-	(0.2951)
29.08.2023	(0.0001)	10.6678	3.5636	-	-	-	(0.2951)
28.08.2023	(0.0001)	10.6372	3.5636	-	-	-	(0.2951)
27.08.2023	(0.0001)	10.5895	3.5388	-	-	-	(0.2951)
26.08.2023	(0.0001)	10.5895	3.5388	-	-	-	(0.2951)
25.08.2023	(0.0001)	10.5895	3.5388	-	-	-	(0.2951)
24.08.2023	(0.0001)	10.5726	3.5388	-	-	-	(0.2951)
23.08.2023	(0.0001)	10.4953	3.5388	-	-	-	(0.2951)
22.08.2023	(0.0001)	10.3658	3.5388	-	-	-	(0.2951)
21.08.2023	(0.0001)	10.3310	3.5388	-	-	-	(0.2951)
20.08.2023	(0.0001)	10.1989	3.5388	-	-	-	(0.2951)
19.08.2023	(0.0001)	10.1989	3.5388	-	-	-	(0.2951)
18.08.2023	(0.0001)	10.1989	3.5388	-	-	-	(0.2951)
17.08.2023	(0.0001)	10.1615	3.5182	-	-	-	(0.2951)
16.08.2023	(0.0001)	10.0736	3.5182	-	-	-	(0.2951)
15.08.2023	(0.0001)	9.9736	3.4672	-	-	-	(0.2951)
14.08.2023	(0.0001)	9.9035	3.3016	-	-	-	(0.2951)
13.08.2023	(0.0001)	9.8517	3.2767	-	-	-	(0.2951)
12.08.2023	(0.0001)	9.8517	3.2767	-	-	-	(0.2951)
11.08.2023	(0.0001)	9.8517	3.2767	-	-	-	(0.2951)
10.08.2023	(0.0001)	9.7660	3.2485	-	-	-	(0.2951)
09.08.2023	(0.0001)	9.7548	3.2183	-	-	-	(0.2951)
08.08.2023	(0.0001)	9.7074	3.2183	-	-	-	(0.2951)
07.08.2023	(0.0001)	9.6013	3.0867	-	-	-	(0.2951)
06.08.2023	(0.0001)	9.4556	3.0867	-	-	-	(0.2951)
05.08.2023	(0.0001)	9.4556	3.0867	-	-	-	(0.2951)
04.08.2023	(0.0001)	9.4556	3.0867	-	-	-	(0.2951)
03.08.2023	(0.0001)	9.3932	3.0247	-	-	-	(0.2749)
02.08.2023	(0.0001)	9.4371	3.0247	-	-	-	(0.2749)
01.08.2023	(0.0001)	9.3523	3.0247	-	-	-	(0.2749)
31.07.2023	(0.0001)	9.2334	3.0247	-	-	-	(0.2749)
30.07.2023	(0.0001)	9.1782	3.0105	-	-	-	(0.2749)
29.07.2023	(0.0001)	9.1782	3.0105	-	-	-	(0.2749)
28.07.2023	(0.0001)	9.1782	3.0105	-	-	-	(0.2749)
27.07.2023	(0.0001)	9.1291	2.9694	-	-	-	(0.2749)
26.07.2023	(0.0001)	9.1205	2.9358	-	-	-	(0.2749)
25.07.2023	(0.0001)	9.0375	2.8638	-	-	-	(0.2749)
24.07.2023	(0.0001)	8.9424	2.8638	-	-	-	(0.2749)
23.07.2023	(0.0001)	8.9069	2.8521	-	-	-	(0.2749)
22.07.2023	(0.0001)	8.9069	2.8521	-	-	-	(0.2749)
21.07.2023	(0.0001)	8.9069	2.8521	-	-	-	(0.2749)
20.07.2023	(0.0001)	8.8846	2.8521	-	-	-	(0.2749)
19.07.2023	(0.0001)	8.8456	2.8078	-	-	-	(0.2749)
18.07.2023	(0.0001)	8.7957	2.6855	-	-	-	(0.2749)
17.07.2023	(0.0001)	8.7431	2.6855	-	-	-	(0.2749)
16.07.2023	(0.0001)	8.6966	2.6855	-	-	-	(0.2749)
15.07.2023	(0.0001)	8.6966	2.6855	-	-	-	(0.2749)
14.07.2023	(0.0001)	8.6966	2.6855	-	-	-	(0.2749)
13.07.2023	(0.0001)	8.6629	2.6672	-	-	-	(0.2749)
12.07.2023	(0.0001)	8.5946	2.6672	-	-	-	(0.2749)
11.07.2023	(0.0001)	8.4572	2.6672	-	-	-	(0.2749)
10.07.2023	(0.0001)	8.1983	2.6023	-	-	-	(0.2749)
09.07.2023	(0.0001)	8.1675	2.6023	-	-	-	(0.2749)
08.07.2023	(0.0001)	8.1675	2.6023	-	-	-	(0.2749)
07.07.2023	(0.0001)	8.1675	2.6023	-	-	-	(0.2749)
06.07.2023	(0.0001)	8.0813	2.6023	-	-	-	(0.2749)
05.07.2023	(0.0001)	8.0686	2.6023	-	-	-	(0.2749)
04.07.2023	(0.0001)	8.0553	2.6023	-	-	-	(0.2126)
03.07.2023	(0.0001)	8.0126	2.6023	-	-	-	(0.2126)
02.07.2023	(0.0001)	7.9118	2.6023	-	-	-	(0.2126)
01.07.2023	(0.0001)	7.9118	2.6023	-	-	-	(0.2126)
30.06.2023	(0.0001)	7.9118	2.6023	-	-	-	(0.2126)
29.06.2023	(0.0001)	7.8960	2.6023	-	-	-	(0.2126)
28.06.2023	(0.0001)	7.8821	2.6023	-	-	-	(0.2126)

Table of cumulative daily income and expenses arising to investors in the Fund.

DATE	INTEREST	INTEREST	INTEREST	EQUITIES	EQUITIES	MISCELLANEOUS	EXPENSES
	Foreign Interest Expense	Foreign Interest Income	UK Interest Income	Foreign Dividend Income	UK Dividend Income	Miscellaneous	Allowable expenses of management
27.06.2023	(0.0001)	7.8648	2.6023	-	-	-	(0.2126)
26.06.2023	(0.0001)	7.8553	2.6023	-	-	-	(0.2126)
25.06.2023	(0.0001)	7.7582	2.6023	-	-	-	(0.2126)
24.06.2023	(0.0001)	7.7582	2.6023	-	-	-	(0.2126)
23.06.2023	(0.0001)	7.7582	2.6023	-	-	-	(0.2126)
22.06.2023	(0.0001)	7.6458	2.6023	-	-	-	(0.2126)
21.06.2023	(0.0001)	7.6112	2.5616	-	-	-	(0.2126)
20.06.2023	(0.0001)	7.4923	2.5616	-	-	-	(0.2126)
19.06.2023	(0.0001)	7.4795	2.5616	-	-	-	(0.2126)
18.06.2023	(0.0001)	7.3922	2.5616	-	-	-	(0.2126)
17.06.2023	(0.0001)	7.3922	2.5616	-	-	-	(0.2126)
16.06.2023	(0.0001)	7.3922	2.5616	-	-	-	(0.2126)
15.06.2023	(0.0001)	7.3006	2.5616	-	-	-	(0.2126)
14.06.2023	(0.0001)	7.1519	2.5616	-	-	-	(0.2126)
13.06.2023	(0.0001)	7.1108	2.5616	-	-	-	(0.2126)
12.06.2023	(0.0001)	7.0642	2.5366	-	-	-	(0.2126)
11.06.2023	(0.0001)	6.9078	2.4667	-	-	-	(0.2126)
10.06.2023	(0.0001)	6.9078	2.4667	-	-	-	(0.2126)
09.06.2023	(0.0001)	6.9078	2.4667	-	-	-	(0.2126)
08.06.2023	(0.0001)	6.8460	2.3819	-	-	-	(0.2126)
07.06.2023	(0.0001)	6.8227	2.3035	-	-	-	(0.2126)
06.06.2023	(0.0001)	6.7319	2.3035	-	-	-	(0.2126)
05.06.2023	(0.0001)	6.7250	2.2952	-	-	-	(0.2126)
04.06.2023	(0.0001)	6.6556	2.2791	-	-	-	(0.1900)
03.06.2023	(0.0001)	6.6556	2.2791	-	-	-	(0.1900)
02.06.2023	(0.0001)	6.6556	2.2791	-	-	-	(0.1900)
01.06.2023	(0.0001)	6.6195	2.2150	-	-	-	(0.1900)
31.05.2023	(0.0001)	6.4955	2.1690	-	-	-	(0.1900)
30.05.2023	(0.0001)	6.4638	2.1690	-	-	-	(0.1900)
29.05.2023	(0.0001)	6.4557	2.1690	-	-	-	(0.1900)
28.05.2023	(0.0001)	6.3846	2.1690	-	-	-	(0.1900)
27.05.2023	(0.0001)	6.3846	2.1690	-	-	-	(0.1900)
26.05.2023	(0.0001)	6.3846	2.1690	-	-	-	(0.1900)
25.05.2023	(0.0001)	6.2819	2.1690	-	-	-	(0.1900)
24.05.2023	(0.0001)	6.2704	2.1690	-	-	-	(0.1900)
23.05.2023	(0.0001)	6.2125	2.1690	-	-	-	(0.1900)
22.05.2023	(0.0001)	6.0610	2.0998	-	-	-	(0.1900)
21.05.2023	(0.0001)	6.0126	2.0998	-	-	-	(0.1900)
20.05.2023	(0.0001)	6.0126	2.0998	-	-	-	(0.1900)
19.05.2023	(0.0001)	6.0126	2.0998	-	-	-	(0.1900)
18.05.2023	(0.0001)	5.8625	2.0998	-	-	-	(0.1900)
17.05.2023	(0.0001)	5.7655	2.0799	-	-	-	(0.1900)
16.05.2023	(0.0001)	5.7366	2.0799	-	-	-	(0.1900)
15.05.2023	(0.0001)	5.6379	2.0476	-	-	-	(0.1900)
14.05.2023	(0.0001)	5.5829	2.0280	-	-	-	(0.1900)
13.05.2023	(0.0001)	5.5829	2.0280	-	-	-	(0.1900)
12.05.2023	(0.0001)	5.5829	2.0280	-	-	-	(0.1900)
11.05.2023	(0.0001)	5.5299	1.9712	-	-	-	(0.1900)
10.05.2023	(0.0001)	5.4664	1.9598	-	-	-	(0.1900)
09.05.2023	(0.0001)	5.4153	1.9492	-	-	-	(0.1900)
08.05.2023	(0.0001)	5.3812	1.9058	-	-	-	(0.1900)
07.05.2023	(0.0001)	5.3480	1.8870	-	-	-	(0.1900)
06.05.2023	(0.0001)	5.3480	1.8870	-	-	-	(0.1900)
05.05.2023	(0.0001)	5.3480	1.8870	-	-	-	(0.1900)
04.05.2023	(0.0001)	5.2792	1.8870	-	-	-	(0.1900)
03.05.2023	(0.0001)	5.2701	1.7948	-	-	-	(0.1743)
02.05.2023	(0.0001)	5.1876	1.7762	-	-	-	(0.1743)
01.05.2023	(0.0001)	5.0142	1.7762	-	-	-	(0.1743)
30.04.2023	(0.0000)	4.8703	1.7762	-	-	-	(0.1743)
29.04.2023	(0.0000)	4.8361	1.7762	-	-	-	(0.1743)
28.04.2023	(0.0000)	4.8361	1.7762	-	-	-	(0.1743)
27.04.2023	(0.0000)	4.8361	1.7762	-	-	-	(0.1743)
26.04.2023	(0.0000)	4.8144	1.7762	-	-	-	(0.1743)
25.04.2023	(0.0000)	4.7453	1.7762	-	-	-	(0.1743)
24.04.2023	(0.0000)	4.7105	1.7762	-	-	-	(0.1743)
23.04.2023	(0.0000)	4.6770	1.7762	-	-	-	(0.1743)
22.04.2023	(0.0000)	4.6770	1.7762	-	-	-	(0.1743)
21.04.2023	(0.0000)	4.6770	1.7762	-	-	-	(0.1743)
20.04.2023	(0.0000)	4.6012	1.7762	-	-	-	(0.1743)
19.04.2023	(0.0000)	4.5353	1.7762	-	-	-	(0.1743)
18.04.2023	(0.0000)	4.4647	1.7762	-	-	-	(0.1743)
17.04.2023	(0.0000)	4.3263	1.7648	-	-	-	(0.1743)
16.04.2023	(0.0000)	4.2639	1.7648	-	-	-	(0.1743)
15.04.2023	(0.0000)	4.2639	1.7648	-	-	-	(0.1743)
14.04.2023	(0.0000)	4.2639	1.7648	-	-	-	(0.1743)
13.04.2023	(0.0000)	4.1428	1.7571	-	-	-	(0.1743)
12.04.2023	(0.0000)	4.1355	1.6939	-	-	-	(0.1743)
11.04.2023	(0.0000)	4.0376	1.6065	-	-	-	(0.1743)
10.04.2023	(0.0000)	4.0377	1.6065	-	-	-	(0.1743)
09.04.2023	(0.0000)	4.0377	1.6065	-	-	-	(0.1743)
08.04.2023	(0.0000)	4.0377	1.6065	-	-	-	(0.1743)
07.04.2023	(0.0000)	4.0377	1.6065	-	-	-	(0.1743)
06.04.2023	(0.0000)	3.9329	1.6039	-	-	-	(0.1743)
05.04.2023	(0.0000)	3.9245	1.6039	-	-	-	(0.1743)
04.04.2023	(0.0000)	3.8646	1.6039	-	-	-	(0.1531)
03.04.2023	(0.0000)	3.7859	1.5710	-	-	-	(0.1531)
02.04.2023	(0.0000)	3.6140	1.5321	-	-	-	(0.1531)
01.04.2023	(0.0000)	3.6140	1.5321	-	-	-	(0.1531)
31.03.2023	(0.0000)	3.6140	1.5321	-	-	-	(0.1531)
30.03.2023	(0.0000)	3.5542	1.5023	-	-	-	(0.1531)
29.03.2023	(0.0000)	3.5352	1.4750	-	-	-	(0.1531)
28.03.2023	(0.0000)	3.5144	1.4379	-	-	-	(0.1531)
27.03.2023	(0.0000)	3.5018	1.4379	-	-	-	(0.1531)
26.03.2023	(0.0000)	3.4551	1.4379	-	-	-	(0.1531)
25.03.2023	(0.0000)	3.4551	1.4379	-	-	-	(0.1531)
24.03.2023	(0.0000)	3.4551	1.4379	-	-	-	(0.1531)
23.03.2023	(0.0000)	3.4472	1.4379	-	-	-	(0.1531)

Table of cumulative daily income and expenses arising to investors in the Fund.

DATE	INTEREST	INTEREST	INTEREST	EQUITIES	EQUITIES	MISCELLANEOUS	EXPENSES
	Foreign Interest Expense	Foreign Interest Income	UK Interest Income	Foreign Dividend Income	UK Dividend Income	Miscellaneous	Allowable expenses of management
22.03.2023	(0.0000)	3.4059	1.4379	-	-	-	(0.1531)
21.03.2023	(0.0000)	3.3969	1.4379	-	-	-	(0.1531)
20.03.2023	(0.0000)	3.3069	1.4379	-	-	-	(0.1531)
19.03.2023	(0.0000)	3.2829	1.3657	-	-	-	(0.1531)
18.03.2023	(0.0000)	3.2829	1.3657	-	-	-	(0.1531)
17.03.2023	(0.0000)	3.2829	1.3657	-	-	-	(0.1531)
16.03.2023	(0.0000)	3.2146	1.3657	-	-	-	(0.1531)
15.03.2023	(0.0000)	3.1412	1.3657	-	-	-	(0.1531)
14.03.2023	(0.0000)	3.0887	1.3657	-	-	-	(0.1531)
13.03.2023	(0.0000)	3.0022	1.3657	-	-	-	(0.1531)
12.03.2023	(0.0000)	2.9876	1.3657	-	-	-	(0.1531)
11.03.2023	(0.0000)	2.9876	1.3657	-	-	-	(0.1531)
10.03.2023	(0.0000)	2.9876	1.3657	-	-	-	(0.1531)
09.03.2023	(0.0000)	2.9384	1.2626	-	-	-	(0.1531)
08.03.2023	(0.0000)	2.9125	1.2614	-	-	-	(0.1531)
07.03.2023	(0.0000)	2.8896	1.2342	-	-	-	(0.1531)
06.03.2023	(0.0000)	2.8208	1.2189	-	-	-	(0.1531)
05.03.2023	(0.0000)	2.7834	1.2189	-	-	-	(0.1531)
04.03.2023	(0.0000)	2.7834	1.2189	-	-	-	(0.1531)
03.03.2023	(0.0000)	2.7834	1.2189	-	-	-	(0.1531)
02.03.2023	(0.0000)	2.7101	1.2189	-	-	-	(0.1298)
01.03.2023	(0.0000)	2.6208	1.1192	-	-	-	(0.1298)
28.02.2023	(0.0000)	2.4936	1.1165	-	-	-	(0.1298)
27.02.2023	(0.0000)	2.4310	0.9853	-	-	-	(0.1298)
26.02.2023	(0.0000)	2.3763	0.9853	-	-	-	(0.1298)
25.02.2023	(0.0000)	2.3763	0.9853	-	-	-	(0.1298)
24.02.2023	(0.0000)	2.3763	0.9853	-	-	-	(0.1298)
23.02.2023	(0.0000)	2.3682	0.9853	-	-	-	(0.1298)
22.02.2023	(0.0000)	2.2986	0.9853	-	-	-	(0.1298)
21.02.2023	(0.0000)	2.1959	0.9331	-	-	-	(0.1298)
20.02.2023	(0.0000)	2.1435	0.9331	-	-	-	(0.1298)
19.02.2023	(0.0000)	2.1299	0.9117	-	-	-	(0.1298)
18.02.2023	(0.0000)	2.1299	0.9117	-	-	-	(0.1298)
17.02.2023	(0.0000)	2.1299	0.9117	-	-	-	(0.1298)
16.02.2023	(0.0000)	2.1043	0.9117	-	-	-	(0.1298)
15.02.2023	(0.0000)	2.0353	0.9117	-	-	-	(0.1298)
14.02.2023	(0.0000)	1.9313	0.9117	-	-	-	(0.1298)
13.02.2023	(0.0000)	1.9480	0.8590	-	-	-	(0.1298)
12.02.2023	(0.0000)	1.9128	0.8480	-	-	-	(0.1298)
11.02.2023	(0.0000)	1.9128	0.8480	-	-	-	(0.1298)
10.02.2023	(0.0000)	1.9128	0.8480	-	-	-	(0.1298)
09.02.2023	(0.0000)	1.8721	0.8480	-	-	-	(0.1298)
08.02.2023	(0.0000)	1.8663	0.8480	-	-	-	(0.1298)
07.02.2023	(0.0000)	1.8853	0.8480	-	-	-	(0.1298)
06.02.2023	(0.0000)	1.8586	0.8112	-	-	-	(0.1298)
05.02.2023	(0.0000)	1.8441	0.7930	-	-	-	(0.1298)
04.02.2023	(0.0000)	1.8441	0.7930	-	-	-	(0.1298)
03.02.2023	(0.0000)	1.8441	0.7930	-	-	-	(0.1298)
02.02.2023	(0.0000)	1.8120	0.7525	-	-	-	(0.0837)
01.02.2023	(0.0000)	1.8007	0.7525	-	-	-	(0.0837)
31.01.2023	(0.0000)	1.7484	0.7525	-	-	-	(0.0837)
30.01.2023	(0.0000)	1.7274	0.7481	-	-	-	(0.0837)
29.01.2023	(0.0000)	1.7130	0.7481	-	-	-	(0.0837)
28.01.2023	(0.0000)	1.7130	0.7481	-	-	-	(0.0837)
27.01.2023	(0.0000)	1.7130	0.7481	-	-	-	(0.0837)
26.01.2023	(0.0000)	1.7093	0.7481	-	-	-	(0.0837)
25.01.2023	(0.0000)	1.7067	0.7481	-	-	-	(0.0837)
24.01.2023	(0.0000)	1.6966	0.7481	-	-	-	(0.0837)
23.01.2023	(0.0000)	1.6762	0.7044	-	-	-	(0.0837)
22.01.2023	(0.0000)	1.6494	0.7044	-	-	-	(0.0837)
21.01.2023	(0.0000)	1.6494	0.7044	-	-	-	(0.0837)
20.01.2023	(0.0000)	1.6494	0.7044	-	-	-	(0.0837)
19.01.2023	(0.0000)	1.6379	0.6698	-	-	-	(0.0837)
18.01.2023	(0.0000)	1.6139	0.6535	-	-	-	(0.0833)
17.01.2023	(0.0000)	1.6151	0.6208	-	-	-	(0.0833)
16.01.2023	(0.0000)	1.5499	0.6164	-	-	-	(0.0833)
15.01.2023	(0.0000)	1.5253	0.5903	-	-	-	(0.0833)
14.01.2023	(0.0000)	1.5253	0.5903	-	-	-	(0.0833)
13.01.2023	(0.0000)	1.5253	0.5903	-	-	-	(0.0833)
12.01.2023	(0.0000)	1.5079	0.5903	-	-	-	(0.0833)
11.01.2023	(0.0000)	1.4784	0.5903	-	-	-	(0.0833)
10.01.2023	(0.0000)	1.4753	0.5903	-	-	-	(0.0833)
09.01.2023	(0.0000)	1.4717	0.5903	-	-	-	(0.0833)
08.01.2023	(0.0000)	1.4564	0.5844	-	-	-	(0.0833)
07.01.2023	(0.0000)	1.4564	0.5844	-	-	-	(0.0833)
06.01.2023	(0.0000)	1.4564	0.5844	-	-	-	(0.0833)
05.01.2023	(0.0000)	1.4741	0.5844	-	-	-	(0.0833)
04.01.2023	(0.0000)	1.4382	0.5844	-	-	-	(0.0676)
03.01.2023	(0.0000)	1.4250	0.5844	-	-	-	(0.0676)
02.01.2023	(0.0000)	1.4254	0.5844	-	-	-	(0.0676)
01.01.2023	(0.0000)	1.4152	0.5844	-	-	-	(0.0676)
31.12.2022	(0.0000)	1.4152	0.5844	-	-	-	(0.0676)
30.12.2022	(0.0000)	1.3978	0.5844	-	-	-	(0.0676)
29.12.2022	(0.0000)	1.3978	0.5844	-	-	-	(0.0676)
28.12.2022	(0.0000)	1.3911	0.5844	-	-	-	(0.0676)
27.12.2022	(0.0000)	1.3911	0.5844	-	-	-	(0.0676)
26.12.2022	(0.0000)	1.3915	0.5844	-	-	-	(0.0676)
25.12.2022	(0.0000)	1.3682	0.5844	-	-	-	(0.0676)
24.12.2022	(0.0000)	1.3682	0.5844	-	-	-	(0.0676)
23.12.2022	(0.0000)	1.3682	0.5844	-	-	-	(0.0676)
22.12.2022	(0.0000)	1.3608	0.5903	-	-	-	(0.0676)
21.12.2022	(0.0000)	1.3568	0.5903	-	-	-	(0.0676)
20.12.2022	(0.0000)	1.3433	0.5903	-	-	-	(0.0676)
19.12.2022	(0.0000)	1.3185	0.5903	-	-	-	(0.0676)
18.12.2022	(0.0000)	1.2909	0.5903	-	-	-	(0.0676)
17.12.2022	(0.0000)	1.2909	0.5903	-	-	-	(0.0676)
16.12.2022	(0.0000)	1.2909	0.5903	-	-	-	(0.0676)

Table of cumulative daily income and expenses arising to investors in the Fund.

DATE	INTEREST		EQUITIES		MISCELLANEOUS	EXPENSES	
	Foreign Interest Expense	Foreign Interest Income	UK Interest Income	Foreign Dividend Income	UK Dividend Income	Miscellaneous	Allowable expenses of management
15.12.2022	(0.0000)	1.2478	0.5903	-	-	-	(0.0676)
14.12.2022	(0.0000)	1.2354	0.5903	-	-	-	(0.0676)
13.12.2022	(0.0000)	1.2299	0.5722	-	-	-	(0.0676)
12.12.2022	(0.0000)	1.2052	0.5678	-	-	-	(0.0676)
11.12.2022	-	1.1999	0.5289	-	-	-	(0.0676)
10.12.2022	-	1.1999	0.5289	-	-	-	(0.0676)
09.12.2022	-	1.1999	0.5289	-	-	-	(0.0676)
08.12.2022	-	1.1920	0.5289	-	-	-	(0.0676)
07.12.2022	-	1.1610	0.5289	-	-	-	(0.0676)
06.12.2022	-	1.1528	0.5289	-	-	-	(0.0676)
05.12.2022	-	1.0486	0.5220	-	-	-	(0.0676)
04.12.2022	-	1.0231	0.5220	-	-	-	(0.0475)
03.12.2022	-	1.0231	0.5220	-	-	-	(0.0475)
02.12.2022	-	1.0231	0.5220	-	-	-	(0.0475)
01.12.2022	-	1.0133	0.5220	-	-	-	(0.0475)
30.11.2022	-	0.9939	0.5220	-	-	-	(0.0475)
29.11.2022	-	0.9514	0.5220	-	-	-	(0.0475)
28.11.2022	-	0.8925	0.4898	-	-	-	(0.0475)
27.11.2022	-	0.8728	0.4872	-	-	-	(0.0475)
26.11.2022	-	0.8728	0.4872	-	-	-	(0.0475)
25.11.2022	-	0.8728	0.4872	-	-	-	(0.0475)
24.11.2022	-	0.8437	0.4872	-	-	-	(0.0475)
23.11.2022	-	0.8409	0.4368	-	-	-	(0.0475)
22.11.2022	-	0.8343	0.3597	-	-	-	(0.0475)
21.11.2022	-	0.7712	0.3527	-	-	-	(0.0475)
20.11.2022	-	0.7549	0.3000	-	-	-	(0.0475)
19.11.2022	-	0.7549	0.3000	-	-	-	(0.0475)
18.11.2022	-	0.7549	0.3000	-	-	-	(0.0475)
17.11.2022	-	0.7518	0.3000	-	-	-	(0.0475)
16.11.2022	-	0.5834	0.2944	-	-	-	(0.0475)
15.11.2022	-	0.5491	0.2787	-	-	-	(0.0475)
14.11.2022	-	0.5075	0.2432	-	-	-	(0.0475)
13.11.2022	-	0.4384	0.2432	-	-	-	(0.0475)
12.11.2022	-	0.4384	0.2432	-	-	-	(0.0475)
11.11.2022	-	0.4384	0.2432	-	-	-	(0.0475)
10.11.2022	-	0.3998	0.2409	-	-	-	(0.0475)
09.11.2022	-	0.3909	0.2389	-	-	-	(0.0475)
08.11.2022	-	0.3790	0.2333	-	-	-	(0.0475)
07.11.2022	-	0.3766	0.2299	-	-	-	(0.0475)
06.11.2022	-	0.3048	0.2261	-	-	-	(0.0475)
05.11.2022	-	0.3048	0.2261	-	-	-	(0.0475)
04.11.2022	-	0.3048	0.2261	-	-	-	(0.0475)
03.11.2022	-	0.2848	0.2261	-	-	-	(0.0337)
02.11.2022	-	0.2769	0.2261	-	-	-	(0.0337)
01.11.2022	-	0.2591	0.2205	-	-	-	(0.0337)
31.10.2022	-	0.2549	0.2205	-	-	-	(0.0337)
30.10.2022	-	0.2358	0.2205	-	-	-	(0.0337)
29.10.2022	-	0.2358	0.2205	-	-	-	(0.0337)
28.10.2022	-	0.2358	0.2205	-	-	-	(0.0337)
27.10.2022	-	0.2284	0.2181	-	-	-	(0.0337)
26.10.2022	-	0.2196	0.1827	-	-	-	(0.0336)
25.10.2022	-	0.1779	0.1827	-	-	-	(0.0336)
24.10.2022	-	0.1733	0.1382	-	-	-	(0.0336)
23.10.2022	-	0.1709	0.1222	-	-	-	(0.0336)
22.10.2022	-	0.1709	0.1222	-	-	-	(0.0336)
21.10.2022	-	0.1709	0.1222	-	-	-	(0.0336)
20.10.2022	-	0.1698	0.1222	-	-	-	(0.0336)
19.10.2022	-	0.1680	0.1116	-	-	-	(0.0336)
18.10.2022	-	0.1672	0.1083	-	-	-	(0.0336)
17.10.2022	-	0.0716	0.1083	-	-	-	(0.0336)
16.10.2022	-	0.0682	-	-	-	-	(0.0336)
15.10.2022	-	0.0682	-	-	-	-	(0.0336)
14.10.2022	-	0.0682	-	-	-	-	(0.0336)
13.10.2022	-	0.0671	-	-	-	-	(0.0336)
12.10.2022	-	0.0634	-	-	-	-	(0.0336)
11.10.2022	-	0.0596	-	-	-	-	(0.0336)
10.10.2022	-	0.0517	-	-	-	-	(0.0336)
09.10.2022	-	(0.0004)	-	-	-	-	(0.0336)
08.10.2022	-	(0.0004)	-	-	-	-	(0.0336)
07.10.2022	-	(0.0004)	-	-	-	-	(0.0336)
06.10.2022	-	(0.0004)	-	-	-	-	(0.0336)
05.10.2022	-	(0.0191)	-	-	-	-	(0.0336)
04.10.2022	-	0.0616	-	-	-	-	(0.0075)
03.10.2022	-	0.0563	-	-	-	-	-
02.10.2022	-	-	-	-	-	-	-
01.10.2022	-	-	-	-	-	-	-

PICTET CH-SHORT-TERM MONEY MARKET GBP - UK REPORTING FUND STATUS

Annual Report - PICTET CH-SHORT-TERM MONEY MARKET GBP - I DY

For the period from 1 October 2022 to 30 September 2023

The Fund has obtained UK Reporting Fund status and this report is provided to investors in accordance with the Offshore Funds (Tax) Regulations 2009 to enable investors to meet their UK tax obligations.

The Fund is treated as a Transparent Reporting Fund and as such is treated as tax transparent for income tax purposes and opaque for capital gains tax purposes for UK investors.

For tax purposes the Funds' income and expenses are deemed to arise directly in the hands of UK investors when they arise to the Fund, but capital returns from the underlying investments held by the Fund are not taxed when they are realised and instead a taxable capital gain or loss arises when the units in the Fund are disposed of.

The Fund does not operate equalisation for UK tax reporting purposes, and all amounts are reported without equalisation.

Fund	PICTET CH-SHORT-TERM MONEY MARKET GBP		Distributions paid in respect of the period (per unit)	29.35 GBP
Unit	I dy	HMRC share class reference	Ex date	17.11.2023
ISIN	CH0013803546	P0057-0003	Pay Date	21.11.2023

Report to Individual Investors

This report is prepared for investors who are UK tax resident and UK domiciled and subject to income tax. Investors subject to UK Corporation Tax should refer to the Report to Corporate Investors.

Cumulative income and expenses per unit for the reporting period

From 1 October 2022 to 5 April 2023

	Per Unit (GBP)
INTEREST	
Foreign Interest Expense	-
Foreign Interest Income	6.6958
UK Interest Income	1.3141
EQUITIES	
Foreign Dividend Income	-
UK Dividend Income	-
MISCELLANEOUS	
Miscellaneous	-
EXPENSES	
Allowable expenses of management	(0.7908)

From 6 April 2023 to 30 September 2023

	Per Unit (GBP)
INTEREST	
Foreign Interest Expense	(0.0000)
Foreign Interest Income	14.2101
UK Interest Income	3.9240
EQUITIES	
Foreign Dividend Income	-
UK Dividend Income	-
MISCELLANEOUS	
Miscellaneous	-
EXPENSES	
Allowable expenses of management	(0.7368)
EXCESS REPORTABLE INCOME	
Excess Reportable Income from holdings in Reporting Offshore Funds	-
Excess Reportable Income from holdings in Non-Reporting Offshore Funds	-
Interest from Deep Discount Securities	-

How investors should use this information:

The above figures are shown on a cumulative basis for investors who have held units throughout the entire period, reported in GBP. For investors who bought or sold units during the reporting period a table of the income and expenses arising on a daily basis is provided separately below.

An investor who has held units throughout the entire period should take the income or expense per unit stated above and multiply this figure by the number of units held to calculate the income and expenses to be reported for UK income tax purposes for the relevant income tax period.

An investor who bought/sold units part way through the period should calculate their taxable income and expense figures by taking the cumulative income figure from the table below at the date of disposal and subtracting the income figure at the date of acquisition. Where the units were held prior to the start of the period but sold part way through the period, the investor should just take the cumulative figure at the date of disposal. The income or expense can be allocated to the appropriate income tax period by adjusting for the cumulative income or expense at 5 April.

Investors holding units in the fund as at 30 September 2023 should also include any "Excess Reportable Income" in their tax returns, which is calculated by taking the excess reportable income per unit amounts reported above and multiplying by the number of units held at 30 September 2023. The excess amounts arise on the fund distribution date, which is 31 March 2024. The Fund remains a reporting fund as at the date of this report.

Note 1: Interest income per unit includes adjustments required under the "Accrued Income Scheme" in respect of interest purchased and sold included within the capital price of debt securities.

Note 2: Expenses per unit are based on the total expenses of management incurred by the Fund. Certain investors may be able to claim tax relief for management expenses incurred by the Fund.

Note 3: On disposal of units, investors should consider whether any distributions made during their holding period affect the base cost of the units disposed for UK capital gains tax purposes.

Note 4: The annual fair value movement in relation to the DDS held by the Fund has been calculated and reported as additional excess reportable income per unit from DDS to investors holding units at the end of the reporting period. If there was a fair value loss this has been carried forward to future periods and no DDS adjustment has been reported. Where any excess reportable income per unit from DDS amounts are reported above, these arise on the fund distribution date which is 31 March 2024.

Note 5: Returns from swap contracts are not included in the figures presented on this report as returns from swap contracts may be treated as capital returns for some investors. A breakdown of return from swaps can be provided upon request.

The information provided above is not intended to constitute legal, tax or investment advice, and investors are advised to seek their own advice on the tax consequences of an investment in the Fund.

Table of cumulative daily income and expenses arising to investors in the Fund.

DATE	INTEREST		EQUITIES		MISCELLANEOUS	EXPENSES
	Foreign Interest Expense	Foreign Interest Income	UK Interest Income	Foreign Dividend Income	UK Dividend Income	Allowable expenses of management
30.09.2023	(0.0000)	20.9059	5.2381	-	-	(1.5276)
29.09.2023	(0.0000)	21.0885	5.2186	-	-	(1.5276)
28.09.2023	(0.0000)	(0.0000)	(0.0000)	-	-	(1.5276)
27.09.2023	(0.0000)	21.0817	5.2186	-	-	(1.5276)
26.09.2023	(0.0000)	21.0678	5.2186	-	-	(1.5276)
25.09.2023	(0.0000)	20.9671	5.2186	-	-	(1.5276)
24.09.2023	(0.0000)	20.8588	4.9688	-	-	(1.5276)
23.09.2023	(0.0000)	20.8588	4.9688	-	-	(1.5276)
22.09.2023	(0.0000)	20.8588	4.9688	-	-	(1.5276)
21.09.2023	(0.0000)	20.6778	4.9688	-	-	(1.5276)
20.09.2023	(0.0000)	20.6618	4.9688	-	-	(1.5276)
19.09.2023	(0.0000)	20.6488	4.9688	-	-	(1.4540)
18.09.2023	(0.0000)	20.2271	4.9688	-	-	(1.4540)
17.09.2023	(0.0000)	20.0141	4.9688	-	-	(1.4540)
16.09.2023	(0.0000)	20.0141	4.9688	-	-	(1.4540)
15.09.2023	(0.0000)	20.0141	4.9688	-	-	(1.4540)
14.09.2023	(0.0000)	19.9144	4.8853	-	-	(1.4540)
13.09.2023	(0.0000)	19.8959	4.8853	-	-	(1.4540)
12.09.2023	(0.0000)	19.3872	4.8336	-	-	(1.4540)
11.09.2023	(0.0000)	18.6436	4.7314	-	-	(1.4540)
10.09.2023	(0.0000)	18.2660	4.7314	-	-	(1.4540)
09.09.2023	(0.0000)	18.2660	4.7314	-	-	(1.4540)
08.09.2023	(0.0000)	18.2660	4.7314	-	-	(1.4540)
07.09.2023	(0.0000)	18.2477	4.6110	-	-	(1.4540)
06.09.2023	(0.0000)	18.0559	4.6110	-	-	(1.4540)
05.09.2023	(0.0000)	17.8906	4.6110	-	-	(1.4540)
04.09.2023	(0.0000)	17.8756	4.6110	-	-	(1.3185)
03.09.2023	(0.0000)	17.7129	4.6110	-	-	(1.3185)
02.09.2023	(0.0000)	17.7129	4.6110	-	-	(1.3185)
01.09.2023	(0.0000)	17.7129	4.6110	-	-	(1.3185)
31.08.2023	(0.0000)	17.6946	4.5442	-	-	(1.3185)
30.08.2023	(0.0000)	17.6790	4.2788	-	-	(1.3185)
29.08.2023	(0.0000)	17.4836	4.2788	-	-	(1.3185)
28.08.2023	(0.0000)	17.4820	4.2788	-	-	(1.3185)
27.08.2023	(0.0000)	17.4277	4.2788	-	-	(1.3185)
26.08.2023	(0.0000)	17.4277	4.2788	-	-	(1.3185)
25.08.2023	(0.0000)	17.4277	4.2788	-	-	(1.3185)
24.08.2023	(0.0000)	17.4087	4.2788	-	-	(1.3185)
23.08.2023	(0.0000)	17.3473	4.2788	-	-	(1.3185)
22.08.2023	(0.0000)	17.3322	4.2788	-	-	(1.3185)
21.08.2023	(0.0000)	17.3167	4.2180	-	-	(1.3185)
20.08.2023	(0.0000)	17.2687	4.1788	-	-	(1.3185)
19.08.2023	(0.0000)	17.2687	4.1788	-	-	(1.3185)
18.08.2023	(0.0000)	17.2687	4.1788	-	-	(1.3185)
17.08.2023	(0.0000)	17.0417	4.1305	-	-	(1.3185)
16.08.2023	(0.0000)	16.9607	3.9239	-	-	(1.3185)
15.08.2023	(0.0000)	17.2539	3.8007	-	-	(1.3185)
14.08.2023	(0.0000)	17.1441	3.5177	-	-	(1.3185)
13.08.2023	(0.0000)	17.0411	3.5177	-	-	(1.3185)
12.08.2023	(0.0000)	17.0411	3.5177	-	-	(1.3185)
11.08.2023	(0.0000)	17.0411	3.5177	-	-	(1.3185)
10.08.2023	(0.0000)	17.0171	3.5177	-	-	(1.3185)
09.08.2023	(0.0000)	16.9986	3.4003	-	-	(1.3185)
08.08.2023	(0.0000)	16.9217	3.4003	-	-	(1.3185)
07.08.2023	(0.0000)	16.5933	3.2833	-	-	(1.3185)
06.08.2023	(0.0000)	15.9616	3.2833	-	-	(1.3185)
05.08.2023	(0.0000)	15.9616	3.2833	-	-	(1.3185)
04.08.2023	(0.0000)	15.9616	3.2833	-	-	(1.3185)
03.08.2023	(0.0000)	15.9395	3.2833	-	-	(1.1809)
02.08.2023	(0.0000)	15.9216	3.2833	-	-	(1.1809)
01.08.2023	(0.0000)	15.7945	3.2833	-	-	(1.1809)
31.07.2023	(0.0000)	15.7357	3.2833	-	-	(1.1809)
30.07.2023	(0.0000)	15.6504	3.2833	-	-	(1.1809)
29.07.2023	(0.0000)	15.6504	3.2833	-	-	(1.1809)
28.07.2023	(0.0000)	15.6504	3.2833	-	-	(1.1809)
27.07.2023	(0.0000)	15.5713	3.2833	-	-	(1.1809)
26.07.2023	(0.0000)	15.5575	3.2833	-	-	(1.1809)
25.07.2023	(0.0000)	15.4482	2.9903	-	-	(1.1809)
24.07.2023	(0.0000)	15.4233	2.9903	-	-	(1.1809)
23.07.2023	(0.0000)	15.3371	2.9903	-	-	(1.1809)
22.07.2023	(0.0000)	15.3371	2.9903	-	-	(1.1809)
21.07.2023	(0.0000)	15.3371	2.9903	-	-	(1.1809)
20.07.2023	(0.0000)	15.3191	2.9903	-	-	(1.1809)
19.07.2023	(0.0000)	15.1068	2.9903	-	-	(1.1809)
18.07.2023	(0.0000)	14.9445	2.9903	-	-	(1.1809)
17.07.2023	(0.0000)	14.6965	2.8328	-	-	(1.1809)
16.07.2023	(0.0000)	14.5483	2.8328	-	-	(1.1809)
15.07.2023	(0.0000)	14.5483	2.8328	-	-	(1.1809)
14.07.2023	(0.0000)	14.5483	2.8328	-	-	(1.1809)
13.07.2023	(0.0000)	14.4919	2.8056	-	-	(1.1809)
12.07.2023	(0.0000)	14.2318	2.8056	-	-	(1.1809)
11.07.2023	(0.0000)	13.6870	2.8056	-	-	(1.1809)
10.07.2023	(0.0000)	13.5891	2.8056	-	-	(1.1809)
09.07.2023	(0.0000)	13.5424	2.8056	-	-	(1.1809)
08.07.2023	(0.0000)	13.5424	2.8056	-	-	(1.1809)
07.07.2023	(0.0000)	13.5424	2.8056	-	-	(1.1809)
06.07.2023	(0.0000)	13.5183	2.8056	-	-	(1.1809)
05.07.2023	(0.0000)	13.4614	2.7515	-	-	(1.1809)
04.07.2023	(0.0000)	13.4294	2.7515	-	-	(1.0330)
03.07.2023	(0.0000)	13.4145	2.7437	-	-	(1.0330)

Table of cumulative daily income and expenses arising to investors in the Fund.

DATE	INTEREST		EQUITIES		EQUITIES		MISCELLANEOUS	EXPENSES
	Foreign Interest Expense	Foreign Interest Income	UK Interest Income	Foreign Dividend Income	UK Dividend Income	Miscellaneous	Allowable expenses of management	
02.07.2023	(0.0000)	13.3643	2.7437	-	-	-	(1.0330)	
01.07.2023	(0.0000)	13.3643	2.7437	-	-	-	(1.0330)	
30.06.2023	(0.0000)	13.3643	2.7437	-	-	-	(1.0330)	
29.06.2023	(0.0000)	12.9305	2.7437	-	-	-	(1.0330)	
28.06.2023	(0.0000)	12.7740	2.7437	-	-	-	(1.0330)	
27.06.2023	(0.0000)	12.7618	2.7437	-	-	-	(1.0330)	
26.06.2023	(0.0000)	12.7149	2.7437	-	-	-	(1.0330)	
25.06.2023	(0.0000)	12.6947	2.7437	-	-	-	(1.0330)	
24.06.2023	(0.0000)	12.6947	2.7437	-	-	-	(1.0330)	
23.06.2023	(0.0000)	12.6947	2.7437	-	-	-	(1.0330)	
22.06.2023	(0.0000)	12.5191	2.7437	-	-	-	(1.0330)	
21.06.2023	(0.0000)	12.4832	2.7437	-	-	-	(1.0330)	
20.06.2023	(0.0000)	12.0195	2.7268	-	-	-	(1.0330)	
19.06.2023	(0.0000)	12.0119	2.7268	-	-	-	(1.0330)	
18.06.2023	(0.0000)	11.8989	2.7268	-	-	-	(1.0330)	
17.06.2023	(0.0000)	11.8989	2.7268	-	-	-	(1.0330)	
16.06.2023	(0.0000)	11.8989	2.7268	-	-	-	(1.0330)	
15.06.2023	(0.0000)	11.6752	2.7268	-	-	-	(1.0330)	
14.06.2023	(0.0000)	11.6016	2.5841	-	-	-	(1.0330)	
13.06.2023	(0.0000)	11.4905	2.5841	-	-	-	(1.0330)	
12.06.2023	(0.0000)	11.4177	2.5751	-	-	-	(1.0330)	
11.06.2023	(0.0000)	10.8706	2.4894	-	-	-	(1.0330)	
10.06.2023	(0.0000)	10.8706	2.4894	-	-	-	(1.0330)	
09.06.2023	(0.0000)	10.8706	2.4894	-	-	-	(1.0330)	
08.06.2023	(0.0000)	10.8438	2.4894	-	-	-	(1.0330)	
07.06.2023	(0.0000)	11.0046	2.4894	-	-	-	(1.0330)	
06.06.2023	(0.0000)	10.9947	2.4894	-	-	-	(1.0330)	
05.06.2023	(0.0000)	10.9196	2.4894	-	-	-	(1.0330)	
04.06.2023	(0.0000)	10.7798	2.3664	-	-	-	(0.8954)	
03.06.2023	(0.0000)	10.7798	2.3664	-	-	-	(0.8954)	
02.06.2023	(0.0000)	10.7798	2.3664	-	-	-	(0.8954)	
01.06.2023	(0.0000)	10.6298	2.3664	-	-	-	(0.8954)	
31.05.2023	(0.0000)	10.5881	2.2012	-	-	-	(0.8954)	
30.05.2023	(0.0000)	10.0164	2.2012	-	-	-	(0.8954)	
29.05.2023	(0.0000)	10.0165	2.2012	-	-	-	(0.8954)	
28.05.2023	(0.0000)	9.9416	2.2012	-	-	-	(0.8954)	
27.05.2023	(0.0000)	9.9416	2.2012	-	-	-	(0.8954)	
26.05.2023	(0.0000)	9.9416	2.2012	-	-	-	(0.8954)	
25.05.2023	(0.0000)	9.8697	2.2012	-	-	-	(0.8954)	
24.05.2023	(0.0000)	9.8020	2.2012	-	-	-	(0.8954)	
23.05.2023	(0.0000)	9.7922	2.2012	-	-	-	(0.8954)	
22.05.2023	(0.0000)	9.6063	2.2012	-	-	-	(0.8954)	
21.05.2023	(0.0000)	9.5844	2.2012	-	-	-	(0.8954)	
20.05.2023	(0.0000)	9.5844	2.2012	-	-	-	(0.8954)	
19.05.2023	(0.0000)	9.5844	2.2012	-	-	-	(0.8954)	
18.05.2023	(0.0000)	9.5659	2.2012	-	-	-	(0.8954)	
17.05.2023	(0.0000)	9.5122	2.1652	-	-	-	(0.8954)	
16.05.2023	(0.0000)	9.4664	2.1652	-	-	-	(0.8954)	
15.05.2023	(0.0000)	9.3604	2.0125	-	-	-	(0.8954)	
14.05.2023	(0.0000)	9.3150	1.9684	-	-	-	(0.8954)	
13.05.2023	(0.0000)	9.3150	1.9684	-	-	-	(0.8954)	
12.05.2023	(0.0000)	9.3150	1.9684	-	-	-	(0.8954)	
11.05.2023	(0.0000)	9.2560	1.9222	-	-	-	(0.8954)	
10.05.2023	(0.0000)	9.1198	1.9222	-	-	-	(0.8954)	
09.05.2023	(0.0000)	9.0826	1.8798	-	-	-	(0.8954)	
08.05.2023	(0.0000)	9.1987	1.8798	-	-	-	(0.8954)	
07.05.2023	(0.0000)	9.0504	1.8588	-	-	-	(0.8954)	
06.05.2023	(0.0000)	9.0504	1.8588	-	-	-	(0.8954)	
05.05.2023	(0.0000)	9.0504	1.8588	-	-	-	(0.8954)	
04.05.2023	(0.0000)	9.0262	1.8588	-	-	-	(0.8954)	
03.05.2023	(0.0000)	9.0467	1.6918	-	-	-	(0.7908)	
02.05.2023	(0.0000)	8.9921	1.6883	-	-	-	(0.7908)	
01.05.2023	(0.0000)	8.8091	1.6883	-	-	-	(0.7908)	
30.04.2023	-	8.5417	1.6883	-	-	-	(0.7908)	
29.04.2023	-	8.3664	1.6883	-	-	-	(0.7908)	
28.04.2023	-	8.3664	1.6883	-	-	-	(0.7908)	
27.04.2023	-	8.3664	1.6883	-	-	-	(0.7908)	
26.04.2023	-	8.3179	1.6883	-	-	-	(0.7908)	
25.04.2023	-	8.3059	1.6883	-	-	-	(0.7908)	
24.04.2023	-	8.2129	1.6883	-	-	-	(0.7908)	
23.04.2023	-	8.1174	1.6883	-	-	-	(0.7908)	
22.04.2023	-	8.1174	1.6883	-	-	-	(0.7908)	
21.04.2023	-	8.1174	1.6883	-	-	-	(0.7908)	
20.04.2023	-	8.0950	1.6883	-	-	-	(0.7908)	
19.04.2023	-	7.9124	1.6645	-	-	-	(0.7908)	
18.04.2023	-	7.7269	1.6645	-	-	-	(0.7908)	
17.04.2023	-	7.5960	1.5018	-	-	-	(0.7908)	
16.04.2023	-	7.5670	1.5018	-	-	-	(0.7908)	
15.04.2023	-	7.5670	1.5018	-	-	-	(0.7908)	
14.04.2023	-	7.5670	1.5018	-	-	-	(0.7908)	
13.04.2023	-	7.3480	1.5018	-	-	-	(0.7908)	
12.04.2023	-	7.3350	1.3624	-	-	-	(0.7908)	
11.04.2023	-	7.0317	1.3141	-	-	-	(0.7908)	
10.04.2023	-	7.0493	1.3141	-	-	-	(0.7908)	
09.04.2023	-	7.0493	1.3141	-	-	-	(0.7908)	
08.04.2023	-	7.0493	1.3141	-	-	-	(0.7908)	
07.04.2023	-	7.0493	1.3141	-	-	-	(0.7908)	
06.04.2023	-	6.7554	1.3141	-	-	-	(0.7908)	
05.04.2023	-	6.6958	1.3141	-	-	-	(0.7908)	
04.04.2023	-	6.6840	1.3141	-	-	-	(0.6832)	
03.04.2023	-	6.5923	1.3141	-	-	-	(0.6832)	
02.04.2023	-	6.5379	1.3141	-	-	-	(0.6832)	

Table of cumulative daily income and expenses arising to investors in the Fund.

DATE	INTEREST		EQUITIES		EQUITIES		MISCELLANEOUS	EXPENSES
	Foreign Interest Expense	Foreign Interest Income	UK Interest Income	Foreign Dividend Income	UK Dividend Income	Miscellaneous	Allowable expenses of management	
01.04.2023	-	6.5379	1.3141	-	-	-	(0.6832)	
31.03.2023	-	6.5379	1.3141	-	-	-	(0.6832)	
30.03.2023	-	6.3799	1.3141	-	-	-	(0.6832)	
29.03.2023	-	6.3713	1.3141	-	-	-	(0.6832)	
28.03.2023	-	6.3590	1.3141	-	-	-	(0.6832)	
27.03.2023	-	6.3462	1.3141	-	-	-	(0.6832)	
26.03.2023	-	6.3030	1.3141	-	-	-	(0.6832)	
25.03.2023	-	6.3030	1.3141	-	-	-	(0.6832)	
24.03.2023	-	6.3030	1.3141	-	-	-	(0.6832)	
23.03.2023	-	6.2145	1.3141	-	-	-	(0.6832)	
22.03.2023	-	6.0751	1.3141	-	-	-	(0.6832)	
21.03.2023	-	5.9498	1.3141	-	-	-	(0.6832)	
20.03.2023	-	5.8719	1.3141	-	-	-	(0.6832)	
19.03.2023	-	5.8280	1.3141	-	-	-	(0.6832)	
18.03.2023	-	5.8280	1.3141	-	-	-	(0.6832)	
17.03.2023	-	5.8280	1.3141	-	-	-	(0.6832)	
16.03.2023	-	5.8160	1.3141	-	-	-	(0.6832)	
15.03.2023	-	5.6748	1.3141	-	-	-	(0.6832)	
14.03.2023	-	5.6656	1.3141	-	-	-	(0.6832)	
13.03.2023	-	5.4696	1.2592	-	-	-	(0.6832)	
12.03.2023	-	5.3988	1.2592	-	-	-	(0.6832)	
11.03.2023	-	5.3988	1.2592	-	-	-	(0.6832)	
10.03.2023	-	5.3988	1.2592	-	-	-	(0.6832)	
09.03.2023	-	5.0655	1.2047	-	-	-	(0.6832)	
08.03.2023	-	5.0581	1.2047	-	-	-	(0.6832)	
07.03.2023	-	5.0510	1.2047	-	-	-	(0.6832)	
06.03.2023	-	5.0137	1.2047	-	-	-	(0.6832)	
05.03.2023	-	4.9698	1.2047	-	-	-	(0.6832)	
04.03.2023	-	4.9698	1.2047	-	-	-	(0.6832)	
03.03.2023	-	4.9698	1.2047	-	-	-	(0.6832)	
02.03.2023	-	4.9586	1.2047	-	-	-	(0.5804)	
01.03.2023	-	4.9085	1.2047	-	-	-	(0.5804)	
28.02.2023	-	4.7795	1.1712	-	-	-	(0.5804)	
27.02.2023	-	4.5964	1.1712	-	-	-	(0.5804)	
26.02.2023	-	4.4308	1.1712	-	-	-	(0.5804)	
25.02.2023	-	4.4308	1.1712	-	-	-	(0.5804)	
24.02.2023	-	4.4308	1.1712	-	-	-	(0.5804)	
23.02.2023	-	4.4199	1.1712	-	-	-	(0.5804)	
22.02.2023	-	4.3868	1.1712	-	-	-	(0.5804)	
21.02.2023	-	4.1244	1.1712	-	-	-	(0.5804)	
20.02.2023	-	4.0305	1.1712	-	-	-	(0.5804)	
19.02.2023	-	3.8857	1.1324	-	-	-	(0.5804)	
18.02.2023	-	3.8857	1.1324	-	-	-	(0.5804)	
17.02.2023	-	3.8857	1.1324	-	-	-	(0.5804)	
16.02.2023	-	3.8842	1.1127	-	-	-	(0.5804)	
15.02.2023	-	3.9507	1.1127	-	-	-	(0.5804)	
14.02.2023	-	3.8794	0.9578	-	-	-	(0.5804)	
13.02.2023	-	3.8160	0.9578	-	-	-	(0.5804)	
12.02.2023	-	3.7910	0.8945	-	-	-	(0.5804)	
11.02.2023	-	3.7910	0.8945	-	-	-	(0.5804)	
10.02.2023	-	3.7910	0.8945	-	-	-	(0.5804)	
09.02.2023	-	3.7823	0.8945	-	-	-	(0.5804)	
08.02.2023	-	3.7783	0.8945	-	-	-	(0.5804)	
07.02.2023	-	3.7731	0.8945	-	-	-	(0.5804)	
06.02.2023	-	3.7668	0.7988	-	-	-	(0.5804)	
05.02.2023	-	3.7218	0.7988	-	-	-	(0.5804)	
04.02.2023	-	3.7218	0.7988	-	-	-	(0.5804)	
03.02.2023	-	3.7218	0.7988	-	-	-	(0.5804)	
02.02.2023	-	3.6511	0.7988	-	-	-	(0.4745)	
01.02.2023	-	3.6461	0.7881	-	-	-	(0.4745)	
31.01.2023	-	3.6388	0.7881	-	-	-	(0.4745)	
30.01.2023	-	3.4817	0.7881	-	-	-	(0.4745)	
29.01.2023	-	3.4779	0.7881	-	-	-	(0.4745)	
28.01.2023	-	3.4779	0.7881	-	-	-	(0.4745)	
27.01.2023	-	3.4779	0.7881	-	-	-	(0.4745)	
26.01.2023	-	3.4694	0.7881	-	-	-	(0.4745)	
25.01.2023	-	3.4649	0.7881	-	-	-	(0.4745)	
24.01.2023	-	3.4415	0.7881	-	-	-	(0.4745)	
23.01.2023	-	3.4110	0.6868	-	-	-	(0.4745)	
22.01.2023	-	3.3904	0.6868	-	-	-	(0.4745)	
21.01.2023	-	3.3904	0.6868	-	-	-	(0.4745)	
20.01.2023	-	3.3904	0.6868	-	-	-	(0.4745)	
19.01.2023	-	3.4125	0.6868	-	-	-	(0.4745)	
18.01.2023	-	3.3140	0.6868	-	-	-	(0.4730)	
17.01.2023	-	3.2087	0.6868	-	-	-	(0.4730)	
16.01.2023	-	3.0897	0.6868	-	-	-	(0.4730)	
15.01.2023	-	3.0319	0.6514	-	-	-	(0.4730)	
14.01.2023	-	3.0319	0.6514	-	-	-	(0.4730)	
13.01.2023	-	3.0319	0.6514	-	-	-	(0.4730)	
12.01.2023	-	3.0056	0.6344	-	-	-	(0.4730)	
11.01.2023	-	3.0007	0.6344	-	-	-	(0.4730)	
10.01.2023	-	2.9962	0.6344	-	-	-	(0.4730)	
09.01.2023	-	2.9753	0.6344	-	-	-	(0.4730)	
08.01.2023	-	2.9707	0.6165	-	-	-	(0.4730)	
07.01.2023	-	2.9707	0.6165	-	-	-	(0.4730)	
06.01.2023	-	2.9707	0.6165	-	-	-	(0.4730)	
05.01.2023	-	2.9389	0.6165	-	-	-	(0.4730)	
04.01.2023	-	2.9316	0.6165	-	-	-	(0.3536)	
03.01.2023	-	2.9265	0.6165	-	-	-	(0.3536)	
02.01.2023	-	2.9236	0.6165	-	-	-	(0.3536)	
01.01.2023	-	2.9078	0.6165	-	-	-	(0.3536)	
31.12.2022	-	2.9078	0.6165	-	-	-	(0.3536)	

Table of cumulative daily income and expenses arising to investors in the Fund.

DATE	INTEREST		INTEREST	EQUITIES		MISCELLANEOUS	EXPENSES
	Foreign Interest Expense	Foreign Interest Income	UK Interest Income	Foreign Dividend Income	UK Dividend Income	Miscellaneous	Allowable expenses of management
30.12.2022	-	2.7676	0.6165	-	-	-	(0.3536)
29.12.2022	-	2.7676	0.6165	-	-	-	(0.3536)
28.12.2022	-	2.7620	0.6165	-	-	-	(0.3536)
27.12.2022	-	2.7588	0.6165	-	-	-	(0.3536)
26.12.2022	-	2.7588	0.6165	-	-	-	(0.3536)
25.12.2022	-	2.6379	0.6165	-	-	-	(0.3536)
24.12.2022	-	2.6379	0.6165	-	-	-	(0.3536)
23.12.2022	-	2.6379	0.6165	-	-	-	(0.3536)
22.12.2022	-	2.6177	0.6165	-	-	-	(0.3536)
21.12.2022	-	2.5969	0.6165	-	-	-	(0.3536)
20.12.2022	-	2.4518	0.6165	-	-	-	(0.3536)
19.12.2022	-	2.4262	0.6165	-	-	-	(0.3536)
18.12.2022	-	2.3954	0.6165	-	-	-	(0.3536)
17.12.2022	-	2.3954	0.6165	-	-	-	(0.3536)
16.12.2022	-	2.3954	0.6165	-	-	-	(0.3536)
15.12.2022	-	2.2707	0.5902	-	-	-	(0.3536)
14.12.2022	-	2.2653	0.5902	-	-	-	(0.3536)
13.12.2022	-	2.2511	0.5902	-	-	-	(0.3536)
12.12.2022	-	2.2193	0.5616	-	-	-	(0.3536)
11.12.2022	-	2.1485	0.5616	-	-	-	(0.3536)
10.12.2022	-	2.1485	0.5616	-	-	-	(0.3536)
09.12.2022	-	2.1485	0.5616	-	-	-	(0.3536)
08.12.2022	-	2.1350	0.5616	-	-	-	(0.3536)
07.12.2022	-	2.1160	0.5616	-	-	-	(0.3536)
06.12.2022	-	2.0853	0.5616	-	-	-	(0.3536)
05.12.2022	-	1.6508	0.4705	-	-	-	(0.3536)
04.12.2022	-	1.5934	0.4705	-	-	-	(0.2494)
03.12.2022	-	1.5934	0.4705	-	-	-	(0.2494)
02.12.2022	-	1.5934	0.4705	-	-	-	(0.2494)
01.12.2022	-	1.5637	0.4705	-	-	-	(0.2494)
30.11.2022	-	1.3743	0.4577	-	-	-	(0.2494)
29.11.2022	-	1.2355	0.4577	-	-	-	(0.2494)
28.11.2022	-	1.1671	0.4097	-	-	-	(0.2494)
27.11.2022	-	1.1533	0.4097	-	-	-	(0.2494)
26.11.2022	-	1.1533	0.4097	-	-	-	(0.2494)
25.11.2022	-	1.1533	0.4097	-	-	-	(0.2494)
24.11.2022	-	1.1494	0.4097	-	-	-	(0.2494)
23.11.2022	-	1.1482	0.3644	-	-	-	(0.2494)
22.11.2022	-	1.1470	0.3644	-	-	-	(0.2494)
21.11.2022	-	1.1362	0.3578	-	-	-	(0.2494)
20.11.2022	-	1.1090	0.2528	-	-	-	(0.2494)
19.11.2022	-	1.1090	0.2528	-	-	-	(0.2494)
18.11.2022	-	1.1090	0.2528	-	-	-	(0.2494)
17.11.2022	-	1.0917	0.2528	-	-	-	(0.2494)
16.11.2022	-	1.0013	0.2465	-	-	-	(0.2494)
15.11.2022	-	0.9699	0.2465	-	-	-	(0.2494)
14.11.2022	-	0.9452	0.2076	-	-	-	(0.2494)
13.11.2022	-	0.9369	0.2076	-	-	-	(0.2494)
12.11.2022	-	0.9369	0.2076	-	-	-	(0.2494)
11.11.2022	-	0.9369	0.2076	-	-	-	(0.2494)
10.11.2022	-	0.9263	0.1958	-	-	-	(0.2494)
09.11.2022	-	0.9382	0.1958	-	-	-	(0.2494)
08.11.2022	-	0.7937	0.1958	-	-	-	(0.2494)
07.11.2022	-	0.7859	0.1958	-	-	-	(0.2494)
06.11.2022	-	0.7276	0.1958	-	-	-	(0.2494)
05.11.2022	-	0.7276	0.1958	-	-	-	(0.2494)
04.11.2022	-	0.7276	0.1958	-	-	-	(0.2494)
03.11.2022	-	0.7271	0.1958	-	-	-	(0.1469)
02.11.2022	-	0.7171	0.1958	-	-	-	(0.1469)
01.11.2022	-	0.6440	0.1958	-	-	-	(0.1469)
31.10.2022	-	0.6433	0.1958	-	-	-	(0.1469)
30.10.2022	-	0.5014	0.1958	-	-	-	(0.1469)
29.10.2022	-	0.5014	0.1958	-	-	-	(0.1469)
28.10.2022	-	0.5014	0.1958	-	-	-	(0.1469)
27.10.2022	-	0.4944	0.1958	-	-	-	(0.1469)
26.10.2022	-	0.4934	0.1958	-	-	-	(0.1465)
25.10.2022	-	0.4917	0.1958	-	-	-	(0.1465)
24.10.2022	-	0.4396	0.1958	-	-	-	(0.1465)
23.10.2022	-	0.4374	0.1958	-	-	-	(0.1465)
22.10.2022	-	0.4374	0.1958	-	-	-	(0.1465)
21.10.2022	-	0.4374	0.1958	-	-	-	(0.1465)
20.10.2022	-	0.4354	0.1958	-	-	-	(0.1465)
19.10.2022	-	0.3422	0.1958	-	-	-	(0.1465)
18.10.2022	-	0.3405	0.1958	-	-	-	(0.1465)
17.10.2022	-	0.3294	0.1671	-	-	-	(0.1465)
16.10.2022	-	0.1880	0.0806	-	-	-	(0.1465)
15.10.2022	-	0.1880	0.0806	-	-	-	(0.1465)
14.10.2022	-	0.1880	0.0806	-	-	-	(0.1465)
13.10.2022	-	0.1844	0.0806	-	-	-	(0.1465)
12.10.2022	-	0.1842	0.0026	-	-	-	(0.1465)
11.10.2022	-	0.1803	0.0026	-	-	-	(0.1465)
10.10.2022	-	0.1793	0.0026	-	-	-	(0.1465)
09.10.2022	-	0.1594	0.0026	-	-	-	(0.1465)
08.10.2022	-	0.1594	0.0026	-	-	-	(0.1465)
07.10.2022	-	0.1594	0.0026	-	-	-	(0.1465)
06.10.2022	-	0.1608	0.0026	-	-	-	(0.1465)
05.10.2022	-	0.1538	0.0026	-	-	-	(0.1465)
04.10.2022	-	0.1016	0.0026	-	-	-	(0.0356)
03.10.2022	-	0.0931	-	-	-	-	-
02.10.2022	-	-	-	-	-	-	-
01.10.2022	-	-	-	-	-	-	-

PICTET CH-SHORT-TERM MONEY MARKET GBP - UK REPORTING FUND STATUS

Annual Report - PICTET CH-SHORT-TERM MONEY MARKET GBP - P DY

For the period from 1 October 2022 to 30 September 2023

The Fund has obtained UK Reporting Fund status and this report is provided to investors in accordance with the Offshore Funds (Tax) Regulations 2009 to enable investors to meet their UK tax obligations.

The Fund is treated as a Transparent Reporting Fund and as such is treated as tax transparent for income tax purposes and opaque for capital gains tax purposes for UK investors.

For tax purposes the Funds' income and expenses are deemed to arise directly in the hands of UK investors when they arise to the Fund, but capital returns from the underlying investments held by the Fund are not taxed when they are realised and instead a taxable capital gain or loss arises when the units in the Fund are disposed of.

The Fund does not operate equalisation for UK tax reporting purposes, and all amounts are reported without equalisation.

Fund	PICTET CH-SHORT-TERM MONEY MARKET GBP		Distributions paid in respect of the period (per unit)	28.20 GBP
Unit	P dy	HMRC share class reference	Ex date	17.11.2023
ISIN	CH0013803587	P0057-0004	Pay Date	21.11.2023

Report to Individual Investors

This report is prepared for investors who are UK tax resident and UK domiciled and subject to income tax. Investors subject to UK Corporation Tax should refer to the Report to Corporate Investors.

Cumulative income and expenses per unit for the reporting period

From 1 October 2022 to 5 April 2023

	Per Unit (GBP)
INTEREST	
Foreign Interest Expense	-
Foreign Interest Income	6.6919
UK Interest Income	1.3133
EQUITIES	
Foreign Dividend Income	-
UK Dividend Income	-
MISCELLANEOUS	
Miscellaneous	-
EXPENSES	
Allowable expenses of management	(1.5551)

From 6 April 2023 to 30 September 2023

	Per Unit (GBP)
INTEREST	
Foreign Interest Expense	(0.0000)
Foreign Interest Income	14.1975
UK Interest Income	3.9205
EQUITIES	
Foreign Dividend Income	-
UK Dividend Income	-
MISCELLANEOUS	
Miscellaneous	-
EXPENSES	
Allowable expenses of management	(1.1973)
EXCESS REPORTABLE INCOME	
Excess Reportable Income from holdings in Reporting Offshore Funds	-
Excess Reportable Income from holdings in Non-Reporting Offshore Funds	-
Interest from Deep Discount Securities	-

How investors should use this information:

The above figures are shown on a cumulative basis for investors who have held units throughout the entire period, reported in GBP. For investors who bought or sold units during the reporting period a table of the income and expenses arising on a daily basis is provided separately below.

An investor who has held units throughout the entire period should take the income or expense per unit stated above and multiply this figure by the number of units held to calculate the income and expenses to be reported for UK income tax purposes for the relevant income tax period.

An investor who bought/sold units part way through the period should calculate their taxable income and expense figures by taking the cumulative income figure from the table below at the date of disposal and subtracting the income figure at the date of acquisition. Where the units were held prior to the start of the period but sold part way through the period, the investor should just take the cumulative figure at the date of disposal. The income or expense can be allocated to the appropriate income tax period by adjusting for the cumulative income or expense at 5 April.

Investors holding units in the fund as at 30 September 2023 should also include any "Excess Reportable Income" in their tax returns, which is calculated by taking the excess reportable income per unit amounts reported above and multiplying by the number of units held at 30 September 2023. The excess amounts arise on the fund distribution date, which is 31 March 2024. The Fund remains a reporting fund as at the date of this report.

Note 1: Interest income per unit includes adjustments required under the "Accrued Income Scheme" in respect of interest purchased and sold included within the capital price of debt securities.

Note 2: Expenses per unit are based on the total expenses of management incurred by the Fund. Certain investors may be able to claim tax relief for management expenses incurred by the Fund.

Note 3: On disposal of units, investors should consider whether any distributions made during their holding period affect the base cost of the units disposed for UK capital gains tax purposes.

Note 4: The annual fair value movement in relation to the DDS held by the Fund has been calculated and reported as additional excess reportable income per unit from DDS to investors holding units at the end of the reporting period. If there was a fair value loss this has been carried forward to future periods and no DDS adjustment has been reported. Where any excess reportable income per unit from DDS amounts are reported above, these arise on the fund distribution date which is 31 March 2024.

Note 5: Returns from swap contracts are not included in the figures presented on this report as returns from swap contracts may be treated as capital returns for some investors. A breakdown of return from swaps can be provided upon request.

The information provided above is not intended to constitute legal, tax or investment advice, and investors are advised to seek their own advice on the tax consequences of an investment in the Fund.

Table of cumulative daily income and expenses arising to investors in the Fund.

DATE	INTEREST	INTEREST	INTEREST	EQUITIES	EQUITIES	MISCELLANEOUS	EXPENSES
	Foreign Interest Expense	Foreign Interest Income	UK Interest Income	Foreign Dividend Income	UK Dividend Income	Miscellaneous	Allowable expenses of management
30.09.2023	(0.0000)	20.8894	5.2338	-	-	-	(2.7524)
29.09.2023	(0.0000)	21.0718	5.2144	-	-	-	(2.7524)
28.09.2023	(0.0000)	(0.0000)	(0.0000)	-	-	-	(2.7524)
27.09.2023	(0.0000)	21.0649	5.2144	-	-	-	(2.7524)
26.09.2023	(0.0000)	21.0510	5.2144	-	-	-	(2.7524)
25.09.2023	(0.0000)	20.9505	5.2144	-	-	-	(2.7524)
24.09.2023	(0.0000)	20.8424	4.9648	-	-	-	(2.7524)
23.09.2023	(0.0000)	20.8424	4.9648	-	-	-	(2.7524)
22.09.2023	(0.0000)	20.8424	4.9648	-	-	-	(2.7524)
21.09.2023	(0.0000)	20.6615	4.9648	-	-	-	(2.7524)
20.09.2023	(0.0000)	20.6455	4.9648	-	-	-	(2.7524)
19.09.2023	(0.0000)	20.6325	4.9648	-	-	-	(2.6789)
18.09.2023	(0.0000)	20.2112	4.9648	-	-	-	(2.6789)
17.09.2023	(0.0000)	19.9985	4.9648	-	-	-	(2.6789)
16.09.2023	(0.0000)	19.9985	4.9648	-	-	-	(2.6789)
15.09.2023	(0.0000)	19.9985	4.9648	-	-	-	(2.6789)
14.09.2023	(0.0000)	19.8989	4.8814	-	-	-	(2.6789)
13.09.2023	(0.0000)	19.8804	4.8814	-	-	-	(2.6789)
12.09.2023	(0.0000)	19.3723	4.8298	-	-	-	(2.6789)
11.09.2023	(0.0000)	18.6294	4.7277	-	-	-	(2.6789)
10.09.2023	(0.0000)	18.2522	4.7277	-	-	-	(2.6789)
09.09.2023	(0.0000)	18.2522	4.7277	-	-	-	(2.6789)
08.09.2023	(0.0000)	18.2522	4.7277	-	-	-	(2.6789)
07.09.2023	(0.0000)	18.2339	4.6074	-	-	-	(2.6789)
06.09.2023	(0.0000)	18.0424	4.6074	-	-	-	(2.6789)
05.09.2023	(0.0000)	17.8772	4.6074	-	-	-	(2.6789)
04.09.2023	(0.0000)	17.8623	4.6074	-	-	-	(2.4734)
03.09.2023	(0.0000)	17.6997	4.6074	-	-	-	(2.4734)
02.09.2023	(0.0000)	17.6997	4.6074	-	-	-	(2.4734)
01.09.2023	(0.0000)	17.6997	4.6074	-	-	-	(2.4734)
31.08.2023	(0.0000)	17.6814	4.5406	-	-	-	(2.4734)
30.08.2023	(0.0000)	17.6659	4.2755	-	-	-	(2.4734)
29.08.2023	(0.0000)	17.4707	4.2755	-	-	-	(2.4734)
28.08.2023	(0.0000)	17.4690	4.2755	-	-	-	(2.4734)
27.08.2023	(0.0000)	17.4148	4.2755	-	-	-	(2.4734)
26.08.2023	(0.0000)	17.4148	4.2755	-	-	-	(2.4734)
25.08.2023	(0.0000)	17.4148	4.2755	-	-	-	(2.4734)
24.08.2023	(0.0000)	17.3958	4.2755	-	-	-	(2.4734)
23.08.2023	(0.0000)	17.3344	4.2755	-	-	-	(2.4734)
22.08.2023	(0.0000)	17.3193	4.2755	-	-	-	(2.4734)
21.08.2023	(0.0000)	17.3039	4.2147	-	-	-	(2.4734)
20.08.2023	(0.0000)	17.2560	4.1756	-	-	-	(2.4734)
19.08.2023	(0.0000)	17.2560	4.1756	-	-	-	(2.4734)
18.08.2023	(0.0000)	17.2560	4.1756	-	-	-	(2.4734)
17.08.2023	(0.0000)	17.0291	4.1274	-	-	-	(2.4734)
16.08.2023	(0.0000)	16.9482	3.9210	-	-	-	(2.4734)
15.08.2023	(0.0000)	17.2411	3.7978	-	-	-	(2.4734)
14.08.2023	(0.0000)	17.1314	3.5152	-	-	-	(2.4734)
13.08.2023	(0.0000)	17.0286	3.5152	-	-	-	(2.4734)
12.08.2023	(0.0000)	17.0286	3.5152	-	-	-	(2.4734)
11.08.2023	(0.0000)	17.0286	3.5152	-	-	-	(2.4734)
10.08.2023	(0.0000)	17.0046	3.5152	-	-	-	(2.4734)
09.08.2023	(0.0000)	16.9861	3.3978	-	-	-	(2.4734)
08.08.2023	(0.0000)	16.9092	3.3978	-	-	-	(2.4734)
07.08.2023	(0.0000)	16.5812	3.2810	-	-	-	(2.4734)
06.08.2023	(0.0000)	15.9501	3.2810	-	-	-	(2.4734)
05.08.2023	(0.0000)	15.9501	3.2810	-	-	-	(2.4734)
04.08.2023	(0.0000)	15.9501	3.2810	-	-	-	(2.4734)
03.08.2023	(0.0000)	15.9280	3.2810	-	-	-	(2.2494)
02.08.2023	(0.0000)	15.9101	3.2810	-	-	-	(2.2494)
01.08.2023	(0.0000)	15.7832	3.2810	-	-	-	(2.2494)
31.07.2023	(0.0000)	15.7244	3.2810	-	-	-	(2.2494)
30.07.2023	(0.0000)	15.6391	3.2810	-	-	-	(2.2494)
29.07.2023	(0.0000)	15.6391	3.2810	-	-	-	(2.2494)
28.07.2023	(0.0000)	15.6391	3.2810	-	-	-	(2.2494)
27.07.2023	(0.0000)	15.5602	3.2810	-	-	-	(2.2494)
26.07.2023	(0.0000)	15.5463	3.2810	-	-	-	(2.2494)
25.07.2023	(0.0000)	15.4372	2.9883	-	-	-	(2.2494)
24.07.2023	(0.0000)	15.4123	2.9883	-	-	-	(2.2494)
23.07.2023	(0.0000)	15.3261	2.9883	-	-	-	(2.2494)
22.07.2023	(0.0000)	15.3261	2.9883	-	-	-	(2.2494)
21.07.2023	(0.0000)	15.3261	2.9883	-	-	-	(2.2494)
20.07.2023	(0.0000)	15.3082	2.9883	-	-	-	(2.2494)
19.07.2023	(0.0000)	15.0961	2.9883	-	-	-	(2.2494)
18.07.2023	(0.0000)	14.9339	2.9883	-	-	-	(2.2494)
17.07.2023	(0.0000)	14.6862	2.8309	-	-	-	(2.2494)
16.07.2023	(0.0000)	14.5381	2.8309	-	-	-	(2.2494)
15.07.2023	(0.0000)	14.5381	2.8309	-	-	-	(2.2494)
14.07.2023	(0.0000)	14.5381	2.8309	-	-	-	(2.2494)
13.07.2023	(0.0000)	14.4818	2.8037	-	-	-	(2.2494)
12.07.2023	(0.0000)	14.2219	2.8037	-	-	-	(2.2494)
11.07.2023	(0.0000)	13.6776	2.8037	-	-	-	(2.2494)
10.07.2023	(0.0000)	13.5797	2.8037	-	-	-	(2.2494)
09.07.2023	(0.0000)	13.5332	2.8037	-	-	-	(2.2494)
08.07.2023	(0.0000)	13.5332	2.8037	-	-	-	(2.2494)
07.07.2023	(0.0000)	13.5332	2.8037	-	-	-	(2.2494)
06.07.2023	(0.0000)	13.5091	2.8037	-	-	-	(2.2494)
05.07.2023	(0.0000)	13.4521	2.7497	-	-	-	(2.2494)
04.07.2023	(0.0000)	13.4202	2.7497	-	-	-	(1.9736)
03.07.2023	(0.0000)	13.4053	2.7419	-	-	-	(1.9736)

Table of cumulative daily income and expenses arising to investors in the Fund.

DATE	INTEREST	INTEREST	INTEREST	EQUITIES	EQUITIES	MISCELLANEOUS	EXPENSES
	Foreign Interest Expense	Foreign Interest Income	UK Interest Income	Foreign Dividend Income	UK Dividend Income	Miscellaneous	Allowable expenses of management
02.07.2023	(0.0000)	13.3552	2.7419	-	-	-	(1.9736)
01.07.2023	(0.0000)	13.3552	2.7419	-	-	-	(1.9736)
30.06.2023	(0.0000)	13.3552	2.7419	-	-	-	(1.9736)
29.06.2023	(0.0000)	12.9217	2.7419	-	-	-	(1.9736)
28.06.2023	(0.0000)	12.7654	2.7419	-	-	-	(1.9736)
27.06.2023	(0.0000)	12.7532	2.7419	-	-	-	(1.9736)
26.06.2023	(0.0000)	12.7064	2.7419	-	-	-	(1.9736)
25.06.2023	(0.0000)	12.6862	2.7419	-	-	-	(1.9736)
24.06.2023	(0.0000)	12.6862	2.7419	-	-	-	(1.9736)
23.06.2023	(0.0000)	12.6862	2.7419	-	-	-	(1.9736)
22.06.2023	(0.0000)	12.5107	2.7419	-	-	-	(1.9736)
21.06.2023	(0.0000)	12.4749	2.7419	-	-	-	(1.9736)
20.06.2023	(0.0000)	12.0115	2.7250	-	-	-	(1.9736)
19.06.2023	(0.0000)	12.0040	2.7250	-	-	-	(1.9736)
18.06.2023	(0.0000)	11.8910	2.7250	-	-	-	(1.9736)
17.06.2023	(0.0000)	11.8910	2.7250	-	-	-	(1.9736)
16.06.2023	(0.0000)	11.8910	2.7250	-	-	-	(1.9736)
15.06.2023	(0.0000)	11.6675	2.7250	-	-	-	(1.9736)
14.06.2023	(0.0000)	11.5940	2.5824	-	-	-	(1.9736)
13.06.2023	(0.0000)	11.4830	2.5824	-	-	-	(1.9736)
12.06.2023	(0.0000)	11.4103	2.5734	-	-	-	(1.9736)
11.06.2023	(0.0000)	10.8636	2.4878	-	-	-	(1.9736)
10.06.2023	(0.0000)	10.8636	2.4878	-	-	-	(1.9736)
09.06.2023	(0.0000)	10.8636	2.4878	-	-	-	(1.9736)
08.06.2023	(0.0000)	10.8368	2.4878	-	-	-	(1.9736)
07.06.2023	(0.0000)	10.9975	2.4878	-	-	-	(1.9736)
06.06.2023	(0.0000)	10.9876	2.4878	-	-	-	(1.9736)
05.06.2023	(0.0000)	10.9125	2.4878	-	-	-	(1.9736)
04.06.2023	(0.0000)	10.7729	2.3648	-	-	-	(1.7676)
03.06.2023	(0.0000)	10.7729	2.3648	-	-	-	(1.7676)
02.06.2023	(0.0000)	10.7729	2.3648	-	-	-	(1.7676)
01.06.2023	(0.0000)	10.6230	2.3648	-	-	-	(1.7676)
31.05.2023	(0.0000)	10.5813	2.1998	-	-	-	(1.7676)
30.05.2023	(0.0000)	10.0101	2.1998	-	-	-	(1.7676)
29.05.2023	(0.0000)	10.0101	2.1998	-	-	-	(1.7676)
28.05.2023	(0.0000)	9.9353	2.1998	-	-	-	(1.7676)
27.05.2023	(0.0000)	9.9353	2.1998	-	-	-	(1.7676)
26.05.2023	(0.0000)	9.9353	2.1998	-	-	-	(1.7676)
25.05.2023	(0.0000)	9.8635	2.1998	-	-	-	(1.7676)
24.05.2023	(0.0000)	9.7959	2.1998	-	-	-	(1.7676)
23.05.2023	(0.0000)	9.7860	2.1998	-	-	-	(1.7676)
22.05.2023	(0.0000)	9.6003	2.1998	-	-	-	(1.7676)
21.05.2023	(0.0000)	9.5784	2.1998	-	-	-	(1.7676)
20.05.2023	(0.0000)	9.5784	2.1998	-	-	-	(1.7676)
19.05.2023	(0.0000)	9.5784	2.1998	-	-	-	(1.7676)
18.05.2023	(0.0000)	9.5599	2.1998	-	-	-	(1.7676)
17.05.2023	(0.0000)	9.5062	2.1638	-	-	-	(1.7676)
16.05.2023	(0.0000)	9.4605	2.1638	-	-	-	(1.7676)
15.05.2023	(0.0000)	9.3546	2.0113	-	-	-	(1.7676)
14.05.2023	(0.0000)	9.3092	1.9672	-	-	-	(1.7676)
13.05.2023	(0.0000)	9.3092	1.9672	-	-	-	(1.7676)
12.05.2023	(0.0000)	9.3092	1.9672	-	-	-	(1.7676)
11.05.2023	(0.0000)	9.2503	1.9210	-	-	-	(1.7676)
10.05.2023	(0.0000)	9.1142	1.9210	-	-	-	(1.7676)
09.05.2023	(0.0000)	9.0770	1.8786	-	-	-	(1.7676)
08.05.2023	(0.0000)	9.1930	1.8786	-	-	-	(1.7676)
07.05.2023	(0.0000)	9.0448	1.8577	-	-	-	(1.7676)
06.05.2023	(0.0000)	9.0448	1.8577	-	-	-	(1.7676)
05.05.2023	(0.0000)	9.0448	1.8577	-	-	-	(1.7676)
04.05.2023	(0.0000)	9.0207	1.8577	-	-	-	(1.7676)
03.05.2023	(0.0000)	9.0412	1.6908	-	-	-	(1.5551)
02.05.2023	(0.0000)	8.9866	1.6873	-	-	-	(1.5551)
01.05.2023	(0.0000)	8.8037	1.6873	-	-	-	(1.5551)
30.04.2023	-	8.5365	1.6873	-	-	-	(1.5551)
29.04.2023	-	8.3613	1.6873	-	-	-	(1.5551)
28.04.2023	-	8.3613	1.6873	-	-	-	(1.5551)
27.04.2023	-	8.3613	1.6873	-	-	-	(1.5551)
26.04.2023	-	8.3128	1.6873	-	-	-	(1.5551)
25.04.2023	-	8.3009	1.6873	-	-	-	(1.5551)
24.04.2023	-	8.2080	1.6873	-	-	-	(1.5551)
23.04.2023	-	8.1125	1.6873	-	-	-	(1.5551)
22.04.2023	-	8.1125	1.6873	-	-	-	(1.5551)
21.04.2023	-	8.1125	1.6873	-	-	-	(1.5551)
20.04.2023	-	8.0902	1.6873	-	-	-	(1.5551)
19.04.2023	-	7.9076	1.6636	-	-	-	(1.5551)
18.04.2023	-	7.7222	1.6636	-	-	-	(1.5551)
17.04.2023	-	7.5915	1.5009	-	-	-	(1.5551)
16.04.2023	-	7.5625	1.5009	-	-	-	(1.5551)
15.04.2023	-	7.5625	1.5009	-	-	-	(1.5551)
14.04.2023	-	7.5625	1.5009	-	-	-	(1.5551)
13.04.2023	-	7.3436	1.5009	-	-	-	(1.5551)
12.04.2023	-	7.3306	1.3616	-	-	-	(1.5551)
11.04.2023	-	7.0275	1.3133	-	-	-	(1.5551)
10.04.2023	-	7.0451	1.3133	-	-	-	(1.5551)
09.04.2023	-	7.0451	1.3133	-	-	-	(1.5551)
08.04.2023	-	7.0451	1.3133	-	-	-	(1.5551)
07.04.2023	-	7.0451	1.3133	-	-	-	(1.5551)
06.04.2023	-	6.7514	1.3133	-	-	-	(1.5551)
05.04.2023	-	6.6919	1.3133	-	-	-	(1.5551)
04.04.2023	-	6.6801	1.3133	-	-	-	(1.3611)
03.04.2023	-	6.5885	1.3133	-	-	-	(1.3611)
02.04.2023	-	6.5341	1.3133	-	-	-	(1.3611)

Table of cumulative daily income and expenses arising to investors in the Fund.

DATE	INTEREST		EQUITIES		MISCELLANEOUS		EXPENSES
	Foreign Interest Expense	Foreign Interest Income	UK Interest Income	Foreign Dividend Income	UK Dividend Income	Miscellaneous	Allowable expenses of management
01.04.2023	-	6.5341	1.3133	-	-	-	(1.3611)
31.03.2023	-	6.5341	1.3133	-	-	-	(1.3611)
30.03.2023	-	6.3761	1.3133	-	-	-	(1.3611)
29.03.2023	-	6.3676	1.3133	-	-	-	(1.3611)
28.03.2023	-	6.3553	1.3133	-	-	-	(1.3611)
27.03.2023	-	6.3425	1.3133	-	-	-	(1.3611)
26.03.2023	-	6.2993	1.3133	-	-	-	(1.3611)
25.03.2023	-	6.2993	1.3133	-	-	-	(1.3611)
24.03.2023	-	6.2993	1.3133	-	-	-	(1.3611)
23.03.2023	-	6.2108	1.3133	-	-	-	(1.3611)
22.03.2023	-	6.0715	1.3133	-	-	-	(1.3611)
21.03.2023	-	5.9463	1.3133	-	-	-	(1.3611)
20.03.2023	-	5.8685	1.3133	-	-	-	(1.3611)
19.03.2023	-	5.8246	1.3133	-	-	-	(1.3611)
18.03.2023	-	5.8246	1.3133	-	-	-	(1.3611)
17.03.2023	-	5.8246	1.3133	-	-	-	(1.3611)
16.03.2023	-	5.8126	1.3133	-	-	-	(1.3611)
15.03.2023	-	5.6715	1.3133	-	-	-	(1.3611)
14.03.2023	-	5.6623	1.3133	-	-	-	(1.3611)
13.03.2023	-	5.4664	1.2585	-	-	-	(1.3611)
12.03.2023	-	5.3956	1.2585	-	-	-	(1.3611)
11.03.2023	-	5.3956	1.2585	-	-	-	(1.3611)
10.03.2023	-	5.3956	1.2585	-	-	-	(1.3611)
09.03.2023	-	5.0626	1.2041	-	-	-	(1.3611)
08.03.2023	-	5.0552	1.2041	-	-	-	(1.3611)
07.03.2023	-	5.0480	1.2041	-	-	-	(1.3611)
06.03.2023	-	5.0108	1.2041	-	-	-	(1.3611)
05.03.2023	-	4.9669	1.2041	-	-	-	(1.3611)
04.03.2023	-	4.9669	1.2041	-	-	-	(1.3611)
03.03.2023	-	4.9669	1.2041	-	-	-	(1.3611)
02.03.2023	-	4.9557	1.2041	-	-	-	(1.1603)
01.03.2023	-	4.9056	1.2041	-	-	-	(1.1603)
28.02.2023	-	4.7767	1.1705	-	-	-	(1.1603)
27.02.2023	-	4.5936	1.1705	-	-	-	(1.1603)
26.02.2023	-	4.4282	1.1705	-	-	-	(1.1603)
25.02.2023	-	4.4282	1.1705	-	-	-	(1.1603)
24.02.2023	-	4.4282	1.1705	-	-	-	(1.1603)
23.02.2023	-	4.4173	1.1705	-	-	-	(1.1603)
22.02.2023	-	4.3842	1.1705	-	-	-	(1.1603)
21.02.2023	-	4.1219	1.1705	-	-	-	(1.1603)
20.02.2023	-	4.0281	1.1705	-	-	-	(1.1603)
19.02.2023	-	3.8834	1.1318	-	-	-	(1.1603)
18.02.2023	-	3.8834	1.1318	-	-	-	(1.1603)
17.02.2023	-	3.8834	1.1318	-	-	-	(1.1603)
16.02.2023	-	3.8818	1.1121	-	-	-	(1.1603)
15.02.2023	-	3.9484	1.1121	-	-	-	(1.1603)
14.02.2023	-	3.8771	0.9573	-	-	-	(1.1603)
13.02.2023	-	3.8137	0.9573	-	-	-	(1.1603)
12.02.2023	-	3.7887	0.8939	-	-	-	(1.1603)
11.02.2023	-	3.7887	0.8939	-	-	-	(1.1603)
10.02.2023	-	3.7887	0.8939	-	-	-	(1.1603)
09.02.2023	-	3.7800	0.8939	-	-	-	(1.1603)
08.02.2023	-	3.7760	0.8939	-	-	-	(1.1603)
07.02.2023	-	3.7708	0.8939	-	-	-	(1.1603)
06.02.2023	-	3.7645	0.7983	-	-	-	(1.1603)
05.02.2023	-	3.7195	0.7983	-	-	-	(1.1603)
04.02.2023	-	3.7195	0.7983	-	-	-	(1.1603)
03.02.2023	-	3.7195	0.7983	-	-	-	(1.1603)
02.02.2023	-	3.6488	0.7983	-	-	-	(0.9582)
01.02.2023	-	3.6438	0.7876	-	-	-	(0.9582)
31.01.2023	-	3.6366	0.7876	-	-	-	(0.9582)
30.01.2023	-	3.4795	0.7876	-	-	-	(0.9582)
29.01.2023	-	3.4757	0.7876	-	-	-	(0.9582)
28.01.2023	-	3.4757	0.7876	-	-	-	(0.9582)
27.01.2023	-	3.4757	0.7876	-	-	-	(0.9582)
26.01.2023	-	3.4672	0.7876	-	-	-	(0.9582)
25.01.2023	-	3.4628	0.7876	-	-	-	(0.9582)
24.01.2023	-	3.4393	0.7876	-	-	-	(0.9582)
23.01.2023	-	3.4089	0.6864	-	-	-	(0.9582)
22.01.2023	-	3.3882	0.6864	-	-	-	(0.9582)
21.01.2023	-	3.3882	0.6864	-	-	-	(0.9582)
20.01.2023	-	3.3882	0.6864	-	-	-	(0.9582)
19.01.2023	-	3.4103	0.6864	-	-	-	(0.9582)
18.01.2023	-	3.3119	0.6864	-	-	-	(0.9566)
17.01.2023	-	3.2066	0.6864	-	-	-	(0.9566)
16.01.2023	-	3.0877	0.6864	-	-	-	(0.9566)
15.01.2023	-	3.0299	0.6509	-	-	-	(0.9566)
14.01.2023	-	3.0299	0.6509	-	-	-	(0.9566)
13.01.2023	-	3.0299	0.6509	-	-	-	(0.9566)
12.01.2023	-	3.0036	0.6340	-	-	-	(0.9566)
11.01.2023	-	2.9987	0.6340	-	-	-	(0.9566)
10.01.2023	-	2.9942	0.6340	-	-	-	(0.9566)
09.01.2023	-	2.9733	0.6340	-	-	-	(0.9566)
08.01.2023	-	2.9687	0.6161	-	-	-	(0.9566)
07.01.2023	-	2.9687	0.6161	-	-	-	(0.9566)
06.01.2023	-	2.9687	0.6161	-	-	-	(0.9566)
05.01.2023	-	2.9370	0.6161	-	-	-	(0.9566)
04.01.2023	-	2.9296	0.6161	-	-	-	(0.7226)
03.01.2023	-	2.9245	0.6161	-	-	-	(0.7226)
02.01.2023	-	2.9217	0.6161	-	-	-	(0.7226)
01.01.2023	-	2.9058	0.6161	-	-	-	(0.7226)
31.12.2022	-	2.9058	0.6161	-	-	-	(0.7226)

Table of cumulative daily income and expenses arising to investors in the Fund.

DATE	INTEREST		INTEREST	EQUITIES		EQUITIES	MISCELLANEOUS	EXPENSES
	Foreign Interest Expense	Foreign Interest Income	UK Interest Income	Foreign Dividend Income	UK Dividend Income	Miscellaneous	Allowable expenses of management	
30.12.2022	-	2.7657	0.6161	-	-	-	(0.7226)	
29.12.2022	-	2.7657	0.6161	-	-	-	(0.7226)	
28.12.2022	-	2.7601	0.6161	-	-	-	(0.7226)	
27.12.2022	-	2.7569	0.6161	-	-	-	(0.7226)	
26.12.2022	-	2.7569	0.6161	-	-	-	(0.7226)	
25.12.2022	-	2.6360	0.6161	-	-	-	(0.7226)	
24.12.2022	-	2.6360	0.6161	-	-	-	(0.7226)	
23.12.2022	-	2.6360	0.6161	-	-	-	(0.7226)	
22.12.2022	-	2.6158	0.6161	-	-	-	(0.7226)	
21.12.2022	-	2.5950	0.6161	-	-	-	(0.7226)	
20.12.2022	-	2.4499	0.6161	-	-	-	(0.7226)	
19.12.2022	-	2.4243	0.6161	-	-	-	(0.7226)	
18.12.2022	-	2.3935	0.6161	-	-	-	(0.7226)	
17.12.2022	-	2.3935	0.6161	-	-	-	(0.7226)	
16.12.2022	-	2.3935	0.6161	-	-	-	(0.7226)	
15.12.2022	-	2.2689	0.5898	-	-	-	(0.7226)	
14.12.2022	-	2.2635	0.5898	-	-	-	(0.7226)	
13.12.2022	-	2.2493	0.5898	-	-	-	(0.7226)	
12.12.2022	-	2.2175	0.5612	-	-	-	(0.7226)	
11.12.2022	-	2.1467	0.5612	-	-	-	(0.7226)	
10.12.2022	-	2.1467	0.5612	-	-	-	(0.7226)	
09.12.2022	-	2.1467	0.5612	-	-	-	(0.7226)	
08.12.2022	-	2.1332	0.5612	-	-	-	(0.7226)	
07.12.2022	-	2.1142	0.5612	-	-	-	(0.7226)	
06.12.2022	-	2.0836	0.5612	-	-	-	(0.7226)	
05.12.2022	-	1.6492	0.4701	-	-	-	(0.7226)	
04.12.2022	-	1.5918	0.4701	-	-	-	(0.4981)	
03.12.2022	-	1.5918	0.4701	-	-	-	(0.4981)	
02.12.2022	-	1.5918	0.4701	-	-	-	(0.4981)	
01.12.2022	-	1.5621	0.4701	-	-	-	(0.4981)	
30.11.2022	-	1.3727	0.4573	-	-	-	(0.4981)	
29.11.2022	-	1.2340	0.4573	-	-	-	(0.4981)	
28.11.2022	-	1.1656	0.4093	-	-	-	(0.4981)	
27.11.2022	-	1.1517	0.4093	-	-	-	(0.4981)	
26.11.2022	-	1.1517	0.4093	-	-	-	(0.4981)	
25.11.2022	-	1.1517	0.4093	-	-	-	(0.4981)	
24.11.2022	-	1.1479	0.4093	-	-	-	(0.4981)	
23.11.2022	-	1.1466	0.3640	-	-	-	(0.4981)	
22.11.2022	-	1.1455	0.3640	-	-	-	(0.4981)	
21.11.2022	-	1.1346	0.3574	-	-	-	(0.4981)	
20.11.2022	-	1.1074	0.2524	-	-	-	(0.4981)	
19.11.2022	-	1.1074	0.2524	-	-	-	(0.4981)	
18.11.2022	-	1.1074	0.2524	-	-	-	(0.4981)	
17.11.2022	-	1.0902	0.2524	-	-	-	(0.4981)	
16.11.2022	-	0.9999	0.2462	-	-	-	(0.4981)	
15.11.2022	-	0.9686	0.2462	-	-	-	(0.4981)	
14.11.2022	-	0.9439	0.2073	-	-	-	(0.4981)	
13.11.2022	-	0.9356	0.2073	-	-	-	(0.4981)	
12.11.2022	-	0.9356	0.2073	-	-	-	(0.4981)	
11.11.2022	-	0.9356	0.2073	-	-	-	(0.4981)	
10.11.2022	-	0.9250	0.1955	-	-	-	(0.4981)	
09.11.2022	-	0.9368	0.1955	-	-	-	(0.4981)	
08.11.2022	-	0.7926	0.1955	-	-	-	(0.4981)	
07.11.2022	-	0.7848	0.1955	-	-	-	(0.4981)	
06.11.2022	-	0.7266	0.1955	-	-	-	(0.4981)	
05.11.2022	-	0.7266	0.1955	-	-	-	(0.4981)	
04.11.2022	-	0.7266	0.1955	-	-	-	(0.4981)	
03.11.2022	-	0.7261	0.1955	-	-	-	(0.3041)	
02.11.2022	-	0.7161	0.1955	-	-	-	(0.3041)	
01.11.2022	-	0.6432	0.1955	-	-	-	(0.3041)	
31.10.2022	-	0.6424	0.1955	-	-	-	(0.3041)	
30.10.2022	-	0.5007	0.1955	-	-	-	(0.3041)	
29.10.2022	-	0.5007	0.1955	-	-	-	(0.3041)	
28.10.2022	-	0.5007	0.1955	-	-	-	(0.3041)	
27.10.2022	-	0.4937	0.1955	-	-	-	(0.3041)	
26.10.2022	-	0.4927	0.1955	-	-	-	(0.3036)	
25.10.2022	-	0.4910	0.1955	-	-	-	(0.3036)	
24.10.2022	-	0.4390	0.1955	-	-	-	(0.3036)	
23.10.2022	-	0.4368	0.1955	-	-	-	(0.3036)	
22.10.2022	-	0.4368	0.1955	-	-	-	(0.3036)	
21.10.2022	-	0.4368	0.1955	-	-	-	(0.3036)	
20.10.2022	-	0.4348	0.1955	-	-	-	(0.3036)	
19.10.2022	-	0.3417	0.1955	-	-	-	(0.3036)	
18.10.2022	-	0.3400	0.1955	-	-	-	(0.3036)	
17.10.2022	-	0.3290	0.1669	-	-	-	(0.3036)	
16.10.2022	-	0.1877	0.0805	-	-	-	(0.3036)	
15.10.2022	-	0.1877	0.0805	-	-	-	(0.3036)	
14.10.2022	-	0.1877	0.0805	-	-	-	(0.3036)	
13.10.2022	-	0.1841	0.0805	-	-	-	(0.3036)	
12.10.2022	-	0.1839	0.0026	-	-	-	(0.3036)	
11.10.2022	-	0.1801	0.0026	-	-	-	(0.3036)	
10.10.2022	-	0.1791	0.0026	-	-	-	(0.3036)	
09.10.2022	-	0.1592	0.0026	-	-	-	(0.3036)	
08.10.2022	-	0.1592	0.0026	-	-	-	(0.3036)	
07.10.2022	-	0.1592	0.0026	-	-	-	(0.3036)	
06.10.2022	-	0.1606	0.0026	-	-	-	(0.3036)	
05.10.2022	-	0.1536	0.0026	-	-	-	(0.3036)	
04.10.2022	-	0.1014	0.0026	-	-	-	(0.0355)	
03.10.2022	-	0.0930	-	-	-	-	-	
02.10.2022	-	-	-	-	-	-	-	
01.10.2022	-	-	-	-	-	-	-	

PICTET CH-SHORT-TERM MONEY MARKET GBP - UK REPORTING FUND STATUS

Annual Report - PICTET CH-SHORT-TERM MONEY MARKET GBP - J DY

For the period from 1 October 2022 to 30 September 2023

The Fund has obtained UK Reporting Fund status and this report is provided to investors in accordance with the Offshore Funds (Tax) Regulations 2009 to enable investors to meet their UK tax obligations.

The Fund is treated as a Transparent Reporting Fund and as such is treated as tax transparent for income tax purposes and opaque for capital gains tax purposes for UK investors. For tax purposes the Funds' income and expenses are deemed to arise directly in the hands of UK investors when they arise to the Fund, but capital returns from the underlying investments held by the Fund are not taxed when they are realised and instead a taxable capital gain or loss arises when the units in the Fund are disposed of.

The Fund does not operate equalisation for UK tax reporting purposes, and all amounts are reported without equalisation.

Fund	PICTET CH-SHORT-TERM MONEY MARKET GBP		Distributions paid in respect of the period (per unit)	29.70 GBP
Unit	J dy	HMRC share class reference	Ex date	17.11.2023
ISIN	CH0013803579	P0057-0047	Pay Date	21.11.2023

Report to Individual Investors

This report is prepared for investors who are UK tax resident and UK domiciled and subject to income tax. Investors subject to UK Corporation Tax should refer to the Report to Corporate Investors.

Cumulative income and expenses per unit for the reporting period

From 1 October 2022 to 5 April 2023

	Per Unit (GBP)
INTEREST	
Foreign Interest Expense	-
Foreign Interest Income	6.6958
UK Interest Income	1.3141
EQUITIES	
Foreign Dividend Income	-
UK Dividend Income	-
MISCELLANEOUS	
Miscellaneous	-
EXPENSES	
Allowable expenses of management	(0.7011)

From 6 April 2023 to 30 September 2023

	Per Unit (GBP)
INTEREST	
Foreign Interest Expense	(0.0000)
Foreign Interest Income	14.2119
UK Interest Income	3.9246
EQUITIES	
Foreign Dividend Income	-
UK Dividend Income	-
MISCELLANEOUS	
Miscellaneous	-
EXPENSES	
Allowable expenses of management	(0.5388)
EXCESS REPORTABLE INCOME	
Excess Reportable Income from holdings in Reporting Offshore Funds	-
Excess Reportable Income from holdings in Non-Reporting Offshore Funds	-
Interest from Deep Discount Securities	-

How investors should use this information:

The above figures are shown on a cumulative basis for investors who have held units throughout the entire period, reported in GBP. For investors who bought or sold units during the reporting period a table of the income and expenses arising on a daily basis is provided separately below.

An investor who has held units throughout the entire period should take the income or expense per unit stated above and multiply this figure by the number of units held to calculate the income and expenses to be reported for UK income tax purposes for the relevant income tax period.

An investor who bought/sold units part way through the period should calculate their taxable income and expense figures by taking the cumulative income figure from the table below at the date of disposal and subtracting the income figure at the date of acquisition. Where the units were held prior to the start of the period but sold part way through the period, the investor should just take the cumulative figure at the date of disposal. The income or expense can be allocated to the appropriate income tax period by adjusting for the cumulative income or expense at 5 April.

Investors holding units in the fund as at 30 September 2023 should also include any "Excess Reportable Income" in their tax returns, which is calculated by taking the excess reportable income per unit amounts reported above and multiplying by the number of units held at 30 September 2023. The excess amounts arise on the fund distribution date, which is 31 March 2024. The Fund remains a reporting fund as at the date of this report.

Note 1: Interest income per unit includes adjustments required under the "Accrued Income Scheme" in respect of interest purchased and sold included within the capital price of debt securities.

Note 2: Expenses per unit are based on the total expenses of management incurred by the Fund. Certain investors may be able to claim tax relief for management expenses incurred by the Fund.

Note 3: On disposal of units, investors should consider whether any distributions made during their holding period affect the base cost of the units disposed for UK capital gains tax purposes.

Note 4: The annual fair value movement in relation to the DDS held by the Fund has been calculated and reported as additional excess reportable income per unit from DDS to investors holding units at the end of the reporting period. If there was a fair value loss this has been carried forward to future periods and no DDS adjustment has been reported. Where any excess reportable income per unit from DDS amounts are reported above, these arise on the fund distribution date which is 31 March 2024.

Note 5: Returns from swap contracts are not included in the figures presented on this report as returns from swap contracts may be treated as capital returns for some investors. A breakdown of return from swaps can be provided upon request

The information provided above is not intended to constitute legal, tax or investment advice, and investors are advised to seek their own advice on the tax consequences of an investment in the Fund.

Table of cumulative daily income and expenses arising to investors in the Fund.

DATE	INTEREST		INTEREST	EQUITIES		MISCELLANEOUS	EXPENSES
	Foreign Interest Expense	Foreign Interest Income	UK Interest Income	Foreign Dividend Income	UK Dividend Income	Miscellaneous	Allowable expenses of management
30.09.2023	(0.0000)	20.9077	5.2386	-	-	-	(1.2399)
29.09.2023	(0.0000)	21.0903	5.2192	-	-	-	(1.2399)
28.09.2023	(0.0000)	(0.0000)	(0.0000)	-	-	-	(1.2399)
27.09.2023	(0.0000)	21.0835	5.2192	-	-	-	(1.2399)
26.09.2023	(0.0000)	21.0696	5.2192	-	-	-	(1.2399)
25.09.2023	(0.0000)	20.9689	5.2192	-	-	-	(1.2399)
24.09.2023	(0.0000)	20.8606	4.9692	-	-	-	(1.2399)
23.09.2023	(0.0000)	20.8606	4.9692	-	-	-	(1.2399)
22.09.2023	(0.0000)	20.8606	4.9692	-	-	-	(1.2399)
21.09.2023	(0.0000)	20.6795	4.9692	-	-	-	(1.2399)
20.09.2023	(0.0000)	20.6635	4.9692	-	-	-	(1.2399)
19.09.2023	(0.0000)	20.6505	4.9692	-	-	-	(1.1663)
18.09.2023	(0.0000)	20.2287	4.9692	-	-	-	(1.1663)
17.09.2023	(0.0000)	20.0157	4.9692	-	-	-	(1.1663)
16.09.2023	(0.0000)	20.0157	4.9692	-	-	-	(1.1663)
15.09.2023	(0.0000)	20.0157	4.9692	-	-	-	(1.1663)
14.09.2023	(0.0000)	19.9159	4.8857	-	-	-	(1.1663)
13.09.2023	(0.0000)	19.8974	4.8857	-	-	-	(1.1663)
12.09.2023	(0.0000)	19.3887	4.8341	-	-	-	(1.1663)
11.09.2023	(0.0000)	18.6449	4.7318	-	-	-	(1.1663)
10.09.2023	(0.0000)	18.2672	4.7318	-	-	-	(1.1663)
09.09.2023	(0.0000)	18.2672	4.7318	-	-	-	(1.1663)
08.09.2023	(0.0000)	18.2672	4.7318	-	-	-	(1.1663)
07.09.2023	(0.0000)	18.2488	4.6114	-	-	-	(1.1663)
06.09.2023	(0.0000)	18.0571	4.6114	-	-	-	(1.1663)
05.09.2023	(0.0000)	17.8917	4.6114	-	-	-	(1.1663)
04.09.2023	(0.0000)	17.8767	4.6114	-	-	-	(1.0649)
03.09.2023	(0.0000)	17.7140	4.6114	-	-	-	(1.0649)
02.09.2023	(0.0000)	17.7140	4.6114	-	-	-	(1.0649)
01.09.2023	(0.0000)	17.7140	4.6114	-	-	-	(1.0649)
31.08.2023	(0.0000)	17.6957	4.5446	-	-	-	(1.0649)
30.08.2023	(0.0000)	17.6801	4.2791	-	-	-	(1.0649)
29.08.2023	(0.0000)	17.4847	4.2791	-	-	-	(1.0649)
28.08.2023	(0.0000)	17.4830	4.2791	-	-	-	(1.0649)
27.08.2023	(0.0000)	17.4287	4.2791	-	-	-	(1.0649)
26.08.2023	(0.0000)	17.4287	4.2791	-	-	-	(1.0649)
25.08.2023	(0.0000)	17.4287	4.2791	-	-	-	(1.0649)
24.08.2023	(0.0000)	17.4097	4.2791	-	-	-	(1.0649)
23.08.2023	(0.0000)	17.3483	4.2791	-	-	-	(1.0649)
22.08.2023	(0.0000)	17.3332	4.2791	-	-	-	(1.0649)
21.08.2023	(0.0000)	17.3177	4.2183	-	-	-	(1.0649)
20.08.2023	(0.0000)	17.2697	4.1791	-	-	-	(1.0649)
19.08.2023	(0.0000)	17.2697	4.1791	-	-	-	(1.0649)
18.08.2023	(0.0000)	17.2697	4.1791	-	-	-	(1.0649)
17.08.2023	(0.0000)	17.0426	4.1308	-	-	-	(1.0649)
16.08.2023	(0.0000)	16.9616	3.9242	-	-	-	(1.0649)
15.08.2023	(0.0000)	17.2549	3.8009	-	-	-	(1.0649)
14.08.2023	(0.0000)	17.1450	3.5179	-	-	-	(1.0649)
13.08.2023	(0.0000)	17.0421	3.5179	-	-	-	(1.0649)
12.08.2023	(0.0000)	17.0421	3.5179	-	-	-	(1.0649)
11.08.2023	(0.0000)	17.0421	3.5179	-	-	-	(1.0649)
10.08.2023	(0.0000)	17.0181	3.5179	-	-	-	(1.0649)
09.08.2023	(0.0000)	16.9995	3.4004	-	-	-	(1.0649)
08.08.2023	(0.0000)	16.9226	3.4004	-	-	-	(1.0649)
07.08.2023	(0.0000)	16.5942	3.2835	-	-	-	(1.0649)
06.08.2023	(0.0000)	15.9624	3.2835	-	-	-	(1.0649)
05.08.2023	(0.0000)	15.9624	3.2835	-	-	-	(1.0649)
04.08.2023	(0.0000)	15.9624	3.2835	-	-	-	(1.0649)
03.08.2023	(0.0000)	15.9402	3.2835	-	-	-	(0.9747)
02.08.2023	(0.0000)	15.9223	3.2835	-	-	-	(0.9747)
01.08.2023	(0.0000)	15.7953	3.2835	-	-	-	(0.9747)
31.07.2023	(0.0000)	15.7364	3.2835	-	-	-	(0.9747)
30.07.2023	(0.0000)	15.6511	3.2835	-	-	-	(0.9747)
29.07.2023	(0.0000)	15.6511	3.2835	-	-	-	(0.9747)
28.07.2023	(0.0000)	15.6511	3.2835	-	-	-	(0.9747)
27.07.2023	(0.0000)	15.5720	3.2835	-	-	-	(0.9747)
26.07.2023	(0.0000)	15.5582	3.2835	-	-	-	(0.9747)
25.07.2023	(0.0000)	15.4489	2.9904	-	-	-	(0.9747)
24.07.2023	(0.0000)	15.4240	2.9904	-	-	-	(0.9747)
23.07.2023	(0.0000)	15.3377	2.9904	-	-	-	(0.9747)
22.07.2023	(0.0000)	15.3377	2.9904	-	-	-	(0.9747)
21.07.2023	(0.0000)	15.3377	2.9904	-	-	-	(0.9747)
20.07.2023	(0.0000)	15.3198	2.9904	-	-	-	(0.9747)
19.07.2023	(0.0000)	15.1074	2.9904	-	-	-	(0.9747)
18.07.2023	(0.0000)	14.9451	2.9904	-	-	-	(0.9747)
17.07.2023	(0.0000)	14.6971	2.8329	-	-	-	(0.9747)
16.07.2023	(0.0000)	14.5489	2.8329	-	-	-	(0.9747)
15.07.2023	(0.0000)	14.5489	2.8329	-	-	-	(0.9747)
14.07.2023	(0.0000)	14.5489	2.8329	-	-	-	(0.9747)
13.07.2023	(0.0000)	14.4925	2.8057	-	-	-	(0.9747)
12.07.2023	(0.0000)	14.2324	2.8057	-	-	-	(0.9747)
11.07.2023	(0.0000)	13.6875	2.8057	-	-	-	(0.9747)
10.07.2023	(0.0000)	13.5895	2.8057	-	-	-	(0.9747)
09.07.2023	(0.0000)	13.5429	2.8057	-	-	-	(0.9747)
08.07.2023	(0.0000)	13.5429	2.8057	-	-	-	(0.9747)
07.07.2023	(0.0000)	13.5429	2.8057	-	-	-	(0.9747)
06.07.2023	(0.0000)	13.5188	2.8057	-	-	-	(0.9747)
05.07.2023	(0.0000)	13.4618	2.7516	-	-	-	(0.9747)
04.07.2023	(0.0000)	13.4298	2.7516	-	-	-	(0.8603)
03.07.2023	(0.0000)	13.4149	2.7438	-	-	-	(0.8603)

Table of cumulative daily income and expenses arising to investors in the Fund.

DATE	INTEREST	INTEREST	INTEREST	EQUITIES	EQUITIES	MISCELLANEOUS	EXPENSES
	Foreign Interest Expense	Foreign Interest Income	UK Interest Income	Foreign Dividend Income	UK Dividend Income	Miscellaneous	Allowable expenses of management
02.07.2023	(0.0000)	13.3647	2.7438	-	-	-	(0.8603)
01.07.2023	(0.0000)	13.3647	2.7438	-	-	-	(0.8603)
30.06.2023	(0.0000)	13.3647	2.7438	-	-	-	(0.8603)
29.06.2023	(0.0000)	12.9308	2.7438	-	-	-	(0.8603)
28.06.2023	(0.0000)	12.7744	2.7438	-	-	-	(0.8603)
27.06.2023	(0.0000)	12.7622	2.7438	-	-	-	(0.8603)
26.06.2023	(0.0000)	12.7153	2.7438	-	-	-	(0.8603)
25.06.2023	(0.0000)	12.6951	2.7438	-	-	-	(0.8603)
24.06.2023	(0.0000)	12.6951	2.7438	-	-	-	(0.8603)
23.06.2023	(0.0000)	12.6951	2.7438	-	-	-	(0.8603)
22.06.2023	(0.0000)	12.5194	2.7438	-	-	-	(0.8603)
21.06.2023	(0.0000)	12.4836	2.7438	-	-	-	(0.8603)
20.06.2023	(0.0000)	12.0198	2.7269	-	-	-	(0.8603)
19.06.2023	(0.0000)	12.0122	2.7269	-	-	-	(0.8603)
18.06.2023	(0.0000)	11.8992	2.7269	-	-	-	(0.8603)
17.06.2023	(0.0000)	11.8992	2.7269	-	-	-	(0.8603)
16.06.2023	(0.0000)	11.8992	2.7269	-	-	-	(0.8603)
15.06.2023	(0.0000)	11.6754	2.7269	-	-	-	(0.8603)
14.06.2023	(0.0000)	11.6019	2.5842	-	-	-	(0.8603)
13.06.2023	(0.0000)	11.4908	2.5842	-	-	-	(0.8603)
12.06.2023	(0.0000)	11.4180	2.5751	-	-	-	(0.8603)
11.06.2023	(0.0000)	10.8708	2.4895	-	-	-	(0.8603)
10.06.2023	(0.0000)	10.8708	2.4895	-	-	-	(0.8603)
09.06.2023	(0.0000)	10.8708	2.4895	-	-	-	(0.8603)
08.06.2023	(0.0000)	10.8440	2.4895	-	-	-	(0.8603)
07.06.2023	(0.0000)	11.0048	2.4895	-	-	-	(0.8603)
06.06.2023	(0.0000)	10.9949	2.4895	-	-	-	(0.8603)
05.06.2023	(0.0000)	10.9197	2.4895	-	-	-	(0.8603)
04.06.2023	(0.0000)	10.7800	2.3664	-	-	-	(0.7615)
03.06.2023	(0.0000)	10.7800	2.3664	-	-	-	(0.7615)
02.06.2023	(0.0000)	10.7800	2.3664	-	-	-	(0.7615)
01.06.2023	(0.0000)	10.6299	2.3664	-	-	-	(0.7615)
31.05.2023	(0.0000)	10.5882	2.2012	-	-	-	(0.7615)
30.05.2023	(0.0000)	10.0165	2.2012	-	-	-	(0.7615)
29.05.2023	(0.0000)	10.0166	2.2012	-	-	-	(0.7615)
28.05.2023	(0.0000)	9.9417	2.2012	-	-	-	(0.7615)
27.05.2023	(0.0000)	9.9417	2.2012	-	-	-	(0.7615)
26.05.2023	(0.0000)	9.9417	2.2012	-	-	-	(0.7615)
25.05.2023	(0.0000)	9.8698	2.2012	-	-	-	(0.7615)
24.05.2023	(0.0000)	9.8021	2.2012	-	-	-	(0.7615)
23.05.2023	(0.0000)	9.7922	2.2012	-	-	-	(0.7615)
22.05.2023	(0.0000)	9.6064	2.2012	-	-	-	(0.7615)
21.05.2023	(0.0000)	9.5845	2.2012	-	-	-	(0.7615)
20.05.2023	(0.0000)	9.5845	2.2012	-	-	-	(0.7615)
19.05.2023	(0.0000)	9.5845	2.2012	-	-	-	(0.7615)
18.05.2023	(0.0000)	9.5660	2.2012	-	-	-	(0.7615)
17.05.2023	(0.0000)	9.5122	2.1652	-	-	-	(0.7615)
16.05.2023	(0.0000)	9.4665	2.1652	-	-	-	(0.7615)
15.05.2023	(0.0000)	9.3605	2.0126	-	-	-	(0.7615)
14.05.2023	(0.0000)	9.3150	1.9684	-	-	-	(0.7615)
13.05.2023	(0.0000)	9.3150	1.9684	-	-	-	(0.7615)
12.05.2023	(0.0000)	9.3150	1.9684	-	-	-	(0.7615)
11.05.2023	(0.0000)	9.2561	1.9222	-	-	-	(0.7615)
10.05.2023	(0.0000)	9.1199	1.9222	-	-	-	(0.7615)
09.05.2023	(0.0000)	9.0826	1.8798	-	-	-	(0.7615)
08.05.2023	(0.0000)	9.1987	1.8798	-	-	-	(0.7615)
07.05.2023	(0.0000)	9.0505	1.8588	-	-	-	(0.7615)
06.05.2023	(0.0000)	9.0505	1.8588	-	-	-	(0.7615)
05.05.2023	(0.0000)	9.0505	1.8588	-	-	-	(0.7615)
04.05.2023	(0.0000)	9.0263	1.8588	-	-	-	(0.7615)
03.05.2023	(0.0000)	9.0468	1.6918	-	-	-	(0.7011)
02.05.2023	(0.0000)	8.9922	1.6883	-	-	-	(0.7011)
01.05.2023	(0.0000)	8.8091	1.6883	-	-	-	(0.7011)
30.04.2023	-	8.5417	1.6883	-	-	-	(0.7011)
29.04.2023	-	8.3664	1.6883	-	-	-	(0.7011)
28.04.2023	-	8.3664	1.6883	-	-	-	(0.7011)
27.04.2023	-	8.3664	1.6883	-	-	-	(0.7011)
26.04.2023	-	8.3179	1.6883	-	-	-	(0.7011)
25.04.2023	-	8.3059	1.6883	-	-	-	(0.7011)
24.04.2023	-	8.2129	1.6883	-	-	-	(0.7011)
23.04.2023	-	8.1174	1.6883	-	-	-	(0.7011)
22.04.2023	-	8.1174	1.6883	-	-	-	(0.7011)
21.04.2023	-	8.1174	1.6883	-	-	-	(0.7011)
20.04.2023	-	8.0951	1.6883	-	-	-	(0.7011)
19.04.2023	-	7.9124	1.6645	-	-	-	(0.7011)
18.04.2023	-	7.7269	1.6645	-	-	-	(0.7011)
17.04.2023	-	7.5960	1.5018	-	-	-	(0.7011)
16.04.2023	-	7.5670	1.5018	-	-	-	(0.7011)
15.04.2023	-	7.5670	1.5018	-	-	-	(0.7011)
14.04.2023	-	7.5670	1.5018	-	-	-	(0.7011)
13.04.2023	-	7.3480	1.5018	-	-	-	(0.7011)
12.04.2023	-	7.3350	1.3624	-	-	-	(0.7011)
11.04.2023	-	7.0317	1.3141	-	-	-	(0.7011)
10.04.2023	-	7.0493	1.3141	-	-	-	(0.7011)
09.04.2023	-	7.0493	1.3141	-	-	-	(0.7011)
08.04.2023	-	7.0493	1.3141	-	-	-	(0.7011)
07.04.2023	-	7.0493	1.3141	-	-	-	(0.7011)
06.04.2023	-	6.7554	1.3141	-	-	-	(0.7011)
05.04.2023	-	6.6958	1.3141	-	-	-	(0.7011)
04.04.2023	-	6.6840	1.3141	-	-	-	(0.5981)
03.04.2023	-	6.5923	1.3141	-	-	-	(0.5981)
02.04.2023	-	6.5379	1.3141	-	-	-	(0.5981)

Table of cumulative daily income and expenses arising to investors in the Fund.

DATE	INTEREST		INTEREST	EQUITIES		MISCELLANEOUS	EXPENSES
	Foreign Interest Expense	Foreign Interest Income	UK Interest Income	Foreign Dividend Income	UK Dividend Income	Miscellaneous	Allowable expenses of management
01.04.2023	-	6.5379	1.3141	-	-	-	(0.5981)
31.03.2023	-	6.5379	1.3141	-	-	-	(0.5981)
30.03.2023	-	6.3799	1.3141	-	-	-	(0.5981)
29.03.2023	-	6.3713	1.3141	-	-	-	(0.5981)
28.03.2023	-	6.3590	1.3141	-	-	-	(0.5981)
27.03.2023	-	6.3462	1.3141	-	-	-	(0.5981)
26.03.2023	-	6.3030	1.3141	-	-	-	(0.5981)
25.03.2023	-	6.3030	1.3141	-	-	-	(0.5981)
24.03.2023	-	6.3030	1.3141	-	-	-	(0.5981)
23.03.2023	-	6.2144	1.3141	-	-	-	(0.5981)
22.03.2023	-	6.0750	1.3141	-	-	-	(0.5981)
21.03.2023	-	5.9498	1.3141	-	-	-	(0.5981)
20.03.2023	-	5.8719	1.3141	-	-	-	(0.5981)
19.03.2023	-	5.8280	1.3141	-	-	-	(0.5981)
18.03.2023	-	5.8280	1.3141	-	-	-	(0.5981)
17.03.2023	-	5.8280	1.3141	-	-	-	(0.5981)
16.03.2023	-	5.8160	1.3141	-	-	-	(0.5981)
15.03.2023	-	5.6748	1.3141	-	-	-	(0.5981)
14.03.2023	-	5.6656	1.3141	-	-	-	(0.5981)
13.03.2023	-	5.4696	1.2592	-	-	-	(0.5981)
12.03.2023	-	5.3988	1.2592	-	-	-	(0.5981)
11.03.2023	-	5.3988	1.2592	-	-	-	(0.5981)
10.03.2023	-	5.3988	1.2592	-	-	-	(0.5981)
09.03.2023	-	5.0655	1.2047	-	-	-	(0.5981)
08.03.2023	-	5.0581	1.2047	-	-	-	(0.5981)
07.03.2023	-	5.0510	1.2047	-	-	-	(0.5981)
06.03.2023	-	5.0137	1.2047	-	-	-	(0.5981)
05.03.2023	-	4.9698	1.2047	-	-	-	(0.5981)
04.03.2023	-	4.9698	1.2047	-	-	-	(0.5981)
03.03.2023	-	4.9698	1.2047	-	-	-	(0.5981)
02.03.2023	-	4.9586	1.2047	-	-	-	(0.5100)
01.03.2023	-	4.9084	1.2047	-	-	-	(0.5100)
28.02.2023	-	4.7795	1.1712	-	-	-	(0.5100)
27.02.2023	-	4.5963	1.1712	-	-	-	(0.5100)
26.02.2023	-	4.4308	1.1712	-	-	-	(0.5100)
25.02.2023	-	4.4308	1.1712	-	-	-	(0.5100)
24.02.2023	-	4.4308	1.1712	-	-	-	(0.5100)
23.02.2023	-	4.4199	1.1712	-	-	-	(0.5100)
22.02.2023	-	4.3868	1.1712	-	-	-	(0.5100)
21.02.2023	-	4.1244	1.1712	-	-	-	(0.5100)
20.02.2023	-	4.0305	1.1712	-	-	-	(0.5100)
19.02.2023	-	3.8857	1.1324	-	-	-	(0.5100)
18.02.2023	-	3.8857	1.1324	-	-	-	(0.5100)
17.02.2023	-	3.8857	1.1324	-	-	-	(0.5100)
16.02.2023	-	3.8842	1.1127	-	-	-	(0.5100)
15.02.2023	-	3.9507	1.1127	-	-	-	(0.5100)
14.02.2023	-	3.8794	0.9578	-	-	-	(0.5100)
13.02.2023	-	3.8160	0.9578	-	-	-	(0.5100)
12.02.2023	-	3.7910	0.8945	-	-	-	(0.5100)
11.02.2023	-	3.7910	0.8945	-	-	-	(0.5100)
10.02.2023	-	3.7910	0.8945	-	-	-	(0.5100)
09.02.2023	-	3.7822	0.8945	-	-	-	(0.5100)
08.02.2023	-	3.7783	0.8945	-	-	-	(0.5100)
07.02.2023	-	3.7731	0.8945	-	-	-	(0.5100)
06.02.2023	-	3.7668	0.7988	-	-	-	(0.5100)
05.02.2023	-	3.7218	0.7988	-	-	-	(0.5100)
04.02.2023	-	3.7218	0.7988	-	-	-	(0.5100)
03.02.2023	-	3.7218	0.7988	-	-	-	(0.5100)
02.02.2023	-	3.6511	0.7988	-	-	-	(0.4160)
01.02.2023	-	3.6461	0.7881	-	-	-	(0.4160)
31.01.2023	-	3.6388	0.7881	-	-	-	(0.4160)
30.01.2023	-	3.4817	0.7881	-	-	-	(0.4160)
29.01.2023	-	3.4779	0.7881	-	-	-	(0.4160)
28.01.2023	-	3.4779	0.7881	-	-	-	(0.4160)
27.01.2023	-	3.4779	0.7881	-	-	-	(0.4160)
26.01.2023	-	3.4694	0.7881	-	-	-	(0.4160)
25.01.2023	-	3.4649	0.7881	-	-	-	(0.4160)
24.01.2023	-	3.4415	0.7881	-	-	-	(0.4160)
23.01.2023	-	3.4110	0.6868	-	-	-	(0.4160)
22.01.2023	-	3.3904	0.6868	-	-	-	(0.4160)
21.01.2023	-	3.3904	0.6868	-	-	-	(0.4160)
20.01.2023	-	3.3904	0.6868	-	-	-	(0.4160)
19.01.2023	-	3.4124	0.6868	-	-	-	(0.4160)
18.01.2023	-	3.3140	0.6868	-	-	-	(0.4144)
17.01.2023	-	3.2087	0.6868	-	-	-	(0.4144)
16.01.2023	-	3.0897	0.6868	-	-	-	(0.4144)
15.01.2023	-	3.0319	0.6514	-	-	-	(0.4144)
14.01.2023	-	3.0319	0.6514	-	-	-	(0.4144)
13.01.2023	-	3.0319	0.6514	-	-	-	(0.4144)
12.01.2023	-	3.0056	0.6344	-	-	-	(0.4144)
11.01.2023	-	3.0007	0.6344	-	-	-	(0.4144)
10.01.2023	-	2.9962	0.6344	-	-	-	(0.4144)
09.01.2023	-	2.9753	0.6344	-	-	-	(0.4144)
08.01.2023	-	2.9707	0.6165	-	-	-	(0.4144)
07.01.2023	-	2.9707	0.6165	-	-	-	(0.4144)
06.01.2023	-	2.9707	0.6165	-	-	-	(0.4144)
05.01.2023	-	2.9389	0.6165	-	-	-	(0.4144)
04.01.2023	-	2.9316	0.6165	-	-	-	(0.3147)
03.01.2023	-	2.9265	0.6165	-	-	-	(0.3147)
02.01.2023	-	2.9236	0.6165	-	-	-	(0.3147)
01.01.2023	-	2.9078	0.6165	-	-	-	(0.3147)
31.12.2022	-	2.9078	0.6165	-	-	-	(0.3147)

Table of cumulative daily income and expenses arising to investors in the Fund.

DATE	INTEREST		INTEREST	EQUITIES		MISCELLANEOUS	EXPENSES
	Foreign Interest Expense	Foreign Interest Income	UK Interest Income	Foreign Dividend Income	UK Dividend Income	Miscellaneous	Allowable expenses of management
30.12.2022	-	2.7676	0.6165	-	-	-	(0.3147)
29.12.2022	-	2.7676	0.6165	-	-	-	(0.3147)
28.12.2022	-	2.7620	0.6165	-	-	-	(0.3147)
27.12.2022	-	2.7588	0.6165	-	-	-	(0.3147)
26.12.2022	-	2.7588	0.6165	-	-	-	(0.3147)
25.12.2022	-	2.6379	0.6165	-	-	-	(0.3147)
24.12.2022	-	2.6379	0.6165	-	-	-	(0.3147)
23.12.2022	-	2.6379	0.6165	-	-	-	(0.3147)
22.12.2022	-	2.6177	0.6165	-	-	-	(0.3147)
21.12.2022	-	2.5969	0.6165	-	-	-	(0.3147)
20.12.2022	-	2.4518	0.6165	-	-	-	(0.3147)
19.12.2022	-	2.4262	0.6165	-	-	-	(0.3147)
18.12.2022	-	2.3954	0.6165	-	-	-	(0.3147)
17.12.2022	-	2.3954	0.6165	-	-	-	(0.3147)
16.12.2022	-	2.3954	0.6165	-	-	-	(0.3147)
15.12.2022	-	2.2707	0.5902	-	-	-	(0.3147)
14.12.2022	-	2.2653	0.5902	-	-	-	(0.3147)
13.12.2022	-	2.2512	0.5902	-	-	-	(0.3147)
12.12.2022	-	2.2194	0.5616	-	-	-	(0.3147)
11.12.2022	-	2.1485	0.5616	-	-	-	(0.3147)
10.12.2022	-	2.1485	0.5616	-	-	-	(0.3147)
09.12.2022	-	2.1485	0.5616	-	-	-	(0.3147)
08.12.2022	-	2.1350	0.5616	-	-	-	(0.3147)
07.12.2022	-	2.1160	0.5616	-	-	-	(0.3147)
06.12.2022	-	2.0854	0.5616	-	-	-	(0.3147)
05.12.2022	-	1.6509	0.4705	-	-	-	(0.3147)
04.12.2022	-	1.5935	0.4705	-	-	-	(0.2056)
03.12.2022	-	1.5935	0.4705	-	-	-	(0.2056)
02.12.2022	-	1.5935	0.4705	-	-	-	(0.2056)
01.12.2022	-	1.5638	0.4705	-	-	-	(0.2056)
30.11.2022	-	1.3743	0.4577	-	-	-	(0.2056)
29.11.2022	-	1.2356	0.4577	-	-	-	(0.2056)
28.11.2022	-	1.1672	0.4097	-	-	-	(0.2056)
27.11.2022	-	1.1534	0.4097	-	-	-	(0.2056)
26.11.2022	-	1.1534	0.4097	-	-	-	(0.2056)
25.11.2022	-	1.1534	0.4097	-	-	-	(0.2056)
24.11.2022	-	1.1495	0.4097	-	-	-	(0.2056)
23.11.2022	-	1.1483	0.3644	-	-	-	(0.2056)
22.11.2022	-	1.1471	0.3644	-	-	-	(0.2056)
21.11.2022	-	1.1363	0.3578	-	-	-	(0.2056)
20.11.2022	-	1.1091	0.2528	-	-	-	(0.2056)
19.11.2022	-	1.1091	0.2528	-	-	-	(0.2056)
18.11.2022	-	1.1091	0.2528	-	-	-	(0.2056)
17.11.2022	-	1.0918	0.2528	-	-	-	(0.2056)
16.11.2022	-	1.0014	0.2466	-	-	-	(0.2056)
15.11.2022	-	0.9700	0.2466	-	-	-	(0.2056)
14.11.2022	-	0.9453	0.2076	-	-	-	(0.2056)
13.11.2022	-	0.9370	0.2076	-	-	-	(0.2056)
12.11.2022	-	0.9370	0.2076	-	-	-	(0.2056)
11.11.2022	-	0.9370	0.2076	-	-	-	(0.2056)
10.11.2022	-	0.9264	0.1958	-	-	-	(0.2056)
09.11.2022	-	0.9382	0.1958	-	-	-	(0.2056)
08.11.2022	-	0.7937	0.1958	-	-	-	(0.2056)
07.11.2022	-	0.7860	0.1958	-	-	-	(0.2056)
06.11.2022	-	0.7277	0.1958	-	-	-	(0.2056)
05.11.2022	-	0.7277	0.1958	-	-	-	(0.2056)
04.11.2022	-	0.7277	0.1958	-	-	-	(0.2056)
03.11.2022	-	0.7271	0.1958	-	-	-	(0.1258)
02.11.2022	-	0.7171	0.1958	-	-	-	(0.1258)
01.11.2022	-	0.6441	0.1958	-	-	-	(0.1258)
31.10.2022	-	0.6433	0.1958	-	-	-	(0.1258)
30.10.2022	-	0.5014	0.1958	-	-	-	(0.1258)
29.10.2022	-	0.5014	0.1958	-	-	-	(0.1258)
28.10.2022	-	0.5014	0.1958	-	-	-	(0.1258)
27.10.2022	-	0.4944	0.1958	-	-	-	(0.1258)
26.10.2022	-	0.4934	0.1958	-	-	-	(0.1254)
25.10.2022	-	0.4917	0.1958	-	-	-	(0.1254)
24.10.2022	-	0.4396	0.1958	-	-	-	(0.1254)
23.10.2022	-	0.4374	0.1958	-	-	-	(0.1254)
22.10.2022	-	0.4374	0.1958	-	-	-	(0.1254)
21.10.2022	-	0.4374	0.1958	-	-	-	(0.1254)
20.10.2022	-	0.4354	0.1958	-	-	-	(0.1254)
19.10.2022	-	0.3422	0.1958	-	-	-	(0.1254)
18.10.2022	-	0.3405	0.1958	-	-	-	(0.1254)
17.10.2022	-	0.3294	0.1671	-	-	-	(0.1254)
16.10.2022	-	0.1880	0.0806	-	-	-	(0.1254)
15.10.2022	-	0.1880	0.0806	-	-	-	(0.1254)
14.10.2022	-	0.1880	0.0806	-	-	-	(0.1254)
13.10.2022	-	0.1844	0.0806	-	-	-	(0.1254)
12.10.2022	-	0.1842	0.0026	-	-	-	(0.1254)
11.10.2022	-	0.1804	0.0026	-	-	-	(0.1254)
10.10.2022	-	0.1793	0.0026	-	-	-	(0.1254)
09.10.2022	-	0.1594	0.0026	-	-	-	(0.1254)
08.10.2022	-	0.1594	0.0026	-	-	-	(0.1254)
07.10.2022	-	0.1594	0.0026	-	-	-	(0.1254)
06.10.2022	-	0.1608	0.0026	-	-	-	(0.1254)
05.10.2022	-	0.1538	0.0026	-	-	-	(0.1254)
04.10.2022	-	0.1016	0.0026	-	-	-	(0.0356)
03.10.2022	-	0.0931	-	-	-	-	-
02.10.2022	-	-	-	-	-	-	-
01.10.2022	-	-	-	-	-	-	-

PICTET CH-SHORT-TERM MONEY MARKET GBP - UK REPORTING FUND STATUS

Annual Report - PICTET CH-SHORT-TERM MONEY MARKET GBP - Z DY

For the period from 1 October 2022 to 30 September 2023

The Fund has obtained UK Reporting Fund status and this report is provided to investors in accordance with the Offshore Funds (Tax) Regulations 2009 to enable investors to meet their UK tax obligations.

The Fund is treated as a Transparent Reporting Fund and as such is treated as tax transparent for income tax purposes and opaque for capital gains tax purposes for UK investors.

For tax purposes the Funds' income and expenses are deemed to arise directly in the hands of UK investors when they arise to the Fund, but capital returns from the underlying investments held by the Fund are not taxed when they are realised and instead a taxable capital gain or loss arises when the units in the Fund are disposed of.

The Fund does not operate equalisation for UK tax reporting purposes, and all amounts are reported without equalisation.

Fund	PICTET CH-SHORT-TERM MONEY MARKET GBP		Distributions paid in respect of the period (per unit)	32.10 GBP
Unit	Z dy	HMRC share class reference	Ex date	17.11.2023
ISIN	CH0044647805	P0057-0046	Pay Date	21.11.2023

Report to Individual Investors

This report is prepared for investors who are UK tax resident and UK domiciled and subject to income tax. Investors subject to UK Corporation Tax should refer to the Report to Corporate Investors.

Cumulative income and expenses per unit for the reporting period

From 1 October 2022 to 5 April 2023

	Per Unit (GBP)
INTEREST	
Foreign Interest Expense	-
Foreign Interest Income	6.7012
UK Interest Income	1.3151
EQUITIES	
Foreign Dividend Income	-
UK Dividend Income	-
MISCELLANEOUS	
Miscellaneous	-
EXPENSES	
Allowable expenses of management	(0.4054)

From 6 April 2023 to 30 September 2023

	Per Unit (GBP)
INTEREST	
Foreign Interest Expense	(0.0000)
Foreign Interest Income	14.2270
UK Interest Income	3.9288
EQUITIES	
Foreign Dividend Income	-
UK Dividend Income	-
MISCELLANEOUS	
Miscellaneous	-
EXPENSES	
Allowable expenses of management	(7.9806)
EXCESS REPORTABLE INCOME	
Excess Reportable Income from holdings in Reporting Offshore Funds	-
Excess Reportable Income from holdings in Non-Reporting Offshore Funds	-
Interest from Deep Discount Securities	-

How investors should use this information:

The above figures are shown on a cumulative basis for investors who have held units throughout the entire period, reported in GBP. For investors who bought or sold units during the reporting period a table of the income and expenses arising on a daily basis is provided separately below.

An investor who has held units throughout the entire period should take the income or expense per unit stated above and multiply this figure by the number of units held to calculate the income and expenses to be reported for UK income tax purposes for the relevant income tax period.

An investor who bought/sold units part way through the period should calculate their taxable income and expense figures by taking the cumulative income figure from the table below at the date of disposal and subtracting the income figure at the date of acquisition. Where the units were held prior to the start of the period but sold part way through the period, the investor should just take the cumulative figure at the date of disposal. The income or expense can be allocated to the appropriate income tax period by adjusting for the cumulative income or expense at 5 April.

Investors holding units in the fund as at 30 September 2023 should also include any "Excess Reportable Income" in their tax returns, which is calculated by taking the excess reportable income per unit amounts reported above and multiplying by the number of units held at 30 September 2023. The excess amounts arise on the fund distribution date, which is 31 March 2024. The Fund remains a reporting fund as at the date of this report.

Note 1: Interest income per unit includes adjustments required under the "Accrued Income Scheme" in respect of interest purchased and sold included within the capital price of debt securities.

Note 2: Expenses per unit are based on the total expenses of management incurred by the Fund. Certain investors may be able to claim tax relief for management expenses incurred by the Fund.

Note 3: On disposal of units, investors should consider whether any distributions made during their holding period affect the base cost of the units disposed for UK capital gains tax purposes.

Note 4: The annual fair value movement in relation to the DDS held by the Fund has been calculated and reported as additional excess reportable income per unit from DDS to investors holding units at the end of the reporting period. If there was a fair value loss this has been carried forward to future periods and no DDS adjustment has been reported. Where any excess reportable income per unit from DDS amounts are reported above, these arise on the fund distribution date which is 31 March 2024.

Note 5: Returns from swap contracts are not included in the figures presented on this report as returns from swap contracts may be treated as capital returns for some investors. A breakdown of return from swaps can be provided upon request

The information provided above is not intended to constitute legal, tax or investment advice, and investors are advised to seek their own advice on the tax consequences of an investment in the Fund.

Table of cumulative daily income and expenses arising to investors in the Fund.

DATE	INTEREST	INTEREST	INTEREST	EQUITIES	EQUITIES	MISCELLANEOUS	EXPENSES
	Foreign Interest Expense	Foreign Interest Income	UK Interest Income	Foreign Dividend Income	UK Dividend Income	Miscellaneous	Allowable expenses of management
30.09.2023	(0.0000)	20.9282	5.2439	-	-	-	(8.3860)
29.09.2023	(0.0000)	21.1111	5.2244	-	-	-	(8.3860)
28.09.2023	(0.0000)	21.1111	5.2244	-	-	-	(8.3860)
27.09.2023	(0.0000)	21.1042	5.2244	-	-	-	(8.3860)
26.09.2023	(0.0000)	21.0903	5.2244	-	-	-	(8.3860)
25.09.2023	(0.0000)	20.9894	5.2244	-	-	-	(8.3860)
24.09.2023	(0.0000)	20.8810	4.9742	-	-	-	(8.3860)
23.09.2023	(0.0000)	20.8810	4.9742	-	-	-	(8.3860)
22.09.2023	(0.0000)	20.8810	4.9742	-	-	-	(8.3860)
21.09.2023	(0.0000)	20.6998	4.9742	-	-	-	(8.3860)
20.09.2023	(0.0000)	20.6837	4.9742	-	-	-	(8.3860)
19.09.2023	(0.0000)	20.6707	4.9742	-	-	-	(8.3123)
18.09.2023	(0.0000)	20.2483	4.9742	-	-	-	(8.3123)
17.09.2023	(0.0000)	20.0351	4.9742	-	-	-	(8.3123)
16.09.2023	(0.0000)	20.0351	4.9742	-	-	-	(8.3123)
15.09.2023	(0.0000)	20.0351	4.9742	-	-	-	(8.3123)
14.09.2023	(0.0000)	19.9352	4.8906	-	-	-	(8.3123)
13.09.2023	(0.0000)	19.9166	4.8906	-	-	-	(8.3123)
12.09.2023	(0.0000)	19.4073	4.8389	-	-	-	(8.3123)
11.09.2023	(0.0000)	18.6626	4.7365	-	-	-	(8.3123)
10.09.2023	(0.0000)	18.2845	4.7365	-	-	-	(8.3123)
09.09.2023	(0.0000)	18.2845	4.7365	-	-	-	(8.3123)
08.09.2023	(0.0000)	18.2845	4.7365	-	-	-	(8.3123)
07.09.2023	(0.0000)	18.2661	4.6159	-	-	-	(8.3123)
06.09.2023	(0.0000)	18.0741	4.6159	-	-	-	(8.3123)
05.09.2023	(0.0000)	17.9085	4.6159	-	-	-	(8.3123)
04.09.2023	(0.0000)	17.8936	4.6159	-	-	-	(8.2818)
03.09.2023	(0.0000)	17.7306	4.6159	-	-	-	(8.2818)
02.09.2023	(0.0000)	17.7306	4.6159	-	-	-	(8.2818)
01.09.2023	(0.0000)	17.7306	4.6159	-	-	-	(8.2818)
31.08.2023	(0.0000)	17.7123	4.5490	-	-	-	(8.2818)
30.08.2023	(0.0000)	17.6967	4.2832	-	-	-	(8.2818)
29.08.2023	(0.0000)	17.5010	4.2832	-	-	-	(8.2818)
28.08.2023	(0.0000)	17.4994	4.2832	-	-	-	(8.2818)
27.08.2023	(0.0000)	17.4450	4.2832	-	-	-	(8.2818)
26.08.2023	(0.0000)	17.4450	4.2832	-	-	-	(8.2818)
25.08.2023	(0.0000)	17.4450	4.2832	-	-	-	(8.2818)
24.08.2023	(0.0000)	17.4260	4.2832	-	-	-	(8.2818)
23.08.2023	(0.0000)	17.3645	4.2832	-	-	-	(8.2818)
22.08.2023	(0.0000)	17.3493	4.2832	-	-	-	(8.2818)
21.08.2023	(0.0000)	17.3339	4.2223	-	-	-	(8.2818)
20.08.2023	(0.0000)	17.2858	4.1831	-	-	-	(8.2818)
19.08.2023	(0.0000)	17.2858	4.1831	-	-	-	(8.2818)
18.08.2023	(0.0000)	17.2858	4.1831	-	-	-	(8.2818)
17.08.2023	(0.0000)	17.0584	4.1348	-	-	-	(8.2818)
16.08.2023	(0.0000)	16.9774	3.9279	-	-	-	(8.2818)
15.08.2023	(0.0000)	17.2709	3.8045	-	-	-	(8.2818)
14.08.2023	(0.0000)	17.1610	3.5212	-	-	-	(8.2818)
13.08.2023	(0.0000)	17.0579	3.5212	-	-	-	(8.2818)
12.08.2023	(0.0000)	17.0579	3.5212	-	-	-	(8.2818)
11.08.2023	(0.0000)	17.0579	3.5212	-	-	-	(8.2818)
10.08.2023	(0.0000)	17.0339	3.5212	-	-	-	(8.2818)
09.08.2023	(0.0000)	17.0153	3.4036	-	-	-	(8.2818)
08.08.2023	(0.0000)	16.9383	3.4036	-	-	-	(8.2818)
07.08.2023	(0.0000)	16.6095	3.2865	-	-	-	(8.2818)
06.08.2023	(0.0000)	15.9770	3.2865	-	-	-	(8.2818)
05.08.2023	(0.0000)	15.9770	3.2865	-	-	-	(8.2818)
04.08.2023	(0.0000)	15.9770	3.2865	-	-	-	(8.2818)
03.08.2023	(0.0000)	15.9548	3.2865	-	-	-	(8.2568)
02.08.2023	(0.0000)	15.9369	3.2865	-	-	-	(8.2568)
01.08.2023	(0.0000)	15.8097	3.2865	-	-	-	(8.2568)
31.07.2023	(0.0000)	15.7508	3.2865	-	-	-	(8.2568)
30.07.2023	(0.0000)	15.6653	3.2865	-	-	-	(8.2568)
29.07.2023	(0.0000)	15.6653	3.2865	-	-	-	(8.2568)
28.07.2023	(0.0000)	15.6653	3.2865	-	-	-	(8.2568)
27.07.2023	(0.0000)	15.5862	3.2865	-	-	-	(8.2568)
26.07.2023	(0.0000)	15.5723	3.2865	-	-	-	(8.2568)
25.07.2023	(0.0000)	15.4630	2.9931	-	-	-	(8.2568)
24.07.2023	(0.0000)	15.4380	2.9931	-	-	-	(8.2568)
23.07.2023	(0.0000)	15.3517	2.9931	-	-	-	(8.2568)
22.07.2023	(0.0000)	15.3517	2.9931	-	-	-	(8.2568)
21.07.2023	(0.0000)	15.3517	2.9931	-	-	-	(8.2568)
20.07.2023	(0.0000)	15.3337	2.9931	-	-	-	(8.2568)
19.07.2023	(0.0000)	15.1211	2.9931	-	-	-	(8.2568)
18.07.2023	(0.0000)	14.9586	2.9931	-	-	-	(8.2568)
17.07.2023	(0.0000)	14.7103	2.8354	-	-	-	(8.2568)
16.07.2023	(0.0000)	14.5619	2.8354	-	-	-	(8.2568)
15.07.2023	(0.0000)	14.5619	2.8354	-	-	-	(8.2568)
14.07.2023	(0.0000)	14.5619	2.8354	-	-	-	(8.2568)
13.07.2023	(0.0000)	14.5055	2.8081	-	-	-	(8.2568)
12.07.2023	(0.0000)	14.2451	2.8081	-	-	-	(8.2568)
11.07.2023	(0.0000)	13.6996	2.8081	-	-	-	(8.2568)
10.07.2023	(0.0000)	13.6015	2.8081	-	-	-	(8.2568)
09.07.2023	(0.0000)	13.5549	2.8081	-	-	-	(8.2568)
08.07.2023	(0.0000)	13.5549	2.8081	-	-	-	(8.2568)
07.07.2023	(0.0000)	13.5549	2.8081	-	-	-	(8.2568)
06.07.2023	(0.0000)	13.5307	2.8081	-	-	-	(8.2568)
05.07.2023	(0.0000)	13.4737	2.7540	-	-	-	(8.2568)
04.07.2023	(0.0000)	13.4417	2.7540	-	-	-	(8.2342)
03.07.2023	(0.0000)	13.4268	2.7462	-	-	-	(8.2342)

Table of cumulative daily income and expenses arising to investors in the Fund.

DATE	INTEREST	INTEREST	INTEREST	EQUITIES	EQUITIES	MISCELLANEOUS	EXPENSES
	Foreign Interest Expense	Foreign Interest Income	UK Interest Income	Foreign Dividend Income	UK Dividend Income	Miscellaneous	Allowable expenses of management
02.07.2023	(0.0000)	13.3765	2.7462	-	-	-	(8.2342)
01.07.2023	(0.0000)	13.3765	2.7462	-	-	-	(8.2342)
30.06.2023	(0.0000)	13.3765	2.7462	-	-	-	(8.2342)
29.06.2023	(0.0000)	12.9422	2.7462	-	-	-	(8.2342)
28.06.2023	(0.0000)	12.7855	2.7462	-	-	-	(8.2342)
27.06.2023	(0.0000)	12.7733	2.7462	-	-	-	(8.2342)
26.06.2023	(0.0000)	12.7264	2.7462	-	-	-	(8.2342)
25.06.2023	(0.0000)	12.7061	2.7462	-	-	-	(8.2342)
24.06.2023	(0.0000)	12.7061	2.7462	-	-	-	(8.2342)
23.06.2023	(0.0000)	12.7061	2.7462	-	-	-	(8.2342)
22.06.2023	(0.0000)	12.5303	2.7462	-	-	-	(8.2342)
21.06.2023	(0.0000)	12.4944	2.7462	-	-	-	(8.2342)
20.06.2023	(0.0000)	12.0302	2.7292	-	-	-	(8.2342)
19.06.2023	(0.0000)	12.0226	2.7292	-	-	-	(8.2342)
18.06.2023	(0.0000)	11.9095	2.7292	-	-	-	(8.2342)
17.06.2023	(0.0000)	11.9095	2.7292	-	-	-	(8.2342)
16.06.2023	(0.0000)	11.9095	2.7292	-	-	-	(8.2342)
15.06.2023	(0.0000)	11.6855	2.7292	-	-	-	(8.2342)
14.06.2023	(0.0000)	11.6118	2.5864	-	-	-	(8.2342)
13.06.2023	(0.0000)	11.5006	2.5864	-	-	-	(8.2342)
12.06.2023	(0.0000)	11.4277	2.5773	-	-	-	(8.2342)
11.06.2023	(0.0000)	10.8801	2.4916	-	-	-	(8.2342)
10.06.2023	(0.0000)	10.8801	2.4916	-	-	-	(8.2342)
09.06.2023	(0.0000)	10.8801	2.4916	-	-	-	(8.2342)
08.06.2023	(0.0000)	10.8532	2.4916	-	-	-	(8.2342)
07.06.2023	(0.0000)	11.0142	2.4916	-	-	-	(8.2342)
06.06.2023	(0.0000)	11.0043	2.4916	-	-	-	(8.2342)
05.06.2023	(0.0000)	10.9290	2.4916	-	-	-	(8.2342)
04.06.2023	(0.0000)	10.7892	2.3684	-	-	-	(7.6432)
03.06.2023	(0.0000)	10.7892	2.3684	-	-	-	(7.6432)
02.06.2023	(0.0000)	10.7892	2.3684	-	-	-	(7.6432)
01.06.2023	(0.0000)	10.6389	2.3684	-	-	-	(7.6432)
31.05.2023	(0.0000)	10.5972	2.2030	-	-	-	(7.6432)
30.05.2023	(0.0000)	10.0249	2.2030	-	-	-	(7.6432)
29.05.2023	(0.0000)	10.0250	2.2030	-	-	-	(7.6432)
28.05.2023	(0.0000)	9.9500	2.2030	-	-	-	(7.6432)
27.05.2023	(0.0000)	9.9500	2.2030	-	-	-	(7.6432)
26.05.2023	(0.0000)	9.9500	2.2030	-	-	-	(7.6432)
25.05.2023	(0.0000)	9.8780	2.2030	-	-	-	(7.6432)
24.05.2023	(0.0000)	9.8103	2.2030	-	-	-	(7.6432)
23.05.2023	(0.0000)	9.8004	2.2030	-	-	-	(7.6432)
22.05.2023	(0.0000)	9.6144	2.2030	-	-	-	(7.6432)
21.05.2023	(0.0000)	9.5924	2.2030	-	-	-	(7.6432)
20.05.2023	(0.0000)	9.5924	2.2030	-	-	-	(7.6432)
19.05.2023	(0.0000)	9.5924	2.2030	-	-	-	(7.6432)
18.05.2023	(0.0000)	9.5739	2.2030	-	-	-	(7.6432)
17.05.2023	(0.0000)	9.5201	2.1670	-	-	-	(7.6432)
16.05.2023	(0.0000)	9.4744	2.1670	-	-	-	(7.6432)
15.05.2023	(0.0000)	9.3682	2.0142	-	-	-	(7.6432)
14.05.2023	(0.0000)	9.3228	1.9700	-	-	-	(7.6432)
13.05.2023	(0.0000)	9.3228	1.9700	-	-	-	(7.6432)
12.05.2023	(0.0000)	9.3228	1.9700	-	-	-	(7.6432)
11.05.2023	(0.0000)	9.2637	1.9238	-	-	-	(7.6432)
10.05.2023	(0.0000)	9.1274	1.9238	-	-	-	(7.6432)
09.05.2023	(0.0000)	9.0901	1.8813	-	-	-	(7.6432)
08.05.2023	(0.0000)	9.2063	1.8813	-	-	-	(7.6432)
07.05.2023	(0.0000)	9.0579	1.8604	-	-	-	(7.6432)
06.05.2023	(0.0000)	9.0579	1.8604	-	-	-	(7.6432)
05.05.2023	(0.0000)	9.0579	1.8604	-	-	-	(7.6432)
04.05.2023	(0.0000)	9.0337	1.8604	-	-	-	(7.6432)
03.05.2023	(0.0000)	9.0542	1.6932	-	-	-	(0.4054)
02.05.2023	(0.0000)	8.9996	1.6896	-	-	-	(0.4054)
01.05.2023	(0.0000)	8.8164	1.6896	-	-	-	(0.4054)
30.04.2023	-	8.5487	1.6896	-	-	-	(0.4054)
29.04.2023	-	8.3733	1.6896	-	-	-	(0.4054)
28.04.2023	-	8.3733	1.6896	-	-	-	(0.4054)
27.04.2023	-	8.3733	1.6896	-	-	-	(0.4054)
26.04.2023	-	8.3247	1.6896	-	-	-	(0.4054)
25.04.2023	-	8.3127	1.6896	-	-	-	(0.4054)
24.04.2023	-	8.2197	1.6896	-	-	-	(0.4054)
23.04.2023	-	8.1240	1.6896	-	-	-	(0.4054)
22.04.2023	-	8.1240	1.6896	-	-	-	(0.4054)
21.04.2023	-	8.1240	1.6896	-	-	-	(0.4054)
20.04.2023	-	8.1017	1.6896	-	-	-	(0.4054)
19.04.2023	-	7.9188	1.6659	-	-	-	(0.4054)
18.04.2023	-	7.7332	1.6659	-	-	-	(0.4054)
17.04.2023	-	7.6022	1.5030	-	-	-	(0.4054)
16.04.2023	-	7.5732	1.5030	-	-	-	(0.4054)
15.04.2023	-	7.5732	1.5030	-	-	-	(0.4054)
14.04.2023	-	7.5732	1.5030	-	-	-	(0.4054)
13.04.2023	-	7.3539	1.5030	-	-	-	(0.4054)
12.04.2023	-	7.3409	1.3635	-	-	-	(0.4054)
11.04.2023	-	7.0373	1.3151	-	-	-	(0.4054)
10.04.2023	-	7.0550	1.3151	-	-	-	(0.4054)
09.04.2023	-	7.0550	1.3151	-	-	-	(0.4054)
08.04.2023	-	7.0550	1.3151	-	-	-	(0.4054)
07.04.2023	-	7.0550	1.3151	-	-	-	(0.4054)
06.04.2023	-	6.7608	1.3151	-	-	-	(0.4054)
05.04.2023	-	6.7012	1.3151	-	-	-	(0.4054)
04.04.2023	-	6.6894	1.3151	-	-	-	(0.3836)
03.04.2023	-	6.5976	1.3151	-	-	-	(0.3836)
02.04.2023	-	6.5432	1.3151	-	-	-	(0.3836)

Table of cumulative daily income and expenses arising to investors in the Fund.

DATE	INTEREST		INTEREST	EQUITIES		MISCELLANEOUS	EXPENSES
	Foreign Interest Expense	Foreign Interest Income	UK Interest Income	Foreign Dividend Income	UK Dividend Income	Miscellaneous	Allowable expenses of management
01.04.2023	-	6.5432	1.3151	-	-	-	(0.3836)
31.03.2023	-	6.5432	1.3151	-	-	-	(0.3836)
30.03.2023	-	6.3850	1.3151	-	-	-	(0.3836)
29.03.2023	-	6.3764	1.3151	-	-	-	(0.3836)
28.03.2023	-	6.3641	1.3151	-	-	-	(0.3836)
27.03.2023	-	6.3512	1.3151	-	-	-	(0.3836)
26.03.2023	-	6.3081	1.3151	-	-	-	(0.3836)
25.03.2023	-	6.3081	1.3151	-	-	-	(0.3836)
24.03.2023	-	6.3081	1.3151	-	-	-	(0.3836)
23.03.2023	-	6.2194	1.3151	-	-	-	(0.3836)
22.03.2023	-	6.0799	1.3151	-	-	-	(0.3836)
21.03.2023	-	5.9545	1.3151	-	-	-	(0.3836)
20.03.2023	-	5.8766	1.3151	-	-	-	(0.3836)
19.03.2023	-	5.8326	1.3151	-	-	-	(0.3836)
18.03.2023	-	5.8326	1.3151	-	-	-	(0.3836)
17.03.2023	-	5.8326	1.3151	-	-	-	(0.3836)
16.03.2023	-	5.8206	1.3151	-	-	-	(0.3836)
15.03.2023	-	5.6793	1.3151	-	-	-	(0.3836)
14.03.2023	-	5.6701	1.3151	-	-	-	(0.3836)
13.03.2023	-	5.4739	1.2602	-	-	-	(0.3836)
12.03.2023	-	5.4030	1.2602	-	-	-	(0.3836)
11.03.2023	-	5.4030	1.2602	-	-	-	(0.3836)
10.03.2023	-	5.4030	1.2602	-	-	-	(0.3836)
09.03.2023	-	5.0695	1.2057	-	-	-	(0.3836)
08.03.2023	-	5.0621	1.2057	-	-	-	(0.3836)
07.03.2023	-	5.0550	1.2057	-	-	-	(0.3836)
06.03.2023	-	5.0177	1.2057	-	-	-	(0.3836)
05.03.2023	-	4.9737	1.2057	-	-	-	(0.3836)
04.03.2023	-	4.9737	1.2057	-	-	-	(0.3836)
03.03.2023	-	4.9737	1.2057	-	-	-	(0.3836)
02.03.2023	-	4.9625	1.2057	-	-	-	(0.3404)
01.03.2023	-	4.9123	1.2057	-	-	-	(0.3404)
28.02.2023	-	4.7833	1.1721	-	-	-	(0.3404)
27.02.2023	-	4.6000	1.1721	-	-	-	(0.3404)
26.02.2023	-	4.4343	1.1721	-	-	-	(0.3404)
25.02.2023	-	4.4343	1.1721	-	-	-	(0.3404)
24.02.2023	-	4.4343	1.1721	-	-	-	(0.3404)
23.02.2023	-	4.4234	1.1721	-	-	-	(0.3404)
22.02.2023	-	4.3903	1.1721	-	-	-	(0.3404)
21.02.2023	-	4.1276	1.1721	-	-	-	(0.3404)
20.02.2023	-	4.0337	1.1721	-	-	-	(0.3404)
19.02.2023	-	3.8888	1.1333	-	-	-	(0.3404)
18.02.2023	-	3.8888	1.1333	-	-	-	(0.3404)
17.02.2023	-	3.8888	1.1333	-	-	-	(0.3404)
16.02.2023	-	3.8873	1.1136	-	-	-	(0.3404)
15.02.2023	-	3.9539	1.1136	-	-	-	(0.3404)
14.02.2023	-	3.8825	0.9586	-	-	-	(0.3404)
13.02.2023	-	3.8190	0.9586	-	-	-	(0.3404)
12.02.2023	-	3.7940	0.8952	-	-	-	(0.3404)
11.02.2023	-	3.7940	0.8952	-	-	-	(0.3404)
10.02.2023	-	3.7940	0.8952	-	-	-	(0.3404)
09.02.2023	-	3.7853	0.8952	-	-	-	(0.3404)
08.02.2023	-	3.7813	0.8952	-	-	-	(0.3404)
07.02.2023	-	3.7761	0.8952	-	-	-	(0.3404)
06.02.2023	-	3.7698	0.7994	-	-	-	(0.3404)
05.02.2023	-	3.7247	0.7994	-	-	-	(0.3404)
04.02.2023	-	3.7247	0.7994	-	-	-	(0.3404)
03.02.2023	-	3.7247	0.7994	-	-	-	(0.3404)
02.02.2023	-	3.6540	0.7994	-	-	-	(0.3124)
01.02.2023	-	3.6490	0.7888	-	-	-	(0.3124)
31.01.2023	-	3.6417	0.7888	-	-	-	(0.3124)
30.01.2023	-	3.4845	0.7888	-	-	-	(0.3124)
29.01.2023	-	3.4806	0.7888	-	-	-	(0.3124)
28.01.2023	-	3.4806	0.7888	-	-	-	(0.3124)
27.01.2023	-	3.4806	0.7888	-	-	-	(0.3124)
26.01.2023	-	3.4721	0.7888	-	-	-	(0.3124)
25.01.2023	-	3.4677	0.7888	-	-	-	(0.3124)
24.01.2023	-	3.4442	0.7888	-	-	-	(0.3124)
23.01.2023	-	3.4138	0.6874	-	-	-	(0.3124)
22.01.2023	-	3.3931	0.6874	-	-	-	(0.3124)
21.01.2023	-	3.3931	0.6874	-	-	-	(0.3124)
20.01.2023	-	3.3931	0.6874	-	-	-	(0.3124)
19.01.2023	-	3.4152	0.6874	-	-	-	(0.3124)
18.01.2023	-	3.3167	0.6874	-	-	-	(0.3109)
17.01.2023	-	3.2113	0.6874	-	-	-	(0.3109)
16.01.2023	-	3.0922	0.6874	-	-	-	(0.3109)
15.01.2023	-	3.0344	0.6519	-	-	-	(0.3109)
14.01.2023	-	3.0344	0.6519	-	-	-	(0.3109)
13.01.2023	-	3.0344	0.6519	-	-	-	(0.3109)
12.01.2023	-	3.0081	0.6350	-	-	-	(0.3109)
11.01.2023	-	3.0031	0.6350	-	-	-	(0.3109)
10.01.2023	-	2.9987	0.6350	-	-	-	(0.3109)
09.01.2023	-	2.9778	0.6350	-	-	-	(0.3109)
08.01.2023	-	2.9731	0.6170	-	-	-	(0.3109)
07.01.2023	-	2.9731	0.6170	-	-	-	(0.3109)
06.01.2023	-	2.9731	0.6170	-	-	-	(0.3109)
05.01.2023	-	2.9414	0.6170	-	-	-	(0.3109)
04.01.2023	-	2.9340	0.6170	-	-	-	(0.2958)
03.01.2023	-	2.9289	0.6170	-	-	-	(0.2958)
02.01.2023	-	2.9260	0.6170	-	-	-	(0.2958)
01.01.2023	-	2.9102	0.6170	-	-	-	(0.2958)
31.12.2022	-	2.9102	0.6170	-	-	-	(0.2958)

Table of cumulative daily income and expenses arising to investors in the Fund.

DATE	INTEREST		INTEREST	EQUITIES		MISCELLANEOUS	EXPENSES
	Foreign Interest Expense	Foreign Interest Income	UK Interest Income	Foreign Dividend Income	UK Dividend Income	Miscellaneous	Allowable expenses of management
30.12.2022	-	2.7699	0.6170	-	-	-	(0.2958)
29.12.2022	-	2.7699	0.6170	-	-	-	(0.2958)
28.12.2022	-	2.7643	0.6170	-	-	-	(0.2958)
27.12.2022	-	2.7611	0.6170	-	-	-	(0.2958)
26.12.2022	-	2.7611	0.6170	-	-	-	(0.2958)
25.12.2022	-	2.6401	0.6170	-	-	-	(0.2958)
24.12.2022	-	2.6401	0.6170	-	-	-	(0.2958)
23.12.2022	-	2.6401	0.6170	-	-	-	(0.2958)
22.12.2022	-	2.6199	0.6170	-	-	-	(0.2958)
21.12.2022	-	2.5991	0.6170	-	-	-	(0.2958)
20.12.2022	-	2.4539	0.6170	-	-	-	(0.2958)
19.12.2022	-	2.4283	0.6170	-	-	-	(0.2958)
18.12.2022	-	2.3974	0.6170	-	-	-	(0.2958)
17.12.2022	-	2.3974	0.6170	-	-	-	(0.2958)
16.12.2022	-	2.3974	0.6170	-	-	-	(0.2958)
15.12.2022	-	2.2727	0.5907	-	-	-	(0.2958)
14.12.2022	-	2.2673	0.5907	-	-	-	(0.2958)
13.12.2022	-	2.2531	0.5907	-	-	-	(0.2958)
12.12.2022	-	2.2213	0.5621	-	-	-	(0.2958)
11.12.2022	-	2.1504	0.5621	-	-	-	(0.2958)
10.12.2022	-	2.1504	0.5621	-	-	-	(0.2958)
09.12.2022	-	2.1504	0.5621	-	-	-	(0.2958)
08.12.2022	-	2.1369	0.5621	-	-	-	(0.2958)
07.12.2022	-	2.1179	0.5621	-	-	-	(0.2958)
06.12.2022	-	2.0873	0.5621	-	-	-	(0.2958)
05.12.2022	-	1.6525	0.4709	-	-	-	(0.2958)
04.12.2022	-	1.5951	0.4709	-	-	-	(0.2646)
03.12.2022	-	1.5951	0.4709	-	-	-	(0.2646)
02.12.2022	-	1.5951	0.4709	-	-	-	(0.2646)
01.12.2022	-	1.5654	0.4709	-	-	-	(0.2646)
30.11.2022	-	1.3758	0.4581	-	-	-	(0.2646)
29.11.2022	-	1.2370	0.4581	-	-	-	(0.2646)
28.11.2022	-	1.1686	0.4101	-	-	-	(0.2646)
27.11.2022	-	1.1548	0.4101	-	-	-	(0.2646)
26.11.2022	-	1.1548	0.4101	-	-	-	(0.2646)
25.11.2022	-	1.1548	0.4101	-	-	-	(0.2646)
24.11.2022	-	1.1509	0.4101	-	-	-	(0.2646)
23.11.2022	-	1.1497	0.3648	-	-	-	(0.2646)
22.11.2022	-	1.1485	0.3648	-	-	-	(0.2646)
21.11.2022	-	1.1377	0.3582	-	-	-	(0.2646)
20.11.2022	-	1.1104	0.2531	-	-	-	(0.2646)
19.11.2022	-	1.1104	0.2531	-	-	-	(0.2646)
18.11.2022	-	1.1104	0.2531	-	-	-	(0.2646)
17.11.2022	-	1.0932	0.2531	-	-	-	(0.2646)
16.11.2022	-	1.0026	0.2469	-	-	-	(0.2646)
15.11.2022	-	0.9712	0.2469	-	-	-	(0.2646)
14.11.2022	-	0.9464	0.2078	-	-	-	(0.2646)
13.11.2022	-	0.9381	0.2078	-	-	-	(0.2646)
12.11.2022	-	0.9381	0.2078	-	-	-	(0.2646)
11.11.2022	-	0.9381	0.2078	-	-	-	(0.2646)
10.11.2022	-	0.9275	0.1960	-	-	-	(0.2646)
09.11.2022	-	0.9394	0.1960	-	-	-	(0.2646)
08.11.2022	-	0.7947	0.1960	-	-	-	(0.2646)
07.11.2022	-	0.7870	0.1960	-	-	-	(0.2646)
06.11.2022	-	0.7286	0.1960	-	-	-	(0.2646)
05.11.2022	-	0.7286	0.1960	-	-	-	(0.2646)
04.11.2022	-	0.7286	0.1960	-	-	-	(0.2646)
03.11.2022	-	0.7280	0.1960	-	-	-	(0.1546)
02.11.2022	-	0.7180	0.1960	-	-	-	(0.1546)
01.11.2022	-	0.6449	0.1960	-	-	-	(0.1546)
31.10.2022	-	0.6441	0.1960	-	-	-	(0.1546)
30.10.2022	-	0.5020	0.1960	-	-	-	(0.1546)
29.10.2022	-	0.5020	0.1960	-	-	-	(0.1546)
28.10.2022	-	0.5020	0.1960	-	-	-	(0.1546)
27.10.2022	-	0.4950	0.1960	-	-	-	(0.1546)
26.10.2022	-	0.4940	0.1960	-	-	-	(0.1541)
25.10.2022	-	0.4923	0.1960	-	-	-	(0.1541)
24.10.2022	-	0.4402	0.1960	-	-	-	(0.1541)
23.10.2022	-	0.4379	0.1960	-	-	-	(0.1541)
22.10.2022	-	0.4379	0.1960	-	-	-	(0.1541)
21.10.2022	-	0.4379	0.1960	-	-	-	(0.1541)
20.10.2022	-	0.4359	0.1960	-	-	-	(0.1541)
19.10.2022	-	0.3426	0.1960	-	-	-	(0.1541)
18.10.2022	-	0.3409	0.1960	-	-	-	(0.1541)
17.10.2022	-	0.3298	0.1673	-	-	-	(0.1541)
16.10.2022	-	0.1882	0.0807	-	-	-	(0.1541)
15.10.2022	-	0.1882	0.0807	-	-	-	(0.1541)
14.10.2022	-	0.1882	0.0807	-	-	-	(0.1541)
13.10.2022	-	0.1846	0.0807	-	-	-	(0.1541)
12.10.2022	-	0.1844	0.0026	-	-	-	(0.1541)
11.10.2022	-	0.1806	0.0026	-	-	-	(0.1541)
10.10.2022	-	0.1795	0.0026	-	-	-	(0.1541)
09.10.2022	-	0.1596	0.0026	-	-	-	(0.1541)
08.10.2022	-	0.1596	0.0026	-	-	-	(0.1541)
07.10.2022	-	0.1596	0.0026	-	-	-	(0.1541)
06.10.2022	-	0.1610	0.0026	-	-	-	(0.1541)
05.10.2022	-	0.1539	0.0026	-	-	-	(0.1541)
04.10.2022	-	0.1017	0.0026	-	-	-	(0.0356)
03.10.2022	-	0.0932	-	-	-	-	-
02.10.2022	-	-	-	-	-	-	-
01.10.2022	-	-	-	-	-	-	-

PICTET CH-SHORT-TERM MONEY MARKET USD - UK REPORTING FUND STATUS

Annual Report - PICTET CH-SHORT-TERM MONEY MARKET USD - I DY

For the period from 1 October 2022 to 30 September 2023

The Fund has obtained UK Reporting Fund status and this report is provided to investors in accordance with the Offshore Funds (Tax) Regulations 2009 to enable investors to meet their UK tax obligations.

The Fund is treated as a Transparent Reporting Fund and as such is treated as tax transparent for income tax purposes and opaque for capital gains tax purposes for UK investors.

For tax purposes the Funds' income and expenses are deemed to arise directly in the hands of UK investors when they arise to the Fund, but capital returns from the underlying investments held by the Fund are not taxed when they are realised and instead a taxable capital gain or loss arises when the units in the Fund are disposed of.

The Fund does not operate equalisation for UK tax reporting purposes, and all amounts are reported without equalisation.

Fund	PICTET CH-SHORT-TERM MONEY MARKET USD	Distributions paid in respect of the period (per unit)	34.40 USD
Unit	I DY	HMRC share class reference	Ex date
			17.11.2023
ISIN	CH0011292395	P0057-0005	Pay date
			21.11.2023

Report to Individual Investors

This report is prepared for investors who are UK tax resident and UK domiciled and subject to income tax. Investors subject to UK Corporation Tax should refer to the Report to Corporate Investors.

Cumulative income and expenses per unit for the reporting period

From 1 October 2022 to 5 April 2023

	Per Unit (USD)
INTEREST	
Foreign Interest Expense	(0.0052)
Foreign Interest Income	8.9705
UK Interest Income	1.9089
EQUITIES	
Foreign Dividend Income	-
UK Dividend Income	-
MISCELLANEOUS	
Miscellaneous	-
EXPENSES	
Allowable expenses of management	(0.8528)

From 6 April 2023 to 30 September 2023

	Per Unit (USD)
INTEREST	
Foreign Interest Expense	0.0000
Foreign Interest Income	14.8688
UK Interest Income	3.7997
EQUITIES	
Foreign Dividend Income	-
UK Dividend Income	-
MISCELLANEOUS	
Miscellaneous	-
EXPENSES	
Allowable expenses of management	(0.8277)
EXCESS REPORTABLE INCOME	
Excess Reportable Income from holdings in Reporting Offshore Funds	-
Excess Reportable Income from holdings in Non-Reporting Offshore Funds	-
Interest from Deep Discount Securities	-

How investors should use this information:

The above figures are shown on a cumulative basis for investors who have held units throughout the entire period, reported in USD. For investors who bought or sold units during the reporting period a table of the income and expenses arising on a daily basis is provided separately below.

An investor who has held units throughout the entire period should take the income or expense per unit stated above and multiply this figure by the number of units held to calculate the income and expenses to be reported for UK income tax purposes for the relevant income tax period.

An investor who bought/sold units part way through the period should calculate their taxable income and expense figures by taking the cumulative income figure from the table below at the date of disposal and subtracting the income figure at the date of acquisition. Where the units were held prior to the start of the period but sold part way through the period, the investor should just take the cumulative figure at the date of disposal. The income or expense can be allocated to the appropriate income tax period by adjusting for the cumulative income or expense at 5 April.

Investors holding units in the fund as at 30 September 2023 should also include any "Excess Reportable Income" in their tax returns, which is calculated by taking the excess reportable income per unit amounts reported above and multiplying by the number of units held at 30 September 2023. The excess amounts arise on the fund distribution date, which is 31 March 2024. The Fund remains a reporting fund as at the date of this report.

Note 1: Interest income per unit includes adjustments required under the "Accrued Income Scheme" in respect of interest purchased and sold included within the capital price of debt securities.

Note 2: Expenses per unit are based on the total expenses of management incurred by the Fund. Certain investors may be able to claim tax relief for management expenses incurred by the Fund.

Note 3: On disposal of units, investors should consider whether any distributions made during their holding period affect the base cost of the units disposed for UK capital gains tax purposes.

Note 4: The annual fair value movement in relation to the DDS held by the Fund has been calculated and reported as additional excess reportable income per unit from DDS to investors holding units at the end of the reporting period. If there was a fair value loss this has been carried forward to future periods and no DDS adjustment has been reported. Where any excess reportable income per unit from DDS amounts are reported above, these arise on the fund distribution date which is 31 March 2024.

Note 5: Returns from swap contracts are not included in the figures presented on this report as returns from swap contracts may be treated as capital returns for some investors. A breakdown of return from swaps can be provided upon request.

The information provided above is not intended to constitute legal, tax or investment advice, and investors are advised to seek their own advice on the tax consequences of an investment in the Fund.

Table of cumulative daily income and expenses arising to investors in the Fund.

DATE	INTEREST		EQUITIES		EQUITIES		MISCELLANEOUS	EXPENSES
	Foreign Interest Expense	Foreign Interest Income	UK Interest Income	Foreign Dividend Income	UK Dividend Income	Miscellaneous	Allowable expenses of management	
30.09.2023	(0.0051)	23.8393	5.7086	-	-	-	(1.6805)	
29.09.2023	(0.0051)	23.9933	5.7086	-	-	-	(1.6805)	
28.09.2023	(0.0051)	23.9933	5.7086	-	-	-	(1.6805)	
27.09.2023	(0.0051)	23.7873	5.7086	-	-	-	(1.6805)	
26.09.2023	(0.0051)	23.7576	5.7086	-	-	-	(1.6805)	
25.09.2023	(0.0051)	(0.0051)	(0.0051)	-	-	-	(1.6805)	
24.09.2023	(0.0054)	23.6309	5.6806	-	-	-	(1.6805)	
23.09.2023	(0.0054)	23.6309	5.6806	-	-	-	(1.6805)	
22.09.2023	(0.0054)	23.6309	5.6806	-	-	-	(1.6805)	
21.09.2023	(0.0054)	23.6203	5.6806	-	-	-	(1.6805)	
20.09.2023	(0.0054)	23.4670	5.6806	-	-	-	(1.6805)	
19.09.2023	(0.0054)	23.4514	5.6806	-	-	-	(1.6694)	
18.09.2023	(0.0054)	23.4368	5.6315	-	-	-	(1.6694)	
17.09.2023	(0.0054)	23.1453	5.6315	-	-	-	(1.6694)	
16.09.2023	(0.0054)	23.1453	5.6315	-	-	-	(1.6694)	
15.09.2023	(0.0054)	23.1453	5.6315	-	-	-	(1.6694)	
14.09.2023	(0.0054)	23.0331	5.6315	-	-	-	(1.6694)	
13.09.2023	(0.0054)	23.0192	5.6315	-	-	-	(1.6694)	
12.09.2023	(0.0054)	22.8316	5.5825	-	-	-	(1.6694)	
11.09.2023	(0.0054)	22.5431	5.4845	-	-	-	(1.6694)	
10.09.2023	(0.0054)	22.3005	5.4845	-	-	-	(1.6694)	
09.09.2023	(0.0054)	22.3005	5.4845	-	-	-	(1.6694)	
08.09.2023	(0.0054)	22.3005	5.4845	-	-	-	(1.6694)	
07.09.2023	(0.0054)	22.1314	5.3280	-	-	-	(1.6694)	
06.09.2023	(0.0054)	21.8311	5.3147	-	-	-	(1.6694)	
05.09.2023	(0.0054)	21.5464	5.2005	-	-	-	(1.6694)	
04.09.2023	(0.0054)	21.4578	5.2005	-	-	-	(1.5050)	
03.09.2023	(0.0054)	21.3157	5.2005	-	-	-	(1.5050)	
02.09.2023	(0.0054)	21.3157	5.2005	-	-	-	(1.5050)	
01.09.2023	(0.0054)	21.3157	5.2005	-	-	-	(1.5050)	
31.08.2023	(0.0054)	21.2039	5.1249	-	-	-	(1.5050)	
30.08.2023	(0.0054)	21.0348	5.0388	-	-	-	(1.5050)	
29.08.2023	(0.0054)	20.8478	5.0388	-	-	-	(1.5050)	
28.08.2023	(0.0054)	20.7755	5.0388	-	-	-	(1.5050)	
27.08.2023	(0.0054)	20.7454	5.0388	-	-	-	(1.5050)	
26.08.2023	(0.0054)	20.7454	5.0388	-	-	-	(1.5050)	
25.08.2023	(0.0054)	20.7454	5.0388	-	-	-	(1.5050)	
24.08.2023	(0.0054)	20.7329	5.0073	-	-	-	(1.5050)	
23.08.2023	(0.0054)	20.4716	5.0073	-	-	-	(1.5050)	
22.08.2023	(0.0054)	20.4470	5.0073	-	-	-	(1.5050)	
21.08.2023	(0.0054)	20.2319	4.9912	-	-	-	(1.5050)	
20.08.2023	(0.0054)	20.1360	4.9756	-	-	-	(1.5050)	
19.08.2023	(0.0054)	20.1360	4.9756	-	-	-	(1.5050)	
18.08.2023	(0.0054)	20.1360	4.9756	-	-	-	(1.5050)	
17.08.2023	(0.0054)	20.0428	4.9235	-	-	-	(1.5050)	
16.08.2023	(0.0054)	19.9656	4.9235	-	-	-	(1.5050)	
15.08.2023	(0.0054)	19.9868	4.6391	-	-	-	(1.5050)	
14.08.2023	(0.0054)	19.9575	4.4551	-	-	-	(1.5050)	
13.08.2023	(0.0054)	19.8314	4.4551	-	-	-	(1.5050)	
12.08.2023	(0.0054)	19.8314	4.4551	-	-	-	(1.5050)	
11.08.2023	(0.0054)	19.8314	4.4551	-	-	-	(1.5050)	
10.08.2023	(0.0054)	19.8056	4.4551	-	-	-	(1.5050)	
09.08.2023	(0.0054)	19.7422	4.4229	-	-	-	(1.5050)	
08.08.2023	(0.0054)	19.7245	4.3775	-	-	-	(1.5050)	
07.08.2023	(0.0054)	19.6246	4.3453	-	-	-	(1.5050)	
06.08.2023	(0.0054)	19.0281	4.3453	-	-	-	(1.5050)	
05.08.2023	(0.0054)	19.0281	4.3453	-	-	-	(1.5050)	
04.08.2023	(0.0054)	19.0281	4.3453	-	-	-	(1.5050)	
03.08.2023	(0.0054)	18.9370	4.3453	-	-	-	(1.3313)	
02.08.2023	(0.0054)	18.9175	4.3453	-	-	-	(1.3313)	
01.08.2023	(0.0054)	18.8288	4.3272	-	-	-	(1.3313)	
31.07.2023	(0.0054)	18.6874	4.1331	-	-	-	(1.3313)	
30.07.2023	(0.0054)	18.5504	4.1331	-	-	-	(1.3313)	
29.07.2023	(0.0054)	18.5504	4.1331	-	-	-	(1.3313)	
28.07.2023	(0.0054)	18.5504	4.1331	-	-	-	(1.3313)	
27.07.2023	(0.0054)	18.4707	4.1158	-	-	-	(1.3313)	
26.07.2023	(0.0054)	18.3107	4.0330	-	-	-	(1.3313)	
25.07.2023	(0.0054)	18.2963	3.9508	-	-	-	(1.3313)	
24.07.2023	(0.0054)	18.2164	3.9508	-	-	-	(1.3313)	
23.07.2023	(0.0054)	18.1697	3.9508	-	-	-	(1.3313)	
22.07.2023	(0.0054)	18.1697	3.9508	-	-	-	(1.3313)	
21.07.2023	(0.0054)	18.1697	3.9508	-	-	-	(1.3313)	
20.07.2023	(0.0053)	18.1276	3.9508	-	-	-	(1.3313)	
19.07.2023	(0.0053)	18.0117	3.9508	-	-	-	(1.3313)	
18.07.2023	(0.0053)	17.8672	3.8587	-	-	-	(1.3313)	
17.07.2023	(0.0053)	17.5894	3.8587	-	-	-	(1.3313)	
16.07.2023	(0.0053)	17.4952	3.8198	-	-	-	(1.3313)	
15.07.2023	(0.0053)	17.4952	3.8198	-	-	-	(1.3313)	
14.07.2023	(0.0053)	17.4952	3.8198	-	-	-	(1.3313)	
13.07.2023	(0.0053)	17.4372	3.8198	-	-	-	(1.3313)	
12.07.2023	(0.0053)	17.3906	3.8198	-	-	-	(1.3313)	
11.07.2023	(0.0053)	17.0706	3.8198	-	-	-	(1.3313)	
10.07.2023	(0.0053)	16.6788	3.8198	-	-	-	(1.3313)	
09.07.2023	(0.0053)	16.6356	3.8198	-	-	-	(1.3313)	
08.07.2023	(0.0053)	16.6356	3.8198	-	-	-	(1.3313)	
07.07.2023	(0.0053)	16.6356	3.8198	-	-	-	(1.3313)	
06.07.2023	(0.0053)	16.6128	3.8198	-	-	-	(1.3313)	
05.07.2023	(0.0053)	16.6004	3.8198	-	-	-	(1.3313)	

Table of cumulative daily income and expenses arising to investors in the Fund.

DATE	INTEREST			EQUITIES		MISCELLANEOUS	EXPENSES
	Foreign Interest Expense	Foreign Interest Income	UK Interest Income	Foreign Dividend Income	UK Dividend Income	Miscellaneous	Allowable expenses of management
04.07.2023	(0.0053)	16.6059	3.8198	-	-	-	(1.1475)
03.07.2023	(0.0053)	16.5604	3.8099	-	-	-	(1.1475)
02.07.2023	(0.0053)	16.4742	3.8099	-	-	-	(1.1475)
01.07.2023	(0.0053)	16.4742	3.8099	-	-	-	(1.1475)
30.06.2023	(0.0053)	16.4742	3.8099	-	-	-	(1.1475)
29.06.2023	(0.0053)	15.8864	3.8099	-	-	-	(1.1475)
28.06.2023	(0.0053)	15.7456	3.8099	-	-	-	(1.1475)
27.06.2023	(0.0053)	15.7331	3.8099	-	-	-	(1.1475)
26.06.2023	(0.0053)	15.6684	3.8099	-	-	-	(1.1475)
25.06.2023	(0.0053)	15.6369	3.8099	-	-	-	(1.1475)
24.06.2023	(0.0053)	15.6369	3.8099	-	-	-	(1.1475)
23.06.2023	(0.0053)	15.6369	3.8099	-	-	-	(1.1475)
22.06.2023	(0.0053)	15.6025	3.8099	-	-	-	(1.1475)
21.06.2023	(0.0053)	15.5625	3.8099	-	-	-	(1.1475)
20.06.2023	(0.0053)	15.2777	3.7908	-	-	-	(1.1475)
19.06.2023	(0.0052)	15.2732	3.7908	-	-	-	(1.1475)
18.06.2023	(0.0052)	15.0865	3.7908	-	-	-	(1.1475)
17.06.2023	(0.0052)	15.0865	3.7908	-	-	-	(1.1475)
16.06.2023	(0.0052)	15.0865	3.7908	-	-	-	(1.1475)
15.06.2023	(0.0052)	14.7385	3.7908	-	-	-	(1.1475)
14.06.2023	(0.0052)	14.6943	3.6612	-	-	-	(1.1475)
13.06.2023	(0.0052)	14.3347	3.6612	-	-	-	(1.1475)
12.06.2023	(0.0052)	14.3083	3.6562	-	-	-	(1.1475)
11.06.2023	(0.0052)	13.8719	3.5966	-	-	-	(1.1475)
10.06.2023	(0.0052)	13.8719	3.5966	-	-	-	(1.1475)
09.06.2023	(0.0052)	13.8719	3.5966	-	-	-	(1.1475)
08.06.2023	(0.0052)	13.7157	3.5817	-	-	-	(1.1475)
07.06.2023	(0.0052)	13.7004	3.5817	-	-	-	(1.1475)
06.06.2023	(0.0052)	13.6892	3.5587	-	-	-	(1.1475)
05.06.2023	(0.0052)	13.5428	3.5130	-	-	-	(1.1475)
04.06.2023	(0.0052)	13.3675	3.4280	-	-	-	(0.9791)
03.06.2023	(0.0052)	13.3675	3.4280	-	-	-	(0.9791)
02.06.2023	(0.0052)	13.3675	3.4280	-	-	-	(0.9791)
01.06.2023	(0.0052)	13.2214	3.3630	-	-	-	(0.9791)
31.05.2023	(0.0052)	12.7954	3.0993	-	-	-	(0.9791)
30.05.2023	(0.0052)	12.3525	3.0993	-	-	-	(0.9791)
29.05.2023	(0.0052)	12.3523	3.0993	-	-	-	(0.9791)
28.05.2023	(0.0052)	12.2146	3.0993	-	-	-	(0.9791)
27.05.2023	(0.0052)	12.2146	3.0993	-	-	-	(0.9791)
26.05.2023	(0.0052)	12.2146	3.0993	-	-	-	(0.9791)
25.05.2023	(0.0052)	12.1712	3.0993	-	-	-	(0.9791)
24.05.2023	(0.0052)	12.1058	3.0993	-	-	-	(0.9791)
23.05.2023	(0.0052)	12.0941	3.0993	-	-	-	(0.9791)
22.05.2023	(0.0052)	11.9232	3.0993	-	-	-	(0.9791)
21.05.2023	(0.0052)	11.8204	3.0394	-	-	-	(0.9791)
20.05.2023	(0.0052)	11.8204	3.0394	-	-	-	(0.9791)
19.05.2023	(0.0052)	11.8204	3.0394	-	-	-	(0.9791)
18.05.2023	(0.0052)	11.6983	3.0394	-	-	-	(0.9791)
17.05.2023	(0.0052)	11.6520	2.9884	-	-	-	(0.9791)
16.05.2023	(0.0052)	11.6352	2.9853	-	-	-	(0.9791)
15.05.2023	(0.0052)	11.6370	2.6479	-	-	-	(0.9791)
14.05.2023	(0.0052)	11.5935	2.6203	-	-	-	(0.9791)
13.05.2023	(0.0052)	11.5935	2.6203	-	-	-	(0.9791)
12.05.2023	(0.0052)	11.5935	2.6203	-	-	-	(0.9791)
11.05.2023	(0.0052)	11.5639	2.5962	-	-	-	(0.9791)
10.05.2023	(0.0052)	11.4941	2.5962	-	-	-	(0.9791)
09.05.2023	(0.0052)	11.4673	2.5670	-	-	-	(0.9791)
08.05.2023	(0.0052)	11.4437	2.5670	-	-	-	(0.9791)
07.05.2023	(0.0052)	11.4196	2.5521	-	-	-	(0.9791)
06.05.2023	(0.0052)	11.4196	2.5521	-	-	-	(0.9791)
05.05.2023	(0.0052)	11.4196	2.5521	-	-	-	(0.9791)
04.05.2023	(0.0052)	11.3748	2.5521	-	-	-	(0.9791)
03.05.2023	(0.0052)	11.3911	2.3755	-	-	-	(0.8528)
02.05.2023	(0.0052)	11.3487	2.3655	-	-	-	(0.8528)
01.05.2023	(0.0052)	11.1423	2.3655	-	-	-	(0.8528)
30.04.2023	(0.0052)	10.8275	2.3655	-	-	-	(0.8528)
29.04.2023	(0.0052)	10.6048	2.3655	-	-	-	(0.8528)
28.04.2023	(0.0052)	10.6048	2.3655	-	-	-	(0.8528)
27.04.2023	(0.0052)	10.6048	2.3655	-	-	-	(0.8528)
26.04.2023	(0.0052)	10.4547	2.3655	-	-	-	(0.8528)
25.04.2023	(0.0052)	10.3496	2.2031	-	-	-	(0.8528)
24.04.2023	(0.0052)	10.3014	2.2031	-	-	-	(0.8528)
23.04.2023	(0.0052)	10.2319	2.2031	-	-	-	(0.8528)
22.04.2023	(0.0052)	10.2319	2.2031	-	-	-	(0.8528)
21.04.2023	(0.0052)	10.2319	2.2031	-	-	-	(0.8528)
20.04.2023	(0.0052)	10.0571	2.2031	-	-	-	(0.8528)
19.04.2023	(0.0051)	9.9611	2.2031	-	-	-	(0.8528)
18.04.2023	(0.0051)	9.9350	2.2031	-	-	-	(0.8528)
17.04.2023	(0.0051)	9.6971	2.1146	-	-	-	(0.8528)
16.04.2023	(0.0051)	9.6706	2.1146	-	-	-	(0.8528)
15.04.2023	(0.0051)	9.6706	2.1146	-	-	-	(0.8528)
14.04.2023	(0.0051)	9.6706	2.1146	-	-	-	(0.8528)
13.04.2023	(0.0051)	9.6223	2.0841	-	-	-	(0.8528)
12.04.2023	(0.0051)	9.6116	1.9967	-	-	-	(0.8528)
11.04.2023	(0.0051)	9.3102	1.9817	-	-	-	(0.8528)
10.04.2023	(0.0052)	9.3817	1.9817	-	-	-	(0.8528)
09.04.2023	(0.0052)	9.3817	1.9817	-	-	-	(0.8528)
08.04.2023	(0.0052)	9.3817	1.9817	-	-	-	(0.8528)
07.04.2023	(0.0052)	9.3817	1.9817	-	-	-	(0.8528)
06.04.2023	(0.0052)	9.1210	1.9089	-	-	-	(0.8528)

Table of cumulative daily income and expenses arising to investors in the Fund.

DATE	INTEREST		EQUITIES		EQUITIES		MISCELLANEOUS	EXPENSES
	Foreign Interest Expense	Foreign Interest Income	UK Interest Income	Foreign Dividend Income	UK Dividend Income	Miscellaneous	Allowable expenses of management	
05.04.2023	(0.0052)	8.9705	1.9089	-	-	-	(0.8528)	
04.04.2023	(0.0052)	8.9577	1.9089	-	-	-	(0.7198)	
03.04.2023	(0.0051)	8.8514	1.9089	-	-	-	(0.7198)	
02.04.2023	(0.0051)	8.8157	1.9089	-	-	-	(0.7198)	
01.04.2023	(0.0051)	8.8157	1.9089	-	-	-	(0.7198)	
31.03.2023	(0.0051)	8.8157	1.9089	-	-	-	(0.7198)	
30.03.2023	(0.0051)	8.6341	1.8583	-	-	-	(0.7198)	
29.03.2023	(0.0051)	8.6136	1.8583	-	-	-	(0.7198)	
28.03.2023	(0.0051)	8.4203	1.8583	-	-	-	(0.7198)	
27.03.2023	(0.0051)	8.4053	1.8583	-	-	-	(0.7198)	
26.03.2023	(0.0051)	8.3982	1.8583	-	-	-	(0.7198)	
25.03.2023	(0.0051)	8.3982	1.8583	-	-	-	(0.7198)	
24.03.2023	(0.0051)	8.3982	1.8583	-	-	-	(0.7198)	
23.03.2023	(0.0051)	8.3811	1.8583	-	-	-	(0.7198)	
22.03.2023	(0.0051)	8.2035	1.8583	-	-	-	(0.7198)	
21.03.2023	(0.0051)	8.1605	1.8583	-	-	-	(0.7198)	
20.03.2023	(0.0067)	8.0911	1.8583	-	-	-	(0.7198)	
19.03.2023	(0.0067)	8.0318	1.8583	-	-	-	(0.7198)	
18.03.2023	(0.0067)	8.0318	1.8583	-	-	-	(0.7198)	
17.03.2023	(0.0067)	8.0318	1.8583	-	-	-	(0.7198)	
16.03.2023	(0.0067)	7.9962	1.8583	-	-	-	(0.7198)	
15.03.2023	(0.0067)	7.7346	1.8583	-	-	-	(0.7198)	
14.03.2023	(0.0067)	7.5445	1.8583	-	-	-	(0.7198)	
13.03.2023	(0.0067)	7.3650	1.8583	-	-	-	(0.7198)	
12.03.2023	(0.0067)	7.3177	1.6406	-	-	-	(0.7198)	
11.03.2023	(0.0067)	7.3177	1.6406	-	-	-	(0.7198)	
10.03.2023	(0.0067)	7.3177	1.6406	-	-	-	(0.7198)	
09.03.2023	(0.0067)	7.1202	1.5335	-	-	-	(0.7198)	
08.03.2023	(0.0067)	7.0989	1.5335	-	-	-	(0.7198)	
07.03.2023	(0.0067)	7.0880	1.5335	-	-	-	(0.7198)	
06.03.2023	(0.0067)	6.8689	1.5185	-	-	-	(0.7198)	
05.03.2023	(0.0067)	6.7935	1.5185	-	-	-	(0.7198)	
04.03.2023	(0.0067)	6.7935	1.5185	-	-	-	(0.7198)	
03.03.2023	(0.0067)	6.7935	1.5185	-	-	-	(0.7198)	
02.03.2023	(0.0067)	6.7417	1.4913	-	-	-	(0.6089)	
01.03.2023	(0.0067)	6.5778	1.4913	-	-	-	(0.6089)	
28.02.2023	(0.0067)	6.2049	1.4478	-	-	-	(0.6089)	
27.02.2023	(0.0067)	6.0340	1.4059	-	-	-	(0.6089)	
26.02.2023	(0.0067)	5.8295	1.4059	-	-	-	(0.6089)	
25.02.2023	(0.0067)	5.8295	1.4059	-	-	-	(0.6089)	
24.02.2023	(0.0067)	5.8295	1.4059	-	-	-	(0.6089)	
23.02.2023	(0.0067)	5.7644	1.4059	-	-	-	(0.6089)	
22.02.2023	(0.0067)	5.6304	1.4059	-	-	-	(0.6089)	
21.02.2023	(0.0067)	5.4478	1.4059	-	-	-	(0.6089)	
20.02.2023	(0.0067)	5.4323	1.4059	-	-	-	(0.6089)	
19.02.2023	(0.0065)	5.3880	1.3686	-	-	-	(0.6089)	
18.02.2023	(0.0065)	5.3880	1.3686	-	-	-	(0.6089)	
17.02.2023	(0.0065)	5.3880	1.3686	-	-	-	(0.6089)	
16.02.2023	(0.0065)	5.3722	1.3686	-	-	-	(0.6089)	
15.02.2023	(0.0065)	5.2554	1.3686	-	-	-	(0.6089)	
14.02.2023	(0.0065)	5.1305	1.2188	-	-	-	(0.6089)	
13.02.2023	(0.0065)	5.0528	1.1903	-	-	-	(0.6089)	
12.02.2023	(0.0065)	4.9479	1.1903	-	-	-	(0.6089)	
11.02.2023	(0.0065)	4.9479	1.1903	-	-	-	(0.6089)	
10.02.2023	(0.0065)	4.9479	1.1903	-	-	-	(0.6089)	
09.02.2023	(0.0065)	4.9344	1.1606	-	-	-	(0.6089)	
08.02.2023	(0.0065)	4.9161	1.1606	-	-	-	(0.6089)	
07.02.2023	(0.0065)	4.8823	1.1606	-	-	-	(0.6089)	
06.02.2023	(0.0065)	4.6955	1.1097	-	-	-	(0.6089)	
05.02.2023	(0.0065)	4.6810	1.1097	-	-	-	(0.6089)	
04.02.2023	(0.0065)	4.6810	1.1097	-	-	-	(0.6089)	
03.02.2023	(0.0065)	4.6810	1.1097	-	-	-	(0.6089)	
02.02.2023	(0.0065)	4.5756	1.0910	-	-	-	(0.4916)	
01.02.2023	(0.0052)	4.5674	1.0533	-	-	-	(0.4916)	
31.01.2023	(0.0001)	4.5453	1.0431	-	-	-	(0.4916)	
30.01.2023	(0.0001)	4.2664	1.0035	-	-	-	(0.4916)	
29.01.2023	(0.0001)	4.2395	1.0035	-	-	-	(0.4916)	
28.01.2023	(0.0001)	4.2395	1.0035	-	-	-	(0.4916)	
27.01.2023	(0.0001)	4.2395	1.0035	-	-	-	(0.4916)	
26.01.2023	(0.0001)	4.1592	1.0035	-	-	-	(0.4916)	
25.01.2023	(0.0001)	4.1505	0.9610	-	-	-	(0.4916)	
24.01.2023	(0.0001)	4.0571	0.9610	-	-	-	(0.4916)	
23.01.2023	(0.0001)	4.1912	0.9099	-	-	-	(0.4916)	
22.01.2023	(0.0001)	4.1806	0.9099	-	-	-	(0.4916)	
21.01.2023	(0.0001)	4.1806	0.9099	-	-	-	(0.4916)	
20.01.2023	(0.0001)	4.1806	0.9099	-	-	-	(0.4916)	
19.01.2023	(0.0001)	4.1071	0.9099	-	-	-	(0.4916)	
18.01.2023	(0.0001)	3.8729	0.9099	-	-	-	(0.4916)	
17.01.2023	(0.0001)	3.8677	0.9099	-	-	-	(0.4916)	
16.01.2023	(0.0001)	3.8446	0.9099	-	-	-	(0.4916)	
15.01.2023	(0.0001)	3.8101	0.8720	-	-	-	(0.4916)	
14.01.2023	(0.0001)	3.8101	0.8720	-	-	-	(0.4916)	
13.01.2023	(0.0001)	3.8101	0.8720	-	-	-	(0.4916)	
12.01.2023	(0.0001)	3.6585	0.8580	-	-	-	(0.4916)	
11.01.2023	(0.0001)	3.4247	0.8580	-	-	-	(0.4916)	
10.01.2023	(0.0001)	3.4175	0.8580	-	-	-	(0.4916)	
09.01.2023	(0.0001)	3.3932	0.8580	-	-	-	(0.4916)	
08.01.2023	(0.0001)	3.3708	0.8554	-	-	-	(0.4916)	
07.01.2023	(0.0001)	3.3708	0.8554	-	-	-	(0.4916)	
06.01.2023	(0.0001)	3.3708	0.8554	-	-	-	(0.4916)	

Table of cumulative daily income and expenses arising to investors in the Fund.

DATE	INTEREST		EQUITIES		EQUITIES		MISCELLANEOUS	EXPENSES
	Foreign Interest Expense	Foreign Interest Income	UK Interest Income	Foreign Dividend Income	UK Dividend Income	Miscellaneous	Allowable expenses of management	
05.01.2023	(0.0001)	3.3555	0.8554	-	-	-	(0.4916)	
04.01.2023	(0.0001)	3.3456	0.8554	-	-	-	(0.3602)	
03.01.2023	(0.0001)	3.3344	0.8554	-	-	-	(0.3602)	
02.01.2023	(0.0006)	3.3328	0.8554	-	-	-	(0.3602)	
01.01.2023	(0.0001)	3.3127	0.8554	-	-	-	(0.3602)	
31.12.2022	(0.0001)	3.3127	0.8554	-	-	-	(0.3602)	
30.12.2022	(0.0001)	3.0797	0.8554	-	-	-	(0.3602)	
29.12.2022	(0.0001)	3.0797	0.8554	-	-	-	(0.3602)	
28.12.2022	(0.0001)	3.0661	0.8554	-	-	-	(0.3602)	
27.12.2022	(0.0001)	3.0566	0.8554	-	-	-	(0.3602)	
26.12.2022	(0.0001)	3.0547	0.8554	-	-	-	(0.3602)	
25.12.2022	(0.0001)	2.9047	0.8554	-	-	-	(0.3602)	
24.12.2022	(0.0001)	2.9047	0.8554	-	-	-	(0.3602)	
23.12.2022	(0.0001)	2.9047	0.8554	-	-	-	(0.3602)	
22.12.2022	(0.0001)	2.8857	0.8554	-	-	-	(0.3602)	
21.12.2022	(0.0001)	2.8636	0.8554	-	-	-	(0.3602)	
20.12.2022	(0.0001)	2.7204	0.8554	-	-	-	(0.3602)	
19.12.2022	(0.0000)	2.7105	0.8554	-	-	-	(0.3602)	
18.12.2022	(0.0000)	2.5449	0.8554	-	-	-	(0.3602)	
17.12.2022	(0.0000)	2.5449	0.8554	-	-	-	(0.3602)	
16.12.2022	(0.0000)	2.5449	0.8554	-	-	-	(0.3602)	
15.12.2022	(0.0000)	2.4712	0.8461	-	-	-	(0.3602)	
14.12.2022	(0.0000)	2.2478	0.8461	-	-	-	(0.3602)	
13.12.2022	(0.0000)	2.2321	0.8461	-	-	-	(0.3602)	
12.12.2022	(0.0000)	2.2231	0.8293	-	-	-	(0.3602)	
11.12.2022	(0.0000)	2.1217	0.8293	-	-	-	(0.3602)	
10.12.2022	(0.0000)	2.1217	0.8293	-	-	-	(0.3602)	
09.12.2022	(0.0000)	2.1217	0.8293	-	-	-	(0.3602)	
08.12.2022	(0.0000)	2.0896	0.7667	-	-	-	(0.3602)	
07.12.2022	(0.0000)	2.0772	0.7667	-	-	-	(0.3602)	
06.12.2022	(0.0000)	2.0544	0.7667	-	-	-	(0.3602)	
05.12.2022	(0.0000)	1.8395	0.7123	-	-	-	(0.3602)	
04.12.2022	(0.0000)	1.8062	0.6351	-	-	-	(0.2350)	
03.12.2022	(0.0000)	1.8062	0.6351	-	-	-	(0.2350)	
02.12.2022	(0.0000)	1.8062	0.6351	-	-	-	(0.2350)	
01.12.2022	(0.0000)	1.7764	0.6151	-	-	-	(0.2350)	
30.11.2022	(0.0000)	1.6322	0.5904	-	-	-	(0.2350)	
29.11.2022	(0.0000)	1.4616	0.5904	-	-	-	(0.2350)	
28.11.2022	(0.0000)	1.3879	0.5037	-	-	-	(0.2350)	
27.11.2022	(0.0000)	1.3593	0.5020	-	-	-	(0.2350)	
26.11.2022	(0.0000)	1.3593	0.5020	-	-	-	(0.2350)	
25.11.2022	(0.0000)	1.3593	0.5020	-	-	-	(0.2350)	
24.11.2022	(0.0000)	1.3563	0.5020	-	-	-	(0.2350)	
23.11.2022	(0.0000)	1.3518	0.4413	-	-	-	(0.2350)	
22.11.2022	(0.0000)	1.3479	0.4413	-	-	-	(0.2350)	
21.11.2022	(0.0000)	1.3218	0.4259	-	-	-	(0.2350)	
20.11.2022	(0.0000)	1.3134	0.3518	-	-	-	(0.2350)	
19.11.2022	(0.0000)	1.3134	0.3518	-	-	-	(0.2350)	
18.11.2022	(0.0000)	1.3134	0.3518	-	-	-	(0.2350)	
17.11.2022	(0.0000)	1.2983	0.3518	-	-	-	(0.2350)	
16.11.2022	(0.0000)	1.2080	0.3377	-	-	-	(0.2350)	
15.11.2022	(0.0000)	1.1987	0.3377	-	-	-	(0.2350)	
14.11.2022	(0.0000)	1.1569	0.3047	-	-	-	(0.2350)	
13.11.2022	(0.0000)	1.1433	0.3047	-	-	-	(0.2350)	
12.11.2022	(0.0000)	1.1433	0.3047	-	-	-	(0.2350)	
11.11.2022	(0.0000)	1.1433	0.3047	-	-	-	(0.2350)	
10.11.2022	(0.0000)	1.1283	0.3047	-	-	-	(0.2350)	
09.11.2022	(0.0000)	1.1238	0.3047	-	-	-	(0.2350)	
08.11.2022	(0.0000)	1.0686	0.3047	-	-	-	(0.2350)	
07.11.2022	(0.0000)	1.0344	0.2882	-	-	-	(0.2350)	
06.11.2022	(0.0000)	0.8990	0.2882	-	-	-	(0.2350)	
05.11.2022	(0.0000)	0.8990	0.2882	-	-	-	(0.2350)	
04.11.2022	(0.0000)	0.8990	0.2882	-	-	-	(0.2350)	
03.11.2022	(0.0000)	0.8544	0.2862	-	-	-	(0.1195)	
02.11.2022	-	0.8492	0.2525	-	-	-	(0.1195)	
01.11.2022	-	0.6758	0.2444	-	-	-	(0.1195)	
31.10.2022	-	0.5820	0.2444	-	-	-	(0.1195)	
30.10.2022	-	0.2792	0.2444	-	-	-	(0.1195)	
29.10.2022	-	0.2792	0.2444	-	-	-	(0.1195)	
28.10.2022	-	0.2792	0.2444	-	-	-	(0.1195)	
27.10.2022	-	0.2466	0.1960	-	-	-	(0.1195)	
26.10.2022	-	0.2452	0.1960	-	-	-	(0.1195)	
25.10.2022	-	0.2408	0.1745	-	-	-	(0.1195)	
24.10.2022	-	0.2383	0.1745	-	-	-	(0.1195)	
23.10.2022	-	0.3148	0.1680	-	-	-	(0.1195)	
22.10.2022	-	0.3148	0.1680	-	-	-	(0.1195)	
21.10.2022	-	0.3148	0.1680	-	-	-	(0.1195)	
20.10.2022	-	0.3122	0.1680	-	-	-	(0.1195)	
19.10.2022	-	0.3078	0.1680	-	-	-	(0.1195)	
18.10.2022	-	0.3393	0.1680	-	-	-	(0.1195)	
17.10.2022	-	0.3375	0.1480	-	-	-	(0.1195)	
16.10.2022	-	0.2967	0.0314	-	-	-	(0.1195)	
15.10.2022	-	0.2967	0.0314	-	-	-	(0.1195)	
14.10.2022	-	0.2967	0.0314	-	-	-	(0.1195)	
13.10.2022	-	0.2927	0.0313	-	-	-	(0.1195)	
12.10.2022	-	0.2889	0.0011	-	-	-	(0.1195)	
11.10.2022	-	0.2042	0.0011	-	-	-	(0.1195)	
10.10.2022	-	0.2024	0.0011	-	-	-	(0.1195)	
09.10.2022	-	0.1438	0.0011	-	-	-	(0.1195)	
08.10.2022	-	0.1438	0.0011	-	-	-	(0.1195)	

Table of cumulative daily income and expenses arising to investors in the Fund.

DATE	INTEREST		EQUITIES		EQUITIES		MISCELLANEOUS	EXPENSES
	Foreign Interest Expense	Foreign Interest Income	UK Interest Income	Foreign Dividend Income	UK Dividend Income	Miscellaneous	Allowable expenses of management	
07.10.2022	-	0.1438	0.0011	-	-	-	(0.1195)	
06.10.2022	-	0.1552	0.0011	-	-	-	(0.1195)	
05.10.2022	-	0.1489	0.0011	-	-	-	(0.1195)	
04.10.2022	-	0.0928	0.0011	-	-	-	(0.0018)	
03.10.2022	-	0.0859	-	-	-	-	-	
02.10.2022	-	-	-	-	-	-	-	
01.10.2022	-	-	-	-	-	-	-	

PICTET CH-SHORT-TERM MONEY MARKET USD - UK REPORTING FUND STATUS

Annual Report - PICTET CH-SHORT-TERM MONEY MARKET USD - J DY

For the period from 1 October 2022 to 30 September 2023

The Fund has obtained UK Reporting Fund status and this report is provided to investors in accordance with the Offshore Funds (Tax) Regulations 2009 to enable investors to meet their UK tax obligations.

The Fund is treated as a Transparent Reporting Fund and as such is treated as tax transparent for income tax purposes and opaque for capital gains tax purposes for UK investors.

For tax purposes the Funds' income and expenses are deemed to arise directly in the hands of UK investors when they arise to the Fund, but capital returns from the underlying investments held by the Fund are not taxed when they are realised and instead a taxable capital gain or loss arises when the units in the Fund are disposed of.

The Fund does not operate equalisation for UK tax reporting purposes, and all amounts are reported without equalisation.

Fund	PICTET CH-SHORT-TERM MONEY MARKET USD	Distributions paid in respect of the period (per unit)	35.10 USD
Unit	J DY	HMRC share class reference	Ex date
ISIN	CH0011292379	P0057-0006	Pay date

Report to Individual Investors

This report is prepared for investors who are UK tax resident and UK domiciled and subject to income tax. Investors subject to UK Corporation Tax should refer to the Report to Corporate Investors.

Cumulative income and expenses per unit for the reporting period

From 1 October 2022 to 5 April 2023

	Per Unit (USD)
INTEREST	
Foreign Interest Expense	(0.0052)
Foreign Interest Income	8.9710
UK Interest Income	1.9090
EQUITIES	
Foreign Dividend Income	-
UK Dividend Income	-
MISCELLANEOUS	
Miscellaneous	-
EXPENSES	
Allowable expenses of management	(0.6050)

From 6 April 2023 to 30 September 2023

	Per Unit (USD)
INTEREST	
Foreign Interest Expense	0.0000
Foreign Interest Income	14.8730
UK Interest Income	3.8007
EQUITIES	
Foreign Dividend Income	-
UK Dividend Income	-
MISCELLANEOUS	
Miscellaneous	-
EXPENSES	
Allowable expenses of management	(0.4431)
EXCESS REPORTABLE INCOME	
Excess Reportable Income from holdings in Reporting Offshore Funds	-
Excess Reportable Income from holdings in Non-Reporting Offshore Funds	-
Interest from Deep Discount Securities	-

How investors should use this information:

The above figures are shown on a cumulative basis for investors who have held units throughout the entire period, reported in USD. For investors who bought or sold units during the reporting period a table of the income and expenses arising on a daily basis is provided separately below.

An investor who has held units throughout the entire period should take the income or expense per unit stated above and multiply this figure by the number of units held to calculate the income and expenses to be reported for UK income tax purposes for the relevant income tax period.

An investor who bought/sold units part way through the period should calculate their taxable income and expense figures by taking the cumulative income figure from the table below at the date of disposal and subtracting the income figure at the date of acquisition. Where the units were held prior to the start of the period but sold part way through the period, the investor should just take the cumulative figure at the date of disposal. The income or expense can be allocated to the appropriate income tax period by adjusting for the cumulative income or expense at 5 April.

Investors holding units in the fund as at 30 September 2023 should also include any "Excess Reportable Income" in their tax returns, which is calculated by taking the excess reportable income per unit amounts reported above and multiplying by the number of units held at 30 September 2023. The excess amounts arise on the fund distribution date, which is 31 March 2024. The Fund remains a reporting fund as at the date of this report.

Note 1: Interest income per unit includes adjustments required under the "Accrued Income Scheme" in respect of interest purchased and sold included within the capital price of debt securities.

Note 2: Expenses per unit are based on the total expenses of management incurred by the Fund. Certain investors may be able to claim tax relief for management expenses incurred by the Fund.

Note 3: On disposal of units, investors should consider whether any distributions made during their holding period affect the base cost of the units disposed for UK capital gains tax purposes.

Note 4: The annual fair value movement in relation to the DDS held by the Fund has been calculated and reported as additional excess reportable income per unit from DDS to investors holding units at the end of the reporting period. If there was a fair value loss this has been carried forward to future periods and no DDS adjustment has been reported. Where any excess reportable income per unit from DDS amounts are reported above, these arise on the fund distribution date which is 31 March 2024.

Note 5: Returns from swap contracts are not included in the figures presented on this report as returns from swap contracts may be treated as capital returns for some investors. A breakdown of return from swaps can be provided upon request

The information provided above is not intended to constitute legal, tax or investment advice, and investors are advised to seek their own advice on the tax consequences of an investment in the Fund.

Table of cumulative daily income and expenses arising to investors in the Fund.

DATE	INTEREST	INTEREST	INTEREST	EQUITIES	EQUITIES	MISCELLANEOUS	EXPENSES
	Foreign Interest Expense	Foreign Interest Income	UK Interest Income	Foreign Dividend Income	UK Dividend Income	Miscellaneous	Allowable expenses of management
30.09.2023	(0.0051)	23.8440	5.7097	-	-	-	(1.0481)
29.09.2023	(0.0051)	23.9981	5.7097	-	-	-	(1.0481)
28.09.2023	(0.0051)	23.9981	5.7097	-	-	-	(1.0481)
27.09.2023	(0.0051)	23.7920	5.7097	-	-	-	(1.0481)
26.09.2023	(0.0051)	23.7624	5.7097	-	-	-	(1.0481)
25.09.2023	(0.0051)	(0.0051)	(0.0051)	-	-	-	(1.0481)
24.09.2023	(0.0054)	23.6356	5.6817	-	-	-	(1.0481)
23.09.2023	(0.0054)	23.6356	5.6817	-	-	-	(1.0481)
22.09.2023	(0.0054)	23.6356	5.6817	-	-	-	(1.0481)
21.09.2023	(0.0054)	23.6249	5.6817	-	-	-	(1.0481)
20.09.2023	(0.0054)	23.4716	5.6817	-	-	-	(1.0481)
19.09.2023	(0.0054)	23.4560	5.6817	-	-	-	(1.0371)
18.09.2023	(0.0054)	23.4414	5.6326	-	-	-	(1.0371)
17.09.2023	(0.0054)	23.1497	5.6326	-	-	-	(1.0371)
16.09.2023	(0.0054)	23.1497	5.6326	-	-	-	(1.0371)
15.09.2023	(0.0054)	23.1497	5.6326	-	-	-	(1.0371)
14.09.2023	(0.0054)	23.0375	5.6326	-	-	-	(1.0371)
13.09.2023	(0.0054)	23.0236	5.6326	-	-	-	(1.0371)
12.09.2023	(0.0054)	22.8359	5.5836	-	-	-	(1.0371)
11.09.2023	(0.0054)	22.5473	5.4855	-	-	-	(1.0371)
10.09.2023	(0.0054)	22.3045	5.4855	-	-	-	(1.0371)
09.09.2023	(0.0054)	22.3045	5.4855	-	-	-	(1.0371)
08.09.2023	(0.0054)	22.3045	5.4855	-	-	-	(1.0371)
07.09.2023	(0.0054)	22.1353	5.3290	-	-	-	(1.0371)
06.09.2023	(0.0054)	21.8349	5.3157	-	-	-	(1.0371)
05.09.2023	(0.0054)	21.5501	5.2015	-	-	-	(1.0371)
04.09.2023	(0.0054)	21.4615	5.2015	-	-	-	(0.9479)
03.09.2023	(0.0054)	21.3193	5.2015	-	-	-	(0.9479)
02.09.2023	(0.0054)	21.3193	5.2015	-	-	-	(0.9479)
01.09.2023	(0.0054)	21.3193	5.2015	-	-	-	(0.9479)
31.08.2023	(0.0054)	21.2075	5.1258	-	-	-	(0.9479)
30.08.2023	(0.0054)	21.0383	5.0397	-	-	-	(0.9479)
29.08.2023	(0.0054)	20.8513	5.0397	-	-	-	(0.9479)
28.08.2023	(0.0054)	20.7789	5.0397	-	-	-	(0.9479)
27.08.2023	(0.0054)	20.7488	5.0397	-	-	-	(0.9479)
26.08.2023	(0.0054)	20.7488	5.0397	-	-	-	(0.9479)
25.08.2023	(0.0054)	20.7488	5.0397	-	-	-	(0.9479)
24.08.2023	(0.0054)	20.7363	5.0082	-	-	-	(0.9479)
23.08.2023	(0.0054)	20.4749	5.0082	-	-	-	(0.9479)
22.08.2023	(0.0054)	20.4503	5.0082	-	-	-	(0.9479)
21.08.2023	(0.0054)	20.2351	4.9921	-	-	-	(0.9479)
20.08.2023	(0.0054)	20.1392	4.9764	-	-	-	(0.9479)
19.08.2023	(0.0054)	20.1392	4.9764	-	-	-	(0.9479)
18.08.2023	(0.0054)	20.1392	4.9764	-	-	-	(0.9479)
17.08.2023	(0.0054)	20.0459	4.9243	-	-	-	(0.9479)
16.08.2023	(0.0054)	19.9687	4.9243	-	-	-	(0.9479)
15.08.2023	(0.0054)	19.9899	4.6399	-	-	-	(0.9479)
14.08.2023	(0.0054)	19.9606	4.4557	-	-	-	(0.9479)
13.08.2023	(0.0054)	19.8344	4.4557	-	-	-	(0.9479)
12.08.2023	(0.0054)	19.8344	4.4557	-	-	-	(0.9479)
11.08.2023	(0.0054)	19.8344	4.4557	-	-	-	(0.9479)
10.08.2023	(0.0054)	19.8086	4.4557	-	-	-	(0.9479)
09.08.2023	(0.0054)	19.7452	4.4236	-	-	-	(0.9479)
08.08.2023	(0.0054)	19.7274	4.3782	-	-	-	(0.9479)
07.08.2023	(0.0054)	19.6275	4.3460	-	-	-	(0.9479)
06.08.2023	(0.0054)	19.0309	4.3460	-	-	-	(0.9479)
05.08.2023	(0.0054)	19.0309	4.3460	-	-	-	(0.9479)
04.08.2023	(0.0054)	19.0309	4.3460	-	-	-	(0.9479)
03.08.2023	(0.0054)	18.9397	4.3460	-	-	-	(0.8614)
02.08.2023	(0.0054)	18.9202	4.3460	-	-	-	(0.8614)
01.08.2023	(0.0054)	18.8315	4.3278	-	-	-	(0.8614)
31.07.2023	(0.0054)	18.6900	4.1337	-	-	-	(0.8614)
30.07.2023	(0.0054)	18.5529	4.1337	-	-	-	(0.8614)
29.07.2023	(0.0054)	18.5529	4.1337	-	-	-	(0.8614)
28.07.2023	(0.0054)	18.5529	4.1337	-	-	-	(0.8614)
27.07.2023	(0.0054)	18.4732	4.1163	-	-	-	(0.8614)
26.07.2023	(0.0054)	18.3131	4.0335	-	-	-	(0.8614)
25.07.2023	(0.0054)	18.2988	3.9512	-	-	-	(0.8614)
24.07.2023	(0.0054)	18.2189	3.9512	-	-	-	(0.8614)
23.07.2023	(0.0054)	18.1721	3.9512	-	-	-	(0.8614)
22.07.2023	(0.0054)	18.1721	3.9512	-	-	-	(0.8614)
21.07.2023	(0.0054)	18.1721	3.9512	-	-	-	(0.8614)
20.07.2023	(0.0053)	18.1301	3.9512	-	-	-	(0.8614)
19.07.2023	(0.0053)	18.0141	3.9512	-	-	-	(0.8614)
18.07.2023	(0.0053)	17.8695	3.8592	-	-	-	(0.8614)
17.07.2023	(0.0053)	17.5917	3.8592	-	-	-	(0.8614)
16.07.2023	(0.0053)	17.4974	3.8202	-	-	-	(0.8614)
15.07.2023	(0.0053)	17.4974	3.8202	-	-	-	(0.8614)
14.07.2023	(0.0053)	17.4974	3.8202	-	-	-	(0.8614)
13.07.2023	(0.0053)	17.4395	3.8202	-	-	-	(0.8614)
12.07.2023	(0.0053)	17.3928	3.8202	-	-	-	(0.8614)
11.07.2023	(0.0053)	17.0727	3.8202	-	-	-	(0.8614)
10.07.2023	(0.0053)	16.6808	3.8202	-	-	-	(0.8614)
09.07.2023	(0.0053)	16.6376	3.8202	-	-	-	(0.8614)
08.07.2023	(0.0053)	16.6376	3.8202	-	-	-	(0.8614)
07.07.2023	(0.0053)	16.6376	3.8202	-	-	-	(0.8614)
06.07.2023	(0.0053)	16.6148	3.8202	-	-	-	(0.8614)
05.07.2023	(0.0053)	16.6024	3.8202	-	-	-	(0.8614)

Table of cumulative daily income and expenses arising to investors in the Fund.

DATE	INTEREST		EQUITIES		EQUITIES		MISCELLANEOUS	EXPENSES
	Foreign Interest Expense	Foreign Interest Income	UK Interest Income	Foreign Dividend Income	UK Dividend Income	Miscellaneous	Allowable expenses of management	
04.07.2023	(0.0053)	16.6079	3.8202	-	-	-	(0.7668)	
03.07.2023	(0.0053)	16.5624	3.8103	-	-	-	(0.7668)	
02.07.2023	(0.0053)	16.4761	3.8103	-	-	-	(0.7668)	
01.07.2023	(0.0053)	16.4761	3.8103	-	-	-	(0.7668)	
30.06.2023	(0.0053)	16.4761	3.8103	-	-	-	(0.7668)	
29.06.2023	(0.0053)	15.8882	3.8103	-	-	-	(0.7668)	
28.06.2023	(0.0053)	15.7473	3.8103	-	-	-	(0.7668)	
27.06.2023	(0.0053)	15.7348	3.8103	-	-	-	(0.7668)	
26.06.2023	(0.0053)	15.6701	3.8103	-	-	-	(0.7668)	
25.06.2023	(0.0053)	15.6386	3.8103	-	-	-	(0.7668)	
24.06.2023	(0.0053)	15.6386	3.8103	-	-	-	(0.7668)	
23.06.2023	(0.0053)	15.6386	3.8103	-	-	-	(0.7668)	
22.06.2023	(0.0053)	15.6042	3.8103	-	-	-	(0.7668)	
21.06.2023	(0.0053)	15.5642	3.8103	-	-	-	(0.7668)	
20.06.2023	(0.0053)	15.2793	3.7912	-	-	-	(0.7668)	
19.06.2023	(0.0052)	15.2748	3.7912	-	-	-	(0.7668)	
18.06.2023	(0.0052)	15.0880	3.7912	-	-	-	(0.7668)	
17.06.2023	(0.0052)	15.0880	3.7912	-	-	-	(0.7668)	
16.06.2023	(0.0052)	15.0880	3.7912	-	-	-	(0.7668)	
15.06.2023	(0.0052)	14.7400	3.7912	-	-	-	(0.7668)	
14.06.2023	(0.0052)	14.6958	3.6616	-	-	-	(0.7668)	
13.06.2023	(0.0052)	14.3361	3.6616	-	-	-	(0.7668)	
12.06.2023	(0.0052)	14.3097	3.6565	-	-	-	(0.7668)	
11.06.2023	(0.0052)	13.8732	3.5970	-	-	-	(0.7668)	
10.06.2023	(0.0052)	13.8732	3.5970	-	-	-	(0.7668)	
09.06.2023	(0.0052)	13.8732	3.5970	-	-	-	(0.7668)	
08.06.2023	(0.0052)	13.7170	3.5820	-	-	-	(0.7668)	
07.06.2023	(0.0052)	13.7017	3.5820	-	-	-	(0.7668)	
06.06.2023	(0.0052)	13.6904	3.5591	-	-	-	(0.7668)	
05.06.2023	(0.0052)	13.5440	3.5133	-	-	-	(0.7668)	
04.06.2023	(0.0052)	13.3687	3.4284	-	-	-	(0.6788)	
03.06.2023	(0.0052)	13.3687	3.4284	-	-	-	(0.6788)	
02.06.2023	(0.0052)	13.3687	3.4284	-	-	-	(0.6788)	
01.06.2023	(0.0052)	13.2226	3.3634	-	-	-	(0.6788)	
31.05.2023	(0.0052)	12.7965	3.0996	-	-	-	(0.6788)	
30.05.2023	(0.0052)	12.3535	3.0996	-	-	-	(0.6788)	
29.05.2023	(0.0052)	12.3533	3.0996	-	-	-	(0.6788)	
28.05.2023	(0.0052)	12.2156	3.0996	-	-	-	(0.6788)	
27.05.2023	(0.0052)	12.2156	3.0996	-	-	-	(0.6788)	
26.05.2023	(0.0052)	12.2156	3.0996	-	-	-	(0.6788)	
25.05.2023	(0.0052)	12.1722	3.0996	-	-	-	(0.6788)	
24.05.2023	(0.0052)	12.1067	3.0996	-	-	-	(0.6788)	
23.05.2023	(0.0052)	12.0950	3.0996	-	-	-	(0.6788)	
22.05.2023	(0.0052)	11.9241	3.0996	-	-	-	(0.6788)	
21.05.2023	(0.0052)	11.8213	3.0396	-	-	-	(0.6788)	
20.05.2023	(0.0052)	11.8213	3.0396	-	-	-	(0.6788)	
19.05.2023	(0.0052)	11.8213	3.0396	-	-	-	(0.6788)	
18.05.2023	(0.0052)	11.6992	3.0396	-	-	-	(0.6788)	
17.05.2023	(0.0052)	11.6529	2.9887	-	-	-	(0.6788)	
16.05.2023	(0.0052)	11.6361	2.9855	-	-	-	(0.6788)	
15.05.2023	(0.0052)	11.6378	2.6481	-	-	-	(0.6788)	
14.05.2023	(0.0052)	11.5943	2.6205	-	-	-	(0.6788)	
13.05.2023	(0.0052)	11.5943	2.6205	-	-	-	(0.6788)	
12.05.2023	(0.0052)	11.5943	2.6205	-	-	-	(0.6788)	
11.05.2023	(0.0052)	11.5647	2.5964	-	-	-	(0.6788)	
10.05.2023	(0.0052)	11.4949	2.5964	-	-	-	(0.6788)	
09.05.2023	(0.0052)	11.4681	2.5672	-	-	-	(0.6788)	
08.05.2023	(0.0052)	11.4446	2.5672	-	-	-	(0.6788)	
07.05.2023	(0.0052)	11.4205	2.5523	-	-	-	(0.6788)	
06.05.2023	(0.0052)	11.4205	2.5523	-	-	-	(0.6788)	
05.05.2023	(0.0052)	11.4205	2.5523	-	-	-	(0.6788)	
04.05.2023	(0.0052)	11.3756	2.5523	-	-	-	(0.6788)	
03.05.2023	(0.0052)	11.3919	2.3757	-	-	-	(0.6050)	
02.05.2023	(0.0052)	11.3496	2.3656	-	-	-	(0.6050)	
01.05.2023	(0.0052)	11.1431	2.3656	-	-	-	(0.6050)	
30.04.2023	(0.0052)	10.8283	2.3656	-	-	-	(0.6050)	
29.04.2023	(0.0052)	10.6055	2.3656	-	-	-	(0.6050)	
28.04.2023	(0.0052)	10.6055	2.3656	-	-	-	(0.6050)	
27.04.2023	(0.0052)	10.6055	2.3656	-	-	-	(0.6050)	
26.04.2023	(0.0052)	10.4555	2.3656	-	-	-	(0.6050)	
25.04.2023	(0.0052)	10.3503	2.2033	-	-	-	(0.6050)	
24.04.2023	(0.0052)	10.3021	2.2033	-	-	-	(0.6050)	
23.04.2023	(0.0052)	10.2326	2.2033	-	-	-	(0.6050)	
22.04.2023	(0.0052)	10.2326	2.2033	-	-	-	(0.6050)	
21.04.2023	(0.0052)	10.2326	2.2033	-	-	-	(0.6050)	
20.04.2023	(0.0052)	10.0578	2.2033	-	-	-	(0.6050)	
19.04.2023	(0.0051)	9.9618	2.2033	-	-	-	(0.6050)	
18.04.2023	(0.0051)	9.9357	2.2033	-	-	-	(0.6050)	
17.04.2023	(0.0051)	9.6978	2.1148	-	-	-	(0.6050)	
16.04.2023	(0.0051)	9.6712	2.1148	-	-	-	(0.6050)	
15.04.2023	(0.0051)	9.6712	2.1148	-	-	-	(0.6050)	
14.04.2023	(0.0051)	9.6712	2.1148	-	-	-	(0.6050)	
13.04.2023	(0.0051)	9.6229	2.0842	-	-	-	(0.6050)	
12.04.2023	(0.0051)	9.6122	1.9968	-	-	-	(0.6050)	
11.04.2023	(0.0051)	9.3109	1.9819	-	-	-	(0.6050)	
10.04.2023	(0.0052)	9.3823	1.9819	-	-	-	(0.6050)	
09.04.2023	(0.0052)	9.3823	1.9819	-	-	-	(0.6050)	
08.04.2023	(0.0052)	9.3823	1.9819	-	-	-	(0.6050)	
07.04.2023	(0.0052)	9.3823	1.9819	-	-	-	(0.6050)	
06.04.2023	(0.0052)	9.1216	1.9090	-	-	-	(0.6050)	

Table of cumulative daily income and expenses arising to investors in the Fund.

DATE	INTEREST	INTEREST	INTEREST	EQUITIES	EQUITIES	MISCELLANEOUS	EXPENSES
	Foreign Interest Expense	Foreign Interest Income	UK Interest Income	Foreign Dividend Income	UK Dividend Income	Miscellaneous	Allowable expenses of management
05.04.2023	(0.0052)	8.9710	1.9090	-	-	-	(0.6050)
04.04.2023	(0.0052)	8.9583	1.9090	-	-	-	(0.4992)
03.04.2023	(0.0051)	8.8520	1.9090	-	-	-	(0.4992)
02.04.2023	(0.0051)	8.8163	1.9090	-	-	-	(0.4992)
01.04.2023	(0.0051)	8.8163	1.9090	-	-	-	(0.4992)
31.03.2023	(0.0051)	8.8163	1.9090	-	-	-	(0.4992)
30.03.2023	(0.0051)	8.6347	1.8584	-	-	-	(0.4992)
29.03.2023	(0.0051)	8.6142	1.8584	-	-	-	(0.4992)
28.03.2023	(0.0051)	8.4208	1.8584	-	-	-	(0.4992)
27.03.2023	(0.0051)	8.4059	1.8584	-	-	-	(0.4992)
26.03.2023	(0.0051)	8.3987	1.8584	-	-	-	(0.4992)
25.03.2023	(0.0051)	8.3987	1.8584	-	-	-	(0.4992)
24.03.2023	(0.0051)	8.3987	1.8584	-	-	-	(0.4992)
23.03.2023	(0.0051)	8.3816	1.8584	-	-	-	(0.4992)
22.03.2023	(0.0051)	8.2040	1.8584	-	-	-	(0.4992)
21.03.2023	(0.0051)	8.1611	1.8584	-	-	-	(0.4992)
20.03.2023	(0.0067)	8.0916	1.8584	-	-	-	(0.4992)
19.03.2023	(0.0067)	8.0323	1.8584	-	-	-	(0.4992)
18.03.2023	(0.0067)	8.0323	1.8584	-	-	-	(0.4992)
17.03.2023	(0.0067)	8.0323	1.8584	-	-	-	(0.4992)
16.03.2023	(0.0067)	7.9967	1.8584	-	-	-	(0.4992)
15.03.2023	(0.0067)	7.7351	1.8584	-	-	-	(0.4992)
14.03.2023	(0.0067)	7.5450	1.8584	-	-	-	(0.4992)
13.03.2023	(0.0067)	7.3655	1.8584	-	-	-	(0.4992)
12.03.2023	(0.0067)	7.3182	1.6407	-	-	-	(0.4992)
11.03.2023	(0.0067)	7.3182	1.6407	-	-	-	(0.4992)
10.03.2023	(0.0067)	7.3182	1.6407	-	-	-	(0.4992)
09.03.2023	(0.0067)	7.1206	1.5336	-	-	-	(0.4992)
08.03.2023	(0.0067)	7.0994	1.5336	-	-	-	(0.4992)
07.03.2023	(0.0067)	7.0884	1.5336	-	-	-	(0.4992)
06.03.2023	(0.0067)	6.8693	1.5186	-	-	-	(0.4992)
05.03.2023	(0.0067)	6.7939	1.5186	-	-	-	(0.4992)
04.03.2023	(0.0067)	6.7939	1.5186	-	-	-	(0.4992)
03.03.2023	(0.0067)	6.7939	1.5186	-	-	-	(0.4992)
02.03.2023	(0.0067)	6.7421	1.4914	-	-	-	(0.4248)
01.03.2023	(0.0067)	6.5782	1.4914	-	-	-	(0.4248)
28.02.2023	(0.0067)	6.2052	1.4479	-	-	-	(0.4248)
27.02.2023	(0.0067)	6.0344	1.4060	-	-	-	(0.4248)
26.02.2023	(0.0067)	5.8299	1.4060	-	-	-	(0.4248)
25.02.2023	(0.0067)	5.8299	1.4060	-	-	-	(0.4248)
24.02.2023	(0.0067)	5.8299	1.4060	-	-	-	(0.4248)
23.02.2023	(0.0067)	5.7648	1.4060	-	-	-	(0.4248)
22.02.2023	(0.0067)	5.6307	1.4060	-	-	-	(0.4248)
21.02.2023	(0.0067)	5.4481	1.4060	-	-	-	(0.4248)
20.02.2023	(0.0067)	5.4327	1.4060	-	-	-	(0.4248)
19.02.2023	(0.0065)	5.3884	1.3687	-	-	-	(0.4248)
18.02.2023	(0.0065)	5.3884	1.3687	-	-	-	(0.4248)
17.02.2023	(0.0065)	5.3884	1.3687	-	-	-	(0.4248)
16.02.2023	(0.0065)	5.3726	1.3687	-	-	-	(0.4248)
15.02.2023	(0.0065)	5.2557	1.3687	-	-	-	(0.4248)
14.02.2023	(0.0065)	5.1309	1.2189	-	-	-	(0.4248)
13.02.2023	(0.0065)	5.0532	1.1904	-	-	-	(0.4248)
12.02.2023	(0.0065)	4.9483	1.1904	-	-	-	(0.4248)
11.02.2023	(0.0065)	4.9483	1.1904	-	-	-	(0.4248)
10.02.2023	(0.0065)	4.9483	1.1904	-	-	-	(0.4248)
09.02.2023	(0.0065)	4.9347	1.1606	-	-	-	(0.4248)
08.02.2023	(0.0065)	4.9165	1.1606	-	-	-	(0.4248)
07.02.2023	(0.0065)	4.8826	1.1606	-	-	-	(0.4248)
06.02.2023	(0.0065)	4.6958	1.1098	-	-	-	(0.4248)
05.02.2023	(0.0065)	4.6813	1.1098	-	-	-	(0.4248)
04.02.2023	(0.0065)	4.6813	1.1098	-	-	-	(0.4248)
03.02.2023	(0.0065)	4.6813	1.1098	-	-	-	(0.4248)
02.02.2023	(0.0065)	4.5759	1.0910	-	-	-	(0.3355)
01.02.2023	(0.0052)	4.5677	1.0534	-	-	-	(0.3355)
31.01.2023	(0.0001)	4.5456	1.0432	-	-	-	(0.3355)
30.01.2023	(0.0001)	4.2668	1.0036	-	-	-	(0.3355)
29.01.2023	(0.0001)	4.2398	1.0036	-	-	-	(0.3355)
28.01.2023	(0.0001)	4.2398	1.0036	-	-	-	(0.3355)
27.01.2023	(0.0001)	4.2398	1.0036	-	-	-	(0.3355)
26.01.2023	(0.0001)	4.1595	1.0036	-	-	-	(0.3355)
25.01.2023	(0.0001)	4.1509	0.9610	-	-	-	(0.3355)
24.01.2023	(0.0001)	4.0574	0.9610	-	-	-	(0.3355)
23.01.2023	(0.0001)	4.1915	0.9100	-	-	-	(0.3355)
22.01.2023	(0.0001)	4.1809	0.9100	-	-	-	(0.3355)
21.01.2023	(0.0001)	4.1809	0.9100	-	-	-	(0.3355)
20.01.2023	(0.0001)	4.1809	0.9100	-	-	-	(0.3355)
19.01.2023	(0.0001)	4.1074	0.9100	-	-	-	(0.3355)
18.01.2023	(0.0001)	3.8732	0.9100	-	-	-	(0.3355)
17.01.2023	(0.0001)	3.8680	0.9100	-	-	-	(0.3355)
16.01.2023	(0.0001)	3.8449	0.9100	-	-	-	(0.3355)
15.01.2023	(0.0001)	3.8104	0.8721	-	-	-	(0.3355)
14.01.2023	(0.0001)	3.8104	0.8721	-	-	-	(0.3355)
13.01.2023	(0.0001)	3.8104	0.8721	-	-	-	(0.3355)
12.01.2023	(0.0001)	3.6588	0.8581	-	-	-	(0.3355)
11.01.2023	(0.0001)	3.4250	0.8581	-	-	-	(0.3355)
10.01.2023	(0.0001)	3.4178	0.8581	-	-	-	(0.3355)
09.01.2023	(0.0001)	3.3935	0.8581	-	-	-	(0.3355)
08.01.2023	(0.0001)	3.3711	0.8555	-	-	-	(0.3355)
07.01.2023	(0.0001)	3.3711	0.8555	-	-	-	(0.3355)
06.01.2023	(0.0001)	3.3711	0.8555	-	-	-	(0.3355)

Table of cumulative daily income and expenses arising to investors in the Fund.

DATE	INTEREST		EQUITIES		EQUITIES		MISCELLANEOUS	EXPENSES
	Foreign Interest Expense	Foreign Interest Income	UK Interest Income	Foreign Dividend Income	UK Dividend Income	Miscellaneous	Allowable expenses of management	
05.01.2023	(0.0001)	3.3558	0.8555	-	-	-	(0.3355)	
04.01.2023	(0.0001)	3.3459	0.8555	-	-	-	(0.2432)	
03.01.2023	(0.0001)	3.3347	0.8555	-	-	-	(0.2432)	
02.01.2023	(0.0006)	3.3332	0.8555	-	-	-	(0.2432)	
01.01.2023	(0.0001)	3.3130	0.8555	-	-	-	(0.2432)	
31.12.2022	(0.0001)	3.3130	0.8555	-	-	-	(0.2432)	
30.12.2022	(0.0001)	3.0801	0.8555	-	-	-	(0.2432)	
29.12.2022	(0.0001)	3.0801	0.8555	-	-	-	(0.2432)	
28.12.2022	(0.0001)	3.0665	0.8555	-	-	-	(0.2432)	
27.12.2022	(0.0001)	3.0569	0.8555	-	-	-	(0.2432)	
26.12.2022	(0.0001)	3.0550	0.8555	-	-	-	(0.2432)	
25.12.2022	(0.0001)	2.9051	0.8555	-	-	-	(0.2432)	
24.12.2022	(0.0001)	2.9051	0.8555	-	-	-	(0.2432)	
23.12.2022	(0.0001)	2.9051	0.8555	-	-	-	(0.2432)	
22.12.2022	(0.0001)	2.8860	0.8555	-	-	-	(0.2432)	
21.12.2022	(0.0001)	2.8639	0.8555	-	-	-	(0.2432)	
20.12.2022	(0.0001)	2.7208	0.8555	-	-	-	(0.2432)	
19.12.2022	(0.0000)	2.7109	0.8555	-	-	-	(0.2432)	
18.12.2022	(0.0000)	2.5453	0.8555	-	-	-	(0.2432)	
17.12.2022	(0.0000)	2.5453	0.8555	-	-	-	(0.2432)	
16.12.2022	(0.0000)	2.5453	0.8555	-	-	-	(0.2432)	
15.12.2022	(0.0000)	2.4716	0.8462	-	-	-	(0.2432)	
14.12.2022	(0.0000)	2.2482	0.8462	-	-	-	(0.2432)	
13.12.2022	(0.0000)	2.2325	0.8462	-	-	-	(0.2432)	
12.12.2022	(0.0000)	2.2234	0.8293	-	-	-	(0.2432)	
11.12.2022	(0.0000)	2.1221	0.8293	-	-	-	(0.2432)	
10.12.2022	(0.0000)	2.1221	0.8293	-	-	-	(0.2432)	
09.12.2022	(0.0000)	2.1221	0.8293	-	-	-	(0.2432)	
08.12.2022	(0.0000)	2.0899	0.7667	-	-	-	(0.2432)	
07.12.2022	(0.0000)	2.0776	0.7667	-	-	-	(0.2432)	
06.12.2022	(0.0000)	2.0547	0.7667	-	-	-	(0.2432)	
05.12.2022	(0.0000)	1.8398	0.7124	-	-	-	(0.2432)	
04.12.2022	(0.0000)	1.8065	0.6352	-	-	-	(0.1636)	
03.12.2022	(0.0000)	1.8065	0.6352	-	-	-	(0.1636)	
02.12.2022	(0.0000)	1.8065	0.6352	-	-	-	(0.1636)	
01.12.2022	(0.0000)	1.7768	0.6151	-	-	-	(0.1636)	
30.11.2022	(0.0000)	1.6326	0.5905	-	-	-	(0.1636)	
29.11.2022	(0.0000)	1.4619	0.5905	-	-	-	(0.1636)	
28.11.2022	(0.0000)	1.3882	0.5038	-	-	-	(0.1636)	
27.11.2022	(0.0000)	1.3597	0.5020	-	-	-	(0.1636)	
26.11.2022	(0.0000)	1.3597	0.5020	-	-	-	(0.1636)	
25.11.2022	(0.0000)	1.3597	0.5020	-	-	-	(0.1636)	
24.11.2022	(0.0000)	1.3567	0.5020	-	-	-	(0.1636)	
23.11.2022	(0.0000)	1.3522	0.4414	-	-	-	(0.1636)	
22.11.2022	(0.0000)	1.3483	0.4414	-	-	-	(0.1636)	
21.11.2022	(0.0000)	1.3222	0.4260	-	-	-	(0.1636)	
20.11.2022	(0.0000)	1.3138	0.3519	-	-	-	(0.1636)	
19.11.2022	(0.0000)	1.3138	0.3519	-	-	-	(0.1636)	
18.11.2022	(0.0000)	1.3138	0.3519	-	-	-	(0.1636)	
17.11.2022	(0.0000)	1.2987	0.3519	-	-	-	(0.1636)	
16.11.2022	(0.0000)	1.2083	0.3378	-	-	-	(0.1636)	
15.11.2022	(0.0000)	1.1990	0.3378	-	-	-	(0.1636)	
14.11.2022	(0.0000)	1.1573	0.3048	-	-	-	(0.1636)	
13.11.2022	(0.0000)	1.1437	0.3048	-	-	-	(0.1636)	
12.11.2022	(0.0000)	1.1437	0.3048	-	-	-	(0.1636)	
11.11.2022	(0.0000)	1.1437	0.3048	-	-	-	(0.1636)	
10.11.2022	(0.0000)	1.1287	0.3048	-	-	-	(0.1636)	
09.11.2022	(0.0000)	1.1242	0.3048	-	-	-	(0.1636)	
08.11.2022	(0.0000)	1.0689	0.3048	-	-	-	(0.1636)	
07.11.2022	(0.0000)	1.0347	0.2883	-	-	-	(0.1636)	
06.11.2022	(0.0000)	0.8992	0.2883	-	-	-	(0.1636)	
05.11.2022	(0.0000)	0.8992	0.2883	-	-	-	(0.1636)	
04.11.2022	(0.0000)	0.8992	0.2883	-	-	-	(0.1636)	
03.11.2022	(0.0000)	0.8547	0.2863	-	-	-	(0.0824)	
02.11.2022	-	0.8495	0.2525	-	-	-	(0.0824)	
01.11.2022	-	0.6760	0.2445	-	-	-	(0.0824)	
31.10.2022	-	0.5821	0.2445	-	-	-	(0.0824)	
30.10.2022	-	0.2793	0.2445	-	-	-	(0.0824)	
29.10.2022	-	0.2793	0.2445	-	-	-	(0.0824)	
28.10.2022	-	0.2793	0.2445	-	-	-	(0.0824)	
27.10.2022	-	0.2466	0.1961	-	-	-	(0.0824)	
26.10.2022	-	0.2453	0.1961	-	-	-	(0.0823)	
25.10.2022	-	0.2408	0.1745	-	-	-	(0.0823)	
24.10.2022	-	0.2383	0.1745	-	-	-	(0.0823)	
23.10.2022	-	0.3149	0.1680	-	-	-	(0.0823)	
22.10.2022	-	0.3149	0.1680	-	-	-	(0.0823)	
21.10.2022	-	0.3149	0.1680	-	-	-	(0.0823)	
20.10.2022	-	0.3123	0.1680	-	-	-	(0.0823)	
19.10.2022	-	0.3079	0.1680	-	-	-	(0.0823)	
18.10.2022	-	0.3394	0.1680	-	-	-	(0.0823)	
17.10.2022	-	0.3376	0.1480	-	-	-	(0.0823)	
16.10.2022	-	0.2968	0.0314	-	-	-	(0.0823)	
15.10.2022	-	0.2968	0.0314	-	-	-	(0.0823)	
14.10.2022	-	0.2968	0.0314	-	-	-	(0.0823)	
13.10.2022	-	0.2928	0.0313	-	-	-	(0.0823)	
12.10.2022	-	0.2890	0.0011	-	-	-	(0.0823)	
11.10.2022	-	0.2043	0.0011	-	-	-	(0.0823)	
10.10.2022	-	0.2024	0.0011	-	-	-	(0.0823)	
09.10.2022	-	0.1438	0.0011	-	-	-	(0.0823)	
08.10.2022	-	0.1438	0.0011	-	-	-	(0.0823)	

Table of cumulative daily income and expenses arising to investors in the Fund.

DATE	INTEREST		EQUITIES		MISCELLANEOUS		EXPENSES
	Foreign Interest Expense	Foreign Interest Income	UK Interest Income	Foreign Dividend Income	UK Dividend Income	Miscellaneous	Allowable expenses of management
07.10.2022	-	0.1438	0.0011	-	-	-	(0.0823)
06.10.2022	-	0.1552	0.0011	-	-	-	(0.0823)
05.10.2022	-	0.1489	0.0011	-	-	-	(0.0823)
04.10.2022	-	0.0928	0.0011	-	-	-	(0.0018)
03.10.2022	-	0.0859	-	-	-	-	-
02.10.2022	-	-	-	-	-	-	-
01.10.2022	-	-	-	-	-	-	-

PICTET CH-SHORT-TERM MONEY MARKET USD - UK REPORTING FUND STATUS

Annual Report - PICTET CH-SHORT-TERM MONEY MARKET USD - P DY

For the period from 1 October 2022 to 30 September 2023

The Fund has obtained UK Reporting Fund status and this report is provided to investors in accordance with the Offshore Funds (Tax) Regulations 2009 to enable investors to meet their UK tax obligations.

The Fund is treated as a Transparent Reporting Fund and as such is treated as tax transparent for income tax purposes and opaque for capital gains tax purposes for UK investors.

For tax purposes the Funds' income and expenses are deemed to arise directly in the hands of UK investors when they arise to the Fund, but capital returns from the underlying investments held by the Fund are not taxed when they are realised and instead a taxable capital gain or loss arises when the units in the Fund are disposed of.

The Fund does not operate equalisation for UK tax reporting purposes, and all amounts are reported without equalisation.

Fund	PICTET CH-SHORT-TERM MONEY MARKET USD	Distributions paid in respect of the period (per unit)	33.05 USD
Unit	P DY	HMRC share class reference	Ex date
ISIN	CH0011292411	P0057-0007	Pay date

Report to Individual Investors

This report is prepared for investors who are UK tax resident and UK domiciled and subject to income tax. Investors subject to UK Corporation Tax should refer to the Report to Corporate Investors.

Cumulative income and expenses per unit for the reporting period

From 1 October 2022 to 5 April 2023

	Per Unit (USD)
INTEREST	
Foreign Interest Expense	(0.0052)
Foreign Interest Income	8.9628
UK Interest Income	1.9072
EQUITIES	
Foreign Dividend Income	-
UK Dividend Income	-
MISCELLANEOUS	
Miscellaneous	-
EXPENSES	
Allowable expenses of management	(1.6660)

From 6 April 2023 to 30 September 2023

	Per Unit (USD)
INTEREST	
Foreign Interest Expense	0.0000
Foreign Interest Income	14.8503
UK Interest Income	3.7950
EQUITIES	
Foreign Dividend Income	-
UK Dividend Income	-
MISCELLANEOUS	
Miscellaneous	-
EXPENSES	
Allowable expenses of management	(1.3494)
EXCESS REPORTABLE INCOME	
Excess Reportable Income from holdings in Reporting Offshore Funds	-
Excess Reportable Income from holdings in Non-Reporting Offshore Funds	-
Interest from Deep Discount Securities	-

How investors should use this information:

The above figures are shown on a cumulative basis for investors who have held units throughout the entire period, reported in USD. For investors who bought or sold units during the reporting period a table of the income and expenses arising on a daily basis is provided separately below.

An investor who has held units throughout the entire period should take the income or expense per unit stated above and multiply this figure by the number of units held to calculate the income and expenses to be reported for UK income tax purposes for the relevant income tax period.

An investor who bought/sold units part way through the period should calculate their taxable income and expense figures by taking the cumulative income figure from the table below at the date of disposal and subtracting the income figure at the date of acquisition. Where the units were held prior to the start of the period but sold part way through the period, the investor should just take the cumulative figure at the date of disposal. The income or expense can be allocated to the appropriate income tax period by adjusting for the cumulative income or expense at 5 April.

Investors holding units in the fund as at 30 September 2023 should also include any "Excess Reportable Income" in their tax returns, which is calculated by taking the excess reportable income per unit amounts reported above and multiplying by the number of units held at 30 September 2023. The excess amounts arise on the fund distribution date, which is 31 March 2024. The Fund remains a reporting fund as at the date of this report.

Note 1: Interest income per unit includes adjustments required under the "Accrued Income Scheme" in respect of interest purchased and sold included within the capital price of debt securities.

Note 2: Expenses per unit are based on the total expenses of management incurred by the Fund. Certain investors may be able to claim tax relief for management expenses incurred by the Fund.

Note 3: On disposal of units, investors should consider whether any distributions made during their holding period affect the base cost of the units disposed for UK capital gains tax purposes.

Note 4: The annual fair value movement in relation to the DDS held by the Fund has been calculated and reported as additional excess reportable income per unit from DDS to investors holding units at the end of the reporting period. If there was a fair value loss this has been carried forward to future periods and no DDS adjustment has been reported. Where any excess reportable income per unit from DDS amounts are reported above, these arise on the fund distribution date which is 31 March 2024.

Note 5: Returns from swap contracts are not included in the figures presented on this report as returns from swap contracts may be treated as capital returns for some investors. A breakdown of return from swaps can be provided upon request

The information provided above is not intended to constitute legal, tax or investment advice, and investors are advised to seek their own advice on the tax consequences of an investment in the Fund.

Table of cumulative daily income and expenses arising to investors in the Fund.

DATE	INTEREST		EQUITIES		MISCELLANEOUS		EXPENSES
	Foreign Interest Expense	Foreign Interest Income	UK Interest Income	Foreign Dividend Income	UK Dividend Income	Miscellaneous	Allowable expenses of management
30.09.2023	(0.0051)	23.8131	5.7022	-	-	-	(3.0154)
29.09.2023	(0.0051)	23.9669	5.7022	-	-	-	(3.0154)
28.09.2023	(0.0051)	23.9669	5.7022	-	-	-	(3.0154)
27.09.2023	(0.0051)	23.7612	5.7022	-	-	-	(3.0154)
26.09.2023	(0.0051)	23.7316	5.7022	-	-	-	(3.0154)
25.09.2023	(0.0051)	(0.0051)	(0.0051)	-	-	-	(3.0154)
24.09.2023	(0.0054)	23.6050	5.6743	-	-	-	(3.0154)
23.09.2023	(0.0054)	23.6050	5.6743	-	-	-	(3.0154)
22.09.2023	(0.0054)	23.6050	5.6743	-	-	-	(3.0154)
21.09.2023	(0.0054)	23.5945	5.6743	-	-	-	(3.0154)
20.09.2023	(0.0054)	23.4414	5.6743	-	-	-	(3.0154)
19.09.2023	(0.0054)	23.4259	5.6743	-	-	-	(3.0044)
18.09.2023	(0.0054)	23.4112	5.6253	-	-	-	(3.0044)
17.09.2023	(0.0054)	23.1202	5.6253	-	-	-	(3.0044)
16.09.2023	(0.0054)	23.1202	5.6253	-	-	-	(3.0044)
15.09.2023	(0.0054)	23.1202	5.6253	-	-	-	(3.0044)
14.09.2023	(0.0054)	23.0081	5.6253	-	-	-	(3.0044)
13.09.2023	(0.0054)	22.9943	5.6253	-	-	-	(3.0044)
12.09.2023	(0.0054)	22.8069	5.5763	-	-	-	(3.0044)
11.09.2023	(0.0054)	22.5189	5.4785	-	-	-	(3.0044)
10.09.2023	(0.0054)	22.2766	5.4785	-	-	-	(3.0044)
09.09.2023	(0.0054)	22.2766	5.4785	-	-	-	(3.0044)
08.09.2023	(0.0054)	22.2766	5.4785	-	-	-	(3.0044)
07.09.2023	(0.0054)	22.1077	5.3222	-	-	-	(3.0044)
06.09.2023	(0.0054)	21.8079	5.3090	-	-	-	(3.0044)
05.09.2023	(0.0054)	21.5236	5.1949	-	-	-	(3.0044)
04.09.2023	(0.0054)	21.4351	5.1949	-	-	-	(2.7151)
03.09.2023	(0.0054)	21.2932	5.1949	-	-	-	(2.7151)
02.09.2023	(0.0054)	21.2932	5.1949	-	-	-	(2.7151)
01.09.2023	(0.0054)	21.2932	5.1949	-	-	-	(2.7151)
31.08.2023	(0.0054)	21.1816	5.1194	-	-	-	(2.7151)
30.08.2023	(0.0054)	21.0128	5.0335	-	-	-	(2.7151)
29.08.2023	(0.0054)	20.8260	5.0335	-	-	-	(2.7151)
28.08.2023	(0.0054)	20.7538	5.0335	-	-	-	(2.7151)
27.08.2023	(0.0054)	20.7238	5.0335	-	-	-	(2.7151)
26.08.2023	(0.0054)	20.7238	5.0335	-	-	-	(2.7151)
25.08.2023	(0.0054)	20.7238	5.0335	-	-	-	(2.7151)
24.08.2023	(0.0054)	20.7113	5.0020	-	-	-	(2.7151)
23.08.2023	(0.0054)	20.4504	5.0020	-	-	-	(2.7151)
22.08.2023	(0.0054)	20.4258	5.0020	-	-	-	(2.7151)
21.08.2023	(0.0054)	20.2110	4.9859	-	-	-	(2.7151)
20.08.2023	(0.0054)	20.1152	4.9703	-	-	-	(2.7151)
19.08.2023	(0.0054)	20.1152	4.9703	-	-	-	(2.7151)
18.08.2023	(0.0054)	20.1152	4.9703	-	-	-	(2.7151)
17.08.2023	(0.0054)	20.0221	4.9183	-	-	-	(2.7151)
16.08.2023	(0.0054)	19.9451	4.9183	-	-	-	(2.7151)
15.08.2023	(0.0054)	19.9662	4.6343	-	-	-	(2.7151)
14.08.2023	(0.0054)	19.9369	4.4505	-	-	-	(2.7151)
13.08.2023	(0.0054)	19.8110	4.4505	-	-	-	(2.7151)
12.08.2023	(0.0054)	19.8110	4.4505	-	-	-	(2.7151)
11.08.2023	(0.0054)	19.8110	4.4505	-	-	-	(2.7151)
10.08.2023	(0.0054)	19.7853	4.4505	-	-	-	(2.7151)
09.08.2023	(0.0054)	19.7219	4.4184	-	-	-	(2.7151)
08.08.2023	(0.0054)	19.7042	4.3731	-	-	-	(2.7151)
07.08.2023	(0.0054)	19.6045	4.3409	-	-	-	(2.7151)
06.08.2023	(0.0054)	19.0088	4.3409	-	-	-	(2.7151)
05.08.2023	(0.0054)	19.0088	4.3409	-	-	-	(2.7151)
04.08.2023	(0.0054)	19.0088	4.3409	-	-	-	(2.7151)
03.08.2023	(0.0054)	18.9179	4.3409	-	-	-	(2.4744)
02.08.2023	(0.0054)	18.8984	4.3409	-	-	-	(2.4744)
01.08.2023	(0.0054)	18.8098	4.3229	-	-	-	(2.4744)
31.07.2023	(0.0054)	18.6685	4.1290	-	-	-	(2.4744)
30.07.2023	(0.0054)	18.5317	4.1290	-	-	-	(2.4744)
29.07.2023	(0.0054)	18.5317	4.1290	-	-	-	(2.4744)
28.07.2023	(0.0054)	18.5317	4.1290	-	-	-	(2.4744)
27.07.2023	(0.0054)	18.4521	4.1117	-	-	-	(2.4744)
26.07.2023	(0.0054)	18.2923	4.0290	-	-	-	(2.4744)
25.07.2023	(0.0054)	18.2780	3.9469	-	-	-	(2.4744)
24.07.2023	(0.0054)	18.1982	3.9469	-	-	-	(2.4744)
23.07.2023	(0.0054)	18.1515	3.9469	-	-	-	(2.4744)
22.07.2023	(0.0054)	18.1515	3.9469	-	-	-	(2.4744)
21.07.2023	(0.0054)	18.1515	3.9469	-	-	-	(2.4744)
20.07.2023	(0.0053)	18.1095	3.9469	-	-	-	(2.4744)
19.07.2023	(0.0053)	17.9937	3.9469	-	-	-	(2.4744)
18.07.2023	(0.0053)	17.8494	3.8549	-	-	-	(2.4744)
17.07.2023	(0.0053)	17.5720	3.8549	-	-	-	(2.4744)
16.07.2023	(0.0053)	17.4779	3.8160	-	-	-	(2.4744)
15.07.2023	(0.0053)	17.4779	3.8160	-	-	-	(2.4744)
14.07.2023	(0.0053)	17.4779	3.8160	-	-	-	(2.4744)
13.07.2023	(0.0053)	17.4200	3.8160	-	-	-	(2.4744)
12.07.2023	(0.0053)	17.3735	3.8160	-	-	-	(2.4744)
11.07.2023	(0.0053)	17.0538	3.8160	-	-	-	(2.4744)
10.07.2023	(0.0053)	16.6625	3.8160	-	-	-	(2.4744)
09.07.2023	(0.0053)	16.6194	3.8160	-	-	-	(2.4744)
08.07.2023	(0.0053)	16.6194	3.8160	-	-	-	(2.4744)
07.07.2023	(0.0053)	16.6194	3.8160	-	-	-	(2.4744)
06.07.2023	(0.0053)	16.5966	3.8160	-	-	-	(2.4744)
05.07.2023	(0.0053)	16.5842	3.8160	-	-	-	(2.4744)

Table of cumulative daily income and expenses arising to investors in the Fund.

DATE	INTEREST		EQUITIES		MISCELLANEOUS		EXPENSES
	Foreign Interest Expense	Foreign Interest Income	UK Interest Income	Foreign Dividend Income	UK Dividend Income	Miscellaneous	Allowable expenses of management
04.07.2023	(0.0053)	16.5897	3.8160	-	-	-	(2.1713)
03.07.2023	(0.0053)	16.5443	3.8062	-	-	-	(2.1713)
02.07.2023	(0.0053)	16.4582	3.8062	-	-	-	(2.1713)
01.07.2023	(0.0053)	16.4582	3.8062	-	-	-	(2.1713)
30.06.2023	(0.0053)	16.4582	3.8062	-	-	-	(2.1713)
29.06.2023	(0.0053)	15.8711	3.8062	-	-	-	(2.1713)
28.06.2023	(0.0053)	15.7305	3.8062	-	-	-	(2.1713)
27.06.2023	(0.0053)	15.7180	3.8062	-	-	-	(2.1713)
26.06.2023	(0.0053)	15.6534	3.8062	-	-	-	(2.1713)
25.06.2023	(0.0053)	15.6219	3.8062	-	-	-	(2.1713)
24.06.2023	(0.0053)	15.6219	3.8062	-	-	-	(2.1713)
23.06.2023	(0.0053)	15.6219	3.8062	-	-	-	(2.1713)
22.06.2023	(0.0053)	15.5876	3.8062	-	-	-	(2.1713)
21.06.2023	(0.0053)	15.5476	3.8062	-	-	-	(2.1713)
20.06.2023	(0.0053)	15.2632	3.7871	-	-	-	(2.1713)
19.06.2023	(0.0052)	15.2587	3.7871	-	-	-	(2.1713)
18.06.2023	(0.0052)	15.0721	3.7871	-	-	-	(2.1713)
17.06.2023	(0.0052)	15.0721	3.7871	-	-	-	(2.1713)
16.06.2023	(0.0052)	15.0721	3.7871	-	-	-	(2.1713)
15.06.2023	(0.0052)	14.7246	3.7871	-	-	-	(2.1713)
14.06.2023	(0.0052)	14.6804	3.6577	-	-	-	(2.1713)
13.06.2023	(0.0052)	14.3212	3.6577	-	-	-	(2.1713)
12.06.2023	(0.0052)	14.2949	3.6526	-	-	-	(2.1713)
11.06.2023	(0.0052)	13.8590	3.5931	-	-	-	(2.1713)
10.06.2023	(0.0052)	13.8590	3.5931	-	-	-	(2.1713)
09.06.2023	(0.0052)	13.8590	3.5931	-	-	-	(2.1713)
08.06.2023	(0.0052)	13.7030	3.5782	-	-	-	(2.1713)
07.06.2023	(0.0052)	13.6877	3.5782	-	-	-	(2.1713)
06.06.2023	(0.0052)	13.6765	3.5553	-	-	-	(2.1713)
05.06.2023	(0.0052)	13.5303	3.5096	-	-	-	(2.1713)
04.06.2023	(0.0052)	13.3552	3.4248	-	-	-	(1.8869)
03.06.2023	(0.0052)	13.3552	3.4248	-	-	-	(1.8869)
02.06.2023	(0.0052)	13.3552	3.4248	-	-	-	(1.8869)
01.06.2023	(0.0052)	13.2093	3.3598	-	-	-	(1.8869)
31.05.2023	(0.0052)	12.7838	3.0964	-	-	-	(1.8869)
30.05.2023	(0.0052)	12.3413	3.0964	-	-	-	(1.8869)
29.05.2023	(0.0052)	12.3411	3.0964	-	-	-	(1.8869)
28.05.2023	(0.0052)	12.2036	3.0964	-	-	-	(1.8869)
27.05.2023	(0.0052)	12.2036	3.0964	-	-	-	(1.8869)
26.05.2023	(0.0052)	12.2036	3.0964	-	-	-	(1.8869)
25.05.2023	(0.0052)	12.1603	3.0964	-	-	-	(1.8869)
24.05.2023	(0.0052)	12.0949	3.0964	-	-	-	(1.8869)
23.05.2023	(0.0052)	12.0832	3.0964	-	-	-	(1.8869)
22.05.2023	(0.0052)	11.9125	3.0964	-	-	-	(1.8869)
21.05.2023	(0.0052)	11.8098	3.0365	-	-	-	(1.8869)
20.05.2023	(0.0052)	11.8098	3.0365	-	-	-	(1.8869)
19.05.2023	(0.0052)	11.8098	3.0365	-	-	-	(1.8869)
18.05.2023	(0.0052)	11.6879	3.0365	-	-	-	(1.8869)
17.05.2023	(0.0052)	11.6416	2.9857	-	-	-	(1.8869)
16.05.2023	(0.0052)	11.6248	2.9825	-	-	-	(1.8869)
15.05.2023	(0.0052)	11.6266	2.6455	-	-	-	(1.8869)
14.05.2023	(0.0052)	11.5831	2.6180	-	-	-	(1.8869)
13.05.2023	(0.0052)	11.5831	2.6180	-	-	-	(1.8869)
12.05.2023	(0.0052)	11.5831	2.6180	-	-	-	(1.8869)
11.05.2023	(0.0052)	11.5536	2.5938	-	-	-	(1.8869)
10.05.2023	(0.0052)	11.4838	2.5938	-	-	-	(1.8869)
09.05.2023	(0.0052)	11.4570	2.5647	-	-	-	(1.8869)
08.05.2023	(0.0052)	11.4335	2.5647	-	-	-	(1.8869)
07.05.2023	(0.0052)	11.4095	2.5498	-	-	-	(1.8869)
06.05.2023	(0.0052)	11.4095	2.5498	-	-	-	(1.8869)
05.05.2023	(0.0052)	11.4095	2.5498	-	-	-	(1.8869)
04.05.2023	(0.0052)	11.3647	2.5498	-	-	-	(1.8869)
03.05.2023	(0.0052)	11.3809	2.3734	-	-	-	(1.6660)
02.05.2023	(0.0052)	11.3387	2.3634	-	-	-	(1.6660)
01.05.2023	(0.0052)	11.1324	2.3634	-	-	-	(1.6660)
30.04.2023	(0.0052)	10.8180	2.3634	-	-	-	(1.6660)
29.04.2023	(0.0052)	10.5955	2.3634	-	-	-	(1.6660)
28.04.2023	(0.0052)	10.5955	2.3634	-	-	-	(1.6660)
27.04.2023	(0.0052)	10.5955	2.3634	-	-	-	(1.6660)
26.04.2023	(0.0052)	10.4456	2.3634	-	-	-	(1.6660)
25.04.2023	(0.0052)	10.3405	2.2012	-	-	-	(1.6660)
24.04.2023	(0.0052)	10.2924	2.2012	-	-	-	(1.6660)
23.04.2023	(0.0052)	10.2230	2.2012	-	-	-	(1.6660)
22.04.2023	(0.0052)	10.2230	2.2012	-	-	-	(1.6660)
21.04.2023	(0.0052)	10.2230	2.2012	-	-	-	(1.6660)
20.04.2023	(0.0052)	10.0483	2.2012	-	-	-	(1.6660)
19.04.2023	(0.0051)	9.9524	2.2012	-	-	-	(1.6660)
18.04.2023	(0.0051)	9.9264	2.2012	-	-	-	(1.6660)
17.04.2023	(0.0051)	9.6887	2.1128	-	-	-	(1.6660)
16.04.2023	(0.0051)	9.6622	2.1128	-	-	-	(1.6660)
15.04.2023	(0.0051)	9.6622	2.1128	-	-	-	(1.6660)
14.04.2023	(0.0051)	9.6622	2.1128	-	-	-	(1.6660)
13.04.2023	(0.0051)	9.6139	2.0823	-	-	-	(1.6660)
12.04.2023	(0.0051)	9.6032	1.9949	-	-	-	(1.6660)
11.04.2023	(0.0051)	9.3022	1.9800	-	-	-	(1.6660)
10.04.2023	(0.0052)	9.3735	1.9800	-	-	-	(1.6660)
09.04.2023	(0.0052)	9.3735	1.9800	-	-	-	(1.6660)
08.04.2023	(0.0052)	9.3735	1.9800	-	-	-	(1.6660)
07.04.2023	(0.0052)	9.3735	1.9800	-	-	-	(1.6660)
06.04.2023	(0.0052)	9.1131	1.9072	-	-	-	(1.6660)

Table of cumulative daily income and expenses arising to investors in the Fund.

DATE	INTEREST		EQUITIES		MISCELLANEOUS		EXPENSES
	Foreign Interest Expense	Foreign Interest Income	UK Interest Income	Foreign Dividend Income	UK Dividend Income	Miscellaneous	Allowable expenses of management
05.04.2023	(0.0052)	8.9628	1.9072	-	-	-	(1.6660)
04.04.2023	(0.0052)	8.9500	1.9072	-	-	-	(1.4173)
03.04.2023	(0.0051)	8.8438	1.9072	-	-	-	(1.4173)
02.04.2023	(0.0051)	8.8081	1.9072	-	-	-	(1.4173)
01.04.2023	(0.0051)	8.8081	1.9072	-	-	-	(1.4173)
31.03.2023	(0.0051)	8.8081	1.9072	-	-	-	(1.4173)
30.03.2023	(0.0051)	8.6267	1.8567	-	-	-	(1.4173)
29.03.2023	(0.0051)	8.6062	1.8567	-	-	-	(1.4173)
28.03.2023	(0.0051)	8.4131	1.8567	-	-	-	(1.4173)
27.03.2023	(0.0051)	8.3981	1.8567	-	-	-	(1.4173)
26.03.2023	(0.0051)	8.3910	1.8567	-	-	-	(1.4173)
25.03.2023	(0.0051)	8.3910	1.8567	-	-	-	(1.4173)
24.03.2023	(0.0051)	8.3910	1.8567	-	-	-	(1.4173)
23.03.2023	(0.0051)	8.3739	1.8567	-	-	-	(1.4173)
22.03.2023	(0.0051)	8.1965	1.8567	-	-	-	(1.4173)
21.03.2023	(0.0051)	8.1536	1.8567	-	-	-	(1.4173)
20.03.2023	(0.0067)	8.0842	1.8567	-	-	-	(1.4173)
19.03.2023	(0.0067)	8.0249	1.8567	-	-	-	(1.4173)
18.03.2023	(0.0067)	8.0249	1.8567	-	-	-	(1.4173)
17.03.2023	(0.0067)	8.0249	1.8567	-	-	-	(1.4173)
16.03.2023	(0.0067)	7.9894	1.8567	-	-	-	(1.4173)
15.03.2023	(0.0067)	7.7280	1.8567	-	-	-	(1.4173)
14.03.2023	(0.0067)	7.5381	1.8567	-	-	-	(1.4173)
13.03.2023	(0.0067)	7.3587	1.8567	-	-	-	(1.4173)
12.03.2023	(0.0067)	7.3115	1.6392	-	-	-	(1.4173)
11.03.2023	(0.0067)	7.3115	1.6392	-	-	-	(1.4173)
10.03.2023	(0.0067)	7.3115	1.6392	-	-	-	(1.4173)
09.03.2023	(0.0067)	7.1141	1.5321	-	-	-	(1.4173)
08.03.2023	(0.0067)	7.0929	1.5321	-	-	-	(1.4173)
07.03.2023	(0.0067)	7.0819	1.5321	-	-	-	(1.4173)
06.03.2023	(0.0067)	6.8630	1.5172	-	-	-	(1.4173)
05.03.2023	(0.0067)	6.7877	1.5172	-	-	-	(1.4173)
04.03.2023	(0.0067)	6.7877	1.5172	-	-	-	(1.4173)
03.03.2023	(0.0067)	6.7877	1.5172	-	-	-	(1.4173)
02.03.2023	(0.0067)	6.7359	1.4900	-	-	-	(1.1875)
01.03.2023	(0.0067)	6.5721	1.4900	-	-	-	(1.1875)
28.02.2023	(0.0067)	6.1995	1.4466	-	-	-	(1.1875)
27.02.2023	(0.0067)	6.0288	1.4047	-	-	-	(1.1875)
26.02.2023	(0.0067)	5.8245	1.4047	-	-	-	(1.1875)
25.02.2023	(0.0067)	5.8245	1.4047	-	-	-	(1.1875)
24.02.2023	(0.0067)	5.8245	1.4047	-	-	-	(1.1875)
23.02.2023	(0.0067)	5.7595	1.4047	-	-	-	(1.1875)
22.02.2023	(0.0067)	5.6255	1.4047	-	-	-	(1.1875)
21.02.2023	(0.0067)	5.4430	1.4047	-	-	-	(1.1875)
20.02.2023	(0.0067)	5.4276	1.4047	-	-	-	(1.1875)
19.02.2023	(0.0065)	5.3833	1.3674	-	-	-	(1.1875)
18.02.2023	(0.0065)	5.3833	1.3674	-	-	-	(1.1875)
17.02.2023	(0.0065)	5.3833	1.3674	-	-	-	(1.1875)
16.02.2023	(0.0065)	5.3676	1.3674	-	-	-	(1.1875)
15.02.2023	(0.0065)	5.2508	1.3674	-	-	-	(1.1875)
14.02.2023	(0.0065)	5.1260	1.2177	-	-	-	(1.1875)
13.02.2023	(0.0065)	5.0484	1.1892	-	-	-	(1.1875)
12.02.2023	(0.0065)	4.9436	1.1892	-	-	-	(1.1875)
11.02.2023	(0.0065)	4.9436	1.1892	-	-	-	(1.1875)
10.02.2023	(0.0065)	4.9436	1.1892	-	-	-	(1.1875)
09.02.2023	(0.0065)	4.9300	1.1595	-	-	-	(1.1875)
08.02.2023	(0.0065)	4.9118	1.1595	-	-	-	(1.1875)
07.02.2023	(0.0065)	4.8780	1.1595	-	-	-	(1.1875)
06.02.2023	(0.0065)	4.6913	1.1087	-	-	-	(1.1875)
05.02.2023	(0.0065)	4.6768	1.1087	-	-	-	(1.1875)
04.02.2023	(0.0065)	4.6768	1.1087	-	-	-	(1.1875)
03.02.2023	(0.0065)	4.6768	1.1087	-	-	-	(1.1875)
02.02.2023	(0.0065)	4.5715	1.0900	-	-	-	(0.9517)
01.02.2023	(0.0052)	4.5633	1.0524	-	-	-	(0.9517)
31.01.2023	(0.0001)	4.5412	1.0421	-	-	-	(0.9517)
30.01.2023	(0.0001)	4.2626	1.0025	-	-	-	(0.9517)
29.01.2023	(0.0001)	4.2357	1.0025	-	-	-	(0.9517)
28.01.2023	(0.0001)	4.2357	1.0025	-	-	-	(0.9517)
27.01.2023	(0.0001)	4.2357	1.0025	-	-	-	(0.9517)
26.01.2023	(0.0001)	4.1554	1.0025	-	-	-	(0.9517)
25.01.2023	(0.0001)	4.1468	0.9601	-	-	-	(0.9517)
24.01.2023	(0.0001)	4.0534	0.9601	-	-	-	(0.9517)
23.01.2023	(0.0001)	4.1874	0.9091	-	-	-	(0.9517)
22.01.2023	(0.0001)	4.1768	0.9091	-	-	-	(0.9517)
21.01.2023	(0.0001)	4.1768	0.9091	-	-	-	(0.9517)
20.01.2023	(0.0001)	4.1768	0.9091	-	-	-	(0.9517)
19.01.2023	(0.0001)	4.1033	0.9091	-	-	-	(0.9517)
18.01.2023	(0.0001)	3.8693	0.9091	-	-	-	(0.9517)
17.01.2023	(0.0001)	3.8641	0.9091	-	-	-	(0.9517)
16.01.2023	(0.0001)	3.8410	0.9091	-	-	-	(0.9517)
15.01.2023	(0.0001)	3.8065	0.8712	-	-	-	(0.9517)
14.01.2023	(0.0001)	3.8065	0.8712	-	-	-	(0.9517)
13.01.2023	(0.0001)	3.8065	0.8712	-	-	-	(0.9517)
12.01.2023	(0.0001)	3.6551	0.8572	-	-	-	(0.9517)
11.01.2023	(0.0001)	3.4214	0.8572	-	-	-	(0.9517)
10.01.2023	(0.0001)	3.4142	0.8572	-	-	-	(0.9517)
09.01.2023	(0.0001)	3.3899	0.8572	-	-	-	(0.9517)
08.01.2023	(0.0001)	3.3675	0.8546	-	-	-	(0.9517)
07.01.2023	(0.0001)	3.3675	0.8546	-	-	-	(0.9517)
06.01.2023	(0.0001)	3.3675	0.8546	-	-	-	(0.9517)

Table of cumulative daily income and expenses arising to investors in the Fund.

DATE	INTEREST		EQUITIES		MISCELLANEOUS		EXPENSES
	Foreign Interest Expense	Foreign Interest Income	UK Interest Income	Foreign Dividend Income	UK Dividend Income	Miscellaneous	Allowable expenses of management
05.01.2023	(0.0001)	3.3523	0.8546	-	-	-	(0.9517)
04.01.2023	(0.0001)	3.3423	0.8546	-	-	-	(0.6965)
03.01.2023	(0.0001)	3.3311	0.8546	-	-	-	(0.6965)
02.01.2023	(0.0006)	3.3296	0.8546	-	-	-	(0.6965)
01.01.2023	(0.0001)	3.3094	0.8546	-	-	-	(0.6965)
31.12.2022	(0.0001)	3.3094	0.8546	-	-	-	(0.6965)
30.12.2022	(0.0001)	3.0766	0.8546	-	-	-	(0.6965)
29.12.2022	(0.0001)	3.0766	0.8546	-	-	-	(0.6965)
28.12.2022	(0.0001)	3.0631	0.8546	-	-	-	(0.6965)
27.12.2022	(0.0001)	3.0535	0.8546	-	-	-	(0.6965)
26.12.2022	(0.0001)	3.0516	0.8546	-	-	-	(0.6965)
25.12.2022	(0.0001)	2.9018	0.8546	-	-	-	(0.6965)
24.12.2022	(0.0001)	2.9018	0.8546	-	-	-	(0.6965)
23.12.2022	(0.0001)	2.9018	0.8546	-	-	-	(0.6965)
22.12.2022	(0.0001)	2.8827	0.8546	-	-	-	(0.6965)
21.12.2022	(0.0001)	2.8606	0.8546	-	-	-	(0.6965)
20.12.2022	(0.0001)	2.7175	0.8546	-	-	-	(0.6965)
19.12.2022	(0.0000)	2.7077	0.8546	-	-	-	(0.6965)
18.12.2022	(0.0000)	2.5422	0.8546	-	-	-	(0.6965)
17.12.2022	(0.0000)	2.5422	0.8546	-	-	-	(0.6965)
16.12.2022	(0.0000)	2.5422	0.8546	-	-	-	(0.6965)
15.12.2022	(0.0000)	2.4685	0.8453	-	-	-	(0.6965)
14.12.2022	(0.0000)	2.2452	0.8453	-	-	-	(0.6965)
13.12.2022	(0.0000)	2.2295	0.8453	-	-	-	(0.6965)
12.12.2022	(0.0000)	2.2205	0.8284	-	-	-	(0.6965)
11.12.2022	(0.0000)	2.1192	0.8284	-	-	-	(0.6965)
10.12.2022	(0.0000)	2.1192	0.8284	-	-	-	(0.6965)
09.12.2022	(0.0000)	2.1192	0.8284	-	-	-	(0.6965)
08.12.2022	(0.0000)	2.0870	0.7659	-	-	-	(0.6965)
07.12.2022	(0.0000)	2.0747	0.7659	-	-	-	(0.6965)
06.12.2022	(0.0000)	2.0518	0.7659	-	-	-	(0.6965)
05.12.2022	(0.0000)	1.8371	0.7116	-	-	-	(0.6965)
04.12.2022	(0.0000)	1.8038	0.6344	-	-	-	(0.4661)
03.12.2022	(0.0000)	1.8038	0.6344	-	-	-	(0.4661)
02.12.2022	(0.0000)	1.8038	0.6344	-	-	-	(0.4661)
01.12.2022	(0.0000)	1.7741	0.6143	-	-	-	(0.4661)
30.11.2022	(0.0000)	1.6299	0.5897	-	-	-	(0.4661)
29.11.2022	(0.0000)	1.4593	0.5897	-	-	-	(0.4661)
28.11.2022	(0.0000)	1.3857	0.5031	-	-	-	(0.4661)
27.11.2022	(0.0000)	1.3571	0.5013	-	-	-	(0.4661)
26.11.2022	(0.0000)	1.3571	0.5013	-	-	-	(0.4661)
25.11.2022	(0.0000)	1.3571	0.5013	-	-	-	(0.4661)
24.11.2022	(0.0000)	1.3542	0.5013	-	-	-	(0.4661)
23.11.2022	(0.0000)	1.3496	0.4407	-	-	-	(0.4661)
22.11.2022	(0.0000)	1.3458	0.4407	-	-	-	(0.4661)
21.11.2022	(0.0000)	1.3197	0.4253	-	-	-	(0.4661)
20.11.2022	(0.0000)	1.3113	0.3512	-	-	-	(0.4661)
19.11.2022	(0.0000)	1.3113	0.3512	-	-	-	(0.4661)
18.11.2022	(0.0000)	1.3113	0.3512	-	-	-	(0.4661)
17.11.2022	(0.0000)	1.2962	0.3512	-	-	-	(0.4661)
16.11.2022	(0.0000)	1.2060	0.3372	-	-	-	(0.4661)
15.11.2022	(0.0000)	1.1967	0.3372	-	-	-	(0.4661)
14.11.2022	(0.0000)	1.1550	0.3042	-	-	-	(0.4661)
13.11.2022	(0.0000)	1.1414	0.3042	-	-	-	(0.4661)
12.11.2022	(0.0000)	1.1414	0.3042	-	-	-	(0.4661)
11.11.2022	(0.0000)	1.1414	0.3042	-	-	-	(0.4661)
10.11.2022	(0.0000)	1.1265	0.3042	-	-	-	(0.4661)
09.11.2022	(0.0000)	1.1220	0.3042	-	-	-	(0.4661)
08.11.2022	(0.0000)	1.0668	0.3042	-	-	-	(0.4661)
07.11.2022	(0.0000)	1.0327	0.2877	-	-	-	(0.4661)
06.11.2022	(0.0000)	0.8975	0.2877	-	-	-	(0.4661)
05.11.2022	(0.0000)	0.8975	0.2877	-	-	-	(0.4661)
04.11.2022	(0.0000)	0.8975	0.2877	-	-	-	(0.4661)
03.11.2022	(0.0000)	0.8530	0.2858	-	-	-	(0.2483)
02.11.2022	-	0.8478	0.2521	-	-	-	(0.2483)
01.11.2022	-	0.6747	0.2440	-	-	-	(0.2483)
31.10.2022	-	0.5810	0.2440	-	-	-	(0.2483)
30.10.2022	-	0.2788	0.2440	-	-	-	(0.2483)
29.10.2022	-	0.2788	0.2440	-	-	-	(0.2483)
28.10.2022	-	0.2788	0.2440	-	-	-	(0.2483)
27.10.2022	-	0.2462	0.1957	-	-	-	(0.2483)
26.10.2022	-	0.2448	0.1957	-	-	-	(0.2483)
25.10.2022	-	0.2404	0.1742	-	-	-	(0.2483)
24.10.2022	-	0.2379	0.1742	-	-	-	(0.2483)
23.10.2022	-	0.3143	0.1677	-	-	-	(0.2483)
22.10.2022	-	0.3143	0.1677	-	-	-	(0.2483)
21.10.2022	-	0.3143	0.1677	-	-	-	(0.2483)
20.10.2022	-	0.3117	0.1677	-	-	-	(0.2483)
19.10.2022	-	0.3073	0.1677	-	-	-	(0.2483)
18.10.2022	-	0.3387	0.1677	-	-	-	(0.2483)
17.10.2022	-	0.3370	0.1478	-	-	-	(0.2483)
16.10.2022	-	0.2963	0.0313	-	-	-	(0.2483)
15.10.2022	-	0.2963	0.0313	-	-	-	(0.2483)
14.10.2022	-	0.2963	0.0313	-	-	-	(0.2483)
13.10.2022	-	0.2922	0.0313	-	-	-	(0.2483)
12.10.2022	-	0.2885	0.0011	-	-	-	(0.2483)
11.10.2022	-	0.2039	0.0011	-	-	-	(0.2483)
10.10.2022	-	0.2020	0.0011	-	-	-	(0.2483)
09.10.2022	-	0.1436	0.0011	-	-	-	(0.2483)
08.10.2022	-	0.1436	0.0011	-	-	-	(0.2483)

Table of cumulative daily income and expenses arising to investors in the Fund.

DATE	INTEREST		EQUITIES		MISCELLANEOUS		EXPENSES
	Foreign Interest Expense	Foreign Interest Income	UK Interest Income	Foreign Dividend Income	UK Dividend Income	Miscellaneous	Allowable expenses of management
07.10.2022	-	0.1436	0.0011	-	-	-	(0.2483)
06.10.2022	-	0.1549	0.0011	-	-	-	(0.2483)
05.10.2022	-	0.1487	0.0011	-	-	-	(0.2483)
04.10.2022	-	0.0927	0.0011	-	-	-	(0.0018)
03.10.2022	-	0.0857	-	-	-	-	-
02.10.2022	-	-	-	-	-	-	-
01.10.2022	-	-	-	-	-	-	-

PICTET CH-SHORT-TERM MONEY MARKET USD - UK REPORTING FUND STATUS

Annual Report - PICTET CH-SHORT-TERM MONEY MARKET USD - Z DY

For the period from 1 October 2022 to 30 September 2023

The Fund has obtained UK Reporting Fund status and this report is provided to investors in accordance with the Offshore Funds (Tax) Regulations 2009 to enable investors to meet their UK tax obligations.

The Fund is treated as a Transparent Reporting Fund and as such is treated as tax transparent for income tax purposes and opaque for capital gains tax purposes for UK investors.

For tax purposes the Funds' income and expenses are deemed to arise directly in the hands of UK investors when they arise to the Fund, but capital returns from the underlying investments held by the Fund are not taxed when they are realised and instead a taxable capital gain or loss arises when the units in the Fund are disposed of.

The Fund does not operate equalisation for UK tax reporting purposes, and all amounts are reported without equalisation.

Fund	PICTET CH-SHORT-TERM MONEY MARKET USD	Distributions paid in respect of the period (per unit)	35.95 USD
Unit	Z DY	HMRC share class reference	Ex date
ISIN	CH0044647714	P0057-0008	Pay date

Report to Individual Investors

This report is prepared for investors who are UK tax resident and UK domiciled and subject to income tax. Investors subject to UK Corporation Tax should refer to the Report to Corporate Investors.

Cumulative income and expenses per unit for the reporting period

From 1 October 2022 to 5 April 2023

	Per Unit (USD)
INTEREST	
Foreign Interest Expense	(0.0052)
Foreign Interest Income	8.9733
UK Interest Income	1.9095
EQUITIES	
Foreign Dividend Income	-
UK Dividend Income	-
MISCELLANEOUS	
Miscellaneous	-
EXPENSES	
Allowable expenses of management	(0.1245)

From 6 April 2023 to 30 September 2023

	Per Unit (USD)
INTEREST	
Foreign Interest Expense	0.0000
Foreign Interest Income	14.8804
UK Interest Income	3.8026
EQUITIES	
Foreign Dividend Income	-
UK Dividend Income	-
MISCELLANEOUS	
Miscellaneous	-
EXPENSES	
Allowable expenses of management	(0.1036)
EXCESS REPORTABLE INCOME	
Excess Reportable Income from holdings in Reporting Offshore Funds	-
Excess Reportable Income from holdings in Non-Reporting Offshore Funds	-
Interest from Deep Discount Securities	-

How investors should use this information:

The above figures are shown on a cumulative basis for investors who have held units throughout the entire period, reported in USD. For investors who bought or sold units during the reporting period a table of the income and expenses arising on a daily basis is provided separately below.

An investor who has held units throughout the entire period should take the income or expense per unit stated above and multiply this figure by the number of units held to calculate the income and expenses to be reported for UK income tax purposes for the relevant income tax period.

An investor who bought/sold units part way through the period should calculate their taxable income and expense figures by taking the cumulative income figure from the table below at the date of disposal and subtracting the income figure at the date of acquisition. Where the units were held prior to the start of the period but sold part way through the period, the investor should just take the cumulative figure at the date of disposal. The income or expense can be allocated to the appropriate income tax period by adjusting for the cumulative income or expense at 5 April.

Investors holding units in the fund as at 30 September 2023 should also include any "Excess Reportable Income" in their tax returns, which is calculated by taking the excess reportable income per unit amounts reported above and multiplying by the number of units held at 30 September 2023. The excess amounts arise on the fund distribution date, which is 31 March 2024. The Fund remains a reporting fund as at the date of this report.

Note 1: Interest income per unit includes adjustments required under the "Accrued Income Scheme" in respect of interest purchased and sold included within the capital price of debt securities.

Note 2: Expenses per unit are based on the total expenses of management incurred by the Fund. Certain investors may be able to claim tax relief for management expenses incurred by the Fund.

Note 3: On disposal of units, investors should consider whether any distributions made during their holding period affect the base cost of the units disposed for UK capital gains tax purposes.

Note 4: The annual fair value movement in relation to the DDS held by the Fund has been calculated and reported as additional excess reportable income per unit from DDS to investors holding units at the end of the reporting period. If there was a fair value loss this has been carried forward to future periods and no DDS adjustment has been reported. Where any excess reportable income per unit from DDS amounts are reported above, these arise on the fund distribution date which is 31 March 2024.

Note 5: Returns from swap contracts are not included in the figures presented on this report as returns from swap contracts may be treated as capital returns for some investors. A breakdown of return from swaps can be provided upon request

The information provided above is not intended to constitute legal, tax or investment advice, and investors are advised to seek their own advice on the tax consequences of an investment in the Fund.

Table of cumulative daily income and expenses arising to investors in the Fund.

DATE	INTEREST			EQUITIES		MISCELLANEOUS	EXPENSES
	Foreign Interest Expense	Foreign Interest Income	UK Interest Income	Foreign Dividend Income	UK Dividend Income	Miscellaneous	Allowable expenses of management
30.09.2023	(0.0051)	23.8537	5.7121	-	-	-	(0.2281)
29.09.2023	(0.0051)	24.0079	5.7121	-	-	-	(0.2281)
28.09.2023	(0.0051)	24.0079	5.7121	-	-	-	(0.2281)
27.09.2023	(0.0051)	23.8016	5.7121	-	-	-	(0.2281)
26.09.2023	(0.0051)	23.7720	5.7121	-	-	-	(0.2281)
25.09.2023	(0.0051)	23.7393	5.6841	-	-	-	(0.2281)
24.09.2023	(0.0054)	23.6451	5.6841	-	-	-	(0.2281)
23.09.2023	(0.0054)	23.6451	5.6841	-	-	-	(0.2281)
22.09.2023	(0.0054)	23.6451	5.6841	-	-	-	(0.2281)
21.09.2023	(0.0054)	23.6345	5.6841	-	-	-	(0.2281)
20.09.2023	(0.0054)	23.4810	5.6841	-	-	-	(0.2281)
19.09.2023	(0.0054)	23.4654	5.6841	-	-	-	(0.2170)
18.09.2023	(0.0054)	23.4508	5.6349	-	-	-	(0.2170)
17.09.2023	(0.0054)	23.1589	5.6349	-	-	-	(0.2170)
16.09.2023	(0.0054)	23.1589	5.6349	-	-	-	(0.2170)
15.09.2023	(0.0054)	23.1589	5.6349	-	-	-	(0.2170)
14.09.2023	(0.0054)	23.0466	5.6349	-	-	-	(0.2170)
13.09.2023	(0.0054)	23.0327	5.6349	-	-	-	(0.2170)
12.09.2023	(0.0054)	22.8449	5.5859	-	-	-	(0.2170)
11.09.2023	(0.0054)	22.5561	5.4877	-	-	-	(0.2170)
10.09.2023	(0.0054)	22.3132	5.4877	-	-	-	(0.2170)
09.09.2023	(0.0054)	22.3132	5.4877	-	-	-	(0.2170)
08.09.2023	(0.0054)	22.3132	5.4877	-	-	-	(0.2170)
07.09.2023	(0.0054)	22.1439	5.3311	-	-	-	(0.2170)
06.09.2023	(0.0054)	21.8433	5.3178	-	-	-	(0.2170)
05.09.2023	(0.0054)	21.5583	5.2035	-	-	-	(0.2170)
04.09.2023	(0.0054)	21.4696	5.2035	-	-	-	(0.2019)
03.09.2023	(0.0054)	21.3273	5.2035	-	-	-	(0.2019)
02.09.2023	(0.0054)	21.3273	5.2035	-	-	-	(0.2019)
01.09.2023	(0.0054)	21.3273	5.2035	-	-	-	(0.2019)
31.08.2023	(0.0054)	21.2155	5.1278	-	-	-	(0.2019)
30.08.2023	(0.0054)	21.0462	5.0416	-	-	-	(0.2019)
29.08.2023	(0.0054)	20.8590	5.0416	-	-	-	(0.2019)
28.08.2023	(0.0054)	20.7866	5.0416	-	-	-	(0.2019)
27.08.2023	(0.0054)	20.7565	5.0416	-	-	-	(0.2019)
26.08.2023	(0.0054)	20.7565	5.0416	-	-	-	(0.2019)
25.08.2023	(0.0054)	20.7565	5.0416	-	-	-	(0.2019)
24.08.2023	(0.0054)	20.7440	5.0101	-	-	-	(0.2019)
23.08.2023	(0.0054)	20.4824	5.0101	-	-	-	(0.2019)
22.08.2023	(0.0054)	20.4578	5.0101	-	-	-	(0.2019)
21.08.2023	(0.0054)	20.2424	4.9940	-	-	-	(0.2019)
20.08.2023	(0.0054)	20.1465	4.9783	-	-	-	(0.2019)
19.08.2023	(0.0054)	20.1465	4.9783	-	-	-	(0.2019)
18.08.2023	(0.0054)	20.1465	4.9783	-	-	-	(0.2019)
17.08.2023	(0.0054)	20.0532	4.9262	-	-	-	(0.2019)
16.08.2023	(0.0054)	19.9759	4.9262	-	-	-	(0.2019)
15.08.2023	(0.0054)	19.9971	4.6415	-	-	-	(0.2019)
14.08.2023	(0.0054)	19.9678	4.4573	-	-	-	(0.2019)
13.08.2023	(0.0054)	19.8415	4.4573	-	-	-	(0.2019)
12.08.2023	(0.0054)	19.8415	4.4573	-	-	-	(0.2019)
11.08.2023	(0.0054)	19.8415	4.4573	-	-	-	(0.2019)
10.08.2023	(0.0054)	19.8157	4.4573	-	-	-	(0.2019)
09.08.2023	(0.0054)	19.7523	4.4251	-	-	-	(0.2019)
08.08.2023	(0.0054)	19.7345	4.3797	-	-	-	(0.2019)
07.08.2023	(0.0054)	19.6345	4.3475	-	-	-	(0.2019)
06.08.2023	(0.0054)	19.0375	4.3475	-	-	-	(0.2019)
05.08.2023	(0.0054)	19.0375	4.3475	-	-	-	(0.2019)
04.08.2023	(0.0054)	19.0375	4.3475	-	-	-	(0.2019)
03.08.2023	(0.0054)	18.9463	4.3475	-	-	-	(0.1816)
02.08.2023	(0.0054)	18.9268	4.3475	-	-	-	(0.1816)
01.08.2023	(0.0054)	18.8381	4.3293	-	-	-	(0.1816)
31.07.2023	(0.0054)	18.6965	4.1351	-	-	-	(0.1816)
30.07.2023	(0.0054)	18.5594	4.1351	-	-	-	(0.1816)
29.07.2023	(0.0054)	18.5594	4.1351	-	-	-	(0.1816)
28.07.2023	(0.0054)	18.5594	4.1351	-	-	-	(0.1816)
27.07.2023	(0.0054)	18.4796	4.1177	-	-	-	(0.1816)
26.07.2023	(0.0054)	18.3194	4.0348	-	-	-	(0.1816)
25.07.2023	(0.0054)	18.3051	3.9525	-	-	-	(0.1816)
24.07.2023	(0.0054)	18.2251	3.9525	-	-	-	(0.1816)
23.07.2023	(0.0054)	18.1783	3.9525	-	-	-	(0.1816)
22.07.2023	(0.0054)	18.1783	3.9525	-	-	-	(0.1816)
21.07.2023	(0.0054)	18.1783	3.9525	-	-	-	(0.1816)
20.07.2023	(0.0053)	18.1362	3.9525	-	-	-	(0.1816)
19.07.2023	(0.0053)	18.0202	3.9525	-	-	-	(0.1816)
18.07.2023	(0.0053)	17.8756	3.8604	-	-	-	(0.1816)
17.07.2023	(0.0053)	17.5976	3.8604	-	-	-	(0.1816)
16.07.2023	(0.0053)	17.5032	3.8214	-	-	-	(0.1816)
15.07.2023	(0.0053)	17.5032	3.8214	-	-	-	(0.1816)
14.07.2023	(0.0053)	17.5032	3.8214	-	-	-	(0.1816)
13.07.2023	(0.0053)	17.4453	3.8214	-	-	-	(0.1816)
12.07.2023	(0.0053)	17.3986	3.8214	-	-	-	(0.1816)
11.07.2023	(0.0053)	17.0783	3.8214	-	-	-	(0.1816)
10.07.2023	(0.0053)	16.6862	3.8214	-	-	-	(0.1816)
09.07.2023	(0.0053)	16.6430	3.8214	-	-	-	(0.1816)
08.07.2023	(0.0053)	16.6430	3.8214	-	-	-	(0.1816)
07.07.2023	(0.0053)	16.6430	3.8214	-	-	-	(0.1816)
06.07.2023	(0.0053)	16.6202	3.8214	-	-	-	(0.1816)
05.07.2023	(0.0053)	16.6078	3.8214	-	-	-	(0.1816)

Table of cumulative daily income and expenses arising to investors in the Fund.

DATE	INTEREST		EQUITIES		MISCELLANEOUS		EXPENSES
	Foreign Interest Expense	Foreign Interest Income	UK Interest Income	Foreign Dividend Income	UK Dividend Income	Miscellaneous	Allowable expenses of management
04.07.2023	(0.0053)	16.6133	3.8214	-	-	-	(0.1609)
03.07.2023	(0.0053)	16.5677	3.8115	-	-	-	(0.1609)
02.07.2023	(0.0053)	16.4814	3.8115	-	-	-	(0.1609)
01.07.2023	(0.0053)	16.4814	3.8115	-	-	-	(0.1609)
30.06.2023	(0.0053)	16.4814	3.8115	-	-	-	(0.1609)
29.06.2023	(0.0053)	15.8932	3.8115	-	-	-	(0.1609)
28.06.2023	(0.0053)	15.7523	3.8115	-	-	-	(0.1609)
27.06.2023	(0.0053)	15.7398	3.8115	-	-	-	(0.1609)
26.06.2023	(0.0053)	15.6750	3.8115	-	-	-	(0.1609)
25.06.2023	(0.0053)	15.6435	3.8115	-	-	-	(0.1609)
24.06.2023	(0.0053)	15.6435	3.8115	-	-	-	(0.1609)
23.06.2023	(0.0053)	15.6435	3.8115	-	-	-	(0.1609)
22.06.2023	(0.0053)	15.6091	3.8115	-	-	-	(0.1609)
21.06.2023	(0.0053)	15.5691	3.8115	-	-	-	(0.1609)
20.06.2023	(0.0053)	15.2841	3.7924	-	-	-	(0.1609)
19.06.2023	(0.0052)	15.2796	3.7924	-	-	-	(0.1609)
18.06.2023	(0.0052)	15.0927	3.7924	-	-	-	(0.1609)
17.06.2023	(0.0052)	15.0927	3.7924	-	-	-	(0.1609)
16.06.2023	(0.0052)	15.0927	3.7924	-	-	-	(0.1609)
15.06.2023	(0.0052)	14.7445	3.7924	-	-	-	(0.1609)
14.06.2023	(0.0052)	14.7002	3.6627	-	-	-	(0.1609)
13.06.2023	(0.0052)	14.3404	3.6627	-	-	-	(0.1609)
12.06.2023	(0.0052)	14.3140	3.6577	-	-	-	(0.1609)
11.06.2023	(0.0052)	13.8773	3.5981	-	-	-	(0.1609)
10.06.2023	(0.0052)	13.8773	3.5981	-	-	-	(0.1609)
09.06.2023	(0.0052)	13.8773	3.5981	-	-	-	(0.1609)
08.06.2023	(0.0052)	13.7210	3.5832	-	-	-	(0.1609)
07.06.2023	(0.0052)	13.7057	3.5832	-	-	-	(0.1609)
06.06.2023	(0.0052)	13.6945	3.5602	-	-	-	(0.1609)
05.06.2023	(0.0052)	13.5480	3.5144	-	-	-	(0.1609)
04.06.2023	(0.0052)	13.3726	3.4294	-	-	-	(0.1447)
03.06.2023	(0.0052)	13.3726	3.4294	-	-	-	(0.1447)
02.06.2023	(0.0052)	13.3726	3.4294	-	-	-	(0.1447)
01.06.2023	(0.0052)	13.2264	3.3644	-	-	-	(0.1447)
31.05.2023	(0.0052)	12.8002	3.1005	-	-	-	(0.1447)
30.05.2023	(0.0052)	12.3569	3.1005	-	-	-	(0.1447)
29.05.2023	(0.0052)	12.3568	3.1005	-	-	-	(0.1447)
28.05.2023	(0.0052)	12.2190	3.1005	-	-	-	(0.1447)
27.05.2023	(0.0052)	12.2190	3.1005	-	-	-	(0.1447)
26.05.2023	(0.0052)	12.2190	3.1005	-	-	-	(0.1447)
25.05.2023	(0.0052)	12.1756	3.1005	-	-	-	(0.1447)
24.05.2023	(0.0052)	12.1101	3.1005	-	-	-	(0.1447)
23.05.2023	(0.0052)	12.0984	3.1005	-	-	-	(0.1447)
22.05.2023	(0.0052)	11.9274	3.1005	-	-	-	(0.1447)
21.05.2023	(0.0052)	11.8245	3.0405	-	-	-	(0.1447)
20.05.2023	(0.0052)	11.8245	3.0405	-	-	-	(0.1447)
19.05.2023	(0.0052)	11.8245	3.0405	-	-	-	(0.1447)
18.05.2023	(0.0052)	11.7024	3.0405	-	-	-	(0.1447)
17.05.2023	(0.0052)	11.6561	2.9895	-	-	-	(0.1447)
16.05.2023	(0.0052)	11.6392	2.9864	-	-	-	(0.1447)
15.05.2023	(0.0052)	11.6410	2.6489	-	-	-	(0.1447)
14.05.2023	(0.0052)	11.5975	2.6213	-	-	-	(0.1447)
13.05.2023	(0.0052)	11.5975	2.6213	-	-	-	(0.1447)
12.05.2023	(0.0052)	11.5975	2.6213	-	-	-	(0.1447)
11.05.2023	(0.0052)	11.5678	2.5971	-	-	-	(0.1447)
10.05.2023	(0.0052)	11.4980	2.5971	-	-	-	(0.1447)
09.05.2023	(0.0052)	11.4712	2.5679	-	-	-	(0.1447)
08.05.2023	(0.0052)	11.4476	2.5679	-	-	-	(0.1447)
07.05.2023	(0.0052)	11.4235	2.5530	-	-	-	(0.1447)
06.05.2023	(0.0052)	11.4235	2.5530	-	-	-	(0.1447)
05.05.2023	(0.0052)	11.4235	2.5530	-	-	-	(0.1447)
04.05.2023	(0.0052)	11.3787	2.5530	-	-	-	(0.1447)
03.05.2023	(0.0052)	11.3950	2.3763	-	-	-	(0.1245)
02.05.2023	(0.0052)	11.3526	2.3663	-	-	-	(0.1245)
01.05.2023	(0.0052)	11.1461	2.3663	-	-	-	(0.1245)
30.04.2023	(0.0052)	10.8311	2.3663	-	-	-	(0.1245)
29.04.2023	(0.0052)	10.6083	2.3663	-	-	-	(0.1245)
28.04.2023	(0.0052)	10.6083	2.3663	-	-	-	(0.1245)
27.04.2023	(0.0052)	10.6083	2.3663	-	-	-	(0.1245)
26.04.2023	(0.0052)	10.4582	2.3663	-	-	-	(0.1245)
25.04.2023	(0.0052)	10.3530	2.2039	-	-	-	(0.1245)
24.04.2023	(0.0052)	10.3048	2.2039	-	-	-	(0.1245)
23.04.2023	(0.0052)	10.2353	2.2039	-	-	-	(0.1245)
22.04.2023	(0.0052)	10.2353	2.2039	-	-	-	(0.1245)
21.04.2023	(0.0052)	10.2353	2.2039	-	-	-	(0.1245)
20.04.2023	(0.0052)	10.0604	2.2039	-	-	-	(0.1245)
19.04.2023	(0.0051)	9.9643	2.2039	-	-	-	(0.1245)
18.04.2023	(0.0051)	9.9382	2.2039	-	-	-	(0.1245)
17.04.2023	(0.0051)	9.7003	2.1153	-	-	-	(0.1245)
16.04.2023	(0.0051)	9.6737	2.1153	-	-	-	(0.1245)
15.04.2023	(0.0051)	9.6737	2.1153	-	-	-	(0.1245)
14.04.2023	(0.0051)	9.6737	2.1153	-	-	-	(0.1245)
13.04.2023	(0.0051)	9.6254	2.0848	-	-	-	(0.1245)
12.04.2023	(0.0051)	9.6146	1.9973	-	-	-	(0.1245)
11.04.2023	(0.0051)	9.3132	1.9824	-	-	-	(0.1245)
10.04.2023	(0.0052)	9.3846	1.9824	-	-	-	(0.1245)
09.04.2023	(0.0052)	9.3846	1.9824	-	-	-	(0.1245)
08.04.2023	(0.0052)	9.3846	1.9824	-	-	-	(0.1245)
07.04.2023	(0.0052)	9.3846	1.9824	-	-	-	(0.1245)
06.04.2023	(0.0052)	9.1238	1.9095	-	-	-	(0.1245)

Table of cumulative daily income and expenses arising to investors in the Fund.

DATE	INTEREST		EQUITIES		EQUITIES		MISCELLANEOUS	EXPENSES
	Foreign Interest Expense	Foreign Interest Income	UK Interest Income	Foreign Dividend Income	UK Dividend Income	Miscellaneous	Allowable expenses of management	
05.04.2023	(0.0052)	8.9733	1.9095	-	-	-	(0.1245)	
04.04.2023	(0.0052)	8.9606	1.9095	-	-	-	(0.1039)	
03.04.2023	(0.0051)	8.8542	1.9095	-	-	-	(0.1039)	
02.04.2023	(0.0051)	8.8185	1.9095	-	-	-	(0.1039)	
01.04.2023	(0.0051)	8.8185	1.9095	-	-	-	(0.1039)	
31.03.2023	(0.0051)	8.8185	1.9095	-	-	-	(0.1039)	
30.03.2023	(0.0051)	8.6368	1.8589	-	-	-	(0.1039)	
29.03.2023	(0.0051)	8.6163	1.8589	-	-	-	(0.1039)	
28.03.2023	(0.0051)	8.4229	1.8589	-	-	-	(0.1039)	
27.03.2023	(0.0051)	8.4080	1.8589	-	-	-	(0.1039)	
26.03.2023	(0.0051)	8.4008	1.8589	-	-	-	(0.1039)	
25.03.2023	(0.0051)	8.4008	1.8589	-	-	-	(0.1039)	
24.03.2023	(0.0051)	8.4008	1.8589	-	-	-	(0.1039)	
23.03.2023	(0.0051)	8.3837	1.8589	-	-	-	(0.1039)	
22.03.2023	(0.0051)	8.2060	1.8589	-	-	-	(0.1039)	
21.03.2023	(0.0051)	8.1631	1.8589	-	-	-	(0.1039)	
20.03.2023	(0.0067)	8.0936	1.8589	-	-	-	(0.1039)	
19.03.2023	(0.0067)	8.0343	1.8589	-	-	-	(0.1039)	
18.03.2023	(0.0067)	8.0343	1.8589	-	-	-	(0.1039)	
17.03.2023	(0.0067)	8.0343	1.8589	-	-	-	(0.1039)	
16.03.2023	(0.0067)	7.9987	1.8589	-	-	-	(0.1039)	
15.03.2023	(0.0067)	7.7370	1.8589	-	-	-	(0.1039)	
14.03.2023	(0.0067)	7.5468	1.8589	-	-	-	(0.1039)	
13.03.2023	(0.0067)	7.3673	1.8589	-	-	-	(0.1039)	
12.03.2023	(0.0067)	7.3200	1.6411	-	-	-	(0.1039)	
11.03.2023	(0.0067)	7.3200	1.6411	-	-	-	(0.1039)	
10.03.2023	(0.0067)	7.3200	1.6411	-	-	-	(0.1039)	
09.03.2023	(0.0067)	7.1224	1.5340	-	-	-	(0.1039)	
08.03.2023	(0.0067)	7.1011	1.5340	-	-	-	(0.1039)	
07.03.2023	(0.0067)	7.0901	1.5340	-	-	-	(0.1039)	
06.03.2023	(0.0067)	6.8710	1.5190	-	-	-	(0.1039)	
05.03.2023	(0.0067)	6.7956	1.5190	-	-	-	(0.1039)	
04.03.2023	(0.0067)	6.7956	1.5190	-	-	-	(0.1039)	
03.03.2023	(0.0067)	6.7956	1.5190	-	-	-	(0.1039)	
02.03.2023	(0.0067)	6.7438	1.4918	-	-	-	(0.0896)	
01.03.2023	(0.0067)	6.5798	1.4918	-	-	-	(0.0896)	
28.02.2023	(0.0067)	6.2068	1.4483	-	-	-	(0.0896)	
27.02.2023	(0.0067)	6.0359	1.4064	-	-	-	(0.0896)	
26.02.2023	(0.0067)	5.8313	1.4064	-	-	-	(0.0896)	
25.02.2023	(0.0067)	5.8313	1.4064	-	-	-	(0.0896)	
24.02.2023	(0.0067)	5.8313	1.4064	-	-	-	(0.0896)	
23.02.2023	(0.0067)	5.7662	1.4064	-	-	-	(0.0896)	
22.02.2023	(0.0067)	5.6322	1.4064	-	-	-	(0.0896)	
21.02.2023	(0.0067)	5.4495	1.4064	-	-	-	(0.0896)	
20.02.2023	(0.0067)	5.4340	1.4064	-	-	-	(0.0896)	
19.02.2023	(0.0065)	5.3897	1.3690	-	-	-	(0.0896)	
18.02.2023	(0.0065)	5.3897	1.3690	-	-	-	(0.0896)	
17.02.2023	(0.0065)	5.3897	1.3690	-	-	-	(0.0896)	
16.02.2023	(0.0065)	5.3740	1.3690	-	-	-	(0.0896)	
15.02.2023	(0.0065)	5.2571	1.3690	-	-	-	(0.0896)	
14.02.2023	(0.0065)	5.1322	1.2192	-	-	-	(0.0896)	
13.02.2023	(0.0065)	5.0545	1.1907	-	-	-	(0.0896)	
12.02.2023	(0.0065)	4.9495	1.1907	-	-	-	(0.0896)	
11.02.2023	(0.0065)	4.9495	1.1907	-	-	-	(0.0896)	
10.02.2023	(0.0065)	4.9495	1.1907	-	-	-	(0.0896)	
09.02.2023	(0.0065)	4.9360	1.1610	-	-	-	(0.0896)	
08.02.2023	(0.0065)	4.9178	1.1610	-	-	-	(0.0896)	
07.02.2023	(0.0065)	4.8839	1.1610	-	-	-	(0.0896)	
06.02.2023	(0.0065)	4.6970	1.1101	-	-	-	(0.0896)	
05.02.2023	(0.0065)	4.6825	1.1101	-	-	-	(0.0896)	
04.02.2023	(0.0065)	4.6825	1.1101	-	-	-	(0.0896)	
03.02.2023	(0.0065)	4.6825	1.1101	-	-	-	(0.0896)	
02.02.2023	(0.0065)	4.5771	1.0913	-	-	-	(0.0722)	
01.02.2023	(0.0052)	4.5689	1.0537	-	-	-	(0.0722)	
31.01.2023	(0.0001)	4.5468	1.0435	-	-	-	(0.0722)	
30.01.2023	(0.0001)	4.2679	1.0038	-	-	-	(0.0722)	
29.01.2023	(0.0001)	4.2410	1.0038	-	-	-	(0.0722)	
28.01.2023	(0.0001)	4.2410	1.0038	-	-	-	(0.0722)	
27.01.2023	(0.0001)	4.2410	1.0038	-	-	-	(0.0722)	
26.01.2023	(0.0001)	4.1606	1.0038	-	-	-	(0.0722)	
25.01.2023	(0.0001)	4.1520	0.9613	-	-	-	(0.0722)	
24.01.2023	(0.0001)	4.0586	0.9613	-	-	-	(0.0722)	
23.01.2023	(0.0001)	4.1926	0.9103	-	-	-	(0.0722)	
22.01.2023	(0.0001)	4.1821	0.9103	-	-	-	(0.0722)	
21.01.2023	(0.0001)	4.1821	0.9103	-	-	-	(0.0722)	
20.01.2023	(0.0001)	4.1821	0.9103	-	-	-	(0.0722)	
19.01.2023	(0.0001)	4.1085	0.9103	-	-	-	(0.0722)	
18.01.2023	(0.0001)	3.8743	0.9103	-	-	-	(0.0722)	
17.01.2023	(0.0001)	3.8691	0.9103	-	-	-	(0.0722)	
16.01.2023	(0.0001)	3.8460	0.9103	-	-	-	(0.0722)	
15.01.2023	(0.0001)	3.8115	0.8724	-	-	-	(0.0722)	
14.01.2023	(0.0001)	3.8115	0.8724	-	-	-	(0.0722)	
13.01.2023	(0.0001)	3.8115	0.8724	-	-	-	(0.0722)	
12.01.2023	(0.0001)	3.6599	0.8584	-	-	-	(0.0722)	
11.01.2023	(0.0001)	3.4261	0.8584	-	-	-	(0.0722)	
10.01.2023	(0.0001)	3.4188	0.8584	-	-	-	(0.0722)	
09.01.2023	(0.0001)	3.3946	0.8584	-	-	-	(0.0722)	
08.01.2023	(0.0001)	3.3722	0.8557	-	-	-	(0.0722)	
07.01.2023	(0.0001)	3.3722	0.8557	-	-	-	(0.0722)	
06.01.2023	(0.0001)	3.3722	0.8557	-	-	-	(0.0722)	

Table of cumulative daily income and expenses arising to investors in the Fund.

DATE	INTEREST			EQUITIES		MISCELLANEOUS	EXPENSES
	Foreign Interest Expense	Foreign Interest Income	UK Interest Income	Foreign Dividend Income	UK Dividend Income	Miscellaneous	Allowable expenses of management
05.01.2023	(0.0001)	3.3569	0.8557	-	-	-	(0.0722)
04.01.2023	(0.0001)	3.3469	0.8557	-	-	-	(0.0559)
03.01.2023	(0.0001)	3.3357	0.8557	-	-	-	(0.0559)
02.01.2023	(0.0006)	3.3342	0.8557	-	-	-	(0.0559)
01.01.2023	(0.0001)	3.3140	0.8557	-	-	-	(0.0559)
31.12.2022	(0.0001)	3.3140	0.8557	-	-	-	(0.0559)
30.12.2022	(0.0001)	3.0811	0.8557	-	-	-	(0.0559)
29.12.2022	(0.0001)	3.0811	0.8557	-	-	-	(0.0559)
28.12.2022	(0.0001)	3.0675	0.8557	-	-	-	(0.0559)
27.12.2022	(0.0001)	3.0579	0.8557	-	-	-	(0.0559)
26.12.2022	(0.0001)	3.0560	0.8557	-	-	-	(0.0559)
25.12.2022	(0.0001)	2.9061	0.8557	-	-	-	(0.0559)
24.12.2022	(0.0001)	2.9061	0.8557	-	-	-	(0.0559)
23.12.2022	(0.0001)	2.9061	0.8557	-	-	-	(0.0559)
22.12.2022	(0.0001)	2.8870	0.8557	-	-	-	(0.0559)
21.12.2022	(0.0001)	2.8649	0.8557	-	-	-	(0.0559)
20.12.2022	(0.0001)	2.7218	0.8557	-	-	-	(0.0559)
19.12.2022	(0.0000)	2.7119	0.8557	-	-	-	(0.0559)
18.12.2022	(0.0000)	2.5462	0.8557	-	-	-	(0.0559)
17.12.2022	(0.0000)	2.5462	0.8557	-	-	-	(0.0559)
16.12.2022	(0.0000)	2.5462	0.8557	-	-	-	(0.0559)
15.12.2022	(0.0000)	2.4725	0.8465	-	-	-	(0.0559)
14.12.2022	(0.0000)	2.2491	0.8465	-	-	-	(0.0559)
13.12.2022	(0.0000)	2.2334	0.8465	-	-	-	(0.0559)
12.12.2022	(0.0000)	2.2244	0.8296	-	-	-	(0.0559)
11.12.2022	(0.0000)	2.1230	0.8296	-	-	-	(0.0559)
10.12.2022	(0.0000)	2.1230	0.8296	-	-	-	(0.0559)
09.12.2022	(0.0000)	2.1230	0.8296	-	-	-	(0.0559)
08.12.2022	(0.0000)	2.0909	0.7670	-	-	-	(0.0559)
07.12.2022	(0.0000)	2.0785	0.7670	-	-	-	(0.0559)
06.12.2022	(0.0000)	2.0557	0.7670	-	-	-	(0.0559)
05.12.2022	(0.0000)	1.8408	0.7127	-	-	-	(0.0559)
04.12.2022	(0.0000)	1.8075	0.6354	-	-	-	(0.0409)
03.12.2022	(0.0000)	1.8075	0.6354	-	-	-	(0.0409)
02.12.2022	(0.0000)	1.8075	0.6354	-	-	-	(0.0409)
01.12.2022	(0.0000)	1.7777	0.6154	-	-	-	(0.0409)
30.11.2022	(0.0000)	1.6335	0.5907	-	-	-	(0.0409)
29.11.2022	(0.0000)	1.4629	0.5907	-	-	-	(0.0409)
28.11.2022	(0.0000)	1.3892	0.5041	-	-	-	(0.0409)
27.11.2022	(0.0000)	1.3606	0.5023	-	-	-	(0.0409)
26.11.2022	(0.0000)	1.3606	0.5023	-	-	-	(0.0409)
25.11.2022	(0.0000)	1.3606	0.5023	-	-	-	(0.0409)
24.11.2022	(0.0000)	1.3577	0.5023	-	-	-	(0.0409)
23.11.2022	(0.0000)	1.3531	0.4416	-	-	-	(0.0409)
22.11.2022	(0.0000)	1.3492	0.4416	-	-	-	(0.0409)
21.11.2022	(0.0000)	1.3231	0.4263	-	-	-	(0.0409)
20.11.2022	(0.0000)	1.3148	0.3521	-	-	-	(0.0409)
19.11.2022	(0.0000)	1.3148	0.3521	-	-	-	(0.0409)
18.11.2022	(0.0000)	1.3148	0.3521	-	-	-	(0.0409)
17.11.2022	(0.0000)	1.2996	0.3521	-	-	-	(0.0409)
16.11.2022	(0.0000)	1.2092	0.3381	-	-	-	(0.0409)
15.11.2022	(0.0000)	1.1999	0.3381	-	-	-	(0.0409)
14.11.2022	(0.0000)	1.1581	0.3050	-	-	-	(0.0409)
13.11.2022	(0.0000)	1.1445	0.3050	-	-	-	(0.0409)
12.11.2022	(0.0000)	1.1445	0.3050	-	-	-	(0.0409)
11.11.2022	(0.0000)	1.1445	0.3050	-	-	-	(0.0409)
10.11.2022	(0.0000)	1.1295	0.3050	-	-	-	(0.0409)
09.11.2022	(0.0000)	1.1250	0.3050	-	-	-	(0.0409)
08.11.2022	(0.0000)	1.0697	0.3050	-	-	-	(0.0409)
07.11.2022	(0.0000)	1.0354	0.2885	-	-	-	(0.0409)
06.11.2022	(0.0000)	0.8999	0.2885	-	-	-	(0.0409)
05.11.2022	(0.0000)	0.8999	0.2885	-	-	-	(0.0409)
04.11.2022	(0.0000)	0.8999	0.2885	-	-	-	(0.0409)
03.11.2022	(0.0000)	0.8553	0.2865	-	-	-	(0.0202)
02.11.2022	-	0.8501	0.2527	-	-	-	(0.0202)
01.11.2022	-	0.6765	0.2447	-	-	-	(0.0202)
31.10.2022	-	0.5825	0.2447	-	-	-	(0.0202)
30.10.2022	-	0.2795	0.2447	-	-	-	(0.0202)
29.10.2022	-	0.2795	0.2447	-	-	-	(0.0202)
28.10.2022	-	0.2795	0.2447	-	-	-	(0.0202)
27.10.2022	-	0.2468	0.1962	-	-	-	(0.0202)
26.10.2022	-	0.2454	0.1962	-	-	-	(0.0201)
25.10.2022	-	0.2410	0.1747	-	-	-	(0.0201)
24.10.2022	-	0.2385	0.1747	-	-	-	(0.0201)
23.10.2022	-	0.3151	0.1681	-	-	-	(0.0201)
22.10.2022	-	0.3151	0.1681	-	-	-	(0.0201)
21.10.2022	-	0.3151	0.1681	-	-	-	(0.0201)
20.10.2022	-	0.3125	0.1681	-	-	-	(0.0201)
19.10.2022	-	0.3081	0.1681	-	-	-	(0.0201)
18.10.2022	-	0.3396	0.1681	-	-	-	(0.0201)
17.10.2022	-	0.3378	0.1481	-	-	-	(0.0201)
16.10.2022	-	0.2970	0.0314	-	-	-	(0.0201)
15.10.2022	-	0.2970	0.0314	-	-	-	(0.0201)
14.10.2022	-	0.2970	0.0314	-	-	-	(0.0201)
13.10.2022	-	0.2930	0.0313	-	-	-	(0.0201)
12.10.2022	-	0.2892	0.0011	-	-	-	(0.0201)
11.10.2022	-	0.2044	0.0011	-	-	-	(0.0201)
10.10.2022	-	0.2025	0.0011	-	-	-	(0.0201)
09.10.2022	-	0.1439	0.0011	-	-	-	(0.0201)
08.10.2022	-	0.1439	0.0011	-	-	-	(0.0201)

Table of cumulative daily income and expenses arising to investors in the Fund.

DATE	INTEREST		EQUITIES		EQUITIES		MISCELLANEOUS	EXPENSES
	Foreign Interest Expense	Foreign Interest Income	UK Interest Income	Foreign Dividend Income	UK Dividend Income	Miscellaneous	Allowable expenses of management	
07.10.2022	-	0.1439	0.0011	-	-	-	(0.0201)	
06.10.2022	-	0.1553	0.0011	-	-	-	(0.0201)	
05.10.2022	-	0.1490	0.0011	-	-	-	(0.0201)	
04.10.2022	-	0.0929	0.0011	-	-	-	(0.0018)	
03.10.2022	-	0.0860	-	-	-	-	-	
02.10.2022	-	-	-	-	-	-	-	
01.10.2022	-	-	-	-	-	-	-	

PICTET CH-SOVEREIGN SHORT-TERM MONEY MARKET EUR - UK REPORTING FUND STATUS

Annual Report - PICTET CH-SOVEREIGN SHORT-TERM MONEY MARKET EUR - I DY

For the period from 1 October 2022 to 30 September 2023

The Fund has obtained UK Reporting Fund status and this report is provided to investors in accordance with the Offshore Funds (Tax) Regulations 2009 to enable investors to meet their UK tax obligations.

The Fund is treated as a Transparent Reporting Fund and as such is treated as tax transparent for income tax purposes and opaque for capital gains tax purposes for UK investors.

For tax purposes the Funds' income and expenses are deemed to arise directly in the hands of UK investors when they arise to the Fund, but capital returns from the underlying investments held by the Fund are not taxed when they are realised and instead a taxable capital gain or loss arises when the units in the Fund are disposed of.

The Fund does not operate equalisation for UK tax reporting purposes, and all amounts are reported without equalisation.

Fund	PICTET CH-SOVEREIGN SHORT-TERM MONEY MARKET EUR		Distributions paid in respect of the period (per unit)	22.45 EUR
Unit	I DY	HMRC share class reference	Ex date	27.11.2023
ISIN	CH0038911191	P0057-0027	Pay date	29.11.2023

Report to Individual Investors

This report is prepared for investors who are UK tax resident and UK domiciled and subject to income tax. Investors subject to UK Corporation Tax should refer to the Report to Corporate Investors.

Cumulative income and expenses per unit for the reporting period

From 1 October 2022 to 5 April 2023

	Per Unit (EUR)
INTEREST	
Foreign Interest Expense	(0.0031)
Foreign Interest Income	7.9199
UK Interest Income	-
EQUITIES	
Foreign Dividend Income	-
UK Dividend Income	-
MISCELLANEOUS	
Miscellaneous	-
EXPENSES	
Allowable expenses of management	(0.5397)

From 6 April 2023 to 30 September 2023

	Per Unit (EUR)
INTEREST	
Foreign Interest Expense	-
Foreign Interest Income	13.4047
UK Interest Income	-
EQUITIES	
Foreign Dividend Income	-
UK Dividend Income	-
MISCELLANEOUS	
Miscellaneous	-
EXPENSES	
Allowable expenses of management	(0.3604)
EXCESS REPORTABLE INCOME	
Excess Reportable Income from holdings in Reporting Offshore Funds	-
Excess Reportable Income from holdings in Non-Reporting Offshore Funds	-
Interest from Deep Discount Securities	-

How investors should use this information:

The above figures are shown on a cumulative basis for investors who have held units throughout the entire period, reported in EUR at the daily exchange rate applying when the income or expense arose. For investors who bought or sold units during the reporting period a table of the income and expenses arising on a daily basis is provided separately below.

An investor who has held units throughout the entire period should take the income or expense per unit stated above and multiply this figure by the number of units held to calculate the income and expenses to be reported for UK income tax purposes for the relevant income tax period.

An investor who bought/sold units part way through the period should calculate their taxable income and expense figures by taking the cumulative income figure from the table below at the date of disposal and subtracting the income figure at the date of acquisition. Where the units were held prior to the start of the period but sold part way through the period, the investor should just take the cumulative figure at the date of disposal. The income or expense can be allocated to the appropriate income tax period by adjusting for the cumulative income or expense at 5 April.

Investors holding units in the fund as at 30 September 2023 should also include any "Excess Reportable Income" in their tax returns, which is calculated by taking the excess reportable income per unit amounts reported above and multiplying by the number of units held at 30 September 2023. The excess amounts arise on the fund distribution date, which is 31 March 2024.

The Fund remains a reporting fund as at the date of this report.

Note 1: Interest income per unit includes adjustments required under the "Accrued Income Scheme" in respect of interest purchased and sold included within the capital price of debt securities.

Note 2: Expenses per unit are based on the total expenses of management incurred by the Fund. Certain investors may be able to claim tax relief for management expenses incurred by the Fund.

Note 3: On disposal of units, investors should consider whether any distributions made during their holding period affect the base cost of the units disposed for UK capital gains tax purposes.

Note 4: The annual fair value movement in relation to the DDS held by the Fund has been calculated and reported as additional excess reportable income per unit from DDS to investors holding units at the end of the reporting period. If there was a fair value loss this has been carried forward to future periods and no DDS adjustment has been reported. Where any excess reportable income per unit from DDS amounts are reported above, these arise on the fund distribution date which is 31 March 2024.

The information provided above is not intended to constitute legal, tax or investment advice, and investors are advised to seek their own advice on the tax consequences of an investment in the Fund.

Table of cumulative daily income and expenses arising to investors in the Fund.

DATE	INTEREST	INTEREST	INTEREST	EQUITIES	EQUITIES	MISCELLANEOUS	EXPENSES
	Foreign Interest Expense	Foreign Interest Income	UK Interest Income	Foreign Dividend Income	UK Dividend Income	Miscellaneous	Allowable expenses of management
30.09.2023	(0.0031)	21.3246	-	-	-	-	(0.9002)
29.09.2023	(0.0031)	21.3484	-	-	-	-	(0.9002)
28.09.2023	(0.0031)	21.3484	-	-	-	-	(0.9002)
27.09.2023	(0.0031)	(0.0031)	(0.0031)	-	-	-	(0.9002)
26.09.2023	(0.0031)	21.2263	-	-	-	-	(0.9002)
25.09.2023	(0.0031)	21.1963	-	-	-	-	(0.9002)
24.09.2023	(0.0031)	21.1182	-	-	-	-	(0.9002)
23.09.2023	(0.0031)	21.1182	-	-	-	-	(0.9002)
22.09.2023	(0.0031)	21.1182	-	-	-	-	(0.9002)
21.09.2023	(0.0031)	20.9170	-	-	-	-	(0.9002)
20.09.2023	(0.0031)	20.6430	-	-	-	-	(0.9002)
19.09.2023	(0.0031)	20.5734	-	-	-	-	(0.8630)
18.09.2023	(0.0031)	19.8413	-	-	-	-	(0.8630)
17.09.2023	(0.0031)	19.7488	-	-	-	-	(0.8630)
16.09.2023	(0.0031)	19.7488	-	-	-	-	(0.8630)
15.09.2023	(0.0031)	19.7488	-	-	-	-	(0.8630)
14.09.2023	(0.0031)	19.6343	-	-	-	-	(0.8630)
13.09.2023	(0.0031)	19.5756	-	-	-	-	(0.8630)
12.09.2023	(0.0031)	19.4722	-	-	-	-	(0.8630)
11.09.2023	(0.0031)	19.2113	-	-	-	-	(0.8630)
10.09.2023	(0.0031)	19.1714	-	-	-	-	(0.8630)
09.09.2023	(0.0031)	19.1714	-	-	-	-	(0.8630)
08.09.2023	(0.0031)	19.1714	-	-	-	-	(0.8630)
07.09.2023	(0.0031)	18.9942	-	-	-	-	(0.8630)
06.09.2023	(0.0031)	18.9605	-	-	-	-	(0.8630)
05.09.2023	(0.0031)	18.6469	-	-	-	-	(0.8630)
04.09.2023	(0.0031)	18.6323	-	-	-	-	(0.7948)
03.09.2023	(0.0031)	18.0297	-	-	-	-	(0.7948)
02.09.2023	(0.0031)	18.0297	-	-	-	-	(0.7948)
01.09.2023	(0.0031)	18.0297	-	-	-	-	(0.7948)
31.08.2023	(0.0031)	17.7094	-	-	-	-	(0.7948)
30.08.2023	(0.0031)	17.6797	-	-	-	-	(0.7948)
29.08.2023	(0.0031)	17.6705	-	-	-	-	(0.7948)
28.08.2023	(0.0031)	17.6543	-	-	-	-	(0.7948)
27.08.2023	(0.0031)	17.5264	-	-	-	-	(0.7948)
26.08.2023	(0.0031)	17.5264	-	-	-	-	(0.7948)
25.08.2023	(0.0031)	17.5264	-	-	-	-	(0.7948)
24.08.2023	(0.0031)	17.3424	-	-	-	-	(0.7948)
23.08.2023	(0.0031)	17.0627	-	-	-	-	(0.7948)
22.08.2023	(0.0031)	17.0468	-	-	-	-	(0.7948)
21.08.2023	(0.0031)	17.0322	-	-	-	-	(0.7948)
20.08.2023	(0.0031)	16.9953	-	-	-	-	(0.7948)
19.08.2023	(0.0031)	16.9953	-	-	-	-	(0.7948)
18.08.2023	(0.0031)	16.9953	-	-	-	-	(0.7948)
17.08.2023	(0.0031)	16.7111	-	-	-	-	(0.7948)
16.08.2023	(0.0031)	16.6983	-	-	-	-	(0.7948)
15.08.2023	(0.0031)	16.6152	-	-	-	-	(0.7948)
14.08.2023	(0.0031)	16.4688	-	-	-	-	(0.7948)
13.08.2023	(0.0031)	16.4089	-	-	-	-	(0.7948)
12.08.2023	(0.0031)	16.4089	-	-	-	-	(0.7948)
11.08.2023	(0.0031)	16.4089	-	-	-	-	(0.7948)
10.08.2023	(0.0031)	16.2084	-	-	-	-	(0.7948)
09.08.2023	(0.0031)	16.0948	-	-	-	-	(0.7948)
08.08.2023	(0.0031)	16.0134	-	-	-	-	(0.7948)
07.08.2023	(0.0031)	15.8068	-	-	-	-	(0.7948)
06.08.2023	(0.0031)	15.6317	-	-	-	-	(0.7948)
05.08.2023	(0.0031)	15.6317	-	-	-	-	(0.7948)
04.08.2023	(0.0031)	15.6317	-	-	-	-	(0.7948)
03.08.2023	(0.0031)	15.0708	-	-	-	-	(0.7253)
02.08.2023	(0.0031)	15.0172	-	-	-	-	(0.7253)
01.08.2023	(0.0031)	15.0143	-	-	-	-	(0.7253)
31.07.2023	(0.0031)	14.8794	-	-	-	-	(0.7253)
30.07.2023	(0.0031)	14.7765	-	-	-	-	(0.7253)
29.07.2023	(0.0031)	14.7765	-	-	-	-	(0.7253)
28.07.2023	(0.0031)	14.7765	-	-	-	-	(0.7253)
27.07.2023	(0.0031)	14.7548	-	-	-	-	(0.7253)
26.07.2023	(0.0031)	14.7420	-	-	-	-	(0.7253)
25.07.2023	(0.0031)	14.7294	-	-	-	-	(0.7253)
24.07.2023	(0.0031)	14.7169	-	-	-	-	(0.7253)
23.07.2023	(0.0031)	14.6893	-	-	-	-	(0.7253)
22.07.2023	(0.0031)	14.6893	-	-	-	-	(0.7253)
21.07.2023	(0.0031)	14.6893	-	-	-	-	(0.7253)
20.07.2023	(0.0031)	14.5572	-	-	-	-	(0.7253)
19.07.2023	(0.0031)	14.4211	-	-	-	-	(0.7253)
18.07.2023	(0.0031)	14.4078	-	-	-	-	(0.7253)
17.07.2023	(0.0031)	14.3948	-	-	-	-	(0.7253)
16.07.2023	(0.0031)	14.3647	-	-	-	-	(0.7253)
15.07.2023	(0.0031)	14.3647	-	-	-	-	(0.7253)
14.07.2023	(0.0031)	14.3647	-	-	-	-	(0.7253)
13.07.2023	(0.0031)	14.3407	-	-	-	-	(0.7253)
12.07.2023	(0.0031)	14.3258	-	-	-	-	(0.7253)
11.07.2023	(0.0031)	14.2886	-	-	-	-	(0.7253)
10.07.2023	(0.0031)	13.9646	-	-	-	-	(0.7253)
09.07.2023	(0.0031)	13.7543	-	-	-	-	(0.7253)
08.07.2023	(0.0031)	13.7543	-	-	-	-	(0.7253)
07.07.2023	(0.0031)	13.7543	-	-	-	-	(0.7253)
06.07.2023	(0.0031)	13.6262	-	-	-	-	(0.7253)
05.07.2023	(0.0031)	13.4140	-	-	-	-	(0.7253)
04.07.2023	(0.0031)	13.4003	-	-	-	-	(0.6521)

Table of cumulative daily income and expenses arising to investors in the Fund.

DATE	INTEREST	INTEREST	INTEREST	EQUITIES	EQUITIES	MISCELLANEOUS	EXPENSES
	Foreign Interest Expense	Foreign Interest Income	UK Interest Income	Foreign Dividend Income	UK Dividend Income	Miscellaneous	Allowable expenses of management
03.07.2023	(0.0031)	13.0355	-	-	-	-	(0.6521)
02.07.2023	(0.0031)	12.9473	-	-	-	-	(0.6521)
01.07.2023	(0.0031)	12.9473	-	-	-	-	(0.6521)
30.06.2023	(0.0031)	12.9473	-	-	-	-	(0.6521)
29.06.2023	(0.0031)	12.9150	-	-	-	-	(0.6521)
28.06.2023	(0.0031)	12.8993	-	-	-	-	(0.6521)
27.06.2023	(0.0031)	12.8902	-	-	-	-	(0.6521)
26.06.2023	(0.0031)	12.7131	-	-	-	-	(0.6521)
25.06.2023	(0.0031)	12.6887	-	-	-	-	(0.6521)
24.06.2023	(0.0031)	12.6887	-	-	-	-	(0.6521)
23.06.2023	(0.0031)	12.6887	-	-	-	-	(0.6521)
22.06.2023	(0.0031)	12.4802	-	-	-	-	(0.6521)
21.06.2023	(0.0031)	12.4453	-	-	-	-	(0.6521)
20.06.2023	(0.0031)	12.4253	-	-	-	-	(0.6521)
19.06.2023	(0.0031)	12.4107	-	-	-	-	(0.6521)
18.06.2023	(0.0031)	12.2897	-	-	-	-	(0.6521)
17.06.2023	(0.0031)	12.2897	-	-	-	-	(0.6521)
16.06.2023	(0.0031)	12.2897	-	-	-	-	(0.6521)
15.06.2023	(0.0031)	12.1908	-	-	-	-	(0.6521)
14.06.2023	(0.0031)	12.1730	-	-	-	-	(0.6521)
13.06.2023	(0.0031)	11.9935	-	-	-	-	(0.6521)
12.06.2023	(0.0031)	11.9780	-	-	-	-	(0.6521)
11.06.2023	(0.0031)	11.8002	-	-	-	-	(0.6521)
10.06.2023	(0.0031)	11.8002	-	-	-	-	(0.6521)
09.06.2023	(0.0031)	11.8002	-	-	-	-	(0.6521)
08.06.2023	(0.0031)	11.6860	-	-	-	-	(0.6521)
07.06.2023	(0.0031)	11.6564	-	-	-	-	(0.6521)
06.06.2023	(0.0031)	11.6404	-	-	-	-	(0.6521)
05.06.2023	(0.0031)	11.5258	-	-	-	-	(0.6521)
04.06.2023	(0.0031)	11.4945	-	-	-	-	(0.5850)
03.06.2023	(0.0031)	11.4945	-	-	-	-	(0.5850)
02.06.2023	(0.0031)	11.4945	-	-	-	-	(0.5850)
01.06.2023	(0.0031)	11.2113	-	-	-	-	(0.5850)
31.05.2023	(0.0031)	10.9812	-	-	-	-	(0.5850)
30.05.2023	(0.0031)	10.9104	-	-	-	-	(0.5850)
29.05.2023	(0.0031)	10.9034	-	-	-	-	(0.5850)
28.05.2023	(0.0031)	10.8831	-	-	-	-	(0.5850)
27.05.2023	(0.0031)	10.8831	-	-	-	-	(0.5850)
26.05.2023	(0.0031)	10.8831	-	-	-	-	(0.5850)
25.05.2023	(0.0031)	10.6938	-	-	-	-	(0.5850)
24.05.2023	(0.0031)	10.5198	-	-	-	-	(0.5850)
23.05.2023	(0.0031)	10.5032	-	-	-	-	(0.5850)
22.05.2023	(0.0031)	10.2403	-	-	-	-	(0.5850)
21.05.2023	(0.0031)	10.2205	-	-	-	-	(0.5850)
20.05.2023	(0.0031)	10.2205	-	-	-	-	(0.5850)
19.05.2023	(0.0031)	10.2205	-	-	-	-	(0.5850)
18.05.2023	(0.0031)	10.1244	-	-	-	-	(0.5850)
17.05.2023	(0.0031)	10.1161	-	-	-	-	(0.5850)
16.05.2023	(0.0031)	10.0936	-	-	-	-	(0.5850)
15.05.2023	(0.0031)	10.0769	-	-	-	-	(0.5850)
14.05.2023	(0.0031)	10.0450	-	-	-	-	(0.5850)
13.05.2023	(0.0031)	10.0450	-	-	-	-	(0.5850)
12.05.2023	(0.0031)	10.0450	-	-	-	-	(0.5850)
11.05.2023	(0.0031)	10.0128	-	-	-	-	(0.5850)
10.05.2023	(0.0031)	9.9971	-	-	-	-	(0.5850)
09.05.2023	(0.0031)	9.9589	-	-	-	-	(0.5850)
08.05.2023	(0.0031)	9.7123	-	-	-	-	(0.5850)
07.05.2023	(0.0031)	9.7477	-	-	-	-	(0.5850)
06.05.2023	(0.0031)	9.7477	-	-	-	-	(0.5850)
05.05.2023	(0.0031)	9.7477	-	-	-	-	(0.5850)
04.05.2023	(0.0031)	9.7129	-	-	-	-	(0.5850)
03.05.2023	(0.0031)	9.3315	-	-	-	-	(0.5397)
02.05.2023	(0.0031)	9.3068	-	-	-	-	(0.5397)
01.05.2023	(0.0031)	9.2967	-	-	-	-	(0.5397)
30.04.2023	(0.0031)	9.1839	-	-	-	-	(0.5397)
29.04.2023	(0.0031)	8.9930	-	-	-	-	(0.5397)
28.04.2023	(0.0031)	8.9930	-	-	-	-	(0.5397)
27.04.2023	(0.0031)	8.9930	-	-	-	-	(0.5397)
26.04.2023	(0.0031)	8.9766	-	-	-	-	(0.5397)
25.04.2023	(0.0031)	8.9778	-	-	-	-	(0.5397)
24.04.2023	(0.0031)	8.6151	-	-	-	-	(0.5397)
23.04.2023	(0.0031)	8.5518	-	-	-	-	(0.5397)
22.04.2023	(0.0031)	8.5518	-	-	-	-	(0.5397)
21.04.2023	(0.0031)	8.5518	-	-	-	-	(0.5397)
20.04.2023	(0.0031)	8.5231	-	-	-	-	(0.5397)
19.04.2023	(0.0031)	8.5083	-	-	-	-	(0.5397)
18.04.2023	(0.0031)	8.4937	-	-	-	-	(0.5397)
17.04.2023	(0.0031)	8.4773	-	-	-	-	(0.5397)
16.04.2023	(0.0031)	8.4467	-	-	-	-	(0.5397)
15.04.2023	(0.0031)	8.4467	-	-	-	-	(0.5397)
14.04.2023	(0.0031)	8.4467	-	-	-	-	(0.5397)
13.04.2023	(0.0031)	8.3039	-	-	-	-	(0.5397)
12.04.2023	(0.0031)	8.2564	-	-	-	-	(0.5397)
11.04.2023	(0.0031)	8.1979	-	-	-	-	(0.5397)
10.04.2023	(0.0031)	8.2162	-	-	-	-	(0.5397)
09.04.2023	(0.0031)	8.2162	-	-	-	-	(0.5397)
08.04.2023	(0.0031)	8.2162	-	-	-	-	(0.5397)
07.04.2023	(0.0031)	8.2162	-	-	-	-	(0.5397)
06.04.2023	(0.0031)	8.0599	-	-	-	-	(0.5397)
05.04.2023	(0.0031)	7.9199	-	-	-	-	(0.5397)
04.04.2023	(0.0031)	7.9064	-	-	-	-	(0.4910)

Table of cumulative daily income and expenses arising to investors in the Fund.

DATE	INTEREST	INTEREST	INTEREST	EQUITIES	EQUITIES	MISCELLANEOUS	EXPENSES
	Foreign Interest Expense	Foreign Interest Income	UK Interest Income	Foreign Dividend Income	UK Dividend Income	Miscellaneous	Allowable expenses of management
03.04.2023	(0.0031)	7.7717	-	-	-	-	(0.4910)
02.04.2023	(0.0031)	7.7468	-	-	-	-	(0.4910)
01.04.2023	(0.0031)	7.7468	-	-	-	-	(0.4910)
31.03.2023	(0.0031)	7.7468	-	-	-	-	(0.4910)
30.03.2023	(0.0031)	7.5791	-	-	-	-	(0.4910)
29.03.2023	(0.0031)	7.5734	-	-	-	-	(0.4910)
28.03.2023	(0.0031)	7.5439	-	-	-	-	(0.4910)
27.03.2023	(0.0031)	7.4919	-	-	-	-	(0.4910)
26.03.2023	(0.0031)	7.4637	-	-	-	-	(0.4910)
25.03.2023	(0.0031)	7.4637	-	-	-	-	(0.4910)
24.03.2023	(0.0031)	7.4637	-	-	-	-	(0.4910)
23.03.2023	(0.0031)	7.3550	-	-	-	-	(0.4910)
22.03.2023	(0.0031)	7.2552	-	-	-	-	(0.4910)
21.03.2023	(0.0031)	7.2191	-	-	-	-	(0.4910)
20.03.2023	(0.0031)	7.0784	-	-	-	-	(0.4910)
19.03.2023	(0.0031)	7.0240	-	-	-	-	(0.4910)
18.03.2023	(0.0031)	7.0240	-	-	-	-	(0.4910)
17.03.2023	(0.0031)	7.0240	-	-	-	-	(0.4910)
16.03.2023	(0.0031)	6.8975	-	-	-	-	(0.4910)
15.03.2023	(0.0031)	6.8853	-	-	-	-	(0.4910)
14.03.2023	(0.0031)	6.8743	-	-	-	-	(0.4910)
13.03.2023	(0.0031)	6.8011	-	-	-	-	(0.4910)
12.03.2023	(0.0031)	6.7287	-	-	-	-	(0.4910)
11.03.2023	(0.0031)	6.7287	-	-	-	-	(0.4910)
10.03.2023	(0.0031)	6.7287	-	-	-	-	(0.4910)
09.03.2023	(0.0031)	6.4963	-	-	-	-	(0.4910)
08.03.2023	(0.0031)	6.4850	-	-	-	-	(0.4910)
07.03.2023	(0.0031)	6.4105	-	-	-	-	(0.4910)
06.03.2023	(0.0031)	6.3610	-	-	-	-	(0.4910)
05.03.2023	(0.0031)	6.2092	-	-	-	-	(0.4910)
04.03.2023	(0.0031)	6.2092	-	-	-	-	(0.4910)
03.03.2023	(0.0031)	6.2092	-	-	-	-	(0.4910)
02.03.2023	(0.0031)	5.9327	-	-	-	-	(0.4419)
01.03.2023	(0.0031)	5.6595	-	-	-	-	(0.4419)
28.02.2023	(0.0031)	5.6499	-	-	-	-	(0.4419)
27.02.2023	(0.0031)	5.5067	-	-	-	-	(0.4419)
26.02.2023	(0.0031)	5.4905	-	-	-	-	(0.4419)
25.02.2023	(0.0031)	5.4905	-	-	-	-	(0.4419)
24.02.2023	(0.0031)	5.4905	-	-	-	-	(0.4419)
23.02.2023	(0.0031)	5.1994	-	-	-	-	(0.4419)
22.02.2023	(0.0031)	5.1921	-	-	-	-	(0.4419)
21.02.2023	(0.0031)	5.0216	-	-	-	-	(0.4419)
20.02.2023	(0.0031)	5.0125	-	-	-	-	(0.4419)
19.02.2023	(0.0031)	4.9599	-	-	-	-	(0.4419)
18.02.2023	(0.0031)	4.9599	-	-	-	-	(0.4419)
17.02.2023	(0.0031)	4.9599	-	-	-	-	(0.4419)
16.02.2023	(0.0031)	4.7810	-	-	-	-	(0.4419)
15.02.2023	(0.0031)	4.7733	-	-	-	-	(0.4419)
14.02.2023	(0.0031)	4.7645	-	-	-	-	(0.4419)
13.02.2023	(0.0031)	4.7548	-	-	-	-	(0.4419)
12.02.2023	(0.0031)	4.7347	-	-	-	-	(0.4419)
11.02.2023	(0.0031)	4.7347	-	-	-	-	(0.4419)
10.02.2023	(0.0031)	4.7347	-	-	-	-	(0.4419)
09.02.2023	(0.0031)	4.7160	-	-	-	-	(0.4419)
08.02.2023	(0.0031)	4.7069	-	-	-	-	(0.4419)
07.02.2023	(0.0031)	4.6964	-	-	-	-	(0.4419)
06.02.2023	(0.0031)	4.6515	-	-	-	-	(0.4419)
05.02.2023	(0.0031)	4.6021	-	-	-	-	(0.4419)
04.02.2023	(0.0031)	4.6021	-	-	-	-	(0.4419)
03.02.2023	(0.0031)	4.6021	-	-	-	-	(0.4419)
02.02.2023	(0.0031)	4.4047	-	-	-	-	(0.3914)
01.02.2023	(0.0031)	4.3953	-	-	-	-	(0.3914)
31.01.2023	-	4.3854	-	-	-	-	(0.3914)
30.01.2023	-	4.3779	-	-	-	-	(0.3914)
29.01.2023	-	4.3166	-	-	-	-	(0.3914)
28.01.2023	-	4.3166	-	-	-	-	(0.3914)
27.01.2023	-	4.3166	-	-	-	-	(0.3914)
26.01.2023	-	4.2981	-	-	-	-	(0.3914)
25.01.2023	-	4.2901	-	-	-	-	(0.3914)
24.01.2023	-	4.1250	-	-	-	-	(0.3914)
23.01.2023	-	4.1051	-	-	-	-	(0.3914)
22.01.2023	-	4.0915	-	-	-	-	(0.3914)
21.01.2023	-	4.0915	-	-	-	-	(0.3914)
20.01.2023	-	4.0915	-	-	-	-	(0.3914)
19.01.2023	-	3.8061	-	-	-	-	(0.3914)
18.01.2023	-	3.7434	-	-	-	-	(0.3914)
17.01.2023	-	3.7119	-	-	-	-	(0.3914)
16.01.2023	-	3.7028	-	-	-	-	(0.3914)
15.01.2023	-	3.6865	-	-	-	-	(0.3914)
14.01.2023	-	3.6865	-	-	-	-	(0.3914)
13.01.2023	-	3.6865	-	-	-	-	(0.3914)
12.01.2023	-	3.3693	-	-	-	-	(0.3914)
11.01.2023	-	3.3624	-	-	-	-	(0.3914)
10.01.2023	-	3.3543	-	-	-	-	(0.3914)
09.01.2023	-	3.3453	-	-	-	-	(0.3914)
08.01.2023	-	3.3207	-	-	-	-	(0.3914)
07.01.2023	-	3.3207	-	-	-	-	(0.3914)
06.01.2023	-	3.3207	-	-	-	-	(0.3914)
05.01.2023	-	3.2189	-	-	-	-	(0.3914)
04.01.2023	-	3.2097	-	-	-	-	(0.3530)
03.01.2023	-	3.2021	-	-	-	-	(0.3530)

Table of cumulative daily income and expenses arising to investors in the Fund.

DATE	INTEREST		EQUITIES		MISCELLANEOUS		EXPENSES
	Foreign Interest Expense	Foreign Interest Income	UK Interest Income	Foreign Dividend Income	UK Dividend Income	Miscellaneous	Allowable expenses of management
02.01.2023	-	3.1976	-	-	-	-	(0.3530)
01.01.2023	-	3.1891	-	-	-	-	(0.3530)
31.12.2022	-	3.1891	-	-	-	-	(0.3530)
30.12.2022	-	3.1789	-	-	-	-	(0.3530)
29.12.2022	-	3.1789	-	-	-	-	(0.3530)
28.12.2022	-	3.1627	-	-	-	-	(0.3530)
27.12.2022	-	3.1555	-	-	-	-	(0.3530)
26.12.2022	-	3.1515	-	-	-	-	(0.3530)
25.12.2022	-	3.1389	-	-	-	-	(0.3530)
24.12.2022	-	3.1389	-	-	-	-	(0.3530)
23.12.2022	-	3.1389	-	-	-	-	(0.3530)
22.12.2022	-	3.1178	-	-	-	-	(0.3530)
21.12.2022	-	3.1090	-	-	-	-	(0.3530)
20.12.2022	-	3.1004	-	-	-	-	(0.3530)
19.12.2022	-	3.0918	-	-	-	-	(0.3530)
18.12.2022	-	3.0810	-	-	-	-	(0.3530)
17.12.2022	-	3.0810	-	-	-	-	(0.3530)
16.12.2022	-	3.0810	-	-	-	-	(0.3530)
15.12.2022	-	3.0400	-	-	-	-	(0.3530)
14.12.2022	-	3.0337	-	-	-	-	(0.3530)
13.12.2022	-	2.7554	-	-	-	-	(0.3530)
12.12.2022	-	2.6954	-	-	-	-	(0.3530)
11.12.2022	-	2.6468	-	-	-	-	(0.3530)
10.12.2022	-	2.6468	-	-	-	-	(0.3530)
09.12.2022	-	2.6468	-	-	-	-	(0.3530)
08.12.2022	-	2.7003	-	-	-	-	(0.3530)
07.12.2022	-	2.6923	-	-	-	-	(0.3530)
06.12.2022	-	2.5161	-	-	-	-	(0.3530)
05.12.2022	-	2.4913	-	-	-	-	(0.3530)
04.12.2022	-	2.4802	-	-	-	-	(0.2950)
03.12.2022	-	2.4802	-	-	-	-	(0.2950)
02.12.2022	-	2.4802	-	-	-	-	(0.2950)
01.12.2022	-	2.2040	-	-	-	-	(0.2950)
30.11.2022	-	2.1979	-	-	-	-	(0.2950)
29.11.2022	-	2.0902	-	-	-	-	(0.2950)
28.11.2022	-	2.0557	-	-	-	-	(0.2950)
27.11.2022	-	1.8893	-	-	-	-	(0.2950)
26.11.2022	-	1.8893	-	-	-	-	(0.2950)
25.11.2022	-	1.8893	-	-	-	-	(0.2950)
24.11.2022	-	1.7794	-	-	-	-	(0.2950)
23.11.2022	-	1.7373	-	-	-	-	(0.2950)
22.11.2022	-	1.7307	-	-	-	-	(0.2950)
21.11.2022	-	1.2301	-	-	-	-	(0.2950)
20.11.2022	-	1.2189	-	-	-	-	(0.2950)
19.11.2022	-	1.2189	-	-	-	-	(0.2950)
18.11.2022	-	1.2189	-	-	-	-	(0.2950)
17.11.2022	-	1.4580	-	-	-	-	(0.2950)
16.11.2022	-	1.4524	-	-	-	-	(0.2950)
15.11.2022	-	1.2510	-	-	-	-	(0.2950)
14.11.2022	-	1.2307	-	-	-	-	(0.2950)
13.11.2022	-	1.2193	-	-	-	-	(0.2950)
12.11.2022	-	1.2193	-	-	-	-	(0.2950)
11.11.2022	-	1.2193	-	-	-	-	(0.2950)
10.11.2022	-	1.0941	-	-	-	-	(0.2950)
09.11.2022	-	1.0840	-	-	-	-	(0.2950)
08.11.2022	-	1.0794	-	-	-	-	(0.2950)
07.11.2022	-	1.0681	-	-	-	-	(0.2950)
06.11.2022	-	1.0510	-	-	-	-	(0.2950)
05.11.2022	-	1.0510	-	-	-	-	(0.2950)
04.11.2022	-	1.0510	-	-	-	-	(0.2950)
03.11.2022	-	1.0436	-	-	-	-	(0.2434)
02.11.2022	-	1.0398	-	-	-	-	(0.2434)
01.11.2022	-	0.9704	-	-	-	-	(0.2434)
31.10.2022	-	0.6642	-	-	-	-	(0.2434)
30.10.2022	-	0.4884	-	-	-	-	(0.2434)
29.10.2022	-	0.4884	-	-	-	-	(0.2434)
28.10.2022	-	0.4884	-	-	-	-	(0.2434)
27.10.2022	-	0.2989	-	-	-	-	(0.2434)
26.10.2022	-	0.2490	-	-	-	-	(0.2406)
25.10.2022	-	0.2445	-	-	-	-	(0.2406)
24.10.2022	-	0.2369	-	-	-	-	(0.2406)
23.10.2022	-	0.1805	-	-	-	-	(0.2406)
22.10.2022	-	0.1805	-	-	-	-	(0.2406)
21.10.2022	-	0.1805	-	-	-	-	(0.2406)
20.10.2022	-	0.3444	-	-	-	-	(0.2406)
19.10.2022	-	0.3339	-	-	-	-	(0.2406)
18.10.2022	-	0.2375	-	-	-	-	(0.2406)
17.10.2022	-	0.1917	-	-	-	-	(0.2406)
16.10.2022	-	0.1753	-	-	-	-	(0.2406)
15.10.2022	-	0.1753	-	-	-	-	(0.2406)
14.10.2022	-	0.1753	-	-	-	-	(0.2406)
13.10.2022	-	0.1408	-	-	-	-	(0.0584)
12.10.2022	-	0.0547	-	-	-	-	(0.0584)
11.10.2022	-	0.0543	-	-	-	-	(0.0584)
10.10.2022	-	0.0534	-	-	-	-	(0.0584)
09.10.2022	-	0.0508	-	-	-	-	(0.0584)
08.10.2022	-	0.0508	-	-	-	-	(0.0584)
07.10.2022	-	0.0508	-	-	-	-	(0.0584)
06.10.2022	-	0.0034	-	-	-	-	(0.0584)
05.10.2022	-	0.0036	-	-	-	-	(0.0584)
04.10.2022	-	0.0029	-	-	-	-	-

Table of cumulative daily income and expenses arising to investors in the Fund.

DATE	INTEREST		EQUITIES		EQUITIES		MISCELLANEOUS	EXPENSES
	Foreign Interest Expense	Foreign Interest Income	UK Interest Income	Foreign Dividend Income	UK Dividend Income	Miscellaneous	Allowable expenses of management	
03.10.2022	-	0.0017	-	-	-	-	-	
02.10.2022	-	-	-	-	-	-	-	
01.10.2022	-	-	-	-	-	-	-	

PICTET CH-SOVEREIGN SHORT-TERM MONEY MARKET EUR - UK REPORTING FUND STATUS

Annual Report - PICTET CH-SOVEREIGN SHORT-TERM MONEY MARKET EUR - J DY

For the period from 1 October 2022 to 30 September 2023

The Fund has obtained UK Reporting Fund status and this report is provided to investors in accordance with the Offshore Funds (Tax) Regulations 2009 to enable investors to meet their UK tax obligations.

The Fund is treated as a Transparent Reporting Fund and as such is treated as tax transparent for income tax purposes and opaque for capital gains tax purposes for UK investors.

For tax purposes the Funds' income and expenses are deemed to arise directly in the hands of UK investors when they arise to the Fund, but capital returns from the underlying investments held by the Fund are not taxed when they are realised and instead a taxable capital gain or loss arises when the units in the Fund are disposed of.

The Fund does not operate equalisation for UK tax reporting purposes, and all amounts are reported without equalisation.

Fund	PICTET CH-SOVEREIGN SHORT-TERM MONEY MARKET EUR		Distributions paid in respect of the period (per unit)	22.60 EUR
Unit	J DY	HMRC share class reference	Ex date	27.11.2023
ISIN	CH0038911100	P0057-0014	Pay date	29.11.2023

Report to Individual Investors

This report is prepared for investors who are UK tax resident and UK domiciled and subject to income tax. Investors subject to UK Corporation Tax should refer to the Report to Corporate Investors.

Cumulative income and expenses per unit for the reporting period

From 1 October 2022 to 5 April 2023

	Per Unit (EUR)
INTEREST	
Foreign Interest Expense	(0.0031)
Foreign Interest Income	7.9193
UK Interest Income	-
EQUITIES	
Foreign Dividend Income	-
UK Dividend Income	-
MISCELLANEOUS	
Miscellaneous	-
EXPENSES	
Allowable expenses of management	(0.5018)

From 6 April 2023 to 30 September 2023

	Per Unit (EUR)
INTEREST	
Foreign Interest Expense	-
Foreign Interest Income	13.4040
UK Interest Income	-
EQUITIES	
Foreign Dividend Income	-
UK Dividend Income	-
MISCELLANEOUS	
Miscellaneous	-
EXPENSES	
Allowable expenses of management	(0.2939)
EXCESS REPORTABLE INCOME	
Excess Reportable Income from holdings in Reporting Offshore Funds	-
Excess Reportable Income from holdings in Non-Reporting Offshore Funds	-
Interest from Deep Discount Securities	-

How investors should use this information:

The above figures are shown on a cumulative basis for investors who have held units throughout the entire period, reported in EUR at the daily exchange rate applying when the income or expense arose. For investors who bought or sold units during the reporting period a table of the income and expenses arising on a daily basis is provided separately below.

An investor who has held units throughout the entire period should take the income or expense per unit stated above and multiply this figure by the number of units held to calculate the income and expenses to be reported for UK income tax purposes for the relevant income tax period.

An investor who bought/sold units part way through the period should calculate their taxable income and expense figures by taking the cumulative income figure from the table below at the date of disposal and subtracting the income figure at the date of acquisition. Where the units were held prior to the start of the period but sold part way through the period, the investor should just take the cumulative figure at the date of disposal. The income or expense can be allocated to the appropriate income tax period by adjusting for the cumulative income or expense at 5 April.

Investors holding units in the fund as at 30 September 2023 should also include any "Excess Reportable Income" in their tax returns, which is calculated by taking the excess reportable income per unit amounts reported above and multiplying by the number of units held at 30 September 2023. The excess amounts arise on the fund distribution date, which is 31 March 2024.

The Fund remains a reporting fund as at the date of this report.

Note 1: Interest income per unit includes adjustments required under the "Accrued Income Scheme" in respect of interest purchased and sold included within the capital price of debt securities.

Note 2: Expenses per unit are based on the total expenses of management incurred by the Fund. Certain investors may be able to claim tax relief for management expenses incurred by the Fund.

Note 3: On disposal of units, investors should consider whether any distributions made during their holding period affect the base cost of the units disposed for UK capital gains tax purposes.

Note 4: The annual fair value movement in relation to the DDS held by the Fund has been calculated and reported as additional excess reportable income per unit from DDS to investors holding units at the end of the reporting period. If there was a fair value loss this has been carried forward to future periods and no DDS adjustment has been reported. Where any excess reportable income per unit from DDS amounts are reported above, these arise on the fund distribution date which is 31 March 2024.

The information provided above is not intended to constitute legal, tax or investment advice, and investors are advised to seek their own advice on the tax consequences of an investment in the Fund.

Table of cumulative daily income and expenses arising to investors in the Fund.

DATE	INTEREST	INTEREST	INTEREST	EQUITIES	EQUITIES	MISCELLANEOUS	EXPENSES
	Foreign Interest Expense	Foreign Interest Income	UK Interest Income	Foreign Dividend Income	UK Dividend Income	Miscellaneous	Allowable expenses of management
30.09.2023	(0.0031)	21.3232	-	-	-	-	(0.7957)
29.09.2023	(0.0031)	21.3470	-	-	-	-	(0.7957)
28.09.2023	(0.0031)	21.3470	-	-	-	-	(0.7957)
27.09.2023	(0.0031)	(0.0031)	(0.0031)	-	-	-	(0.7957)
26.09.2023	(0.0031)	21.2249	-	-	-	-	(0.7957)
25.09.2023	(0.0031)	21.1949	-	-	-	-	(0.7957)
24.09.2023	(0.0031)	21.1168	-	-	-	-	(0.7957)
23.09.2023	(0.0031)	21.1168	-	-	-	-	(0.7957)
22.09.2023	(0.0031)	21.1168	-	-	-	-	(0.7957)
21.09.2023	(0.0031)	20.9157	-	-	-	-	(0.7957)
20.09.2023	(0.0031)	20.6416	-	-	-	-	(0.7957)
19.09.2023	(0.0031)	20.5720	-	-	-	-	(0.7585)
18.09.2023	(0.0031)	19.8400	-	-	-	-	(0.7585)
17.09.2023	(0.0031)	19.7474	-	-	-	-	(0.7585)
16.09.2023	(0.0031)	19.7474	-	-	-	-	(0.7585)
15.09.2023	(0.0031)	19.7474	-	-	-	-	(0.7585)
14.09.2023	(0.0031)	19.6330	-	-	-	-	(0.7585)
13.09.2023	(0.0031)	19.5742	-	-	-	-	(0.7585)
12.09.2023	(0.0031)	19.4709	-	-	-	-	(0.7585)
11.09.2023	(0.0031)	19.2100	-	-	-	-	(0.7585)
10.09.2023	(0.0031)	19.1700	-	-	-	-	(0.7585)
09.09.2023	(0.0031)	19.1700	-	-	-	-	(0.7585)
08.09.2023	(0.0031)	19.1700	-	-	-	-	(0.7585)
07.09.2023	(0.0031)	18.9929	-	-	-	-	(0.7585)
06.09.2023	(0.0031)	18.9592	-	-	-	-	(0.7585)
05.09.2023	(0.0031)	18.6455	-	-	-	-	(0.7585)
04.09.2023	(0.0031)	18.6310	-	-	-	-	(0.7053)
03.09.2023	(0.0031)	18.0283	-	-	-	-	(0.7053)
02.09.2023	(0.0031)	18.0283	-	-	-	-	(0.7053)
01.09.2023	(0.0031)	18.0283	-	-	-	-	(0.7053)
31.08.2023	(0.0031)	17.7081	-	-	-	-	(0.7053)
30.08.2023	(0.0031)	17.6784	-	-	-	-	(0.7053)
29.08.2023	(0.0031)	17.6692	-	-	-	-	(0.7053)
28.08.2023	(0.0031)	17.6530	-	-	-	-	(0.7053)
27.08.2023	(0.0031)	17.5251	-	-	-	-	(0.7053)
26.08.2023	(0.0031)	17.5251	-	-	-	-	(0.7053)
25.08.2023	(0.0031)	17.5251	-	-	-	-	(0.7053)
24.08.2023	(0.0031)	17.3411	-	-	-	-	(0.7053)
23.08.2023	(0.0031)	17.0614	-	-	-	-	(0.7053)
22.08.2023	(0.0031)	17.0455	-	-	-	-	(0.7053)
21.08.2023	(0.0031)	17.0310	-	-	-	-	(0.7053)
20.08.2023	(0.0031)	16.9940	-	-	-	-	(0.7053)
19.08.2023	(0.0031)	16.9940	-	-	-	-	(0.7053)
18.08.2023	(0.0031)	16.9940	-	-	-	-	(0.7053)
17.08.2023	(0.0031)	16.7098	-	-	-	-	(0.7053)
16.08.2023	(0.0031)	16.6970	-	-	-	-	(0.7053)
15.08.2023	(0.0031)	16.6139	-	-	-	-	(0.7053)
14.08.2023	(0.0031)	16.4675	-	-	-	-	(0.7053)
13.08.2023	(0.0031)	16.4077	-	-	-	-	(0.7053)
12.08.2023	(0.0031)	16.4077	-	-	-	-	(0.7053)
11.08.2023	(0.0031)	16.4077	-	-	-	-	(0.7053)
10.08.2023	(0.0031)	16.2072	-	-	-	-	(0.7053)
09.08.2023	(0.0031)	16.0936	-	-	-	-	(0.7053)
08.08.2023	(0.0031)	16.0122	-	-	-	-	(0.7053)
07.08.2023	(0.0031)	15.8055	-	-	-	-	(0.7053)
06.08.2023	(0.0031)	15.6304	-	-	-	-	(0.7053)
05.08.2023	(0.0031)	15.6304	-	-	-	-	(0.7053)
04.08.2023	(0.0031)	15.6304	-	-	-	-	(0.7053)
03.08.2023	(0.0031)	15.0696	-	-	-	-	(0.6515)
02.08.2023	(0.0031)	15.0160	-	-	-	-	(0.6515)
01.08.2023	(0.0031)	15.0131	-	-	-	-	(0.6515)
31.07.2023	(0.0031)	14.8782	-	-	-	-	(0.6515)
30.07.2023	(0.0031)	14.7753	-	-	-	-	(0.6515)
29.07.2023	(0.0031)	14.7753	-	-	-	-	(0.6515)
28.07.2023	(0.0031)	14.7753	-	-	-	-	(0.6515)
27.07.2023	(0.0031)	14.7536	-	-	-	-	(0.6515)
26.07.2023	(0.0031)	14.7408	-	-	-	-	(0.6515)
25.07.2023	(0.0031)	14.7282	-	-	-	-	(0.6515)
24.07.2023	(0.0031)	14.7157	-	-	-	-	(0.6515)
23.07.2023	(0.0031)	14.6881	-	-	-	-	(0.6515)
22.07.2023	(0.0031)	14.6881	-	-	-	-	(0.6515)
21.07.2023	(0.0031)	14.6881	-	-	-	-	(0.6515)
20.07.2023	(0.0031)	14.5560	-	-	-	-	(0.6515)
19.07.2023	(0.0031)	14.4199	-	-	-	-	(0.6515)
18.07.2023	(0.0031)	14.4066	-	-	-	-	(0.6515)
17.07.2023	(0.0031)	14.3936	-	-	-	-	(0.6515)
16.07.2023	(0.0031)	14.3636	-	-	-	-	(0.6515)
15.07.2023	(0.0031)	14.3636	-	-	-	-	(0.6515)
14.07.2023	(0.0031)	14.3636	-	-	-	-	(0.6515)
13.07.2023	(0.0031)	14.3395	-	-	-	-	(0.6515)
12.07.2023	(0.0031)	14.3246	-	-	-	-	(0.6515)
11.07.2023	(0.0031)	14.2874	-	-	-	-	(0.6515)
10.07.2023	(0.0031)	13.9634	-	-	-	-	(0.6515)
09.07.2023	(0.0031)	13.7531	-	-	-	-	(0.6515)
08.07.2023	(0.0031)	13.7531	-	-	-	-	(0.6515)
07.07.2023	(0.0031)	13.7531	-	-	-	-	(0.6515)
06.07.2023	(0.0031)	13.6250	-	-	-	-	(0.6515)
05.07.2023	(0.0031)	13.4129	-	-	-	-	(0.6515)
04.07.2023	(0.0031)	13.3992	-	-	-	-	(0.5941)

Table of cumulative daily income and expenses arising to investors in the Fund.

DATE	INTEREST	INTEREST	INTEREST	EQUITIES	EQUITIES	MISCELLANEOUS	EXPENSES
	Foreign Interest Expense	Foreign Interest Income	UK Interest Income	Foreign Dividend Income	UK Dividend Income	Miscellaneous	Allowable expenses of management
03.07.2023	(0.0031)	13.0344	-	-	-	-	(0.5941)
02.07.2023	(0.0031)	12.9462	-	-	-	-	(0.5941)
01.07.2023	(0.0031)	12.9462	-	-	-	-	(0.5941)
30.06.2023	(0.0031)	12.9462	-	-	-	-	(0.5941)
29.06.2023	(0.0031)	12.9139	-	-	-	-	(0.5941)
28.06.2023	(0.0031)	12.8982	-	-	-	-	(0.5941)
27.06.2023	(0.0031)	12.8891	-	-	-	-	(0.5941)
26.06.2023	(0.0031)	12.7120	-	-	-	-	(0.5941)
25.06.2023	(0.0031)	12.6876	-	-	-	-	(0.5941)
24.06.2023	(0.0031)	12.6876	-	-	-	-	(0.5941)
23.06.2023	(0.0031)	12.6876	-	-	-	-	(0.5941)
22.06.2023	(0.0031)	12.4792	-	-	-	-	(0.5941)
21.06.2023	(0.0031)	12.4443	-	-	-	-	(0.5941)
20.06.2023	(0.0031)	12.4242	-	-	-	-	(0.5941)
19.06.2023	(0.0031)	12.4097	-	-	-	-	(0.5941)
18.06.2023	(0.0031)	12.2886	-	-	-	-	(0.5941)
17.06.2023	(0.0031)	12.2886	-	-	-	-	(0.5941)
16.06.2023	(0.0031)	12.2886	-	-	-	-	(0.5941)
15.06.2023	(0.0031)	12.1897	-	-	-	-	(0.5941)
14.06.2023	(0.0031)	12.1720	-	-	-	-	(0.5941)
13.06.2023	(0.0031)	11.9925	-	-	-	-	(0.5941)
12.06.2023	(0.0031)	11.9770	-	-	-	-	(0.5941)
11.06.2023	(0.0031)	11.7992	-	-	-	-	(0.5941)
10.06.2023	(0.0031)	11.7992	-	-	-	-	(0.5941)
09.06.2023	(0.0031)	11.7992	-	-	-	-	(0.5941)
08.06.2023	(0.0031)	11.6850	-	-	-	-	(0.5941)
07.06.2023	(0.0031)	11.6554	-	-	-	-	(0.5941)
06.06.2023	(0.0031)	11.6394	-	-	-	-	(0.5941)
05.06.2023	(0.0031)	11.5248	-	-	-	-	(0.5941)
04.06.2023	(0.0031)	11.4935	-	-	-	-	(0.5417)
03.06.2023	(0.0031)	11.4935	-	-	-	-	(0.5417)
02.06.2023	(0.0031)	11.4935	-	-	-	-	(0.5417)
01.06.2023	(0.0031)	11.2103	-	-	-	-	(0.5417)
31.05.2023	(0.0031)	10.9802	-	-	-	-	(0.5417)
30.05.2023	(0.0031)	10.9095	-	-	-	-	(0.5417)
29.05.2023	(0.0031)	10.9024	-	-	-	-	(0.5417)
28.05.2023	(0.0031)	10.8822	-	-	-	-	(0.5417)
27.05.2023	(0.0031)	10.8822	-	-	-	-	(0.5417)
26.05.2023	(0.0031)	10.8822	-	-	-	-	(0.5417)
25.05.2023	(0.0031)	10.6929	-	-	-	-	(0.5417)
24.05.2023	(0.0031)	10.5188	-	-	-	-	(0.5417)
23.05.2023	(0.0031)	10.5023	-	-	-	-	(0.5417)
22.05.2023	(0.0031)	10.2394	-	-	-	-	(0.5417)
21.05.2023	(0.0031)	10.2196	-	-	-	-	(0.5417)
20.05.2023	(0.0031)	10.2196	-	-	-	-	(0.5417)
19.05.2023	(0.0031)	10.2196	-	-	-	-	(0.5417)
18.05.2023	(0.0031)	10.1235	-	-	-	-	(0.5417)
17.05.2023	(0.0031)	10.1152	-	-	-	-	(0.5417)
16.05.2023	(0.0031)	10.0927	-	-	-	-	(0.5417)
15.05.2023	(0.0031)	10.0760	-	-	-	-	(0.5417)
14.05.2023	(0.0031)	10.0441	-	-	-	-	(0.5417)
13.05.2023	(0.0031)	10.0441	-	-	-	-	(0.5417)
12.05.2023	(0.0031)	10.0441	-	-	-	-	(0.5417)
11.05.2023	(0.0031)	10.0119	-	-	-	-	(0.5417)
10.05.2023	(0.0031)	9.9962	-	-	-	-	(0.5417)
09.05.2023	(0.0031)	9.9581	-	-	-	-	(0.5417)
08.05.2023	(0.0031)	9.7114	-	-	-	-	(0.5417)
07.05.2023	(0.0031)	9.7468	-	-	-	-	(0.5417)
06.05.2023	(0.0031)	9.7468	-	-	-	-	(0.5417)
05.05.2023	(0.0031)	9.7468	-	-	-	-	(0.5417)
04.05.2023	(0.0031)	9.7121	-	-	-	-	(0.5417)
03.05.2023	(0.0031)	9.3307	-	-	-	-	(0.5018)
02.05.2023	(0.0031)	9.3060	-	-	-	-	(0.5018)
01.05.2023	(0.0031)	9.2958	-	-	-	-	(0.5018)
30.04.2023	(0.0031)	9.1831	-	-	-	-	(0.5018)
29.04.2023	(0.0031)	8.9922	-	-	-	-	(0.5018)
28.04.2023	(0.0031)	8.9922	-	-	-	-	(0.5018)
27.04.2023	(0.0031)	8.9922	-	-	-	-	(0.5018)
26.04.2023	(0.0031)	8.9758	-	-	-	-	(0.5018)
25.04.2023	(0.0031)	8.9770	-	-	-	-	(0.5018)
24.04.2023	(0.0031)	8.6144	-	-	-	-	(0.5018)
23.04.2023	(0.0031)	8.5511	-	-	-	-	(0.5018)
22.04.2023	(0.0031)	8.5511	-	-	-	-	(0.5018)
21.04.2023	(0.0031)	8.5511	-	-	-	-	(0.5018)
20.04.2023	(0.0031)	8.5223	-	-	-	-	(0.5018)
19.04.2023	(0.0031)	8.5075	-	-	-	-	(0.5018)
18.04.2023	(0.0031)	8.4929	-	-	-	-	(0.5018)
17.04.2023	(0.0031)	8.4766	-	-	-	-	(0.5018)
16.04.2023	(0.0031)	8.4459	-	-	-	-	(0.5018)
15.04.2023	(0.0031)	8.4459	-	-	-	-	(0.5018)
14.04.2023	(0.0031)	8.4459	-	-	-	-	(0.5018)
13.04.2023	(0.0031)	8.3031	-	-	-	-	(0.5018)
12.04.2023	(0.0031)	8.2556	-	-	-	-	(0.5018)
11.04.2023	(0.0031)	8.1972	-	-	-	-	(0.5018)
10.04.2023	(0.0031)	8.2155	-	-	-	-	(0.5018)
09.04.2023	(0.0031)	8.2155	-	-	-	-	(0.5018)
08.04.2023	(0.0031)	8.2155	-	-	-	-	(0.5018)
07.04.2023	(0.0031)	8.2155	-	-	-	-	(0.5018)
06.04.2023	(0.0031)	8.0592	-	-	-	-	(0.5018)
05.04.2023	(0.0031)	7.9193	-	-	-	-	(0.5018)
04.04.2023	(0.0031)	7.9057	-	-	-	-	(0.4590)

Table of cumulative daily income and expenses arising to investors in the Fund.

DATE	INTEREST	INTEREST	INTEREST	EQUITIES	EQUITIES	MISCELLANEOUS	EXPENSES
	Foreign Interest Expense	Foreign Interest Income	UK Interest Income	Foreign Dividend Income	UK Dividend Income	Miscellaneous	Allowable expenses of management
03.04.2023	(0.0031)	7.7710	-	-	-	-	(0.4590)
02.04.2023	(0.0031)	7.7461	-	-	-	-	(0.4590)
01.04.2023	(0.0031)	7.7461	-	-	-	-	(0.4590)
31.03.2023	(0.0031)	7.7461	-	-	-	-	(0.4590)
30.03.2023	(0.0031)	7.5785	-	-	-	-	(0.4590)
29.03.2023	(0.0031)	7.5728	-	-	-	-	(0.4590)
28.03.2023	(0.0031)	7.5433	-	-	-	-	(0.4590)
27.03.2023	(0.0031)	7.4913	-	-	-	-	(0.4590)
26.03.2023	(0.0031)	7.4631	-	-	-	-	(0.4590)
25.03.2023	(0.0031)	7.4631	-	-	-	-	(0.4590)
24.03.2023	(0.0031)	7.4631	-	-	-	-	(0.4590)
23.03.2023	(0.0031)	7.3544	-	-	-	-	(0.4590)
22.03.2023	(0.0031)	7.2546	-	-	-	-	(0.4590)
21.03.2023	(0.0031)	7.2185	-	-	-	-	(0.4590)
20.03.2023	(0.0031)	7.0778	-	-	-	-	(0.4590)
19.03.2023	(0.0031)	7.0234	-	-	-	-	(0.4590)
18.03.2023	(0.0031)	7.0234	-	-	-	-	(0.4590)
17.03.2023	(0.0031)	7.0234	-	-	-	-	(0.4590)
16.03.2023	(0.0031)	6.8969	-	-	-	-	(0.4590)
15.03.2023	(0.0031)	6.8847	-	-	-	-	(0.4590)
14.03.2023	(0.0031)	6.8737	-	-	-	-	(0.4590)
13.03.2023	(0.0031)	6.8005	-	-	-	-	(0.4590)
12.03.2023	(0.0031)	6.7281	-	-	-	-	(0.4590)
11.03.2023	(0.0031)	6.7281	-	-	-	-	(0.4590)
10.03.2023	(0.0031)	6.7281	-	-	-	-	(0.4590)
09.03.2023	(0.0031)	6.4958	-	-	-	-	(0.4590)
08.03.2023	(0.0031)	6.4844	-	-	-	-	(0.4590)
07.03.2023	(0.0031)	6.4100	-	-	-	-	(0.4590)
06.03.2023	(0.0031)	6.3605	-	-	-	-	(0.4590)
05.03.2023	(0.0031)	6.2086	-	-	-	-	(0.4590)
04.03.2023	(0.0031)	6.2086	-	-	-	-	(0.4590)
03.03.2023	(0.0031)	6.2086	-	-	-	-	(0.4590)
02.03.2023	(0.0031)	5.9322	-	-	-	-	(0.4140)
01.03.2023	(0.0031)	5.6591	-	-	-	-	(0.4140)
28.02.2023	(0.0031)	5.6495	-	-	-	-	(0.4140)
27.02.2023	(0.0031)	5.5063	-	-	-	-	(0.4140)
26.02.2023	(0.0031)	5.4901	-	-	-	-	(0.4140)
25.02.2023	(0.0031)	5.4901	-	-	-	-	(0.4140)
24.02.2023	(0.0031)	5.4901	-	-	-	-	(0.4140)
23.02.2023	(0.0031)	5.1990	-	-	-	-	(0.4140)
22.02.2023	(0.0031)	5.1917	-	-	-	-	(0.4140)
21.02.2023	(0.0031)	5.0212	-	-	-	-	(0.4140)
20.02.2023	(0.0031)	5.0122	-	-	-	-	(0.4140)
19.02.2023	(0.0031)	4.9595	-	-	-	-	(0.4140)
18.02.2023	(0.0031)	4.9595	-	-	-	-	(0.4140)
17.02.2023	(0.0031)	4.9595	-	-	-	-	(0.4140)
16.02.2023	(0.0031)	4.7807	-	-	-	-	(0.4140)
15.02.2023	(0.0031)	4.7730	-	-	-	-	(0.4140)
14.02.2023	(0.0031)	4.7642	-	-	-	-	(0.4140)
13.02.2023	(0.0031)	4.7545	-	-	-	-	(0.4140)
12.02.2023	(0.0031)	4.7344	-	-	-	-	(0.4140)
11.02.2023	(0.0031)	4.7344	-	-	-	-	(0.4140)
10.02.2023	(0.0031)	4.7344	-	-	-	-	(0.4140)
09.02.2023	(0.0031)	4.7156	-	-	-	-	(0.4140)
08.02.2023	(0.0031)	4.7066	-	-	-	-	(0.4140)
07.02.2023	(0.0031)	4.6961	-	-	-	-	(0.4140)
06.02.2023	(0.0031)	4.6512	-	-	-	-	(0.4140)
05.02.2023	(0.0031)	4.6018	-	-	-	-	(0.4140)
04.02.2023	(0.0031)	4.6018	-	-	-	-	(0.4140)
03.02.2023	(0.0031)	4.6018	-	-	-	-	(0.4140)
02.02.2023	(0.0031)	4.4044	-	-	-	-	(0.3713)
01.02.2023	(0.0031)	4.3950	-	-	-	-	(0.3713)
31.01.2023	-	4.3851	-	-	-	-	(0.3713)
30.01.2023	-	4.3776	-	-	-	-	(0.3713)
29.01.2023	-	4.3163	-	-	-	-	(0.3713)
28.01.2023	-	4.3163	-	-	-	-	(0.3713)
27.01.2023	-	4.3163	-	-	-	-	(0.3713)
26.01.2023	-	4.2978	-	-	-	-	(0.3713)
25.01.2023	-	4.2898	-	-	-	-	(0.3713)
24.01.2023	-	4.1247	-	-	-	-	(0.3713)
23.01.2023	-	4.1049	-	-	-	-	(0.3713)
22.01.2023	-	4.0913	-	-	-	-	(0.3713)
21.01.2023	-	4.0913	-	-	-	-	(0.3713)
20.01.2023	-	4.0913	-	-	-	-	(0.3713)
19.01.2023	-	3.8059	-	-	-	-	(0.3713)
18.01.2023	-	3.7432	-	-	-	-	(0.3713)
17.01.2023	-	3.7117	-	-	-	-	(0.3713)
16.01.2023	-	3.7026	-	-	-	-	(0.3713)
15.01.2023	-	3.6863	-	-	-	-	(0.3713)
14.01.2023	-	3.6863	-	-	-	-	(0.3713)
13.01.2023	-	3.6863	-	-	-	-	(0.3713)
12.01.2023	-	3.3691	-	-	-	-	(0.3713)
11.01.2023	-	3.3622	-	-	-	-	(0.3713)
10.01.2023	-	3.3541	-	-	-	-	(0.3713)
09.01.2023	-	3.3451	-	-	-	-	(0.3713)
08.01.2023	-	3.3205	-	-	-	-	(0.3713)
07.01.2023	-	3.3205	-	-	-	-	(0.3713)
06.01.2023	-	3.3205	-	-	-	-	(0.3713)
05.01.2023	-	3.2188	-	-	-	-	(0.3713)
04.01.2023	-	3.2095	-	-	-	-	(0.3340)
03.01.2023	-	3.2019	-	-	-	-	(0.3340)

Table of cumulative daily income and expenses arising to investors in the Fund.

DATE	INTEREST		EQUITIES		MISCELLANEOUS		EXPENSES
	Foreign Interest Expense	Foreign Interest Income	UK Interest Income	Foreign Dividend Income	UK Dividend Income	Miscellaneous	Allowable expenses of management
02.01.2023	-	3.1974	-	-	-	-	(0.3340)
01.01.2023	-	3.1889	-	-	-	-	(0.3340)
31.12.2022	-	3.1889	-	-	-	-	(0.3340)
30.12.2022	-	3.1787	-	-	-	-	(0.3340)
29.12.2022	-	3.1787	-	-	-	-	(0.3340)
28.12.2022	-	3.1626	-	-	-	-	(0.3340)
27.12.2022	-	3.1553	-	-	-	-	(0.3340)
26.12.2022	-	3.1514	-	-	-	-	(0.3340)
25.12.2022	-	3.1387	-	-	-	-	(0.3340)
24.12.2022	-	3.1387	-	-	-	-	(0.3340)
23.12.2022	-	3.1387	-	-	-	-	(0.3340)
22.12.2022	-	3.1177	-	-	-	-	(0.3340)
21.12.2022	-	3.1089	-	-	-	-	(0.3340)
20.12.2022	-	3.1003	-	-	-	-	(0.3340)
19.12.2022	-	3.0917	-	-	-	-	(0.3340)
18.12.2022	-	3.0808	-	-	-	-	(0.3340)
17.12.2022	-	3.0808	-	-	-	-	(0.3340)
16.12.2022	-	3.0808	-	-	-	-	(0.3340)
15.12.2022	-	3.0399	-	-	-	-	(0.3340)
14.12.2022	-	3.0336	-	-	-	-	(0.3340)
13.12.2022	-	2.7553	-	-	-	-	(0.3340)
12.12.2022	-	2.6954	-	-	-	-	(0.3340)
11.12.2022	-	2.6468	-	-	-	-	(0.3340)
10.12.2022	-	2.6468	-	-	-	-	(0.3340)
09.12.2022	-	2.6468	-	-	-	-	(0.3340)
08.12.2022	-	2.7002	-	-	-	-	(0.3340)
07.12.2022	-	2.6922	-	-	-	-	(0.3340)
06.12.2022	-	2.5160	-	-	-	-	(0.3340)
05.12.2022	-	2.4912	-	-	-	-	(0.3340)
04.12.2022	-	2.4801	-	-	-	-	(0.2816)
03.12.2022	-	2.4801	-	-	-	-	(0.2816)
02.12.2022	-	2.4801	-	-	-	-	(0.2816)
01.12.2022	-	2.2040	-	-	-	-	(0.2816)
30.11.2022	-	2.1979	-	-	-	-	(0.2816)
29.11.2022	-	2.0902	-	-	-	-	(0.2816)
28.11.2022	-	2.0557	-	-	-	-	(0.2816)
27.11.2022	-	1.8894	-	-	-	-	(0.2816)
26.11.2022	-	1.8894	-	-	-	-	(0.2816)
25.11.2022	-	1.8894	-	-	-	-	(0.2816)
24.11.2022	-	1.7794	-	-	-	-	(0.2816)
23.11.2022	-	1.7373	-	-	-	-	(0.2816)
22.11.2022	-	1.7307	-	-	-	-	(0.2816)
21.11.2022	-	1.2302	-	-	-	-	(0.2816)
20.11.2022	-	1.2189	-	-	-	-	(0.2816)
19.11.2022	-	1.2189	-	-	-	-	(0.2816)
18.11.2022	-	1.2189	-	-	-	-	(0.2816)
17.11.2022	-	1.4580	-	-	-	-	(0.2816)
16.11.2022	-	1.4524	-	-	-	-	(0.2816)
15.11.2022	-	1.2511	-	-	-	-	(0.2816)
14.11.2022	-	1.2307	-	-	-	-	(0.2816)
13.11.2022	-	1.2193	-	-	-	-	(0.2816)
12.11.2022	-	1.2193	-	-	-	-	(0.2816)
11.11.2022	-	1.2193	-	-	-	-	(0.2816)
10.11.2022	-	1.0941	-	-	-	-	(0.2816)
09.11.2022	-	1.0840	-	-	-	-	(0.2816)
08.11.2022	-	1.0795	-	-	-	-	(0.2816)
07.11.2022	-	1.0681	-	-	-	-	(0.2816)
06.11.2022	-	1.0510	-	-	-	-	(0.2816)
05.11.2022	-	1.0510	-	-	-	-	(0.2816)
04.11.2022	-	1.0510	-	-	-	-	(0.2816)
03.11.2022	-	1.0436	-	-	-	-	(0.2361)
02.11.2022	-	1.0398	-	-	-	-	(0.2361)
01.11.2022	-	0.9704	-	-	-	-	(0.2361)
31.10.2022	-	0.6642	-	-	-	-	(0.2361)
30.10.2022	-	0.4884	-	-	-	-	(0.2361)
29.10.2022	-	0.4884	-	-	-	-	(0.2361)
28.10.2022	-	0.4884	-	-	-	-	(0.2361)
27.10.2022	-	0.2989	-	-	-	-	(0.2361)
26.10.2022	-	0.2490	-	-	-	-	(0.2333)
25.10.2022	-	0.2445	-	-	-	-	(0.2333)
24.10.2022	-	0.2369	-	-	-	-	(0.2333)
23.10.2022	-	0.1805	-	-	-	-	(0.2333)
22.10.2022	-	0.1805	-	-	-	-	(0.2333)
21.10.2022	-	0.1805	-	-	-	-	(0.2333)
20.10.2022	-	0.3445	-	-	-	-	(0.2333)
19.10.2022	-	0.3339	-	-	-	-	(0.2333)
18.10.2022	-	0.2375	-	-	-	-	(0.2333)
17.10.2022	-	0.1917	-	-	-	-	(0.2333)
16.10.2022	-	0.1753	-	-	-	-	(0.2333)
15.10.2022	-	0.1753	-	-	-	-	(0.2333)
14.10.2022	-	0.1753	-	-	-	-	(0.2333)
13.10.2022	-	0.1408	-	-	-	-	(0.0511)
12.10.2022	-	0.0547	-	-	-	-	(0.0511)
11.10.2022	-	0.0543	-	-	-	-	(0.0511)
10.10.2022	-	0.0534	-	-	-	-	(0.0511)
09.10.2022	-	0.0508	-	-	-	-	(0.0511)
08.10.2022	-	0.0508	-	-	-	-	(0.0511)
07.10.2022	-	0.0508	-	-	-	-	(0.0511)
06.10.2022	-	0.0034	-	-	-	-	(0.0511)
05.10.2022	-	0.0036	-	-	-	-	(0.0511)
04.10.2022	-	0.0029	-	-	-	-	-

Table of cumulative daily income and expenses arising to investors in the Fund.

DATE	INTEREST		EQUITIES		MISCELLANEOUS	EXPENSES
	Foreign Interest Expense	Foreign Interest Income	UK Interest Income	Foreign Dividend Income	UK Dividend Income	Allowable expenses of management
03.10.2022	-	0.0017	-	-	-	-
02.10.2022	-	-	-	-	-	-
01.10.2022	-	-	-	-	-	-

PICTET CH-SOVEREIGN SHORT-TERM MONEY MARKET EUR - UK REPORTING FUND STATUS

Annual Report - PICTET CH-SOVEREIGN SHORT-TERM MONEY MARKET EUR - P DY

For the period from 1 October 2022 to 30 September 2023

The Fund has obtained UK Reporting Fund status and this report is provided to investors in accordance with the Offshore Funds (Tax) Regulations 2009 to enable investors to meet their UK tax obligations.

The Fund is treated as a Transparent Reporting Fund and as such is treated as tax transparent for income tax purposes and opaque for capital gains tax purposes for UK investors.

For tax purposes the Funds' income and expenses are deemed to arise directly in the hands of UK investors when they arise to the Fund, but capital returns from the underlying investments held by the Fund are not taxed when they are realised and instead a taxable capital gain or loss arises when the units in the Fund are disposed of.

The Fund does not operate equalisation for UK tax reporting purposes, and all amounts are reported without equalisation.

Fund	PICTET CH-SOVEREIGN SHORT-TERM MONEY MARKET EUR		Distributions paid in respect of the period (per unit)	22.15 EUR
Unit	P DY	HMRC share class reference	Ex date	27.11.2023
ISIN	CH0038911357	P0057-0001	Pay date	29.11.2023

Report to Individual Investors

This report is prepared for investors who are UK tax resident and UK domiciled and subject to income tax. Investors subject to UK Corporation Tax should refer to the Report to Corporate Investors.

Cumulative income and expenses per unit for the reporting period

From 1 October 2022 to 5 April 2023

	Per Unit (EUR)
INTEREST	
Foreign Interest Expense	(0.0031)
Foreign Interest Income	7.9181
UK Interest Income	-
EQUITIES	
Foreign Dividend Income	-
UK Dividend Income	-
MISCELLANEOUS	
Miscellaneous	-
EXPENSES	
Allowable expenses of management	(0.7184)

From 6 April 2023 to 30 September 2023

	Per Unit (EUR)
INTEREST	
Foreign Interest Expense	-
Foreign Interest Income	13.4004
UK Interest Income	-
EQUITIES	
Foreign Dividend Income	-
UK Dividend Income	-
MISCELLANEOUS	
Miscellaneous	-
EXPENSES	
Allowable expenses of management	(0.4730)
EXCESS REPORTABLE INCOME	
Excess Reportable Income from holdings in Reporting Offshore Funds	-
Excess Reportable Income from holdings in Non-Reporting Offshore Funds	-
Interest from Deep Discount Securities	-

How investors should use this information:

The above figures are shown on a cumulative basis for investors who have held units throughout the entire period, reported in EUR at the daily exchange rate applying when the income or expense arose. For investors who bought or sold units during the reporting period a table of the income and expenses arising on a daily basis is provided separately below.

An investor who has held units throughout the entire period should take the income or expense per unit stated above and multiply this figure by the number of units held to calculate the income and expenses to be reported for UK income tax purposes for the relevant income tax period.

An investor who bought/sold units part way through the period should calculate their taxable income and expense figures by taking the cumulative income figure from the table below at the date of disposal and subtracting the income figure at the date of acquisition. Where the units were held prior to the start of the period but sold part way through the period, the investor should just take the cumulative figure at the date of disposal. The income or expense can be allocated to the appropriate income tax period by adjusting for the cumulative income or expense at 5 April.

Investors holding units in the fund as at 30 September 2023 should also include any "Excess Reportable Income" in their tax returns, which is calculated by taking the excess reportable income per unit amounts reported above and multiplying by the number of units held at 30 September 2023. The excess amounts arise on the fund distribution date, which is 31 March 2024.

The Fund remains a reporting fund as at the date of this report.

Note 1: Interest income per unit includes adjustments required under the "Accrued Income Scheme" in respect of interest purchased and sold included within the capital price of debt securities.

Note 2: Expenses per unit are based on the total expenses of management incurred by the Fund. Certain investors may be able to claim tax relief for management expenses incurred by the Fund.

Note 3: On disposal of units, investors should consider whether any distributions made during their holding period affect the base cost of the units disposed for UK capital gains tax purposes.

Note 4: The annual fair value movement in relation to the DDS held by the Fund has been calculated and reported as additional excess reportable income per unit from DDS to investors holding units at the end of the reporting period. If there was a fair value loss this has been carried forward to future periods and no DDS adjustment has been reported. Where any excess reportable income per unit from DDS amounts are reported above, these arise on the fund distribution date which is 31 March 2024.

The information provided above is not intended to constitute legal, tax or investment advice, and investors are advised to seek their own advice on the tax consequences of an investment in the Fund.

Table of cumulative daily income and expenses arising to investors in the Fund.

DATE	INTEREST	INTEREST	INTEREST	EQUITIES	EQUITIES	MISCELLANEOUS	EXPENSES
	Foreign Interest Expense	Foreign Interest Income	UK Interest Income	Foreign Dividend Income	UK Dividend Income	Miscellaneous	Allowable expenses of management
30.09.2023	(0.0031)	21.3185	-	-	-	-	(1.1915)
29.09.2023	(0.0031)	21.3423	-	-	-	-	(1.1915)
28.09.2023	(0.0031)	21.3423	-	-	-	-	(1.1915)
27.09.2023	(0.0031)	(0.0031)	(0.0031)	-	-	-	(1.1915)
26.09.2023	(0.0031)	21.2202	-	-	-	-	(1.1915)
25.09.2023	(0.0031)	21.1902	-	-	-	-	(1.1915)
24.09.2023	(0.0031)	21.1122	-	-	-	-	(1.1915)
23.09.2023	(0.0031)	21.1122	-	-	-	-	(1.1915)
22.09.2023	(0.0031)	21.1122	-	-	-	-	(1.1915)
21.09.2023	(0.0031)	20.9111	-	-	-	-	(1.1915)
20.09.2023	(0.0031)	20.6372	-	-	-	-	(1.1915)
19.09.2023	(0.0031)	20.5676	-	-	-	-	(1.1543)
18.09.2023	(0.0031)	19.8358	-	-	-	-	(1.1543)
17.09.2023	(0.0031)	19.7433	-	-	-	-	(1.1543)
16.09.2023	(0.0031)	19.7433	-	-	-	-	(1.1543)
15.09.2023	(0.0031)	19.7433	-	-	-	-	(1.1543)
14.09.2023	(0.0031)	19.6289	-	-	-	-	(1.1543)
13.09.2023	(0.0031)	19.5701	-	-	-	-	(1.1543)
12.09.2023	(0.0031)	19.4669	-	-	-	-	(1.1543)
11.09.2023	(0.0031)	19.2060	-	-	-	-	(1.1543)
10.09.2023	(0.0031)	19.1661	-	-	-	-	(1.1543)
09.09.2023	(0.0031)	19.1661	-	-	-	-	(1.1543)
08.09.2023	(0.0031)	19.1661	-	-	-	-	(1.1543)
07.09.2023	(0.0031)	18.9890	-	-	-	-	(1.1543)
06.09.2023	(0.0031)	18.9553	-	-	-	-	(1.1543)
05.09.2023	(0.0031)	18.6418	-	-	-	-	(1.1543)
04.09.2023	(0.0031)	18.6272	-	-	-	-	(1.0640)
03.09.2023	(0.0031)	18.0248	-	-	-	-	(1.0640)
02.09.2023	(0.0031)	18.0248	-	-	-	-	(1.0640)
01.09.2023	(0.0031)	18.0248	-	-	-	-	(1.0640)
31.08.2023	(0.0031)	17.7046	-	-	-	-	(1.0640)
30.08.2023	(0.0031)	17.6749	-	-	-	-	(1.0640)
29.08.2023	(0.0031)	17.6657	-	-	-	-	(1.0640)
28.08.2023	(0.0031)	17.6496	-	-	-	-	(1.0640)
27.08.2023	(0.0031)	17.5217	-	-	-	-	(1.0640)
26.08.2023	(0.0031)	17.5217	-	-	-	-	(1.0640)
25.08.2023	(0.0031)	17.5217	-	-	-	-	(1.0640)
24.08.2023	(0.0031)	17.3378	-	-	-	-	(1.0640)
23.08.2023	(0.0031)	17.0582	-	-	-	-	(1.0640)
22.08.2023	(0.0031)	17.0423	-	-	-	-	(1.0640)
21.08.2023	(0.0031)	17.0277	-	-	-	-	(1.0640)
20.08.2023	(0.0031)	16.9908	-	-	-	-	(1.0640)
19.08.2023	(0.0031)	16.9908	-	-	-	-	(1.0640)
18.08.2023	(0.0031)	16.9908	-	-	-	-	(1.0640)
17.08.2023	(0.0031)	16.7067	-	-	-	-	(1.0640)
16.08.2023	(0.0031)	16.6939	-	-	-	-	(1.0640)
15.08.2023	(0.0031)	16.6108	-	-	-	-	(1.0640)
14.08.2023	(0.0031)	16.4644	-	-	-	-	(1.0640)
13.08.2023	(0.0031)	16.4046	-	-	-	-	(1.0640)
12.08.2023	(0.0031)	16.4046	-	-	-	-	(1.0640)
11.08.2023	(0.0031)	16.4046	-	-	-	-	(1.0640)
10.08.2023	(0.0031)	16.2042	-	-	-	-	(1.0640)
09.08.2023	(0.0031)	16.0906	-	-	-	-	(1.0640)
08.08.2023	(0.0031)	16.0092	-	-	-	-	(1.0640)
07.08.2023	(0.0031)	15.8027	-	-	-	-	(1.0640)
06.08.2023	(0.0031)	15.6276	-	-	-	-	(1.0640)
05.08.2023	(0.0031)	15.6276	-	-	-	-	(1.0640)
04.08.2023	(0.0031)	15.6276	-	-	-	-	(1.0640)
03.08.2023	(0.0031)	15.0670	-	-	-	-	(0.9719)
02.08.2023	(0.0031)	15.0133	-	-	-	-	(0.9719)
01.08.2023	(0.0031)	15.0104	-	-	-	-	(0.9719)
31.07.2023	(0.0031)	14.8756	-	-	-	-	(0.9719)
30.07.2023	(0.0031)	14.7727	-	-	-	-	(0.9719)
29.07.2023	(0.0031)	14.7727	-	-	-	-	(0.9719)
28.07.2023	(0.0031)	14.7727	-	-	-	-	(0.9719)
27.07.2023	(0.0031)	14.7511	-	-	-	-	(0.9719)
26.07.2023	(0.0031)	14.7383	-	-	-	-	(0.9719)
25.07.2023	(0.0031)	14.7257	-	-	-	-	(0.9719)
24.07.2023	(0.0031)	14.7131	-	-	-	-	(0.9719)
23.07.2023	(0.0031)	14.6855	-	-	-	-	(0.9719)
22.07.2023	(0.0031)	14.6855	-	-	-	-	(0.9719)
21.07.2023	(0.0031)	14.6855	-	-	-	-	(0.9719)
20.07.2023	(0.0031)	14.5535	-	-	-	-	(0.9719)
19.07.2023	(0.0031)	14.4175	-	-	-	-	(0.9719)
18.07.2023	(0.0031)	14.4041	-	-	-	-	(0.9719)
17.07.2023	(0.0031)	14.3911	-	-	-	-	(0.9719)
16.07.2023	(0.0031)	14.3611	-	-	-	-	(0.9719)
15.07.2023	(0.0031)	14.3611	-	-	-	-	(0.9719)
14.07.2023	(0.0031)	14.3611	-	-	-	-	(0.9719)
13.07.2023	(0.0031)	14.3371	-	-	-	-	(0.9719)
12.07.2023	(0.0031)	14.3221	-	-	-	-	(0.9719)
11.07.2023	(0.0031)	14.2850	-	-	-	-	(0.9719)
10.07.2023	(0.0031)	13.9611	-	-	-	-	(0.9719)
09.07.2023	(0.0031)	13.7508	-	-	-	-	(0.9719)
08.07.2023	(0.0031)	13.7508	-	-	-	-	(0.9719)
07.07.2023	(0.0031)	13.7508	-	-	-	-	(0.9719)
06.07.2023	(0.0031)	13.6228	-	-	-	-	(0.9719)
05.07.2023	(0.0031)	13.4107	-	-	-	-	(0.9719)
04.07.2023	(0.0031)	13.3970	-	-	-	-	(0.8695)

Table of cumulative daily income and expenses arising to investors in the Fund.

DATE	INTEREST	INTEREST	INTEREST	EQUITIES	EQUITIES	MISCELLANEOUS	EXPENSES
	Foreign Interest Expense	Foreign Interest Income	UK Interest Income	Foreign Dividend Income	UK Dividend Income	Miscellaneous	Allowable expenses of management
03.07.2023	(0.0031)	13.0323	-	-	-	-	(0.8695)
02.07.2023	(0.0031)	12.9441	-	-	-	-	(0.8695)
01.07.2023	(0.0031)	12.9441	-	-	-	-	(0.8695)
30.06.2023	(0.0031)	12.9441	-	-	-	-	(0.8695)
29.06.2023	(0.0031)	12.9118	-	-	-	-	(0.8695)
28.06.2023	(0.0031)	12.8961	-	-	-	-	(0.8695)
27.06.2023	(0.0031)	12.8870	-	-	-	-	(0.8695)
26.06.2023	(0.0031)	12.7100	-	-	-	-	(0.8695)
25.06.2023	(0.0031)	12.6856	-	-	-	-	(0.8695)
24.06.2023	(0.0031)	12.6856	-	-	-	-	(0.8695)
23.06.2023	(0.0031)	12.6856	-	-	-	-	(0.8695)
22.06.2023	(0.0031)	12.4772	-	-	-	-	(0.8695)
21.06.2023	(0.0031)	12.4423	-	-	-	-	(0.8695)
20.06.2023	(0.0031)	12.4222	-	-	-	-	(0.8695)
19.06.2023	(0.0031)	12.4077	-	-	-	-	(0.8695)
18.06.2023	(0.0031)	12.2867	-	-	-	-	(0.8695)
17.06.2023	(0.0031)	12.2867	-	-	-	-	(0.8695)
16.06.2023	(0.0031)	12.2867	-	-	-	-	(0.8695)
15.06.2023	(0.0031)	12.1878	-	-	-	-	(0.8695)
14.06.2023	(0.0031)	12.1701	-	-	-	-	(0.8695)
13.06.2023	(0.0031)	11.9906	-	-	-	-	(0.8695)
12.06.2023	(0.0031)	11.9751	-	-	-	-	(0.8695)
11.06.2023	(0.0031)	11.7974	-	-	-	-	(0.8695)
10.06.2023	(0.0031)	11.7974	-	-	-	-	(0.8695)
09.06.2023	(0.0031)	11.7974	-	-	-	-	(0.8695)
08.06.2023	(0.0031)	11.6832	-	-	-	-	(0.8695)
07.06.2023	(0.0031)	11.6536	-	-	-	-	(0.8695)
06.06.2023	(0.0031)	11.6376	-	-	-	-	(0.8695)
05.06.2023	(0.0031)	11.5230	-	-	-	-	(0.8695)
04.06.2023	(0.0031)	11.4917	-	-	-	-	(0.7836)
03.06.2023	(0.0031)	11.4917	-	-	-	-	(0.7836)
02.06.2023	(0.0031)	11.4917	-	-	-	-	(0.7836)
01.06.2023	(0.0031)	11.2086	-	-	-	-	(0.7836)
31.05.2023	(0.0031)	10.9786	-	-	-	-	(0.7836)
30.05.2023	(0.0031)	10.9078	-	-	-	-	(0.7836)
29.05.2023	(0.0031)	10.9008	-	-	-	-	(0.7836)
28.05.2023	(0.0031)	10.8805	-	-	-	-	(0.7836)
27.05.2023	(0.0031)	10.8805	-	-	-	-	(0.7836)
26.05.2023	(0.0031)	10.8805	-	-	-	-	(0.7836)
25.05.2023	(0.0031)	10.6913	-	-	-	-	(0.7836)
24.05.2023	(0.0031)	10.5173	-	-	-	-	(0.7836)
23.05.2023	(0.0031)	10.5007	-	-	-	-	(0.7836)
22.05.2023	(0.0031)	10.2379	-	-	-	-	(0.7836)
21.05.2023	(0.0031)	10.2181	-	-	-	-	(0.7836)
20.05.2023	(0.0031)	10.2181	-	-	-	-	(0.7836)
19.05.2023	(0.0031)	10.2181	-	-	-	-	(0.7836)
18.05.2023	(0.0031)	10.1220	-	-	-	-	(0.7836)
17.05.2023	(0.0031)	10.1137	-	-	-	-	(0.7836)
16.05.2023	(0.0031)	10.0912	-	-	-	-	(0.7836)
15.05.2023	(0.0031)	10.0745	-	-	-	-	(0.7836)
14.05.2023	(0.0031)	10.0426	-	-	-	-	(0.7836)
13.05.2023	(0.0031)	10.0426	-	-	-	-	(0.7836)
12.05.2023	(0.0031)	10.0426	-	-	-	-	(0.7836)
11.05.2023	(0.0031)	10.0104	-	-	-	-	(0.7836)
10.05.2023	(0.0031)	9.9947	-	-	-	-	(0.7836)
09.05.2023	(0.0031)	9.9566	-	-	-	-	(0.7836)
08.05.2023	(0.0031)	9.7100	-	-	-	-	(0.7836)
07.05.2023	(0.0031)	9.7454	-	-	-	-	(0.7836)
06.05.2023	(0.0031)	9.7454	-	-	-	-	(0.7836)
05.05.2023	(0.0031)	9.7454	-	-	-	-	(0.7836)
04.05.2023	(0.0031)	9.7107	-	-	-	-	(0.7836)
03.05.2023	(0.0031)	9.3294	-	-	-	-	(0.7184)
02.05.2023	(0.0031)	9.3046	-	-	-	-	(0.7184)
01.05.2023	(0.0031)	9.2945	-	-	-	-	(0.7184)
30.04.2023	(0.0031)	9.1817	-	-	-	-	(0.7184)
29.04.2023	(0.0031)	8.9909	-	-	-	-	(0.7184)
28.04.2023	(0.0031)	8.9909	-	-	-	-	(0.7184)
27.04.2023	(0.0031)	8.9909	-	-	-	-	(0.7184)
26.04.2023	(0.0031)	8.9745	-	-	-	-	(0.7184)
25.04.2023	(0.0031)	8.9757	-	-	-	-	(0.7184)
24.04.2023	(0.0031)	8.6131	-	-	-	-	(0.7184)
23.04.2023	(0.0031)	8.5498	-	-	-	-	(0.7184)
22.04.2023	(0.0031)	8.5498	-	-	-	-	(0.7184)
21.04.2023	(0.0031)	8.5498	-	-	-	-	(0.7184)
20.04.2023	(0.0031)	8.5211	-	-	-	-	(0.7184)
19.04.2023	(0.0031)	8.5063	-	-	-	-	(0.7184)
18.04.2023	(0.0031)	8.4917	-	-	-	-	(0.7184)
17.04.2023	(0.0031)	8.4754	-	-	-	-	(0.7184)
16.04.2023	(0.0031)	8.4447	-	-	-	-	(0.7184)
15.04.2023	(0.0031)	8.4447	-	-	-	-	(0.7184)
14.04.2023	(0.0031)	8.4447	-	-	-	-	(0.7184)
13.04.2023	(0.0031)	8.3019	-	-	-	-	(0.7184)
12.04.2023	(0.0031)	8.2544	-	-	-	-	(0.7184)
11.04.2023	(0.0031)	8.1960	-	-	-	-	(0.7184)
10.04.2023	(0.0031)	8.2143	-	-	-	-	(0.7184)
09.04.2023	(0.0031)	8.2143	-	-	-	-	(0.7184)
08.04.2023	(0.0031)	8.2143	-	-	-	-	(0.7184)
07.04.2023	(0.0031)	8.2143	-	-	-	-	(0.7184)
06.04.2023	(0.0031)	8.0580	-	-	-	-	(0.7184)
05.04.2023	(0.0031)	7.9181	-	-	-	-	(0.7184)
04.04.2023	(0.0031)	7.9045	-	-	-	-	(0.6469)

Table of cumulative daily income and expenses arising to investors in the Fund.

DATE	INTEREST	INTEREST	INTEREST	EQUITIES	EQUITIES	MISCELLANEOUS	EXPENSES
	Foreign Interest Expense	Foreign Interest Income	UK Interest Income	Foreign Dividend Income	UK Dividend Income	Miscellaneous	Allowable expenses of management
03.04.2023	(0.0031)	7.7699	-	-	-	-	(0.6469)
02.04.2023	(0.0031)	7.7450	-	-	-	-	(0.6469)
01.04.2023	(0.0031)	7.7450	-	-	-	-	(0.6469)
31.03.2023	(0.0031)	7.7450	-	-	-	-	(0.6469)
30.03.2023	(0.0031)	7.5774	-	-	-	-	(0.6469)
29.03.2023	(0.0031)	7.5717	-	-	-	-	(0.6469)
28.03.2023	(0.0031)	7.5422	-	-	-	-	(0.6469)
27.03.2023	(0.0031)	7.4902	-	-	-	-	(0.6469)
26.03.2023	(0.0031)	7.4620	-	-	-	-	(0.6469)
25.03.2023	(0.0031)	7.4620	-	-	-	-	(0.6469)
24.03.2023	(0.0031)	7.4620	-	-	-	-	(0.6469)
23.03.2023	(0.0031)	7.3533	-	-	-	-	(0.6469)
22.03.2023	(0.0031)	7.2535	-	-	-	-	(0.6469)
21.03.2023	(0.0031)	7.2175	-	-	-	-	(0.6469)
20.03.2023	(0.0031)	7.0768	-	-	-	-	(0.6469)
19.03.2023	(0.0031)	7.0223	-	-	-	-	(0.6469)
18.03.2023	(0.0031)	7.0223	-	-	-	-	(0.6469)
17.03.2023	(0.0031)	7.0223	-	-	-	-	(0.6469)
16.03.2023	(0.0031)	6.8959	-	-	-	-	(0.6469)
15.03.2023	(0.0031)	6.8837	-	-	-	-	(0.6469)
14.03.2023	(0.0031)	6.8727	-	-	-	-	(0.6469)
13.03.2023	(0.0031)	6.7995	-	-	-	-	(0.6469)
12.03.2023	(0.0031)	6.7271	-	-	-	-	(0.6469)
11.03.2023	(0.0031)	6.7271	-	-	-	-	(0.6469)
10.03.2023	(0.0031)	6.7271	-	-	-	-	(0.6469)
09.03.2023	(0.0031)	6.4948	-	-	-	-	(0.6469)
08.03.2023	(0.0031)	6.4834	-	-	-	-	(0.6469)
07.03.2023	(0.0031)	6.4090	-	-	-	-	(0.6469)
06.03.2023	(0.0031)	6.3595	-	-	-	-	(0.6469)
05.03.2023	(0.0031)	6.2077	-	-	-	-	(0.6469)
04.03.2023	(0.0031)	6.2077	-	-	-	-	(0.6469)
03.03.2023	(0.0031)	6.2077	-	-	-	-	(0.6469)
02.03.2023	(0.0031)	5.9312	-	-	-	-	(0.5629)
01.03.2023	(0.0031)	5.6582	-	-	-	-	(0.5629)
28.02.2023	(0.0031)	5.6485	-	-	-	-	(0.5629)
27.02.2023	(0.0031)	5.5054	-	-	-	-	(0.5629)
26.02.2023	(0.0031)	5.4892	-	-	-	-	(0.5629)
25.02.2023	(0.0031)	5.4892	-	-	-	-	(0.5629)
24.02.2023	(0.0031)	5.4892	-	-	-	-	(0.5629)
23.02.2023	(0.0031)	5.1982	-	-	-	-	(0.5629)
22.02.2023	(0.0031)	5.1908	-	-	-	-	(0.5629)
21.02.2023	(0.0031)	5.0204	-	-	-	-	(0.5629)
20.02.2023	(0.0031)	5.0113	-	-	-	-	(0.5629)
19.02.2023	(0.0031)	4.9587	-	-	-	-	(0.5629)
18.02.2023	(0.0031)	4.9587	-	-	-	-	(0.5629)
17.02.2023	(0.0031)	4.9587	-	-	-	-	(0.5629)
16.02.2023	(0.0031)	4.7799	-	-	-	-	(0.5629)
15.02.2023	(0.0031)	4.7721	-	-	-	-	(0.5629)
14.02.2023	(0.0031)	4.7634	-	-	-	-	(0.5629)
13.02.2023	(0.0031)	4.7537	-	-	-	-	(0.5629)
12.02.2023	(0.0031)	4.7336	-	-	-	-	(0.5629)
11.02.2023	(0.0031)	4.7336	-	-	-	-	(0.5629)
10.02.2023	(0.0031)	4.7336	-	-	-	-	(0.5629)
09.02.2023	(0.0031)	4.7148	-	-	-	-	(0.5629)
08.02.2023	(0.0031)	4.7057	-	-	-	-	(0.5629)
07.02.2023	(0.0031)	4.6953	-	-	-	-	(0.5629)
06.02.2023	(0.0031)	4.6504	-	-	-	-	(0.5629)
05.02.2023	(0.0031)	4.6009	-	-	-	-	(0.5629)
04.02.2023	(0.0031)	4.6009	-	-	-	-	(0.5629)
03.02.2023	(0.0031)	4.6009	-	-	-	-	(0.5629)
02.02.2023	(0.0031)	4.4036	-	-	-	-	(0.5044)
01.02.2023	(0.0031)	4.3942	-	-	-	-	(0.5044)
31.01.2023	-	4.3843	-	-	-	-	(0.5044)
30.01.2023	-	4.3768	-	-	-	-	(0.5044)
29.01.2023	-	4.3155	-	-	-	-	(0.5044)
28.01.2023	-	4.3155	-	-	-	-	(0.5044)
27.01.2023	-	4.3155	-	-	-	-	(0.5044)
26.01.2023	-	4.2970	-	-	-	-	(0.5044)
25.01.2023	-	4.2890	-	-	-	-	(0.5044)
24.01.2023	-	4.1240	-	-	-	-	(0.5044)
23.01.2023	-	4.1041	-	-	-	-	(0.5044)
22.01.2023	-	4.0905	-	-	-	-	(0.5044)
21.01.2023	-	4.0905	-	-	-	-	(0.5044)
20.01.2023	-	4.0905	-	-	-	-	(0.5044)
19.01.2023	-	3.8051	-	-	-	-	(0.5044)
18.01.2023	-	3.7424	-	-	-	-	(0.5044)
17.01.2023	-	3.7110	-	-	-	-	(0.5044)
16.01.2023	-	3.7019	-	-	-	-	(0.5044)
15.01.2023	-	3.6855	-	-	-	-	(0.5044)
14.01.2023	-	3.6855	-	-	-	-	(0.5044)
13.01.2023	-	3.6855	-	-	-	-	(0.5044)
12.01.2023	-	3.3684	-	-	-	-	(0.5044)
11.01.2023	-	3.3615	-	-	-	-	(0.5044)
10.01.2023	-	3.3533	-	-	-	-	(0.5044)
09.01.2023	-	3.3444	-	-	-	-	(0.5044)
08.01.2023	-	3.3197	-	-	-	-	(0.5044)
07.01.2023	-	3.3197	-	-	-	-	(0.5044)
06.01.2023	-	3.3197	-	-	-	-	(0.5044)
05.01.2023	-	3.2180	-	-	-	-	(0.5044)
04.01.2023	-	3.2088	-	-	-	-	(0.4327)
03.01.2023	-	3.2012	-	-	-	-	(0.4327)

Table of cumulative daily income and expenses arising to investors in the Fund.

DATE	INTEREST	INTEREST	INTEREST	EQUITIES	EQUITIES	MISCELLANEOUS	EXPENSES
	Foreign Interest Expense	Foreign Interest Income	UK Interest Income	Foreign Dividend Income	UK Dividend Income	Miscellaneous	Allowable expenses of management
02.01.2023	-	3.1967	-	-	-	-	(0.4327)
01.01.2023	-	3.1882	-	-	-	-	(0.4327)
31.12.2022	-	3.1882	-	-	-	-	(0.4327)
30.12.2022	-	3.1780	-	-	-	-	(0.4327)
29.12.2022	-	3.1780	-	-	-	-	(0.4327)
28.12.2022	-	3.1618	-	-	-	-	(0.4327)
27.12.2022	-	3.1546	-	-	-	-	(0.4327)
26.12.2022	-	3.1506	-	-	-	-	(0.4327)
25.12.2022	-	3.1380	-	-	-	-	(0.4327)
24.12.2022	-	3.1380	-	-	-	-	(0.4327)
23.12.2022	-	3.1380	-	-	-	-	(0.4327)
22.12.2022	-	3.1169	-	-	-	-	(0.4327)
21.12.2022	-	3.1081	-	-	-	-	(0.4327)
20.12.2022	-	3.0995	-	-	-	-	(0.4327)
19.12.2022	-	3.0910	-	-	-	-	(0.4327)
18.12.2022	-	3.0801	-	-	-	-	(0.4327)
17.12.2022	-	3.0801	-	-	-	-	(0.4327)
16.12.2022	-	3.0801	-	-	-	-	(0.4327)
15.12.2022	-	3.0391	-	-	-	-	(0.4327)
14.12.2022	-	3.0328	-	-	-	-	(0.4327)
13.12.2022	-	2.7546	-	-	-	-	(0.4327)
12.12.2022	-	2.6946	-	-	-	-	(0.4327)
11.12.2022	-	2.6460	-	-	-	-	(0.4327)
10.12.2022	-	2.6460	-	-	-	-	(0.4327)
09.12.2022	-	2.6460	-	-	-	-	(0.4327)
08.12.2022	-	2.6994	-	-	-	-	(0.4327)
07.12.2022	-	2.6915	-	-	-	-	(0.4327)
06.12.2022	-	2.5153	-	-	-	-	(0.4327)
05.12.2022	-	2.4905	-	-	-	-	(0.4327)
04.12.2022	-	2.4794	-	-	-	-	(0.3445)
03.12.2022	-	2.4794	-	-	-	-	(0.3445)
02.12.2022	-	2.4794	-	-	-	-	(0.3445)
01.12.2022	-	2.2032	-	-	-	-	(0.3445)
30.11.2022	-	2.1972	-	-	-	-	(0.3445)
29.11.2022	-	2.0894	-	-	-	-	(0.3445)
28.11.2022	-	2.0549	-	-	-	-	(0.3445)
27.11.2022	-	1.8886	-	-	-	-	(0.3445)
26.11.2022	-	1.8886	-	-	-	-	(0.3445)
25.11.2022	-	1.8886	-	-	-	-	(0.3445)
24.11.2022	-	1.7787	-	-	-	-	(0.3445)
23.11.2022	-	1.7366	-	-	-	-	(0.3445)
22.11.2022	-	1.7300	-	-	-	-	(0.3445)
21.11.2022	-	1.2297	-	-	-	-	(0.3445)
20.11.2022	-	1.2184	-	-	-	-	(0.3445)
19.11.2022	-	1.2184	-	-	-	-	(0.3445)
18.11.2022	-	1.2184	-	-	-	-	(0.3445)
17.11.2022	-	1.4574	-	-	-	-	(0.3445)
16.11.2022	-	1.4519	-	-	-	-	(0.3445)
15.11.2022	-	1.2506	-	-	-	-	(0.3445)
14.11.2022	-	1.2303	-	-	-	-	(0.3445)
13.11.2022	-	1.2189	-	-	-	-	(0.3445)
12.11.2022	-	1.2189	-	-	-	-	(0.3445)
11.11.2022	-	1.2189	-	-	-	-	(0.3445)
10.11.2022	-	1.0937	-	-	-	-	(0.3445)
09.11.2022	-	1.0836	-	-	-	-	(0.3445)
08.11.2022	-	1.0790	-	-	-	-	(0.3445)
07.11.2022	-	1.0677	-	-	-	-	(0.3445)
06.11.2022	-	1.0506	-	-	-	-	(0.3445)
05.11.2022	-	1.0506	-	-	-	-	(0.3445)
04.11.2022	-	1.0506	-	-	-	-	(0.3445)
03.11.2022	-	1.0432	-	-	-	-	(0.2675)
02.11.2022	-	1.0394	-	-	-	-	(0.2675)
01.11.2022	-	0.9700	-	-	-	-	(0.2675)
31.10.2022	-	0.6639	-	-	-	-	(0.2675)
30.10.2022	-	0.4882	-	-	-	-	(0.2675)
29.10.2022	-	0.4882	-	-	-	-	(0.2675)
28.10.2022	-	0.4882	-	-	-	-	(0.2675)
27.10.2022	-	0.2988	-	-	-	-	(0.2675)
26.10.2022	-	0.2489	-	-	-	-	(0.2647)
25.10.2022	-	0.2444	-	-	-	-	(0.2647)
24.10.2022	-	0.2369	-	-	-	-	(0.2647)
23.10.2022	-	0.1804	-	-	-	-	(0.2647)
22.10.2022	-	0.1804	-	-	-	-	(0.2647)
21.10.2022	-	0.1804	-	-	-	-	(0.2647)
20.10.2022	-	0.3443	-	-	-	-	(0.2647)
19.10.2022	-	0.3338	-	-	-	-	(0.2647)
18.10.2022	-	0.2374	-	-	-	-	(0.2647)
17.10.2022	-	0.1916	-	-	-	-	(0.2647)
16.10.2022	-	0.1752	-	-	-	-	(0.2647)
15.10.2022	-	0.1752	-	-	-	-	(0.2647)
14.10.2022	-	0.1752	-	-	-	-	(0.2647)
13.10.2022	-	0.1408	-	-	-	-	(0.0826)
12.10.2022	-	0.0547	-	-	-	-	(0.0826)
11.10.2022	-	0.0543	-	-	-	-	(0.0826)
10.10.2022	-	0.0534	-	-	-	-	(0.0826)
09.10.2022	-	0.0508	-	-	-	-	(0.0826)
08.10.2022	-	0.0508	-	-	-	-	(0.0826)
07.10.2022	-	0.0508	-	-	-	-	(0.0826)
06.10.2022	-	0.0034	-	-	-	-	(0.0826)
05.10.2022	-	0.0036	-	-	-	-	(0.0826)
04.10.2022	-	0.0029	-	-	-	-	-

Table of cumulative daily income and expenses arising to investors in the Fund.

DATE	INTEREST	INTEREST	INTEREST	EQUITIES	EQUITIES	MISCELLANEOUS	EXPENSES
	Foreign Interest Expense	Foreign Interest Income	UK Interest Income	Foreign Dividend Income	UK Dividend Income	Miscellaneous	Allowable expenses of management
03.10.2022	-	0.0017	-	-	-	-	-
02.10.2022	-	-	-	-	-	-	-
01.10.2022	-	-	-	-	-	-	-

Sovereign Short-Term Money Market CHF - UK REPORTING FUND STATUS

Annual Report - Sovereign Short-Term Money Market CHF I DY

For the period from 1 October 2022 to 30 September 2023

The Fund has obtained UK Reporting Fund status and this report is provided to investors in accordance with the Offshore Funds (Tax) Regulations 2009 to enable investors to meet their UK tax obligations.

The Fund is treated as a Transparent Reporting Fund and as such is treated as tax transparent for income tax purposes and opaque for capital gains tax purposes for UK investors.

For tax purposes the Funds' income and expenses are deemed to arise directly in the hands of UK investors when they arise to the Fund, but capital returns from the underlying investments held by the Fund are not taxed when they are realised and instead a taxable capital gain or loss arises when the units in the Fund are disposed of.

The Fund does not operate equalisation for UK tax reporting purposes, and all amounts are reported without equalisation.

Fund	Sovereign Short-Term Money Market CHF	Distributions paid in respect of the period (per unit)	19.25 CHF
Unit	I DY	HMRC share class reference	Ex date
ISIN	CH0038724784	P0057-0009	Value date
			27.11.2023
			29.11.2023

Report to Individual Investors

This report is prepared for investors who are UK tax resident and UK domiciled and subject to income tax. Investors subject to UK Corporation Tax should refer to the Report to Corporate Investors.

Cumulative income and expenses per unit for the reporting period

From 1 October 2022 to 5 April 2023

	Per Unit (CHF)
INTEREST	
Foreign Interest Expense	(0.0186)
Foreign Interest Income	7.8288
UK Interest Income	-
EQUITIES	
Foreign Dividend Income	-
UK Dividend Income	-
MISCELLANEOUS	
Miscellaneous	-
EXPENSES	
Allowable expenses of management	(0.2898)

From 6 April 2023 to 30 September 2023

	Per Unit (CHF)
INTEREST	
Foreign Interest Expense	-
Foreign Interest Income	11.2517
UK Interest Income	-
EQUITIES	
Foreign Dividend Income	-
UK Dividend Income	-
MISCELLANEOUS	
Miscellaneous	-
EXPENSES	
Allowable expenses of management	(0.2199)
EXCESS REPORTABLE INCOME	
Excess Reportable Income from holdings in Reporting Offshore Funds	-
Excess Reportable Income from holdings in Non-Reporting Offshore Funds	-
Interest from Deep Discount Securities	0.0628

How investors should use this information:

The above figures are shown on a cumulative basis for investors who have held units throughout the entire period, reported in CHF. For investors who bought or sold units during the reporting period a table of the income and expenses arising on a daily basis is provided separately below.

An investor who has held units throughout the entire period should take the income or expense per unit stated above and multiply this figure by the number of units held to calculate the income and expenses to be reported for UK income tax purposes for the relevant income tax period.

An investor who bought/sold units part way through the period should calculate their taxable income and expense figures by taking the cumulative income figure from the table below at the date of disposal and subtracting the income figure at the date of acquisition. Where the units were held prior to the start of the period but sold part way through the period, the investor should just take the cumulative figure at the date of disposal. The income or expense can be allocated to the appropriate income tax period by adjusting for the cumulative income or expense at 5 April.

Investors holding units in the fund as at 30 September 2023 should also include any "Excess Reportable Income" in their tax returns, which is calculated by taking the excess reportable income per unit amounts reported above and multiplying by the number of units held at 30 September 2023. The excess amounts arise on the fund distribution date, which is 31 March 2024.

The Fund remains a reporting fund as at the date of this report.

Note 1: Interest income per unit includes adjustments required under the "Accrued Income Scheme" in respect of interest purchased and sold included within the capital price of debt securities.

Note 2: Expenses per unit are based on the total expenses of management incurred by the Fund. Certain investors may be able to claim tax relief for management expenses incurred by the Fund.

Note 3: On disposal of units, investors should consider whether any distributions made during their holding period affect the base cost of the units disposed for UK capital gains tax purposes.

Note 4: The annual fair value movement in relation to the DDS held by the Fund has been calculated and reported as additional excess reportable income per unit from DDS to investors holding units at the end of the reporting period. If there was a fair value loss this has been carried forward to future periods and no DDS adjustment has been reported. Where any excess reportable income per unit from DDS amounts are reported above, these arise on the fund distribution date which is 31 March 2024.

The information provided above is not intended to constitute legal, tax or investment advice, and investors are advised to seek their own advice on the tax consequences of an investment in the Fund.

Table of cumulative daily income and expenses arising to investors in the Fund.

DATE	INTEREST		INTEREST	EQUITIES		MISCELLANEOUS	EXPENSES
	Foreign Interest Expense	Foreign Interest Income	UK Interest Income	Foreign Dividend Income	UK Dividend Income	Miscellaneous	Allowable expenses of management
30.09.2023	(0.0186)	19.0804	-	-	-	-	(0.5096)
29.09.2023	(0.0186)	19.1808	-	-	-	-	(0.5096)
28.09.2023	(0.0186)	(0.0186)	(0.0186)	-	-	-	(0.5096)
27.09.2023	(0.0186)	19.1164	-	-	-	-	(0.5096)
26.09.2023	(0.0186)	19.0180	-	-	-	-	(0.5096)
25.09.2023	(0.0186)	18.9871	-	-	-	-	(0.5096)
24.09.2023	(0.0186)	19.0069	-	-	-	-	(0.5096)
23.09.2023	(0.0186)	19.0069	-	-	-	-	(0.5096)
22.09.2023	(0.0186)	19.0069	-	-	-	-	(0.5096)
21.09.2023	(0.0186)	18.7868	-	-	-	-	(0.5096)
20.09.2023	(0.0186)	18.7339	-	-	-	-	(0.5096)
19.09.2023	(0.0186)	18.6638	-	-	-	-	(0.4914)
18.09.2023	(0.0186)	18.1709	-	-	-	-	(0.4914)
17.09.2023	(0.0186)	18.0558	-	-	-	-	(0.4914)
16.09.2023	(0.0186)	18.0558	-	-	-	-	(0.4914)
15.09.2023	(0.0186)	18.0558	-	-	-	-	(0.4914)
14.09.2023	(0.0186)	17.7589	-	-	-	-	(0.4914)
13.09.2023	(0.0186)	17.7200	-	-	-	-	(0.4914)
12.09.2023	(0.0186)	17.6325	-	-	-	-	(0.4914)
11.09.2023	(0.0186)	17.4446	-	-	-	-	(0.4914)
10.09.2023	(0.0186)	17.4190	-	-	-	-	(0.4914)
09.09.2023	(0.0186)	17.4190	-	-	-	-	(0.4914)
08.09.2023	(0.0186)	17.4190	-	-	-	-	(0.4914)
07.09.2023	(0.0186)	17.2407	-	-	-	-	(0.4914)
06.09.2023	(0.0186)	17.2248	-	-	-	-	(0.4914)
05.09.2023	(0.0186)	16.9555	-	-	-	-	(0.4914)
04.09.2023	(0.0186)	16.9427	-	-	-	-	(0.4508)
03.09.2023	(0.0186)	16.4814	-	-	-	-	(0.4508)
02.09.2023	(0.0186)	16.4814	-	-	-	-	(0.4508)
01.09.2023	(0.0186)	16.4814	-	-	-	-	(0.4508)
31.08.2023	(0.0186)	16.0740	-	-	-	-	(0.4508)
30.08.2023	(0.0186)	15.9069	-	-	-	-	(0.4508)
29.08.2023	(0.0186)	15.9033	-	-	-	-	(0.4508)
28.08.2023	(0.0186)	15.8915	-	-	-	-	(0.4508)
27.08.2023	(0.0186)	15.7796	-	-	-	-	(0.4508)
26.08.2023	(0.0186)	15.7796	-	-	-	-	(0.4508)
25.08.2023	(0.0186)	15.7796	-	-	-	-	(0.4508)
24.08.2023	(0.0186)	15.6111	-	-	-	-	(0.4508)
23.08.2023	(0.0186)	15.5505	-	-	-	-	(0.4508)
22.08.2023	(0.0186)	15.5399	-	-	-	-	(0.4508)
21.08.2023	(0.0186)	15.5291	-	-	-	-	(0.4508)
20.08.2023	(0.0186)	15.5105	-	-	-	-	(0.4508)
19.08.2023	(0.0186)	15.5105	-	-	-	-	(0.4508)
18.08.2023	(0.0186)	15.5105	-	-	-	-	(0.4508)
17.08.2023	(0.0186)	15.2627	-	-	-	-	(0.4508)
16.08.2023	(0.0186)	15.2518	-	-	-	-	(0.4508)
15.08.2023	(0.0186)	15.1830	-	-	-	-	(0.4508)
14.08.2023	(0.0186)	15.0303	-	-	-	-	(0.4508)
13.08.2023	(0.0186)	14.9699	-	-	-	-	(0.4508)
12.08.2023	(0.0186)	14.9699	-	-	-	-	(0.4508)
11.08.2023	(0.0186)	14.9699	-	-	-	-	(0.4508)
10.08.2023	(0.0186)	14.9384	-	-	-	-	(0.4508)
09.08.2023	(0.0186)	14.8354	-	-	-	-	(0.4508)
08.08.2023	(0.0186)	14.6720	-	-	-	-	(0.4508)
07.08.2023	(0.0186)	14.5453	-	-	-	-	(0.4508)
06.08.2023	(0.0186)	14.5282	-	-	-	-	(0.4508)
05.08.2023	(0.0186)	14.5282	-	-	-	-	(0.4508)
04.08.2023	(0.0186)	14.5282	-	-	-	-	(0.4508)
03.08.2023	(0.0186)	13.7217	-	-	-	-	(0.4064)
02.08.2023	(0.0186)	13.7095	-	-	-	-	(0.4064)
01.08.2023	(0.0186)	13.7099	-	-	-	-	(0.4064)
31.07.2023	(0.0186)	13.5862	-	-	-	-	(0.4064)
30.07.2023	(0.0186)	13.5605	-	-	-	-	(0.4064)
29.07.2023	(0.0186)	13.5605	-	-	-	-	(0.4064)
28.07.2023	(0.0186)	13.5605	-	-	-	-	(0.4064)
27.07.2023	(0.0186)	13.5194	-	-	-	-	(0.4064)
26.07.2023	(0.0186)	13.5090	-	-	-	-	(0.4064)
25.07.2023	(0.0186)	13.4980	-	-	-	-	(0.4064)
24.07.2023	(0.0186)	13.4871	-	-	-	-	(0.4064)
23.07.2023	(0.0186)	13.4701	-	-	-	-	(0.4064)
22.07.2023	(0.0186)	13.4701	-	-	-	-	(0.4064)
21.07.2023	(0.0186)	13.4701	-	-	-	-	(0.4064)
20.07.2023	(0.0186)	13.2813	-	-	-	-	(0.4064)
19.07.2023	(0.0186)	13.2697	-	-	-	-	(0.4064)
18.07.2023	(0.0186)	13.2581	-	-	-	-	(0.4064)
17.07.2023	(0.0186)	13.1625	-	-	-	-	(0.4064)
16.07.2023	(0.0186)	13.1435	-	-	-	-	(0.4064)
15.07.2023	(0.0186)	13.1435	-	-	-	-	(0.4064)
14.07.2023	(0.0186)	13.1435	-	-	-	-	(0.4064)
13.07.2023	(0.0186)	13.1184	-	-	-	-	(0.4064)
12.07.2023	(0.0186)	13.1103	-	-	-	-	(0.4064)
11.07.2023	(0.0186)	13.0626	-	-	-	-	(0.4064)
10.07.2023	(0.0186)	12.8177	-	-	-	-	(0.4064)
09.07.2023	(0.0186)	12.7504	-	-	-	-	(0.4064)
08.07.2023	(0.0186)	12.7504	-	-	-	-	(0.4064)
07.07.2023	(0.0186)	12.7504	-	-	-	-	(0.4064)
06.07.2023	(0.0186)	12.5895	-	-	-	-	(0.4064)
05.07.2023	(0.0186)	12.4257	-	-	-	-	(0.4064)
04.07.2023	(0.0186)	12.4165	-	-	-	-	(0.3620)
03.07.2023	(0.0186)	12.1081	-	-	-	-	(0.3620)

Table of cumulative daily income and expenses arising to investors in the Fund.

DATE	INTEREST		INTEREST	EQUITIES		MISCELLANEOUS	EXPENSES
	Foreign Interest Expense	Foreign Interest Income	UK Interest Income	Foreign Dividend Income	UK Dividend Income	Miscellaneous	Allowable expenses of management
02.07.2023	(0.0186)	11.9378	-	-	-	-	(0.3620)
01.07.2023	(0.0186)	11.9378	-	-	-	-	(0.3620)
30.06.2023	(0.0186)	11.9378	-	-	-	-	(0.3620)
29.06.2023	(0.0186)	11.9139	-	-	-	-	(0.3620)
28.06.2023	(0.0186)	11.9024	-	-	-	-	(0.3620)
27.06.2023	(0.0186)	11.9065	-	-	-	-	(0.3620)
26.06.2023	(0.0186)	11.7568	-	-	-	-	(0.3620)
25.06.2023	(0.0186)	12.0727	-	-	-	-	(0.3620)
24.06.2023	(0.0186)	12.0727	-	-	-	-	(0.3620)
23.06.2023	(0.0186)	12.0727	-	-	-	-	(0.3620)
22.06.2023	(0.0186)	11.8518	-	-	-	-	(0.3620)
21.06.2023	(0.0186)	11.7908	-	-	-	-	(0.3620)
20.06.2023	(0.0186)	11.7770	-	-	-	-	(0.3620)
19.06.2023	(0.0186)	11.7188	-	-	-	-	(0.3620)
18.06.2023	(0.0186)	11.6166	-	-	-	-	(0.3620)
17.06.2023	(0.0186)	11.6166	-	-	-	-	(0.3620)
16.06.2023	(0.0186)	11.6166	-	-	-	-	(0.3620)
15.06.2023	(0.0186)	11.5870	-	-	-	-	(0.3620)
14.06.2023	(0.0186)	11.5758	-	-	-	-	(0.3620)
13.06.2023	(0.0186)	11.3767	-	-	-	-	(0.3620)
12.06.2023	(0.0186)	11.3650	-	-	-	-	(0.3620)
11.06.2023	(0.0186)	11.1970	-	-	-	-	(0.3620)
10.06.2023	(0.0186)	11.1970	-	-	-	-	(0.3620)
09.06.2023	(0.0186)	11.1970	-	-	-	-	(0.3620)
08.06.2023	(0.0186)	11.0474	-	-	-	-	(0.3620)
07.06.2023	(0.0186)	11.0364	-	-	-	-	(0.3620)
06.06.2023	(0.0186)	11.0255	-	-	-	-	(0.3620)
05.06.2023	(0.0186)	10.9497	-	-	-	-	(0.3620)
04.06.2023	(0.0186)	10.9322	-	-	-	-	(0.3216)
03.06.2023	(0.0186)	10.9322	-	-	-	-	(0.3216)
02.06.2023	(0.0186)	10.9322	-	-	-	-	(0.3216)
01.06.2023	(0.0186)	10.6160	-	-	-	-	(0.3216)
31.05.2023	(0.0186)	10.3395	-	-	-	-	(0.3216)
30.05.2023	(0.0186)	10.3287	-	-	-	-	(0.3216)
29.05.2023	(0.0186)	10.3288	-	-	-	-	(0.3216)
28.05.2023	(0.0186)	10.3187	-	-	-	-	(0.3216)
27.05.2023	(0.0186)	10.3187	-	-	-	-	(0.3216)
26.05.2023	(0.0186)	10.3187	-	-	-	-	(0.3216)
25.05.2023	(0.0186)	10.0984	-	-	-	-	(0.3216)
24.05.2023	(0.0186)	9.9479	-	-	-	-	(0.3216)
23.05.2023	(0.0186)	9.9372	-	-	-	-	(0.3216)
22.05.2023	(0.0186)	9.7095	-	-	-	-	(0.3216)
21.05.2023	(0.0186)	9.7048	-	-	-	-	(0.3216)
20.05.2023	(0.0186)	9.7048	-	-	-	-	(0.3216)
19.05.2023	(0.0186)	9.7048	-	-	-	-	(0.3216)
18.05.2023	(0.0186)	9.6818	-	-	-	-	(0.3216)
17.05.2023	(0.0186)	9.6765	-	-	-	-	(0.3216)
16.05.2023	(0.0186)	9.6282	-	-	-	-	(0.3216)
15.05.2023	(0.0186)	9.6094	-	-	-	-	(0.3216)
14.05.2023	(0.0186)	9.5931	-	-	-	-	(0.3216)
13.05.2023	(0.0186)	9.5931	-	-	-	-	(0.3216)
12.05.2023	(0.0186)	9.5931	-	-	-	-	(0.3216)
11.05.2023	(0.0186)	9.5492	-	-	-	-	(0.3216)
10.05.2023	(0.0186)	9.5401	-	-	-	-	(0.3216)
09.05.2023	(0.0186)	9.5094	-	-	-	-	(0.3216)
08.05.2023	(0.0186)	9.2846	-	-	-	-	(0.3216)
07.05.2023	(0.0186)	9.3302	-	-	-	-	(0.3216)
06.05.2023	(0.0186)	9.3302	-	-	-	-	(0.3216)
05.05.2023	(0.0186)	9.3302	-	-	-	-	(0.3216)
04.05.2023	(0.0186)	9.3059	-	-	-	-	(0.3216)
03.05.2023	(0.0186)	8.9824	-	-	-	-	(0.2898)
02.05.2023	(0.0186)	8.9661	-	-	-	-	(0.2898)
01.05.2023	(0.0186)	8.9587	-	-	-	-	(0.2898)
30.04.2023	(0.0186)	8.8194	-	-	-	-	(0.2898)
29.04.2023	(0.0186)	8.6273	-	-	-	-	(0.2898)
28.04.2023	(0.0186)	8.6273	-	-	-	-	(0.2898)
27.04.2023	(0.0186)	8.6273	-	-	-	-	(0.2898)
26.04.2023	(0.0186)	8.6182	-	-	-	-	(0.2898)
25.04.2023	(0.0186)	8.6109	-	-	-	-	(0.2898)
24.04.2023	(0.0186)	8.5081	-	-	-	-	(0.2898)
23.04.2023	(0.0186)	7.3358	-	-	-	-	(0.2898)
22.04.2023	(0.0186)	7.3358	-	-	-	-	(0.2898)
21.04.2023	(0.0186)	7.3358	-	-	-	-	(0.2898)
20.04.2023	(0.0186)	7.3191	-	-	-	-	(0.2898)
19.04.2023	(0.0186)	7.3114	-	-	-	-	(0.2898)
18.04.2023	(0.0186)	7.3044	-	-	-	-	(0.2898)
17.04.2023	(0.0186)	7.2973	-	-	-	-	(0.2898)
16.04.2023	(0.0186)	7.2860	-	-	-	-	(0.2898)
15.04.2023	(0.0186)	7.2860	-	-	-	-	(0.2898)
14.04.2023	(0.0186)	7.2860	-	-	-	-	(0.2898)
13.04.2023	(0.0186)	7.0582	-	-	-	-	(0.2898)
12.04.2023	(0.0186)	7.9627	-	-	-	-	(0.2898)
11.04.2023	(0.0186)	8.0498	-	-	-	-	(0.2898)
10.04.2023	(0.0186)	8.0458	-	-	-	-	(0.2898)
09.04.2023	(0.0186)	8.0458	-	-	-	-	(0.2898)
08.04.2023	(0.0186)	8.0458	-	-	-	-	(0.2898)
07.04.2023	(0.0186)	8.0458	-	-	-	-	(0.2898)
06.04.2023	(0.0186)	7.9575	-	-	-	-	(0.2898)
05.04.2023	(0.0186)	7.8288	-	-	-	-	(0.2898)
04.04.2023	(0.0186)	7.8233	-	-	-	-	(0.2657)
03.04.2023	(0.0186)	7.6857	-	-	-	-	(0.2657)
02.04.2023	(0.0163)	7.6445	-	-	-	-	(0.2657)

Table of cumulative daily income and expenses arising to investors in the Fund.

DATE	INTEREST		INTEREST	EQUITIES		MISCELLANEOUS	EXPENSES
	Foreign Interest Expense	Foreign Interest Income	UK Interest Income	Foreign Dividend Income	UK Dividend Income	Miscellaneous	Allowable expenses of management
01.04.2023	(0.0163)	7.6445	-	-	-	-	(0.2657)
31.03.2023	(0.0163)	7.6445	-	-	-	-	(0.2657)
30.03.2023	(0.0163)	7.4549	-	-	-	-	(0.2657)
29.03.2023	(0.0163)	7.4531	-	-	-	-	(0.2657)
28.03.2023	(0.0163)	7.4474	-	-	-	-	(0.2657)
27.03.2023	(0.0163)	7.4157	-	-	-	-	(0.2657)
26.03.2023	(0.0163)	7.4060	-	-	-	-	(0.2657)
25.03.2023	(0.0163)	7.4060	-	-	-	-	(0.2657)
24.03.2023	(0.0163)	7.4060	-	-	-	-	(0.2657)
23.03.2023	(0.0163)	7.3996	-	-	-	-	(0.2657)
22.03.2023	(0.0163)	7.3602	-	-	-	-	(0.2657)
21.03.2023	(0.0163)	7.3571	-	-	-	-	(0.2657)
20.03.2023	(0.0163)	7.1868	-	-	-	-	(0.2657)
19.03.2023	(0.0163)	7.1817	-	-	-	-	(0.2657)
18.03.2023	(0.0163)	7.1817	-	-	-	-	(0.2657)
17.03.2023	(0.0163)	7.1817	-	-	-	-	(0.2657)
16.03.2023	(0.0163)	6.8661	-	-	-	-	(0.2657)
15.03.2023	(0.0163)	6.8628	-	-	-	-	(0.2657)
14.03.2023	(0.0163)	6.8600	-	-	-	-	(0.2657)
13.03.2023	(0.0163)	6.8563	-	-	-	-	(0.2657)
12.03.2023	(0.0163)	6.7324	-	-	-	-	(0.2657)
11.03.2023	(0.0163)	6.7324	-	-	-	-	(0.2657)
10.03.2023	(0.0163)	6.7324	-	-	-	-	(0.2657)
09.03.2023	(0.0163)	6.4852	-	-	-	-	(0.2657)
08.03.2023	(0.0163)	6.4810	-	-	-	-	(0.2657)
07.03.2023	(0.0163)	6.4763	-	-	-	-	(0.2657)
06.03.2023	(0.0163)	6.4229	-	-	-	-	(0.2657)
05.03.2023	(0.0163)	6.4104	-	-	-	-	(0.2657)
04.03.2023	(0.0163)	6.4104	-	-	-	-	(0.2657)
03.03.2023	(0.0163)	6.4104	-	-	-	-	(0.2657)
02.03.2023	(0.0163)	6.0242	-	-	-	-	(0.2286)
01.03.2023	(0.0163)	5.4369	-	-	-	-	(0.2286)
28.02.2023	(0.0163)	5.4035	-	-	-	-	(0.2286)
27.02.2023	(0.0163)	5.2864	-	-	-	-	(0.2286)
26.02.2023	(0.0163)	5.2796	-	-	-	-	(0.2286)
25.02.2023	(0.0163)	5.2796	-	-	-	-	(0.2286)
24.02.2023	(0.0163)	5.2796	-	-	-	-	(0.2286)
23.02.2023	(0.0163)	5.2649	-	-	-	-	(0.2286)
22.02.2023	(0.0163)	5.2591	-	-	-	-	(0.2286)
21.02.2023	(0.0163)	5.2529	-	-	-	-	(0.2286)
20.02.2023	(0.0163)	5.2469	-	-	-	-	(0.2286)
19.02.2023	(0.0163)	5.2389	-	-	-	-	(0.2286)
18.02.2023	(0.0163)	5.2389	-	-	-	-	(0.2286)
17.02.2023	(0.0163)	5.2389	-	-	-	-	(0.2286)
16.02.2023	(0.0163)	4.9962	-	-	-	-	(0.2286)
15.02.2023	(0.0163)	4.9901	-	-	-	-	(0.2286)
14.02.2023	(0.0163)	4.9841	-	-	-	-	(0.2286)
13.02.2023	(0.0163)	4.9784	-	-	-	-	(0.2286)
12.02.2023	(0.0163)	4.9708	-	-	-	-	(0.2286)
11.02.2023	(0.0163)	4.9708	-	-	-	-	(0.2286)
10.02.2023	(0.0163)	4.9708	-	-	-	-	(0.2286)
09.02.2023	(0.0163)	4.9539	-	-	-	-	(0.2286)
08.02.2023	(0.0163)	4.9478	-	-	-	-	(0.2286)
07.02.2023	(0.0163)	4.9417	-	-	-	-	(0.2286)
06.02.2023	(0.0163)	4.8856	-	-	-	-	(0.2286)
05.02.2023	(0.0163)	4.8771	-	-	-	-	(0.2286)
04.02.2023	(0.0163)	4.8771	-	-	-	-	(0.2286)
03.02.2023	(0.0163)	4.8771	-	-	-	-	(0.2286)
02.02.2023	(0.0163)	4.6323	-	-	-	-	(0.1852)
01.02.2023	(0.0163)	4.6250	-	-	-	-	(0.1852)
31.01.2023	(0.0163)	4.6179	-	-	-	-	(0.1852)
30.01.2023	(0.0163)	4.6114	-	-	-	-	(0.1852)
29.01.2023	(0.0163)	4.6106	-	-	-	-	(0.1852)
28.01.2023	(0.0163)	4.6106	-	-	-	-	(0.1852)
27.01.2023	(0.0163)	4.6106	-	-	-	-	(0.1852)
26.01.2023	(0.0163)	4.5875	-	-	-	-	(0.1852)
25.01.2023	(0.0163)	4.5795	-	-	-	-	(0.1852)
24.01.2023	(0.0163)	4.3559	-	-	-	-	(0.1852)
23.01.2023	(0.0163)	4.3461	-	-	-	-	(0.1852)
22.01.2023	(0.0163)	4.3351	-	-	-	-	(0.1852)
21.01.2023	(0.0163)	4.3351	-	-	-	-	(0.1852)
20.01.2023	(0.0163)	4.3351	-	-	-	-	(0.1852)
19.01.2023	(0.0163)	4.3071	-	-	-	-	(0.1852)
18.01.2023	(0.0163)	4.1635	-	-	-	-	(0.1852)
17.01.2023	(0.0163)	4.0594	-	-	-	-	(0.1852)
16.01.2023	(0.0163)	4.0503	-	-	-	-	(0.1852)
15.01.2023	(0.0163)	4.0411	-	-	-	-	(0.1852)
14.01.2023	(0.0163)	4.0411	-	-	-	-	(0.1852)
13.01.2023	(0.0163)	4.0411	-	-	-	-	(0.1852)
12.01.2023	(0.0163)	3.8883	-	-	-	-	(0.1852)
11.01.2023	(0.0163)	3.8784	-	-	-	-	(0.1852)
10.01.2023	(0.0163)	3.8687	-	-	-	-	(0.1852)
09.01.2023	(0.0163)	3.8593	-	-	-	-	(0.1852)
08.01.2023	(0.0163)	3.8499	-	-	-	-	(0.1852)
07.01.2023	(0.0163)	3.8499	-	-	-	-	(0.1852)
06.01.2023	(0.0163)	3.8499	-	-	-	-	(0.1852)
05.01.2023	(0.0163)	3.8226	-	-	-	-	(0.1852)
04.01.2023	(0.0163)	3.8135	-	-	-	-	(0.1443)
03.01.2023	(0.0163)	3.8046	-	-	-	-	(0.1443)
02.01.2023	(0.0163)	3.7957	-	-	-	-	(0.1443)
01.01.2023	(0.0163)	3.7957	-	-	-	-	(0.1443)
31.12.2022	(0.0163)	3.7957	-	-	-	-	(0.1443)

Table of cumulative daily income and expenses arising to investors in the Fund.

DATE	INTEREST		INTEREST	EQUITIES		MISCELLANEOUS	EXPENSES
	Foreign Interest Expense	Foreign Interest Income	UK Interest Income	Foreign Dividend Income	UK Dividend Income	Miscellaneous	Allowable expenses of management
30.12.2022	(0.0163)	3.7700	-	-	-	-	(0.1443)
29.12.2022	(0.0163)	3.7700	-	-	-	-	(0.1443)
28.12.2022	(0.0163)	3.7615	-	-	-	-	(0.1443)
27.12.2022	(0.0163)	3.7530	-	-	-	-	(0.1443)
26.12.2022	(0.0163)	3.7444	-	-	-	-	(0.1443)
25.12.2022	(0.0163)	3.7444	-	-	-	-	(0.1443)
24.12.2022	(0.0163)	3.7444	-	-	-	-	(0.1443)
23.12.2022	(0.0163)	3.7444	-	-	-	-	(0.1443)
22.12.2022	(0.0163)	3.7084	-	-	-	-	(0.1443)
21.12.2022	(0.0163)	3.6995	-	-	-	-	(0.1443)
20.12.2022	(0.0163)	3.6718	-	-	-	-	(0.1443)
19.12.2022	(0.0163)	3.6630	-	-	-	-	(0.1443)
18.12.2022	(0.0163)	3.6543	-	-	-	-	(0.1443)
17.12.2022	(0.0163)	3.6543	-	-	-	-	(0.1443)
16.12.2022	(0.0163)	3.6543	-	-	-	-	(0.1443)
15.12.2022	(0.0163)	3.6202	-	-	-	-	(0.1443)
14.12.2022	(0.0163)	3.6157	-	-	-	-	(0.1443)
13.12.2022	(0.0163)	3.5282	-	-	-	-	(0.1443)
12.12.2022	(0.0163)	3.5205	-	-	-	-	(0.1443)
11.12.2022	(0.0163)	2.7273	-	-	-	-	(0.1443)
10.12.2022	(0.0163)	2.7273	-	-	-	-	(0.1443)
09.12.2022	(0.0163)	2.7273	-	-	-	-	(0.1443)
08.12.2022	(0.0163)	2.7881	-	-	-	-	(0.1443)
07.12.2022	(0.0163)	2.7807	-	-	-	-	(0.1443)
06.12.2022	(0.0163)	2.7188	-	-	-	-	(0.1443)
05.12.2022	(0.0163)	2.6914	-	-	-	-	(0.1443)
04.12.2022	(0.0163)	2.6845	-	-	-	-	(0.1059)
03.12.2022	(0.0163)	2.6845	-	-	-	-	(0.1059)
02.12.2022	(0.0163)	2.6845	-	-	-	-	(0.1059)
01.12.2022	(0.0163)	2.4123	-	-	-	-	(0.1059)
30.11.2022	(0.0163)	2.4056	-	-	-	-	(0.1059)
29.11.2022	(0.0163)	2.3496	-	-	-	-	(0.1059)
28.11.2022	(0.0163)	2.2705	-	-	-	-	(0.1059)
27.11.2022	(0.0163)	2.0756	-	-	-	-	(0.1059)
26.11.2022	(0.0163)	2.0756	-	-	-	-	(0.1059)
25.11.2022	(0.0163)	2.0756	-	-	-	-	(0.1059)
24.11.2022	(0.0163)	1.9333	-	-	-	-	(0.1059)
23.11.2022	(0.0163)	1.8975	-	-	-	-	(0.1059)
22.11.2022	(0.0163)	1.8923	-	-	-	-	(0.1059)
21.11.2022	(0.0163)	1.5447	-	-	-	-	(0.1059)
20.11.2022	(0.0163)	1.5396	-	-	-	-	(0.1059)
19.11.2022	(0.0163)	1.5396	-	-	-	-	(0.1059)
18.11.2022	(0.0163)	1.5396	-	-	-	-	(0.1059)
17.11.2022	(0.0163)	1.5257	-	-	-	-	(0.1059)
16.11.2022	(0.0163)	1.5211	-	-	-	-	(0.1059)
15.11.2022	(0.0163)	1.2456	-	-	-	-	(0.1059)
14.11.2022	(0.0163)	1.2413	-	-	-	-	(0.1059)
13.11.2022	(0.0163)	1.2422	-	-	-	-	(0.1059)
12.11.2022	(0.0163)	1.2422	-	-	-	-	(0.1059)
11.11.2022	(0.0163)	1.2422	-	-	-	-	(0.1059)
10.11.2022	(0.0163)	1.1423	-	-	-	-	(0.1059)
09.11.2022	(0.0163)	1.1360	-	-	-	-	(0.1059)
08.11.2022	(0.0163)	1.1060	-	-	-	-	(0.1059)
07.11.2022	(0.0163)	1.1022	-	-	-	-	(0.1059)
06.11.2022	(0.0163)	1.0812	-	-	-	-	(0.1059)
05.11.2022	(0.0163)	1.0812	-	-	-	-	(0.1059)
04.11.2022	(0.0163)	1.0812	-	-	-	-	(0.1059)
03.11.2022	(0.0163)	1.0420	-	-	-	-	(0.0725)
02.11.2022	(0.0163)	1.0710	-	-	-	-	(0.0725)
01.11.2022	(0.0163)	0.9577	-	-	-	-	(0.0725)
31.10.2022	(0.0163)	0.5412	-	-	-	-	(0.0725)
30.10.2022	(0.0163)	0.4985	-	-	-	-	(0.0725)
29.10.2022	(0.0163)	0.4985	-	-	-	-	(0.0725)
28.10.2022	(0.0163)	0.4985	-	-	-	-	(0.0725)
27.10.2022	(0.0163)	0.3863	-	-	-	-	(0.0725)
26.10.2022	(0.0163)	0.6056	-	-	-	-	(0.0720)
25.10.2022	(0.0163)	0.6021	-	-	-	-	(0.0720)
24.10.2022	(0.0163)	0.5388	-	-	-	-	(0.0720)
23.10.2022	(0.0163)	0.5372	-	-	-	-	(0.0720)
22.10.2022	(0.0163)	0.5372	-	-	-	-	(0.0720)
21.10.2022	(0.0163)	0.5372	-	-	-	-	(0.0720)
20.10.2022	(0.0163)	0.5334	-	-	-	-	(0.0720)
19.10.2022	(0.0163)	0.5253	-	-	-	-	(0.0720)
18.10.2022	(0.0163)	0.4899	-	-	-	-	(0.0720)
17.10.2022	(0.0163)	0.4567	-	-	-	-	(0.0720)
16.10.2022	(0.0163)	0.4448	-	-	-	-	(0.0720)
15.10.2022	(0.0163)	0.4448	-	-	-	-	(0.0720)
14.10.2022	(0.0163)	0.4448	-	-	-	-	(0.0720)
13.10.2022	(0.0163)	0.3714	-	-	-	-	(0.0374)
12.10.2022	(0.0163)	0.2842	-	-	-	-	(0.0374)
11.10.2022	(0.0163)	0.3062	-	-	-	-	(0.0374)
10.10.2022	(0.0163)	0.3060	-	-	-	-	(0.0374)
09.10.2022	(0.0163)	0.3060	-	-	-	-	(0.0374)
08.10.2022	(0.0163)	0.3060	-	-	-	-	(0.0374)
07.10.2022	(0.0163)	0.3060	-	-	-	-	(0.0374)
06.10.2022	(0.0163)	0.3024	-	-	-	-	(0.0374)
05.10.2022	(0.0163)	0.3021	-	-	-	-	(0.0374)
04.10.2022	(0.0163)	(0.0007)	-	-	-	-	-
03.10.2022	(0.0163)	(0.0004)	-	-	-	-	-
02.10.2022	-	-	-	-	-	-	-
01.10.2022	-	-	-	-	-	-	-

Sovereign Short-Term Money Market CHF - UK REPORTING FUND STATUS

Annual Report - Sovereign Short-Term Money Market CHF P DY

For the period from 1 October 2022 to 30 September 2023

The Fund has obtained UK Reporting Fund status and this report is provided to investors in accordance with the Offshore Funds (Tax) Regulations 2009 to enable investors to meet their UK tax obligations.

The Fund is treated as a Transparent Reporting Fund and as such is treated as tax transparent for income tax purposes and opaque for capital gains tax purposes for UK investors.

For tax purposes the Funds' income and expenses are deemed to arise directly in the hands of UK investors when they arise to the Fund, but capital returns from the underlying investments held by the Fund are not taxed when they are realised and instead a taxable capital gain or loss arises when the units in the Fund are disposed of.

The Fund does not operate equalisation for UK tax reporting purposes, and all amounts are reported without equalisation.

Fund	Sovereign Short-Term Money Market CHF		Distributions paid in respect of the period (per unit)	19.15 CHF
Unit	P DY	HMRC share class reference	Ex date	27.11.2023
ISIN	CH0038724818	P0057-0011	Value date	29.11.2023

Report to Individual Investors

This report is prepared for investors who are UK tax resident and UK domiciled and subject to income tax. Investors subject to UK Corporation Tax should refer to the Report to Corporate Investors.

Cumulative income and expenses per unit for the reporting period

From 1 October 2022 to 5 April 2023

	Per Unit (CHF)
INTEREST	
Foreign Interest Expense	(0.0186)
Foreign Interest Income	7.8301
UK Interest Income	-
EQUITIES	
Foreign Dividend Income	-
UK Dividend Income	-
MISCELLANEOUS	
Miscellaneous	-
EXPENSES	
Allowable expenses of management	(0.3381)

From 6 April 2023 to 30 September 2023

	Per Unit (CHF)
INTEREST	
Foreign Interest Expense	-
Foreign Interest Income	11.2530
UK Interest Income	-
EQUITIES	
Foreign Dividend Income	-
UK Dividend Income	-
MISCELLANEOUS	
Miscellaneous	-
EXPENSES	
Allowable expenses of management	(0.2841)
EXCESS REPORTABLE INCOME	
Excess Reportable Income from holdings in Reporting Offshore Funds	-
Excess Reportable Income from holdings in Non-Reporting Offshore Funds	-
Interest from Deep Discount Securities	0.1243

How investors should use this information:

The above figures are shown on a cumulative basis for investors who have held units throughout the entire period, reported in CHF. For investors who bought or sold units during the reporting period a table of the income and expenses arising on a daily basis is provided separately below.

An investor who has held units throughout the entire period should take the income or expense per unit stated above and multiply this figure by the number of units held to calculate the income and expenses to be reported for UK income tax purposes for the relevant income tax period.

An investor who bought/sold units part way through the period should calculate their taxable income and expense figures by taking the cumulative income figure from the table below at the date of disposal and subtracting the income figure at the date of acquisition. Where the units were held prior to the start of the period but sold part way through the period, the investor should just take the cumulative figure at the date of disposal. The income or expense can be allocated to the appropriate income tax period by adjusting for the cumulative income or expense at 5 April.

Investors holding units in the fund as at 30 September 2023 should also include any "Excess Reportable Income" in their tax returns, which is calculated by taking the excess reportable income per unit amounts reported above and multiplying by the number of units held at 30 September 2023. The excess amounts arise on the fund distribution date, which is 31 March 2024.

The Fund remains a reporting fund as at the date of this report.

Note 1: Interest income per unit includes adjustments required under the "Accrued Income Scheme" in respect of interest purchased and sold included within the capital price of debt securities.

Note 2: Expenses per unit are based on the total expenses of management incurred by the Fund. Certain investors may be able to claim tax relief for management expenses incurred by the Fund.

Note 3: On disposal of units, investors should consider whether any distributions made during their holding period affect the base cost of the units disposed for UK capital gains tax purposes.

Note 4: The annual fair value movement in relation to the DDS held by the Fund has been calculated and reported as additional excess reportable income per unit from DDS to investors holding units at the end of the reporting period. If there was a fair value loss this has been carried forward to future periods and no DDS adjustment has been reported. Where any excess reportable income per unit from DDS amounts are reported above, these arise on the fund distribution date which is 31 March 2024.

The information provided above is not intended to constitute legal, tax or investment advice, and investors are advised to seek their own advice on the tax consequences of an investment in the Fund.

Table of cumulative daily income and expenses arising to investors in the Fund.

DATE	INTEREST	INTEREST	INTEREST	EQUITIES	EQUITIES	MISCELLANEOUS	EXPENSES
	Foreign Interest Expense	Foreign Interest Income	UK Interest Income	Foreign Dividend Income	UK Dividend Income	Miscellaneous	Allowable expenses of management
30.09.2023	(0.0186)	19.0831	-	-	-	-	(0.6222)
29.09.2023	(0.0186)	19.1835	-	-	-	-	(0.6222)
28.09.2023	(0.0186)	(0.0186)	(0.0186)	-	-	-	(0.6222)
27.09.2023	(0.0186)	19.1190	-	-	-	-	(0.6222)
26.09.2023	(0.0186)	19.0206	-	-	-	-	(0.6222)
25.09.2023	(0.0186)	18.9898	-	-	-	-	(0.6222)
24.09.2023	(0.0186)	19.0095	-	-	-	-	(0.6222)
23.09.2023	(0.0186)	19.0095	-	-	-	-	(0.6222)
22.09.2023	(0.0186)	19.0095	-	-	-	-	(0.6222)
21.09.2023	(0.0186)	18.7894	-	-	-	-	(0.6222)
20.09.2023	(0.0186)	18.7365	-	-	-	-	(0.6222)
19.09.2023	(0.0186)	18.6664	-	-	-	-	(0.6039)
18.09.2023	(0.0186)	18.1734	-	-	-	-	(0.6039)
17.09.2023	(0.0186)	18.0584	-	-	-	-	(0.6039)
16.09.2023	(0.0186)	18.0584	-	-	-	-	(0.6039)
15.09.2023	(0.0186)	18.0584	-	-	-	-	(0.6039)
14.09.2023	(0.0186)	17.7614	-	-	-	-	(0.6039)
13.09.2023	(0.0186)	17.7225	-	-	-	-	(0.6039)
12.09.2023	(0.0186)	17.6350	-	-	-	-	(0.6039)
11.09.2023	(0.0186)	17.4471	-	-	-	-	(0.6039)
10.09.2023	(0.0186)	17.4215	-	-	-	-	(0.6039)
09.09.2023	(0.0186)	17.4215	-	-	-	-	(0.6039)
08.09.2023	(0.0186)	17.4215	-	-	-	-	(0.6039)
07.09.2023	(0.0186)	17.2432	-	-	-	-	(0.6039)
06.09.2023	(0.0186)	17.2273	-	-	-	-	(0.6039)
05.09.2023	(0.0186)	16.9580	-	-	-	-	(0.6039)
04.09.2023	(0.0186)	16.9452	-	-	-	-	(0.5465)
03.09.2023	(0.0186)	16.4838	-	-	-	-	(0.5465)
02.09.2023	(0.0186)	16.4838	-	-	-	-	(0.5465)
01.09.2023	(0.0186)	16.4838	-	-	-	-	(0.5465)
31.08.2023	(0.0186)	16.0763	-	-	-	-	(0.5465)
30.08.2023	(0.0186)	15.9093	-	-	-	-	(0.5465)
29.08.2023	(0.0186)	15.9057	-	-	-	-	(0.5465)
28.08.2023	(0.0186)	15.8938	-	-	-	-	(0.5465)
27.08.2023	(0.0186)	15.7819	-	-	-	-	(0.5465)
26.08.2023	(0.0186)	15.7819	-	-	-	-	(0.5465)
25.08.2023	(0.0186)	15.7819	-	-	-	-	(0.5465)
24.08.2023	(0.0186)	15.6134	-	-	-	-	(0.5465)
23.08.2023	(0.0186)	15.5528	-	-	-	-	(0.5465)
22.08.2023	(0.0186)	15.5423	-	-	-	-	(0.5465)
21.08.2023	(0.0186)	15.5314	-	-	-	-	(0.5465)
20.08.2023	(0.0186)	15.5128	-	-	-	-	(0.5465)
19.08.2023	(0.0186)	15.5128	-	-	-	-	(0.5465)
18.08.2023	(0.0186)	15.5128	-	-	-	-	(0.5465)
17.08.2023	(0.0186)	15.2650	-	-	-	-	(0.5465)
16.08.2023	(0.0186)	15.2541	-	-	-	-	(0.5465)
15.08.2023	(0.0186)	15.1853	-	-	-	-	(0.5465)
14.08.2023	(0.0186)	15.0326	-	-	-	-	(0.5465)
13.08.2023	(0.0186)	14.9722	-	-	-	-	(0.5465)
12.08.2023	(0.0186)	14.9722	-	-	-	-	(0.5465)
11.08.2023	(0.0186)	14.9722	-	-	-	-	(0.5465)
10.08.2023	(0.0186)	14.9406	-	-	-	-	(0.5465)
09.08.2023	(0.0186)	14.8376	-	-	-	-	(0.5465)
08.08.2023	(0.0186)	14.6743	-	-	-	-	(0.5465)
07.08.2023	(0.0186)	14.5475	-	-	-	-	(0.5465)
06.08.2023	(0.0186)	14.5304	-	-	-	-	(0.5465)
05.08.2023	(0.0186)	14.5304	-	-	-	-	(0.5465)
04.08.2023	(0.0186)	14.5304	-	-	-	-	(0.5465)
03.08.2023	(0.0186)	13.7239	-	-	-	-	(0.4880)
02.08.2023	(0.0186)	13.7117	-	-	-	-	(0.4880)
01.08.2023	(0.0186)	13.7121	-	-	-	-	(0.4880)
31.07.2023	(0.0186)	13.5883	-	-	-	-	(0.4880)
30.07.2023	(0.0186)	13.5626	-	-	-	-	(0.4880)
29.07.2023	(0.0186)	13.5626	-	-	-	-	(0.4880)
28.07.2023	(0.0186)	13.5626	-	-	-	-	(0.4880)
27.07.2023	(0.0186)	13.5215	-	-	-	-	(0.4880)
26.07.2023	(0.0186)	13.5111	-	-	-	-	(0.4880)
25.07.2023	(0.0186)	13.5001	-	-	-	-	(0.4880)
24.07.2023	(0.0186)	13.4892	-	-	-	-	(0.4880)
23.07.2023	(0.0186)	13.4722	-	-	-	-	(0.4880)
22.07.2023	(0.0186)	13.4722	-	-	-	-	(0.4880)
21.07.2023	(0.0186)	13.4722	-	-	-	-	(0.4880)
20.07.2023	(0.0186)	13.2834	-	-	-	-	(0.4880)
19.07.2023	(0.0186)	13.2717	-	-	-	-	(0.4880)
18.07.2023	(0.0186)	13.2602	-	-	-	-	(0.4880)
17.07.2023	(0.0186)	13.1646	-	-	-	-	(0.4880)
16.07.2023	(0.0186)	13.1455	-	-	-	-	(0.4880)
15.07.2023	(0.0186)	13.1455	-	-	-	-	(0.4880)
14.07.2023	(0.0186)	13.1455	-	-	-	-	(0.4880)
13.07.2023	(0.0186)	13.1205	-	-	-	-	(0.4880)
12.07.2023	(0.0186)	13.1123	-	-	-	-	(0.4880)
11.07.2023	(0.0186)	13.0646	-	-	-	-	(0.4880)
10.07.2023	(0.0186)	12.8197	-	-	-	-	(0.4880)
09.07.2023	(0.0186)	12.7525	-	-	-	-	(0.4880)
08.07.2023	(0.0186)	12.7525	-	-	-	-	(0.4880)
07.07.2023	(0.0186)	12.7525	-	-	-	-	(0.4880)
06.07.2023	(0.0186)	12.5915	-	-	-	-	(0.4880)
05.07.2023	(0.0186)	12.4277	-	-	-	-	(0.4880)
04.07.2023	(0.0186)	12.4185	-	-	-	-	(0.4273)
03.07.2023	(0.0186)	12.1100	-	-	-	-	(0.4273)

Table of cumulative daily income and expenses arising to investors in the Fund.

DATE	INTEREST	INTEREST	INTEREST	EQUITIES	EQUITIES	MISCELLANEOUS	EXPENSES
	Foreign Interest Expense	Foreign Interest Income	UK Interest Income	Foreign Dividend Income	UK Dividend Income	Miscellaneous	Allowable expenses of management
02.07.2023	(0.0186)	11.9397	-	-	-	-	(0.4273)
01.07.2023	(0.0186)	11.9397	-	-	-	-	(0.4273)
30.06.2023	(0.0186)	11.9397	-	-	-	-	(0.4273)
29.06.2023	(0.0186)	11.9158	-	-	-	-	(0.4273)
28.06.2023	(0.0186)	11.9044	-	-	-	-	(0.4273)
27.06.2023	(0.0186)	11.9084	-	-	-	-	(0.4273)
26.06.2023	(0.0186)	11.7587	-	-	-	-	(0.4273)
25.06.2023	(0.0186)	12.0747	-	-	-	-	(0.4273)
24.06.2023	(0.0186)	12.0747	-	-	-	-	(0.4273)
23.06.2023	(0.0186)	12.0747	-	-	-	-	(0.4273)
22.06.2023	(0.0186)	11.8537	-	-	-	-	(0.4273)
21.06.2023	(0.0186)	11.7927	-	-	-	-	(0.4273)
20.06.2023	(0.0186)	11.7789	-	-	-	-	(0.4273)
19.06.2023	(0.0186)	11.7207	-	-	-	-	(0.4273)
18.06.2023	(0.0186)	11.6184	-	-	-	-	(0.4273)
17.06.2023	(0.0186)	11.6184	-	-	-	-	(0.4273)
16.06.2023	(0.0186)	11.6184	-	-	-	-	(0.4273)
15.06.2023	(0.0186)	11.5889	-	-	-	-	(0.4273)
14.06.2023	(0.0186)	11.5777	-	-	-	-	(0.4273)
13.06.2023	(0.0186)	11.3785	-	-	-	-	(0.4273)
12.06.2023	(0.0186)	11.3668	-	-	-	-	(0.4273)
11.06.2023	(0.0186)	11.1988	-	-	-	-	(0.4273)
10.06.2023	(0.0186)	11.1988	-	-	-	-	(0.4273)
09.06.2023	(0.0186)	11.1988	-	-	-	-	(0.4273)
08.06.2023	(0.0186)	11.0492	-	-	-	-	(0.4273)
07.06.2023	(0.0186)	11.0382	-	-	-	-	(0.4273)
06.06.2023	(0.0186)	11.0273	-	-	-	-	(0.4273)
05.06.2023	(0.0186)	10.9515	-	-	-	-	(0.4273)
04.06.2023	(0.0186)	10.9340	-	-	-	-	(0.3770)
03.06.2023	(0.0186)	10.9340	-	-	-	-	(0.3770)
02.06.2023	(0.0186)	10.9340	-	-	-	-	(0.3770)
01.06.2023	(0.0186)	10.6177	-	-	-	-	(0.3770)
31.05.2023	(0.0186)	10.3412	-	-	-	-	(0.3770)
30.05.2023	(0.0186)	10.3304	-	-	-	-	(0.3770)
29.05.2023	(0.0186)	10.3305	-	-	-	-	(0.3770)
28.05.2023	(0.0186)	10.3204	-	-	-	-	(0.3770)
27.05.2023	(0.0186)	10.3204	-	-	-	-	(0.3770)
26.05.2023	(0.0186)	10.3204	-	-	-	-	(0.3770)
25.05.2023	(0.0186)	10.1000	-	-	-	-	(0.3770)
24.05.2023	(0.0186)	9.9495	-	-	-	-	(0.3770)
23.05.2023	(0.0186)	9.9388	-	-	-	-	(0.3770)
22.05.2023	(0.0186)	9.7111	-	-	-	-	(0.3770)
21.05.2023	(0.0186)	9.7064	-	-	-	-	(0.3770)
20.05.2023	(0.0186)	9.7064	-	-	-	-	(0.3770)
19.05.2023	(0.0186)	9.7064	-	-	-	-	(0.3770)
18.05.2023	(0.0186)	9.6834	-	-	-	-	(0.3770)
17.05.2023	(0.0186)	9.6781	-	-	-	-	(0.3770)
16.05.2023	(0.0186)	9.6297	-	-	-	-	(0.3770)
15.05.2023	(0.0186)	9.6110	-	-	-	-	(0.3770)
14.05.2023	(0.0186)	9.5947	-	-	-	-	(0.3770)
13.05.2023	(0.0186)	9.5947	-	-	-	-	(0.3770)
12.05.2023	(0.0186)	9.5947	-	-	-	-	(0.3770)
11.05.2023	(0.0186)	9.5508	-	-	-	-	(0.3770)
10.05.2023	(0.0186)	9.5416	-	-	-	-	(0.3770)
09.05.2023	(0.0186)	9.5110	-	-	-	-	(0.3770)
08.05.2023	(0.0186)	9.2861	-	-	-	-	(0.3770)
07.05.2023	(0.0186)	9.3318	-	-	-	-	(0.3770)
06.05.2023	(0.0186)	9.3318	-	-	-	-	(0.3770)
05.05.2023	(0.0186)	9.3318	-	-	-	-	(0.3770)
04.05.2023	(0.0186)	9.3074	-	-	-	-	(0.3770)
03.05.2023	(0.0186)	8.9839	-	-	-	-	(0.3381)
02.05.2023	(0.0186)	8.9676	-	-	-	-	(0.3381)
01.05.2023	(0.0186)	8.9601	-	-	-	-	(0.3381)
30.04.2023	(0.0186)	8.8208	-	-	-	-	(0.3381)
29.04.2023	(0.0186)	8.6288	-	-	-	-	(0.3381)
28.04.2023	(0.0186)	8.6288	-	-	-	-	(0.3381)
27.04.2023	(0.0186)	8.6288	-	-	-	-	(0.3381)
26.04.2023	(0.0186)	8.6196	-	-	-	-	(0.3381)
25.04.2023	(0.0186)	8.6123	-	-	-	-	(0.3381)
24.04.2023	(0.0186)	8.5095	-	-	-	-	(0.3381)
23.04.2023	(0.0186)	7.3370	-	-	-	-	(0.3381)
22.04.2023	(0.0186)	7.3370	-	-	-	-	(0.3381)
21.04.2023	(0.0186)	7.3370	-	-	-	-	(0.3381)
20.04.2023	(0.0186)	7.3203	-	-	-	-	(0.3381)
19.04.2023	(0.0186)	7.3126	-	-	-	-	(0.3381)
18.04.2023	(0.0186)	7.3056	-	-	-	-	(0.3381)
17.04.2023	(0.0186)	7.2985	-	-	-	-	(0.3381)
16.04.2023	(0.0186)	7.2872	-	-	-	-	(0.3381)
15.04.2023	(0.0186)	7.2872	-	-	-	-	(0.3381)
14.04.2023	(0.0186)	7.2872	-	-	-	-	(0.3381)
13.04.2023	(0.0186)	7.0593	-	-	-	-	(0.3381)
12.04.2023	(0.0186)	7.9640	-	-	-	-	(0.3381)
11.04.2023	(0.0186)	8.0511	-	-	-	-	(0.3381)
10.04.2023	(0.0186)	8.0471	-	-	-	-	(0.3381)
09.04.2023	(0.0186)	8.0471	-	-	-	-	(0.3381)
08.04.2023	(0.0186)	8.0471	-	-	-	-	(0.3381)
07.04.2023	(0.0186)	8.0471	-	-	-	-	(0.3381)
06.04.2023	(0.0186)	7.9589	-	-	-	-	(0.3381)
05.04.2023	(0.0186)	7.8301	-	-	-	-	(0.3381)
04.04.2023	(0.0186)	7.8246	-	-	-	-	(0.3054)
03.04.2023	(0.0186)	7.6870	-	-	-	-	(0.3054)
02.04.2023	(0.0163)	7.6457	-	-	-	-	(0.3054)

Table of cumulative daily income and expenses arising to investors in the Fund.

DATE	INTEREST	INTEREST	INTEREST	EQUITIES	EQUITIES	MISCELLANEOUS	EXPENSES
	Foreign Interest Expense	Foreign Interest Income	UK Interest Income	Foreign Dividend Income	UK Dividend Income	Miscellaneous	Allowable expenses of management
01.04.2023	(0.0163)	7.6457	-	-	-	-	(0.3054)
31.03.2023	(0.0163)	7.6457	-	-	-	-	(0.3054)
30.03.2023	(0.0163)	7.4561	-	-	-	-	(0.3054)
29.03.2023	(0.0163)	7.4543	-	-	-	-	(0.3054)
28.03.2023	(0.0163)	7.4486	-	-	-	-	(0.3054)
27.03.2023	(0.0163)	7.4169	-	-	-	-	(0.3054)
26.03.2023	(0.0163)	7.4072	-	-	-	-	(0.3054)
25.03.2023	(0.0163)	7.4072	-	-	-	-	(0.3054)
24.03.2023	(0.0163)	7.4072	-	-	-	-	(0.3054)
23.03.2023	(0.0163)	7.4009	-	-	-	-	(0.3054)
22.03.2023	(0.0163)	7.3614	-	-	-	-	(0.3054)
21.03.2023	(0.0163)	7.3583	-	-	-	-	(0.3054)
20.03.2023	(0.0163)	7.1879	-	-	-	-	(0.3054)
19.03.2023	(0.0163)	7.1829	-	-	-	-	(0.3054)
18.03.2023	(0.0163)	7.1829	-	-	-	-	(0.3054)
17.03.2023	(0.0163)	7.1829	-	-	-	-	(0.3054)
16.03.2023	(0.0163)	6.8672	-	-	-	-	(0.3054)
15.03.2023	(0.0163)	6.8640	-	-	-	-	(0.3054)
14.03.2023	(0.0163)	6.8612	-	-	-	-	(0.3054)
13.03.2023	(0.0163)	6.8575	-	-	-	-	(0.3054)
12.03.2023	(0.0163)	6.7336	-	-	-	-	(0.3054)
11.03.2023	(0.0163)	6.7336	-	-	-	-	(0.3054)
10.03.2023	(0.0163)	6.7336	-	-	-	-	(0.3054)
09.03.2023	(0.0163)	6.4863	-	-	-	-	(0.3054)
08.03.2023	(0.0163)	6.4821	-	-	-	-	(0.3054)
07.03.2023	(0.0163)	6.4773	-	-	-	-	(0.3054)
06.03.2023	(0.0163)	6.4240	-	-	-	-	(0.3054)
05.03.2023	(0.0163)	6.4115	-	-	-	-	(0.3054)
04.03.2023	(0.0163)	6.4115	-	-	-	-	(0.3054)
03.03.2023	(0.0163)	6.4115	-	-	-	-	(0.3054)
02.03.2023	(0.0163)	6.0252	-	-	-	-	(0.2631)
01.03.2023	(0.0163)	5.4378	-	-	-	-	(0.2631)
28.02.2023	(0.0163)	5.4043	-	-	-	-	(0.2631)
27.02.2023	(0.0163)	5.2873	-	-	-	-	(0.2631)
26.02.2023	(0.0163)	5.2804	-	-	-	-	(0.2631)
25.02.2023	(0.0163)	5.2804	-	-	-	-	(0.2631)
24.02.2023	(0.0163)	5.2804	-	-	-	-	(0.2631)
23.02.2023	(0.0163)	5.2657	-	-	-	-	(0.2631)
22.02.2023	(0.0163)	5.2600	-	-	-	-	(0.2631)
21.02.2023	(0.0163)	5.2538	-	-	-	-	(0.2631)
20.02.2023	(0.0163)	5.2477	-	-	-	-	(0.2631)
19.02.2023	(0.0163)	5.2398	-	-	-	-	(0.2631)
18.02.2023	(0.0163)	5.2398	-	-	-	-	(0.2631)
17.02.2023	(0.0163)	5.2398	-	-	-	-	(0.2631)
16.02.2023	(0.0163)	4.9970	-	-	-	-	(0.2631)
15.02.2023	(0.0163)	4.9909	-	-	-	-	(0.2631)
14.02.2023	(0.0163)	4.9849	-	-	-	-	(0.2631)
13.02.2023	(0.0163)	4.9792	-	-	-	-	(0.2631)
12.02.2023	(0.0163)	4.9715	-	-	-	-	(0.2631)
11.02.2023	(0.0163)	4.9715	-	-	-	-	(0.2631)
10.02.2023	(0.0163)	4.9715	-	-	-	-	(0.2631)
09.02.2023	(0.0163)	4.9547	-	-	-	-	(0.2631)
08.02.2023	(0.0163)	4.9486	-	-	-	-	(0.2631)
07.02.2023	(0.0163)	4.9425	-	-	-	-	(0.2631)
06.02.2023	(0.0163)	4.8864	-	-	-	-	(0.2631)
05.02.2023	(0.0163)	4.8779	-	-	-	-	(0.2631)
04.02.2023	(0.0163)	4.8779	-	-	-	-	(0.2631)
03.02.2023	(0.0163)	4.8779	-	-	-	-	(0.2631)
02.02.2023	(0.0163)	4.6330	-	-	-	-	(0.2134)
01.02.2023	(0.0163)	4.6257	-	-	-	-	(0.2134)
31.01.2023	(0.0163)	4.6186	-	-	-	-	(0.2134)
30.01.2023	(0.0163)	4.6122	-	-	-	-	(0.2134)
29.01.2023	(0.0163)	4.6113	-	-	-	-	(0.2134)
28.01.2023	(0.0163)	4.6113	-	-	-	-	(0.2134)
27.01.2023	(0.0163)	4.6113	-	-	-	-	(0.2134)
26.01.2023	(0.0163)	4.5882	-	-	-	-	(0.2134)
25.01.2023	(0.0163)	4.5802	-	-	-	-	(0.2134)
24.01.2023	(0.0163)	4.3565	-	-	-	-	(0.2134)
23.01.2023	(0.0163)	4.3468	-	-	-	-	(0.2134)
22.01.2023	(0.0163)	4.3357	-	-	-	-	(0.2134)
21.01.2023	(0.0163)	4.3357	-	-	-	-	(0.2134)
20.01.2023	(0.0163)	4.3357	-	-	-	-	(0.2134)
19.01.2023	(0.0163)	4.3078	-	-	-	-	(0.2134)
18.01.2023	(0.0163)	4.1641	-	-	-	-	(0.2134)
17.01.2023	(0.0163)	4.0600	-	-	-	-	(0.2134)
16.01.2023	(0.0163)	4.0509	-	-	-	-	(0.2134)
15.01.2023	(0.0163)	4.0417	-	-	-	-	(0.2134)
14.01.2023	(0.0163)	4.0417	-	-	-	-	(0.2134)
13.01.2023	(0.0163)	4.0417	-	-	-	-	(0.2134)
12.01.2023	(0.0163)	3.8889	-	-	-	-	(0.2134)
11.01.2023	(0.0163)	3.8790	-	-	-	-	(0.2134)
10.01.2023	(0.0163)	3.8692	-	-	-	-	(0.2134)
09.01.2023	(0.0163)	3.8599	-	-	-	-	(0.2134)
08.01.2023	(0.0163)	3.8505	-	-	-	-	(0.2134)
07.01.2023	(0.0163)	3.8505	-	-	-	-	(0.2134)
06.01.2023	(0.0163)	3.8505	-	-	-	-	(0.2134)
05.01.2023	(0.0163)	3.8231	-	-	-	-	(0.2134)
04.01.2023	(0.0163)	3.8141	-	-	-	-	(0.1655)
03.01.2023	(0.0163)	3.8052	-	-	-	-	(0.1655)
02.01.2023	(0.0163)	3.7963	-	-	-	-	(0.1655)
01.01.2023	(0.0163)	3.7963	-	-	-	-	(0.1655)
31.12.2022	(0.0163)	3.7963	-	-	-	-	(0.1655)

Table of cumulative daily income and expenses arising to investors in the Fund.

DATE	INTEREST	INTEREST	INTEREST	EQUITIES	EQUITIES	MISCELLANEOUS	EXPENSES
	Foreign Interest Expense	Foreign Interest Income	UK Interest Income	Foreign Dividend Income	UK Dividend Income	Miscellaneous	Allowable expenses of management
30.12.2022	(0.0163)	3.7706	-	-	-	-	(0.1655)
29.12.2022	(0.0163)	3.7706	-	-	-	-	(0.1655)
28.12.2022	(0.0163)	3.7620	-	-	-	-	(0.1655)
27.12.2022	(0.0163)	3.7536	-	-	-	-	(0.1655)
26.12.2022	(0.0163)	3.7449	-	-	-	-	(0.1655)
25.12.2022	(0.0163)	3.7449	-	-	-	-	(0.1655)
24.12.2022	(0.0163)	3.7449	-	-	-	-	(0.1655)
23.12.2022	(0.0163)	3.7449	-	-	-	-	(0.1655)
22.12.2022	(0.0163)	3.7090	-	-	-	-	(0.1655)
21.12.2022	(0.0163)	3.7000	-	-	-	-	(0.1655)
20.12.2022	(0.0163)	3.6723	-	-	-	-	(0.1655)
19.12.2022	(0.0163)	3.6636	-	-	-	-	(0.1655)
18.12.2022	(0.0163)	3.6548	-	-	-	-	(0.1655)
17.12.2022	(0.0163)	3.6548	-	-	-	-	(0.1655)
16.12.2022	(0.0163)	3.6548	-	-	-	-	(0.1655)
15.12.2022	(0.0163)	3.6207	-	-	-	-	(0.1655)
14.12.2022	(0.0163)	3.6162	-	-	-	-	(0.1655)
13.12.2022	(0.0163)	3.5287	-	-	-	-	(0.1655)
12.12.2022	(0.0163)	3.5210	-	-	-	-	(0.1655)
11.12.2022	(0.0163)	2.7276	-	-	-	-	(0.1655)
10.12.2022	(0.0163)	2.7276	-	-	-	-	(0.1655)
09.12.2022	(0.0163)	2.7276	-	-	-	-	(0.1655)
08.12.2022	(0.0163)	2.7885	-	-	-	-	(0.1655)
07.12.2022	(0.0163)	2.7811	-	-	-	-	(0.1655)
06.12.2022	(0.0163)	2.7192	-	-	-	-	(0.1655)
05.12.2022	(0.0163)	2.6918	-	-	-	-	(0.1655)
04.12.2022	(0.0163)	2.6848	-	-	-	-	(0.1205)
03.12.2022	(0.0163)	2.6848	-	-	-	-	(0.1205)
02.12.2022	(0.0163)	2.6848	-	-	-	-	(0.1205)
01.12.2022	(0.0163)	2.4126	-	-	-	-	(0.1205)
30.11.2022	(0.0163)	2.4058	-	-	-	-	(0.1205)
29.11.2022	(0.0163)	2.3499	-	-	-	-	(0.1205)
28.11.2022	(0.0163)	2.2707	-	-	-	-	(0.1205)
27.11.2022	(0.0163)	2.0758	-	-	-	-	(0.1205)
26.11.2022	(0.0163)	2.0758	-	-	-	-	(0.1205)
25.11.2022	(0.0163)	2.0758	-	-	-	-	(0.1205)
24.11.2022	(0.0163)	1.9335	-	-	-	-	(0.1205)
23.11.2022	(0.0163)	1.8977	-	-	-	-	(0.1205)
22.11.2022	(0.0163)	1.8925	-	-	-	-	(0.1205)
21.11.2022	(0.0163)	1.5449	-	-	-	-	(0.1205)
20.11.2022	(0.0163)	1.5397	-	-	-	-	(0.1205)
19.11.2022	(0.0163)	1.5397	-	-	-	-	(0.1205)
18.11.2022	(0.0163)	1.5397	-	-	-	-	(0.1205)
17.11.2022	(0.0163)	1.5259	-	-	-	-	(0.1205)
16.11.2022	(0.0163)	1.5213	-	-	-	-	(0.1205)
15.11.2022	(0.0163)	1.2458	-	-	-	-	(0.1205)
14.11.2022	(0.0163)	1.2414	-	-	-	-	(0.1205)
13.11.2022	(0.0163)	1.2424	-	-	-	-	(0.1205)
12.11.2022	(0.0163)	1.2424	-	-	-	-	(0.1205)
11.11.2022	(0.0163)	1.2424	-	-	-	-	(0.1205)
10.11.2022	(0.0163)	1.1425	-	-	-	-	(0.1205)
09.11.2022	(0.0163)	1.1362	-	-	-	-	(0.1205)
08.11.2022	(0.0163)	1.1061	-	-	-	-	(0.1205)
07.11.2022	(0.0163)	1.1023	-	-	-	-	(0.1205)
06.11.2022	(0.0163)	1.0813	-	-	-	-	(0.1205)
05.11.2022	(0.0163)	1.0813	-	-	-	-	(0.1205)
04.11.2022	(0.0163)	1.0813	-	-	-	-	(0.1205)
03.11.2022	(0.0163)	1.0421	-	-	-	-	(0.0785)
02.11.2022	(0.0163)	1.0711	-	-	-	-	(0.0785)
01.11.2022	(0.0163)	0.9578	-	-	-	-	(0.0785)
31.10.2022	(0.0163)	0.5413	-	-	-	-	(0.0785)
30.10.2022	(0.0163)	0.4986	-	-	-	-	(0.0785)
29.10.2022	(0.0163)	0.4986	-	-	-	-	(0.0785)
28.10.2022	(0.0163)	0.4986	-	-	-	-	(0.0785)
27.10.2022	(0.0163)	0.3864	-	-	-	-	(0.0785)
26.10.2022	(0.0163)	0.6056	-	-	-	-	(0.0780)
25.10.2022	(0.0163)	0.6022	-	-	-	-	(0.0780)
24.10.2022	(0.0163)	0.5388	-	-	-	-	(0.0780)
23.10.2022	(0.0163)	0.5372	-	-	-	-	(0.0780)
22.10.2022	(0.0163)	0.5372	-	-	-	-	(0.0780)
21.10.2022	(0.0163)	0.5372	-	-	-	-	(0.0780)
20.10.2022	(0.0163)	0.5334	-	-	-	-	(0.0780)
19.10.2022	(0.0163)	0.5254	-	-	-	-	(0.0780)
18.10.2022	(0.0163)	0.4900	-	-	-	-	(0.0780)
17.10.2022	(0.0163)	0.4567	-	-	-	-	(0.0780)
16.10.2022	(0.0163)	0.4449	-	-	-	-	(0.0780)
15.10.2022	(0.0163)	0.4449	-	-	-	-	(0.0780)
14.10.2022	(0.0163)	0.4449	-	-	-	-	(0.0780)
13.10.2022	(0.0163)	0.3714	-	-	-	-	(0.0434)
12.10.2022	(0.0163)	0.2842	-	-	-	-	(0.0434)
11.10.2022	(0.0163)	0.3063	-	-	-	-	(0.0434)
10.10.2022	(0.0163)	0.3060	-	-	-	-	(0.0434)
09.10.2022	(0.0163)	0.3060	-	-	-	-	(0.0434)
08.10.2022	(0.0163)	0.3060	-	-	-	-	(0.0434)
07.10.2022	(0.0163)	0.3060	-	-	-	-	(0.0434)
06.10.2022	(0.0163)	0.3025	-	-	-	-	(0.0434)
05.10.2022	(0.0163)	0.3021	-	-	-	-	(0.0434)
04.10.2022	(0.0163)	(0.0007)	-	-	-	-	-
03.10.2022	(0.0163)	(0.0004)	-	-	-	-	-
02.10.2022	-	-	-	-	-	-	-
01.10.2022	-	-	-	-	-	-	-

PICTET CH-SOVEREIGN SHORT-TERM MONEY MARKET USD - UK REPORTING FUND STATUS

Annual Report - PICTET CH-SOVEREIGN SHORT-TERM MONEY MARKET USD - I DY

For the period from 1 October 2022 to 30 September 2023

The Fund has obtained UK Reporting Fund status and this report is provided to investors in accordance with the Offshore Funds (Tax) Regulations 2009 to enable investors to meet their UK tax obligations.

The Fund is treated as a Transparent Reporting Fund and as such is treated as tax transparent for income tax purposes and opaque for capital gains tax purposes for UK investors.

For tax purposes the Funds' income and expenses are deemed to arise directly in the hands of UK investors when they arise to the Fund, but capital returns from the underlying investments held by the Fund are not taxed when they are realised and instead a taxable capital gain or loss arises when the units in the Fund are disposed of.

The Fund does not operate equalisation for UK tax reporting purposes, and all amounts are reported without equalisation.

Fund	PICTET CH-SOVEREIGN SHORT-TERM MONEY MARKET USD		Distributions paid in respect of the period (per unit)	29.65 USD
Unit	I DY	HMRC share class reference	Ex date	27.11.2023
ISIN	CH0038911647	P0057-0016	Value date	29.11.2023

Report to Individual Investors

This report is prepared for investors who are UK tax resident and UK domiciled and subject to income tax. Investors subject to UK Corporation Tax should refer to the Report to Corporate Investors.

Cumulative income and expenses per unit for the reporting period

From 1 October 2022 to 5 April 2023

	Per Unit (USD)
INTEREST	
Foreign Interest Expense	-
Foreign Interest Income	10.3565
UK Interest Income	-
EQUITIES	
Foreign Dividend Income	-
UK Dividend Income	-
MISCELLANEOUS	
Miscellaneous	-
EXPENSES	
Allowable expenses of management	(0.7917)

From 6 April 2023 to 30 September 2023

	Per Unit (USD)
INTEREST	
Foreign Interest Expense	-
Foreign Interest Income	18.8017
UK Interest Income	0.0071
EQUITIES	
Foreign Dividend Income	-
UK Dividend Income	-
MISCELLANEOUS	
Miscellaneous	-
EXPENSES	
Allowable expenses of management	(0.7610)
EXCESS REPORTABLE INCOME	
Excess Reportable Income from holdings in Reporting Offshore Funds	-
Excess Reportable Income from holdings in Non-Reporting Offshore Funds	-
Interest from Deep Discount Securities	-

How investors should use this information:

The above figures are shown on a cumulative basis for investors who have held units throughout the entire period, reported in USD. For investors who bought or sold units during the reporting period a table of the income and expenses arising on a daily basis is provided separately below.

An investor who has held units throughout the entire period should take the income or expense per unit stated above and multiply this figure by the number of units held to calculate the income and expenses to be reported for UK income tax purposes for the relevant income tax period.

An investor who bought/sold units part way through the period should calculate their taxable income and expense figures by taking the cumulative income figure from the table below at the date of disposal and subtracting the income figure at the date of acquisition. Where the units were held prior to the start of the period but sold part way through the period, the investor should just take the cumulative figure at the date of disposal. The income or expense can be allocated to the appropriate income tax period by adjusting for the cumulative income or expense at 5 April.

Investors holding units in the fund as at 30 September 2023 should also include any "Excess Reportable Income" in their tax returns, which is calculated by taking the excess reportable income per unit amounts reported above and multiplying by the number of units held at 30 September 2023. The excess amounts arise on the fund distribution date, which is 31 March 2024.

The Fund remains a reporting fund as at the date of this report.

Note 1: Interest income per unit includes adjustments required under the "Accrued Income Scheme" in respect of interest purchased and sold included within the capital price of debt securities.

Note 2: Expenses per unit are based on the total expenses of management incurred by the Fund. Certain investors may be able to claim tax relief for management expenses incurred by the Fund.

Note 3: On disposal of units, investors should consider whether any distributions made during their holding period affect the base cost of the units disposed for UK capital gains tax purposes.

Note 4: The annual fair value movement in relation to the DDS held by the Fund has been calculated and reported as additional excess reportable income per unit from DDS to investors holding units at the end of the reporting period. If there was a fair value loss this has been carried forward to future periods and no DDS adjustment has been reported. Where any excess reportable income per unit from DDS amounts are reported above, these arise on the fund distribution date which is 31 March 2024.

The information provided above is not intended to constitute legal, tax or investment advice, and investors are advised to seek their own advice on the tax consequences of an investment in the Fund.

Table of cumulative daily income and expenses arising to investors in the Fund.

DATE	INTEREST	INTEREST	INTEREST	EQUITIES	EQUITIES	MISCELLANEOUS	EXPENSES
	Foreign Interest Expense	Foreign Interest Income	UK Interest Income	Foreign Dividend Income	UK Dividend Income	Miscellaneous	Allowable expenses of management
30.09.2023	-	29.1582	0.0071	-	-	-	(1.5528)
29.09.2023	-	29.0981	0.0071	-	-	-	(1.5528)
28.09.2023	-	29.0981	0.0071	-	-	-	(1.5528)
27.09.2023	-	-	-	-	-	-	(1.5528)
26.09.2023	-	28.7065	0.0071	-	-	-	(1.5528)
25.09.2023	-	28.6743	0.0071	-	-	-	(1.5528)
24.09.2023	-	28.6313	0.0071	-	-	-	(1.5528)
23.09.2023	-	28.6313	0.0071	-	-	-	(1.5528)
22.09.2023	-	28.6313	0.0071	-	-	-	(1.5528)
21.09.2023	-	28.3708	0.0071	-	-	-	(1.5528)
20.09.2023	-	28.1527	0.0071	-	-	-	(1.5528)
19.09.2023	-	27.9645	0.0071	-	-	-	(1.5253)
18.09.2023	-	26.8623	0.0071	-	-	-	(1.5253)
17.09.2023	-	26.7715	(0.0071)	-	-	-	(1.5253)
16.09.2023	-	26.7715	(0.0071)	-	-	-	(1.5253)
15.09.2023	-	26.7715	(0.0071)	-	-	-	(1.5253)
14.09.2023	-	26.5907	(0.0071)	-	-	-	(1.5253)
13.09.2023	-	26.5388	(0.0071)	-	-	-	(1.5253)
12.09.2023	-	26.3874	(0.0071)	-	-	-	(1.5253)
11.09.2023	-	26.2989	(0.0071)	-	-	-	(1.5253)
10.09.2023	-	26.2562	(0.0071)	-	-	-	(1.5253)
09.09.2023	-	26.2562	(0.0071)	-	-	-	(1.5253)
08.09.2023	-	26.2562	(0.0071)	-	-	-	(1.5253)
07.09.2023	-	25.7858	(0.0071)	-	-	-	(1.5253)
06.09.2023	-	25.7588	(0.0071)	-	-	-	(1.5253)
05.09.2023	-	25.3905	(0.0071)	-	-	-	(1.5253)
04.09.2023	-	24.9823	(0.0071)	-	-	-	(1.3726)
03.09.2023	-	24.9210	(0.0071)	-	-	-	(1.3726)
02.09.2023	-	24.9210	(0.0071)	-	-	-	(1.3726)
01.09.2023	-	24.9210	(0.0071)	-	-	-	(1.3726)
31.08.2023	-	24.4474	(0.0071)	-	-	-	(1.3726)
30.08.2023	-	24.4083	(0.0071)	-	-	-	(1.3726)
29.08.2023	-	24.3922	(0.0071)	-	-	-	(1.3726)
28.08.2023	-	24.3695	(0.0071)	-	-	-	(1.3726)
27.08.2023	-	24.1781	(0.0071)	-	-	-	(1.3726)
26.08.2023	-	24.1781	(0.0071)	-	-	-	(1.3726)
25.08.2023	-	24.1781	(0.0071)	-	-	-	(1.3726)
24.08.2023	-	24.0004	(0.0071)	-	-	-	(1.3726)
23.08.2023	-	23.8672	(0.0071)	-	-	-	(1.3726)
22.08.2023	-	23.8443	(0.0071)	-	-	-	(1.3726)
21.08.2023	-	23.8220	(0.0071)	-	-	-	(1.3726)
20.08.2023	-	23.6069	(0.0071)	-	-	-	(1.3726)
19.08.2023	-	23.6069	(0.0071)	-	-	-	(1.3726)
18.08.2023	-	23.6069	(0.0071)	-	-	-	(1.3726)
17.08.2023	-	23.3304	(0.0071)	-	-	-	(1.3726)
16.08.2023	-	22.4915	(0.0071)	-	-	-	(1.3726)
15.08.2023	-	22.2984	(0.0071)	-	-	-	(1.3726)
14.08.2023	-	22.0682	(0.0071)	-	-	-	(1.3726)
13.08.2023	-	22.0215	(0.0071)	-	-	-	(1.3726)
12.08.2023	-	22.0215	(0.0071)	-	-	-	(1.3726)
11.08.2023	-	22.0215	(0.0071)	-	-	-	(1.3726)
10.08.2023	-	21.9826	(0.0071)	-	-	-	(1.3726)
09.08.2023	-	21.8008	(0.0071)	-	-	-	(1.3726)
08.08.2023	-	21.5520	(0.0071)	-	-	-	(1.3726)
07.08.2023	-	21.2958	(0.0071)	-	-	-	(1.3726)
06.08.2023	-	21.2287	(0.0071)	-	-	-	(1.3726)
05.08.2023	-	21.2287	(0.0071)	-	-	-	(1.3726)
04.08.2023	-	21.2287	(0.0071)	-	-	-	(1.3726)
03.08.2023	-	20.2380	(0.0071)	-	-	-	(1.2297)
02.08.2023	-	20.2172	(0.0071)	-	-	-	(1.2297)
01.08.2023	-	20.1433	(0.0071)	-	-	-	(1.2297)
31.07.2023	-	19.9765	(0.0071)	-	-	-	(1.2297)
30.07.2023	-	19.9424	(0.0071)	-	-	-	(1.2297)
29.07.2023	-	19.9424	(0.0071)	-	-	-	(1.2297)
28.07.2023	-	19.9424	(0.0071)	-	-	-	(1.2297)
27.07.2023	-	19.9162	(0.0071)	-	-	-	(1.2297)
26.07.2023	-	19.8962	(0.0071)	-	-	-	(1.2297)
25.07.2023	-	19.8769	(0.0071)	-	-	-	(1.2297)
24.07.2023	-	19.8577	(0.0071)	-	-	-	(1.2297)
23.07.2023	-	19.7366	(0.0071)	-	-	-	(1.2297)
22.07.2023	-	19.7366	(0.0071)	-	-	-	(1.2297)
21.07.2023	-	19.7366	(0.0071)	-	-	-	(1.2297)
20.07.2023	-	19.6015	(0.0071)	-	-	-	(1.2297)
19.07.2023	-	19.5863	(0.0071)	-	-	-	(1.2297)
18.07.2023	-	19.5624	(0.0071)	-	-	-	(1.2297)
17.07.2023	-	19.5406	(0.0071)	-	-	-	(1.2297)
16.07.2023	-	19.4857	(0.0071)	-	-	-	(1.2297)
15.07.2023	-	19.4857	(0.0071)	-	-	-	(1.2297)
14.07.2023	-	19.4857	(0.0071)	-	-	-	(1.2297)
13.07.2023	-	19.4482	(0.0071)	-	-	-	(1.2297)
12.07.2023	-	19.4223	(0.0071)	-	-	-	(1.2297)
11.07.2023	-	19.3347	(0.0071)	-	-	-	(1.2297)
10.07.2023	-	18.9512	(0.0071)	-	-	-	(1.2297)
09.07.2023	-	18.7178	(0.0071)	-	-	-	(1.2297)
08.07.2023	-	18.7178	(0.0071)	-	-	-	(1.2297)
07.07.2023	-	18.7178	(0.0071)	-	-	-	(1.2297)
06.07.2023	-	18.6127	(0.0071)	-	-	-	(1.2297)
05.07.2023	-	18.3848	(0.0071)	-	-	-	(1.2297)
04.07.2023	-	18.4019	(0.0071)	-	-	-	(1.0600)
03.07.2023	-	18.1649	(0.0071)	-	-	-	(1.0600)
02.07.2023	-	18.0873	(0.0071)	-	-	-	(1.0600)
01.07.2023	-	18.0873	(0.0071)	-	-	-	(1.0600)
30.06.2023	-	18.0873	(0.0071)	-	-	-	(1.0600)
29.06.2023	-	18.2449	(0.0071)	-	-	-	(1.0600)
28.06.2023	-	18.0135	(0.0071)	-	-	-	(1.0600)
27.06.2023	-	17.9916	-	-	-	-	(1.0600)
26.06.2023	-	17.7460	-	-	-	-	(1.0600)
25.06.2023	-	17.7023	-	-	-	-	(1.0600)

DATE	INTEREST	INTEREST	INTEREST	EQUITIES	EQUITIES	MISCELLANEOUS	EXPENSES
	Foreign Interest Expense	Foreign Interest Income	UK Interest Income	Foreign Dividend Income	UK Dividend Income	Miscellaneous	Allowable expenses of management
24.06.2023	-	17.7023	-	-	-	-	(1.0600)
23.06.2023	-	17.7023	-	-	-	-	(1.0600)
22.06.2023	-	17.4545	-	-	-	-	(1.0600)
21.06.2023	-	17.4314	-	-	-	-	(1.0600)
20.06.2023	-	17.3710	-	-	-	-	(1.0600)
19.06.2023	-	17.3571	-	-	-	-	(1.0600)
18.06.2023	-	17.1890	-	-	-	-	(1.0600)
17.06.2023	-	17.1890	-	-	-	-	(1.0600)
16.06.2023	-	17.1890	-	-	-	-	(1.0600)
15.06.2023	-	17.0394	-	-	-	-	(1.0600)
14.06.2023	-	17.0158	-	-	-	-	(1.0600)
13.06.2023	-	16.7624	-	-	-	-	(1.0600)
12.06.2023	-	16.7398	-	-	-	-	(1.0600)
11.06.2023	-	16.5999	-	-	-	-	(1.0600)
10.06.2023	-	16.5999	-	-	-	-	(1.0600)
09.06.2023	-	16.5999	-	-	-	-	(1.0600)
08.06.2023	-	16.3843	-	-	-	-	(1.0600)
07.06.2023	-	16.3671	-	-	-	-	(1.0600)
06.06.2023	-	16.3430	-	-	-	-	(1.0600)
05.06.2023	-	16.1751	-	-	-	-	(1.0600)
04.06.2023	-	16.1234	-	-	-	-	(0.8987)
03.06.2023	-	16.1234	-	-	-	-	(0.8987)
02.06.2023	-	16.1234	-	-	-	-	(0.8987)
01.06.2023	-	15.7638	-	-	-	-	(0.8987)
31.05.2023	-	15.7403	-	-	-	-	(0.8987)
30.05.2023	-	15.6099	-	-	-	-	(0.8987)
29.05.2023	-	15.6096	-	-	-	-	(0.8987)
28.05.2023	-	15.5840	-	-	-	-	(0.8987)
27.05.2023	-	15.5840	-	-	-	-	(0.8987)
26.05.2023	-	15.5840	-	-	-	-	(0.8987)
25.05.2023	-	15.0482	-	-	-	-	(0.8987)
24.05.2023	-	14.8698	-	-	-	-	(0.8987)
23.05.2023	-	14.8488	-	-	-	-	(0.8987)
22.05.2023	-	14.5475	-	-	-	-	(0.8987)
21.05.2023	-	14.5278	-	-	-	-	(0.8987)
20.05.2023	-	14.5278	-	-	-	-	(0.8987)
19.05.2023	-	14.5278	-	-	-	-	(0.8987)
18.05.2023	-	14.3711	-	-	-	-	(0.8987)
17.05.2023	-	14.0788	-	-	-	-	(0.8987)
16.05.2023	-	14.0460	-	-	-	-	(0.8987)
15.05.2023	-	14.0186	-	-	-	-	(0.8987)
14.05.2023	-	13.9670	-	-	-	-	(0.8987)
13.05.2023	-	13.9670	-	-	-	-	(0.8987)
12.05.2023	-	13.9670	-	-	-	-	(0.8987)
11.05.2023	-	13.9268	-	-	-	-	(0.8987)
10.05.2023	-	13.9050	-	-	-	-	(0.8987)
09.05.2023	-	13.8560	-	-	-	-	(0.8987)
08.05.2023	-	13.5357	-	-	-	-	(0.8987)
07.05.2023	-	13.4666	-	-	-	-	(0.8987)
06.05.2023	-	13.4666	-	-	-	-	(0.8987)
05.05.2023	-	13.4666	-	-	-	-	(0.8987)
04.05.2023	-	13.4210	-	-	-	-	(0.8987)
03.05.2023	-	12.8248	-	-	-	-	(0.7917)
02.05.2023	-	12.7904	-	-	-	-	(0.7917)
01.05.2023	-	12.7753	-	-	-	-	(0.7917)
30.04.2023	-	12.7059	-	-	-	-	(0.7917)
29.04.2023	-	12.3672	-	-	-	-	(0.7917)
28.04.2023	-	12.3672	-	-	-	-	(0.7917)
27.04.2023	-	12.3672	-	-	-	-	(0.7917)
26.04.2023	-	12.3446	-	-	-	-	(0.7917)
25.04.2023	-	12.3131	-	-	-	-	(0.7917)
24.04.2023	-	11.9460	-	-	-	-	(0.7917)
23.04.2023	-	10.8592	-	-	-	-	(0.7917)
22.04.2023	-	10.8592	-	-	-	-	(0.7917)
21.04.2023	-	10.8592	-	-	-	-	(0.7917)
20.04.2023	-	10.8224	-	-	-	-	(0.7917)
19.04.2023	-	10.8003	-	-	-	-	(0.7917)
18.04.2023	-	10.7791	-	-	-	-	(0.7917)
17.04.2023	-	10.7601	-	-	-	-	(0.7917)
16.04.2023	-	10.7145	-	-	-	-	(0.7917)
15.04.2023	-	10.7145	-	-	-	-	(0.7917)
14.04.2023	-	10.7145	-	-	-	-	(0.7917)
13.04.2023	-	10.4319	-	-	-	-	(0.7917)
12.04.2023	-	10.7236	-	-	-	-	(0.7917)
11.04.2023	-	10.6634	-	-	-	-	(0.7917)
10.04.2023	-	10.7289	-	-	-	-	(0.7917)
09.04.2023	-	10.7289	-	-	-	-	(0.7917)
08.04.2023	-	10.7289	-	-	-	-	(0.7917)
07.04.2023	-	10.7289	-	-	-	-	(0.7917)
06.04.2023	-	10.5052	-	-	-	-	(0.7917)
05.04.2023	-	10.3565	-	-	-	-	(0.7917)
04.04.2023	-	10.3361	-	-	-	-	(0.6680)
03.04.2023	-	10.1065	-	-	-	-	(0.6680)
02.04.2023	-	10.0711	-	-	-	-	(0.6680)
01.04.2023	-	10.0711	-	-	-	-	(0.6680)
31.03.2023	-	10.0711	-	-	-	-	(0.6680)
30.03.2023	-	9.8991	-	-	-	-	(0.6680)
29.03.2023	-	9.8927	-	-	-	-	(0.6680)
28.03.2023	-	9.8794	-	-	-	-	(0.6680)
27.03.2023	-	9.8259	-	-	-	-	(0.6680)
26.03.2023	-	9.7977	-	-	-	-	(0.6680)
25.03.2023	-	9.7977	-	-	-	-	(0.6680)
24.03.2023	-	9.7977	-	-	-	-	(0.6680)
23.03.2023	-	9.6955	-	-	-	-	(0.6680)
22.03.2023	-	9.6633	-	-	-	-	(0.6680)
21.03.2023	-	9.5744	-	-	-	-	(0.6680)
20.03.2023	-	9.2854	-	-	-	-	(0.6680)
19.03.2023	-	9.2119	-	-	-	-	(0.6680)
18.03.2023	-	9.2119	-	-	-	-	(0.6680)
17.03.2023	-	9.2119	-	-	-	-	(0.6680)
16.03.2023	-	9.0704	-	-	-	-	(0.6680)
15.03.2023	-	9.0571	-	-	-	-	(0.6680)

DATE	INTEREST	INTEREST	INTEREST	EQUITIES	EQUITIES	MISCELLANEOUS	EXPENSES
	Foreign Interest Expense	Foreign Interest Income	UK Interest Income	Foreign Dividend Income	UK Dividend Income	Miscellaneous	Allowable expenses of management
14.03.2023	-	9.0404	-	-	-	-	(0.6680)
13.03.2023	-	8.8772	-	-	-	-	(0.6680)
12.03.2023	-	8.7945	-	-	-	-	(0.6680)
11.03.2023	-	8.7945	-	-	-	-	(0.6680)
10.03.2023	-	8.7945	-	-	-	-	(0.6680)
09.03.2023	-	8.5742	-	-	-	-	(0.6680)
08.03.2023	-	8.5588	-	-	-	-	(0.6680)
07.03.2023	-	8.5459	-	-	-	-	(0.6680)
06.03.2023	-	8.2802	-	-	-	-	(0.6680)
05.03.2023	-	8.1677	-	-	-	-	(0.6680)
04.03.2023	-	8.1677	-	-	-	-	(0.6680)
03.03.2023	-	8.1677	-	-	-	-	(0.6680)
02.03.2023	-	7.5735	-	-	-	-	(0.5611)
01.03.2023	-	7.2905	-	-	-	-	(0.5611)
28.02.2023	-	7.2747	-	-	-	-	(0.5611)
27.02.2023	-	7.1081	-	-	-	-	(0.5611)
26.02.2023	-	7.0812	-	-	-	-	(0.5611)
25.02.2023	-	7.0812	-	-	-	-	(0.5611)
24.02.2023	-	7.0812	-	-	-	-	(0.5611)
23.02.2023	-	6.9780	-	-	-	-	(0.5611)
22.02.2023	-	6.9644	-	-	-	-	(0.5611)
21.02.2023	-	6.8412	-	-	-	-	(0.5611)
20.02.2023	-	6.8351	-	-	-	-	(0.5611)
19.02.2023	-	6.7765	-	-	-	-	(0.5611)
18.02.2023	-	6.7765	-	-	-	-	(0.5611)
17.02.2023	-	6.7765	-	-	-	-	(0.5611)
16.02.2023	-	6.5850	-	-	-	-	(0.5611)
15.02.2023	-	6.5146	-	-	-	-	(0.5611)
14.02.2023	-	6.4998	-	-	-	-	(0.5611)
13.02.2023	-	6.4857	-	-	-	-	(0.5611)
12.02.2023	-	6.3561	-	-	-	-	(0.5611)
11.02.2023	-	6.3561	-	-	-	-	(0.5611)
10.02.2023	-	6.3561	-	-	-	-	(0.5611)
09.02.2023	-	6.1904	-	-	-	-	(0.5611)
08.02.2023	-	6.2718	-	-	-	-	(0.5611)
07.02.2023	-	6.2585	-	-	-	-	(0.5611)
06.02.2023	-	6.2488	-	-	-	-	(0.5611)
05.02.2023	-	6.1569	-	-	-	-	(0.5611)
04.02.2023	-	6.1569	-	-	-	-	(0.5611)
03.02.2023	-	6.1569	-	-	-	-	(0.5611)
02.02.2023	-	5.8122	-	-	-	-	(0.4295)
01.02.2023	-	5.7961	-	-	-	-	(0.4295)
31.01.2023	-	5.7595	-	-	-	-	(0.4295)
30.01.2023	-	5.6347	-	-	-	-	(0.4295)
29.01.2023	-	5.6173	-	-	-	-	(0.4295)
28.01.2023	-	5.6173	-	-	-	-	(0.4295)
27.01.2023	-	5.6173	-	-	-	-	(0.4295)
26.01.2023	-	5.5925	-	-	-	-	(0.4295)
25.01.2023	-	5.5785	-	-	-	-	(0.4295)
24.01.2023	-	5.2430	-	-	-	-	(0.4295)
23.01.2023	-	5.2054	-	-	-	-	(0.4295)
22.01.2023	-	5.1819	-	-	-	-	(0.4295)
21.01.2023	-	5.1819	-	-	-	-	(0.4295)
20.01.2023	-	5.1819	-	-	-	-	(0.4295)
19.01.2023	-	4.7873	-	-	-	-	(0.4295)
18.01.2023	-	4.6805	-	-	-	-	(0.4295)
17.01.2023	-	4.6509	-	-	-	-	(0.4295)
16.01.2023	-	4.8450	-	-	-	-	(0.4295)
15.01.2023	-	4.6242	-	-	-	-	(0.4295)
14.01.2023	-	4.6242	-	-	-	-	(0.4295)
13.01.2023	-	4.6242	-	-	-	-	(0.4295)
12.01.2023	-	3.9463	-	-	-	-	(0.4295)
11.01.2023	-	3.6412	-	-	-	-	(0.4295)
10.01.2023	-	3.6213	-	-	-	-	(0.4295)
09.01.2023	-	3.6043	-	-	-	-	(0.4295)
08.01.2023	-	3.4979	-	-	-	-	(0.4295)
07.01.2023	-	3.4979	-	-	-	-	(0.4295)
06.01.2023	-	3.4979	-	-	-	-	(0.4295)
05.01.2023	-	3.3602	-	-	-	-	(0.4295)
04.01.2023	-	3.3473	-	-	-	-	(0.3311)
03.01.2023	-	3.3380	-	-	-	-	(0.3311)
02.01.2023	-	3.3334	-	-	-	-	(0.3311)
01.01.2023	-	3.2800	-	-	-	-	(0.3311)
31.12.2022	-	3.2800	-	-	-	-	(0.3311)
30.12.2022	-	3.1812	-	-	-	-	(0.3311)
29.12.2022	-	3.1812	-	-	-	-	(0.3311)
28.12.2022	-	3.1670	-	-	-	-	(0.3311)
27.12.2022	-	3.4314	-	-	-	-	(0.3311)
26.12.2022	-	3.4256	-	-	-	-	(0.3311)
25.12.2022	-	3.4013	-	-	-	-	(0.3311)
24.12.2022	-	3.4013	-	-	-	-	(0.3311)
23.12.2022	-	3.4013	-	-	-	-	(0.3311)
22.12.2022	-	3.3249	-	-	-	-	(0.3311)
21.12.2022	-	3.3202	-	-	-	-	(0.3311)
20.12.2022	-	3.2229	-	-	-	-	(0.3311)
19.12.2022	-	3.2134	-	-	-	-	(0.3311)
18.12.2022	-	3.1881	-	-	-	-	(0.3311)
17.12.2022	-	3.1881	-	-	-	-	(0.3311)
16.12.2022	-	3.1881	-	-	-	-	(0.3311)
15.12.2022	-	3.1599	-	-	-	-	(0.3311)
14.12.2022	-	3.1474	-	-	-	-	(0.3311)
13.12.2022	-	3.0616	-	-	-	-	(0.3311)
12.12.2022	-	3.0266	-	-	-	-	(0.3311)
11.12.2022	-	2.9911	-	-	-	-	(0.3311)
10.12.2022	-	2.9911	-	-	-	-	(0.3311)
09.12.2022	-	2.9911	-	-	-	-	(0.3311)
08.12.2022	-	3.0399	-	-	-	-	(0.3311)
07.12.2022	-	3.0340	-	-	-	-	(0.3311)
06.12.2022	-	2.9233	-	-	-	-	(0.3311)
05.12.2022	-	2.8886	-	-	-	-	(0.3311)
04.12.2022	-	2.8694	-	-	-	-	(0.2569)
03.12.2022	-	2.8694	-	-	-	-	(0.2569)

DATE	INTEREST	INTEREST	INTEREST	EQUITIES	EQUITIES	MISCELLANEOUS	EXPENSES
	Foreign Interest Expense	Foreign Interest Income	UK Interest Income	Foreign Dividend Income	UK Dividend Income	Miscellaneous	Allowable expenses of management
02.12.2022	-	2.8694	-	-	-	-	(0.2569)
01.12.2022	-	2.5286	-	-	-	-	(0.2569)
30.11.2022	-	2.5167	-	-	-	-	(0.2569)
29.11.2022	-	2.3513	-	-	-	-	(0.2569)
28.11.2022	-	2.3169	-	-	-	-	(0.2569)
27.11.2022	-	2.1549	-	-	-	-	(0.2569)
26.11.2022	-	2.1549	-	-	-	-	(0.2569)
25.11.2022	-	2.1549	-	-	-	-	(0.2569)
24.11.2022	-	1.9638	-	-	-	-	(0.2569)
23.11.2022	-	2.0036	-	-	-	-	(0.2569)
22.11.2022	-	1.9887	-	-	-	-	(0.2569)
21.11.2022	-	1.5232	-	-	-	-	(0.2569)
20.11.2022	-	1.3255	-	-	-	-	(0.2569)
19.11.2022	-	1.3255	-	-	-	-	(0.2569)
18.11.2022	-	1.3255	-	-	-	-	(0.2569)
17.11.2022	-	1.4061	-	-	-	-	(0.2569)
16.11.2022	-	1.4004	-	-	-	-	(0.2569)
15.11.2022	-	1.1209	-	-	-	-	(0.2569)
14.11.2022	-	1.1001	-	-	-	-	(0.2569)
13.11.2022	-	1.0065	-	-	-	-	(0.2569)
12.11.2022	-	1.0065	-	-	-	-	(0.2569)
11.11.2022	-	1.0065	-	-	-	-	(0.2569)
10.11.2022	-	1.0848	-	-	-	-	(0.2569)
09.11.2022	-	1.0676	-	-	-	-	(0.2569)
08.11.2022	-	1.0614	-	-	-	-	(0.2569)
07.11.2022	-	1.0448	-	-	-	-	(0.2569)
06.11.2022	-	1.0094	-	-	-	-	(0.2569)
05.11.2022	-	1.0094	-	-	-	-	(0.2569)
04.11.2022	-	1.0094	-	-	-	-	(0.2569)
03.11.2022	-	0.9847	-	-	-	-	(0.1480)
02.11.2022	-	0.9793	-	-	-	-	(0.1480)
01.11.2022	-	0.9537	-	-	-	-	(0.1480)
31.10.2022	-	0.8998	-	-	-	-	(0.1480)
30.10.2022	-	0.5702	-	-	-	-	(0.1480)
29.10.2022	-	0.5702	-	-	-	-	(0.1480)
28.10.2022	-	0.5702	-	-	-	-	(0.1480)
27.10.2022	-	0.4231	-	-	-	-	(0.1480)
26.10.2022	-	0.4114	-	-	-	-	(0.1475)
25.10.2022	-	0.4015	-	-	-	-	(0.1475)
24.10.2022	-	0.3938	-	-	-	-	(0.1475)
23.10.2022	-	0.4914	-	-	-	-	(0.1475)
22.10.2022	-	0.4914	-	-	-	-	(0.1475)
21.10.2022	-	0.4914	-	-	-	-	(0.1475)
20.10.2022	-	0.4814	-	-	-	-	(0.1475)
19.10.2022	-	0.4629	-	-	-	-	(0.1475)
18.10.2022	-	0.3824	-	-	-	-	(0.1475)
17.10.2022	-	0.3408	-	-	-	-	(0.1475)
16.10.2022	-	0.3038	-	-	-	-	(0.1475)
15.10.2022	-	0.3038	-	-	-	-	(0.1475)
14.10.2022	-	0.3038	-	-	-	-	(0.1475)
13.10.2022	-	0.2259	-	-	-	-	(0.1475)
12.10.2022	-	0.1134	-	-	-	-	(0.1475)
11.10.2022	-	0.1089	-	-	-	-	(0.1475)
10.10.2022	-	0.1078	-	-	-	-	(0.1475)
09.10.2022	-	0.0892	-	-	-	-	(0.1475)
08.10.2022	-	0.0892	-	-	-	-	(0.1475)
07.10.2022	-	0.0892	-	-	-	-	(0.1475)
06.10.2022	-	0.0425	-	-	-	-	(0.1475)
05.10.2022	-	0.0360	-	-	-	-	(0.1475)
04.10.2022	-	0.0309	-	-	-	-	(0.0452)
03.10.2022	-	0.0273	-	-	-	-	-
02.10.2022	-	-	-	-	-	-	-
01.10.2022	-	-	-	-	-	-	-

PICTET CH-SOVEREIGN SHORT-TERM MONEY MARKET USD - UK REPORTING FUND STATUS

Annual Report - PICTET CH-SOVEREIGN SHORT-TERM MONEY MARKET USD - J DY

For the period from 1 October 2022 to 30 September 2023

The Fund has obtained UK Reporting Fund status and this report is provided to investors in accordance with the Offshore Funds (Tax) Regulations 2009 to enable investors to meet their UK tax obligations.

The Fund is treated as a Transparent Reporting Fund and as such is treated as tax transparent for income tax purposes and opaque for capital gains tax purposes for UK investors.

For tax purposes the Funds' income and expenses are deemed to arise directly in the hands of UK investors when they arise to the Fund, but capital returns from the underlying investments held by the Fund are not taxed when they are realised and instead a taxable capital gain or loss arises when the units in the Fund are disposed of.

The Fund does not operate equalisation for UK tax reporting purposes, and all amounts are reported without equalisation.

Fund	PICTET CH-SOVEREIGN SHORT-TERM MONEY MARKET USD		Distributions paid in respect of the period (per unit)	30.05 USD
Unit	J DY	HMRC share class reference	Ex date	27.11.2023
ISIN	CH0038911514	P0057-0017	Value date	29.11.2023

Report to Individual Investors

This report is prepared for investors who are UK tax resident and UK domiciled and subject to income tax. Investors subject to UK Corporation Tax should refer to the Report to Corporate Investors.

Cumulative income and expenses per unit for the reporting period

From 1 October 2022 to 5 April 2023

	Per Unit (USD)
INTEREST	
Foreign Interest Expense	-
Foreign Interest Income	10.3549
UK Interest Income	-
EQUITIES	
Foreign Dividend Income	-
UK Dividend Income	-
MISCELLANEOUS	
Miscellaneous	-
EXPENSES	
Allowable expenses of management	(0.6168)

From 6 April 2023 to 30 September 2023

	Per Unit (USD)
INTEREST	
Foreign Interest Expense	-
Foreign Interest Income	18.8009
UK Interest Income	0.0071
EQUITIES	
Foreign Dividend Income	-
UK Dividend Income	-
MISCELLANEOUS	
Miscellaneous	-
EXPENSES	
Allowable expenses of management	(0.5699)
EXCESS REPORTABLE INCOME	
Excess Reportable Income from holdings in Reporting Offshore Funds	-
Excess Reportable Income from holdings in Non-Reporting Offshore Funds	-
Interest from Deep Discount Securities	-

How investors should use this information:

The above figures are shown on a cumulative basis for investors who have held units throughout the entire period, reported in USD. For investors who bought or sold units during the reporting period a table of the income and expenses arising on a daily basis is provided separately below.

An investor who has held units throughout the entire period should take the income or expense per unit stated above and multiply this figure by the number of units held to calculate the income and expenses to be reported for UK income tax purposes for the relevant income tax period.

An investor who bought/sold units part way through the period should calculate their taxable income and expense figures by taking the cumulative income figure from the table below at the date of disposal and subtracting the income figure at the date of acquisition. Where the units were held prior to the start of the period but sold part way through the period, the investor should just take the cumulative figure at the date of disposal. The income or expense can be allocated to the appropriate income tax period by adjusting for the cumulative income or expense at 5 April.

Investors holding units in the fund as at 30 September 2023 should also include any "Excess Reportable Income" in their tax returns, which is calculated by taking the excess reportable income per unit amounts reported above and multiplying by the number of units held at 30 September 2023. The excess amounts arise on the fund distribution date, which is 31 March 2024.

The Fund remains a reporting fund as at the date of this report.

Note 1: Interest income per unit includes adjustments required under the "Accrued Income Scheme" in respect of interest purchased and sold included within the capital price of debt securities.

Note 2: Expenses per unit are based on the total expenses of management incurred by the Fund. Certain investors may be able to claim tax relief for management expenses incurred by the Fund.

Note 3: On disposal of units, investors should consider whether any distributions made during their holding period affect the base cost of the units disposed for UK capital gains tax purposes.

Note 4: The annual fair value movement in relation to the DDS held by the Fund has been calculated and reported as additional excess reportable income per unit from DDS to investors holding units at the end of the reporting period. If there was a fair value loss this has been carried forward to future periods and no DDS adjustment has been reported. Where any excess reportable income per unit from DDS amounts are reported above, these arise on the fund distribution date which is 31 March 2024.

The information provided above is not intended to constitute legal, tax or investment advice, and investors are advised to seek their own advice on the tax consequences of an investment in the Fund.

Table of cumulative daily income and expenses arising to investors in the Fund.

DATE	INTEREST		INTEREST	EQUITIES		MISCELLANEOUS	EXPENSES
	Foreign Interest Expense	Foreign Interest Income	UK Interest Income	Foreign Dividend Income	UK Dividend Income	Miscellaneous	Allowable expenses of management
30.09.2023	-	29.1558	0.0071	-	-	-	(1.1866)
29.09.2023	-	29.0958	0.0071	-	-	-	(1.1866)
28.09.2023	-	29.0958	0.0071	-	-	-	(1.1866)
27.09.2023	-	-	-	-	-	-	(1.1866)
26.09.2023	-	28.7042	0.0071	-	-	-	(1.1866)
25.09.2023	-	28.6719	0.0071	-	-	-	(1.1866)
24.09.2023	-	28.6290	0.0071	-	-	-	(1.1866)
23.09.2023	-	28.6290	0.0071	-	-	-	(1.1866)
22.09.2023	-	28.6290	0.0071	-	-	-	(1.1866)
21.09.2023	-	28.3684	0.0071	-	-	-	(1.1866)
20.09.2023	-	28.1503	0.0071	-	-	-	(1.1866)
19.09.2023	-	27.9621	0.0071	-	-	-	(1.1591)
18.09.2023	-	26.8599	0.0071	-	-	-	(1.1591)
17.09.2023	-	26.7690	(0.0071)	-	-	-	(1.1591)
16.09.2023	-	26.7690	(0.0071)	-	-	-	(1.1591)
15.09.2023	-	26.7690	(0.0071)	-	-	-	(1.1591)
14.09.2023	-	26.5883	(0.0071)	-	-	-	(1.1591)
13.09.2023	-	26.5363	(0.0071)	-	-	-	(1.1591)
12.09.2023	-	26.3849	(0.0071)	-	-	-	(1.1591)
11.09.2023	-	26.2965	(0.0071)	-	-	-	(1.1591)
10.09.2023	-	26.2538	(0.0071)	-	-	-	(1.1591)
09.09.2023	-	26.2538	(0.0071)	-	-	-	(1.1591)
08.09.2023	-	26.2538	(0.0071)	-	-	-	(1.1591)
07.09.2023	-	25.7833	(0.0071)	-	-	-	(1.1591)
06.09.2023	-	25.7563	(0.0071)	-	-	-	(1.1591)
05.09.2023	-	25.3880	(0.0071)	-	-	-	(1.1591)
04.09.2023	-	24.9798	(0.0071)	-	-	-	(1.0479)
03.09.2023	-	24.9185	(0.0071)	-	-	-	(1.0479)
02.09.2023	-	24.9185	(0.0071)	-	-	-	(1.0479)
01.09.2023	-	24.9185	(0.0071)	-	-	-	(1.0479)
31.08.2023	-	24.4449	(0.0071)	-	-	-	(1.0479)
30.08.2023	-	24.4058	(0.0071)	-	-	-	(1.0479)
29.08.2023	-	24.3897	(0.0071)	-	-	-	(1.0479)
28.08.2023	-	24.3670	(0.0071)	-	-	-	(1.0479)
27.08.2023	-	24.1756	(0.0071)	-	-	-	(1.0479)
26.08.2023	-	24.1756	(0.0071)	-	-	-	(1.0479)
25.08.2023	-	24.1756	(0.0071)	-	-	-	(1.0479)
24.08.2023	-	23.9979	(0.0071)	-	-	-	(1.0479)
23.08.2023	-	23.8647	(0.0071)	-	-	-	(1.0479)
22.08.2023	-	23.8418	(0.0071)	-	-	-	(1.0479)
21.08.2023	-	23.8195	(0.0071)	-	-	-	(1.0479)
20.08.2023	-	23.6044	(0.0071)	-	-	-	(1.0479)
19.08.2023	-	23.6044	(0.0071)	-	-	-	(1.0479)
18.08.2023	-	23.6044	(0.0071)	-	-	-	(1.0479)
17.08.2023	-	23.3279	(0.0071)	-	-	-	(1.0479)
16.08.2023	-	22.4890	(0.0071)	-	-	-	(1.0479)
15.08.2023	-	22.2959	(0.0071)	-	-	-	(1.0479)
14.08.2023	-	22.0657	(0.0071)	-	-	-	(1.0479)
13.08.2023	-	22.0190	(0.0071)	-	-	-	(1.0479)
12.08.2023	-	22.0190	(0.0071)	-	-	-	(1.0479)
11.08.2023	-	22.0190	(0.0071)	-	-	-	(1.0479)
10.08.2023	-	21.9801	(0.0071)	-	-	-	(1.0479)
09.08.2023	-	21.7983	(0.0071)	-	-	-	(1.0479)
08.08.2023	-	21.5495	(0.0071)	-	-	-	(1.0479)
07.08.2023	-	21.2933	(0.0071)	-	-	-	(1.0479)
06.08.2023	-	21.2262	(0.0071)	-	-	-	(1.0479)
05.08.2023	-	21.2262	(0.0071)	-	-	-	(1.0479)
04.08.2023	-	21.2262	(0.0071)	-	-	-	(1.0479)
03.08.2023	-	20.2355	(0.0071)	-	-	-	(0.9288)
02.08.2023	-	20.2147	(0.0071)	-	-	-	(0.9288)
01.08.2023	-	20.1409	(0.0071)	-	-	-	(0.9288)
31.07.2023	-	19.9741	(0.0071)	-	-	-	(0.9288)
30.07.2023	-	19.9399	(0.0071)	-	-	-	(0.9288)
29.07.2023	-	19.9399	(0.0071)	-	-	-	(0.9288)
28.07.2023	-	19.9399	(0.0071)	-	-	-	(0.9288)
27.07.2023	-	19.9138	(0.0071)	-	-	-	(0.9288)
26.07.2023	-	19.8937	(0.0071)	-	-	-	(0.9288)
25.07.2023	-	19.8744	(0.0071)	-	-	-	(0.9288)
24.07.2023	-	19.8553	(0.0071)	-	-	-	(0.9288)
23.07.2023	-	19.7341	(0.0071)	-	-	-	(0.9288)
22.07.2023	-	19.7341	(0.0071)	-	-	-	(0.9288)
21.07.2023	-	19.7341	(0.0071)	-	-	-	(0.9288)
20.07.2023	-	19.5990	(0.0071)	-	-	-	(0.9288)
19.07.2023	-	19.5838	(0.0071)	-	-	-	(0.9288)
18.07.2023	-	19.5600	(0.0071)	-	-	-	(0.9288)
17.07.2023	-	19.5382	(0.0071)	-	-	-	(0.9288)
16.07.2023	-	19.4832	(0.0071)	-	-	-	(0.9288)
15.07.2023	-	19.4832	(0.0071)	-	-	-	(0.9288)
14.07.2023	-	19.4832	(0.0071)	-	-	-	(0.9288)
13.07.2023	-	19.4457	(0.0071)	-	-	-	(0.9288)
12.07.2023	-	19.4198	(0.0071)	-	-	-	(0.9288)
11.07.2023	-	19.3322	(0.0071)	-	-	-	(0.9288)
10.07.2023	-	18.9488	(0.0071)	-	-	-	(0.9288)
09.07.2023	-	18.7154	(0.0071)	-	-	-	(0.9288)
08.07.2023	-	18.7154	(0.0071)	-	-	-	(0.9288)
07.07.2023	-	18.7154	(0.0071)	-	-	-	(0.9288)
06.07.2023	-	18.6103	(0.0071)	-	-	-	(0.9288)
05.07.2023	-	18.3824	(0.0071)	-	-	-	(0.9288)
04.07.2023	-	18.3995	(0.0071)	-	-	-	(0.8059)
03.07.2023	-	18.1625	(0.0071)	-	-	-	(0.8059)
02.07.2023	-	18.0849	(0.0071)	-	-	-	(0.8059)
01.07.2023	-	18.0849	(0.0071)	-	-	-	(0.8059)
30.06.2023	-	18.0849	(0.0071)	-	-	-	(0.8059)
29.06.2023	-	18.2425	(0.0071)	-	-	-	(0.8059)
28.06.2023	-	18.0111	(0.0071)	-	-	-	(0.8059)
27.06.2023	-	17.9892	-	-	-	-	(0.8059)
26.06.2023	-	17.7436	-	-	-	-	(0.8059)
25.06.2023	-	17.7000	-	-	-	-	(0.8059)

DATE	INTEREST	INTEREST	INTEREST	EQUITIES	EQUITIES	MISCELLANEOUS	EXPENSES
	Foreign Interest Expense	Foreign Interest Income	UK Interest Income	Foreign Dividend Income	UK Dividend Income	Miscellaneous	Allowable expenses of management
24.06.2023	-	17.7000	-	-	-	-	(0.8059)
23.06.2023	-	17.7000	-	-	-	-	(0.8059)
22.06.2023	-	17.4521	-	-	-	-	(0.8059)
21.06.2023	-	17.4291	-	-	-	-	(0.8059)
20.06.2023	-	17.3686	-	-	-	-	(0.8059)
19.06.2023	-	17.3547	-	-	-	-	(0.8059)
18.06.2023	-	17.1867	-	-	-	-	(0.8059)
17.06.2023	-	17.1867	-	-	-	-	(0.8059)
16.06.2023	-	17.1867	-	-	-	-	(0.8059)
15.06.2023	-	17.0371	-	-	-	-	(0.8059)
14.06.2023	-	17.0135	-	-	-	-	(0.8059)
13.06.2023	-	16.7601	-	-	-	-	(0.8059)
12.06.2023	-	16.7375	-	-	-	-	(0.8059)
11.06.2023	-	16.5976	-	-	-	-	(0.8059)
10.06.2023	-	16.5976	-	-	-	-	(0.8059)
09.06.2023	-	16.5976	-	-	-	-	(0.8059)
08.06.2023	-	16.3820	-	-	-	-	(0.8059)
07.06.2023	-	16.3648	-	-	-	-	(0.8059)
06.06.2023	-	16.3408	-	-	-	-	(0.8059)
05.06.2023	-	16.1729	-	-	-	-	(0.8059)
04.06.2023	-	16.1212	-	-	-	-	(0.6959)
03.06.2023	-	16.1212	-	-	-	-	(0.6959)
02.06.2023	-	16.1212	-	-	-	-	(0.6959)
01.06.2023	-	15.7616	-	-	-	-	(0.6959)
31.05.2023	-	15.7380	-	-	-	-	(0.6959)
30.05.2023	-	15.6077	-	-	-	-	(0.6959)
29.05.2023	-	15.6074	-	-	-	-	(0.6959)
28.05.2023	-	15.5818	-	-	-	-	(0.6959)
27.05.2023	-	15.5818	-	-	-	-	(0.6959)
26.05.2023	-	15.5818	-	-	-	-	(0.6959)
25.05.2023	-	15.0460	-	-	-	-	(0.6959)
24.05.2023	-	14.8677	-	-	-	-	(0.6959)
23.05.2023	-	14.8466	-	-	-	-	(0.6959)
22.05.2023	-	14.5454	-	-	-	-	(0.6959)
21.05.2023	-	14.5257	-	-	-	-	(0.6959)
20.05.2023	-	14.5257	-	-	-	-	(0.6959)
19.05.2023	-	14.5257	-	-	-	-	(0.6959)
18.05.2023	-	14.3690	-	-	-	-	(0.6959)
17.05.2023	-	14.0768	-	-	-	-	(0.6959)
16.05.2023	-	14.0440	-	-	-	-	(0.6959)
15.05.2023	-	14.0166	-	-	-	-	(0.6959)
14.05.2023	-	13.9650	-	-	-	-	(0.6959)
13.05.2023	-	13.9650	-	-	-	-	(0.6959)
12.05.2023	-	13.9650	-	-	-	-	(0.6959)
11.05.2023	-	13.9247	-	-	-	-	(0.6959)
10.05.2023	-	13.9030	-	-	-	-	(0.6959)
09.05.2023	-	13.8540	-	-	-	-	(0.6959)
08.05.2023	-	13.5337	-	-	-	-	(0.6959)
07.05.2023	-	13.4646	-	-	-	-	(0.6959)
06.05.2023	-	13.4646	-	-	-	-	(0.6959)
05.05.2023	-	13.4646	-	-	-	-	(0.6959)
04.05.2023	-	13.4190	-	-	-	-	(0.6959)
03.05.2023	-	12.8228	-	-	-	-	(0.6168)
02.05.2023	-	12.7885	-	-	-	-	(0.6168)
01.05.2023	-	12.7734	-	-	-	-	(0.6168)
30.04.2023	-	12.7040	-	-	-	-	(0.6168)
29.04.2023	-	12.3653	-	-	-	-	(0.6168)
28.04.2023	-	12.3653	-	-	-	-	(0.6168)
27.04.2023	-	12.3653	-	-	-	-	(0.6168)
26.04.2023	-	12.3428	-	-	-	-	(0.6168)
25.04.2023	-	12.3113	-	-	-	-	(0.6168)
24.04.2023	-	11.9442	-	-	-	-	(0.6168)
23.04.2023	-	10.8575	-	-	-	-	(0.6168)
22.04.2023	-	10.8575	-	-	-	-	(0.6168)
21.04.2023	-	10.8575	-	-	-	-	(0.6168)
20.04.2023	-	10.8208	-	-	-	-	(0.6168)
19.04.2023	-	10.7986	-	-	-	-	(0.6168)
18.04.2023	-	10.7774	-	-	-	-	(0.6168)
17.04.2023	-	10.7584	-	-	-	-	(0.6168)
16.04.2023	-	10.7129	-	-	-	-	(0.6168)
15.04.2023	-	10.7129	-	-	-	-	(0.6168)
14.04.2023	-	10.7129	-	-	-	-	(0.6168)
13.04.2023	-	10.4303	-	-	-	-	(0.6168)
12.04.2023	-	10.7219	-	-	-	-	(0.6168)
11.04.2023	-	10.6618	-	-	-	-	(0.6168)
10.04.2023	-	10.7273	-	-	-	-	(0.6168)
09.04.2023	-	10.7273	-	-	-	-	(0.6168)
08.04.2023	-	10.7273	-	-	-	-	(0.6168)
07.04.2023	-	10.7273	-	-	-	-	(0.6168)
06.04.2023	-	10.5036	-	-	-	-	(0.6168)
05.04.2023	-	10.3549	-	-	-	-	(0.6168)
04.04.2023	-	10.3345	-	-	-	-	(0.5273)
03.04.2023	-	10.1050	-	-	-	-	(0.5273)
02.04.2023	-	10.0695	-	-	-	-	(0.5273)
01.04.2023	-	10.0695	-	-	-	-	(0.5273)
31.03.2023	-	10.0695	-	-	-	-	(0.5273)
30.03.2023	-	9.8976	-	-	-	-	(0.5273)
29.03.2023	-	9.8912	-	-	-	-	(0.5273)
28.03.2023	-	9.8779	-	-	-	-	(0.5273)
27.03.2023	-	9.8244	-	-	-	-	(0.5273)
26.03.2023	-	9.7962	-	-	-	-	(0.5273)
25.03.2023	-	9.7962	-	-	-	-	(0.5273)
24.03.2023	-	9.7962	-	-	-	-	(0.5273)
23.03.2023	-	9.6941	-	-	-	-	(0.5273)
22.03.2023	-	9.6618	-	-	-	-	(0.5273)
21.03.2023	-	9.5730	-	-	-	-	(0.5273)
20.03.2023	-	9.2840	-	-	-	-	(0.5273)
19.03.2023	-	9.2105	-	-	-	-	(0.5273)
18.03.2023	-	9.2105	-	-	-	-	(0.5273)
17.03.2023	-	9.2105	-	-	-	-	(0.5273)
16.03.2023	-	9.0691	-	-	-	-	(0.5273)
15.03.2023	-	9.0558	-	-	-	-	(0.5273)

DATE	INTEREST	INTEREST	INTEREST	EQUITIES	EQUITIES	MISCELLANEOUS	EXPENSES
	Foreign Interest Expense	Foreign Interest Income	UK Interest Income	Foreign Dividend Income	UK Dividend Income	Miscellaneous	Allowable expenses of management
14.03.2023	-	9.0391	-	-	-	-	(0.5273)
13.03.2023	-	8.8759	-	-	-	-	(0.5273)
12.03.2023	-	8.7931	-	-	-	-	(0.5273)
11.03.2023	-	8.7931	-	-	-	-	(0.5273)
10.03.2023	-	8.7931	-	-	-	-	(0.5273)
09.03.2023	-	8.5729	-	-	-	-	(0.5273)
08.03.2023	-	8.5575	-	-	-	-	(0.5273)
07.03.2023	-	8.5446	-	-	-	-	(0.5273)
06.03.2023	-	8.2789	-	-	-	-	(0.5273)
05.03.2023	-	8.1665	-	-	-	-	(0.5273)
04.03.2023	-	8.1665	-	-	-	-	(0.5273)
03.03.2023	-	8.1665	-	-	-	-	(0.5273)
02.03.2023	-	7.5724	-	-	-	-	(0.4527)
01.03.2023	-	7.2895	-	-	-	-	(0.4527)
28.02.2023	-	7.2736	-	-	-	-	(0.4527)
27.02.2023	-	7.1071	-	-	-	-	(0.4527)
26.02.2023	-	7.0802	-	-	-	-	(0.4527)
25.02.2023	-	7.0802	-	-	-	-	(0.4527)
24.02.2023	-	7.0802	-	-	-	-	(0.4527)
23.02.2023	-	6.9770	-	-	-	-	(0.4527)
22.02.2023	-	6.9634	-	-	-	-	(0.4527)
21.02.2023	-	6.8402	-	-	-	-	(0.4527)
20.02.2023	-	6.8342	-	-	-	-	(0.4527)
19.02.2023	-	6.7755	-	-	-	-	(0.4527)
18.02.2023	-	6.7755	-	-	-	-	(0.4527)
17.02.2023	-	6.7755	-	-	-	-	(0.4527)
16.02.2023	-	6.5841	-	-	-	-	(0.4527)
15.02.2023	-	6.5137	-	-	-	-	(0.4527)
14.02.2023	-	6.4989	-	-	-	-	(0.4527)
13.02.2023	-	6.4848	-	-	-	-	(0.4527)
12.02.2023	-	6.3552	-	-	-	-	(0.4527)
11.02.2023	-	6.3552	-	-	-	-	(0.4527)
10.02.2023	-	6.3552	-	-	-	-	(0.4527)
09.02.2023	-	6.1895	-	-	-	-	(0.4527)
08.02.2023	-	6.2709	-	-	-	-	(0.4527)
07.02.2023	-	6.2576	-	-	-	-	(0.4527)
06.02.2023	-	6.2479	-	-	-	-	(0.4527)
05.02.2023	-	6.1561	-	-	-	-	(0.4527)
04.02.2023	-	6.1561	-	-	-	-	(0.4527)
03.02.2023	-	6.1561	-	-	-	-	(0.4527)
02.02.2023	-	5.8114	-	-	-	-	(0.3713)
01.02.2023	-	5.7954	-	-	-	-	(0.3713)
31.01.2023	-	5.7588	-	-	-	-	(0.3713)
30.01.2023	-	5.6340	-	-	-	-	(0.3713)
29.01.2023	-	5.6166	-	-	-	-	(0.3713)
28.01.2023	-	5.6166	-	-	-	-	(0.3713)
27.01.2023	-	5.6166	-	-	-	-	(0.3713)
26.01.2023	-	5.5919	-	-	-	-	(0.3713)
25.01.2023	-	5.5778	-	-	-	-	(0.3713)
24.01.2023	-	5.2424	-	-	-	-	(0.3713)
23.01.2023	-	5.2048	-	-	-	-	(0.3713)
22.01.2023	-	5.1813	-	-	-	-	(0.3713)
21.01.2023	-	5.1813	-	-	-	-	(0.3713)
20.01.2023	-	5.1813	-	-	-	-	(0.3713)
19.01.2023	-	4.7868	-	-	-	-	(0.3713)
18.01.2023	-	4.6800	-	-	-	-	(0.3713)
17.01.2023	-	4.6504	-	-	-	-	(0.3713)
16.01.2023	-	4.8445	-	-	-	-	(0.3713)
15.01.2023	-	4.6238	-	-	-	-	(0.3713)
14.01.2023	-	4.6238	-	-	-	-	(0.3713)
13.01.2023	-	4.6238	-	-	-	-	(0.3713)
12.01.2023	-	3.9460	-	-	-	-	(0.3713)
11.01.2023	-	3.6410	-	-	-	-	(0.3713)
10.01.2023	-	3.6210	-	-	-	-	(0.3713)
09.01.2023	-	3.6041	-	-	-	-	(0.3713)
08.01.2023	-	3.4977	-	-	-	-	(0.3713)
07.01.2023	-	3.4977	-	-	-	-	(0.3713)
06.01.2023	-	3.4977	-	-	-	-	(0.3713)
05.01.2023	-	3.3600	-	-	-	-	(0.3713)
04.01.2023	-	3.3472	-	-	-	-	(0.3014)
03.01.2023	-	3.3378	-	-	-	-	(0.3014)
02.01.2023	-	3.3332	-	-	-	-	(0.3014)
01.01.2023	-	3.2799	-	-	-	-	(0.3014)
31.12.2022	-	3.2799	-	-	-	-	(0.3014)
30.12.2022	-	3.1811	-	-	-	-	(0.3014)
29.12.2022	-	3.1811	-	-	-	-	(0.3014)
28.12.2022	-	3.1669	-	-	-	-	(0.3014)
27.12.2022	-	3.4312	-	-	-	-	(0.3014)
26.12.2022	-	3.4254	-	-	-	-	(0.3014)
25.12.2022	-	3.4011	-	-	-	-	(0.3014)
24.12.2022	-	3.4011	-	-	-	-	(0.3014)
23.12.2022	-	3.4011	-	-	-	-	(0.3014)
22.12.2022	-	3.3247	-	-	-	-	(0.3014)
21.12.2022	-	3.3201	-	-	-	-	(0.3014)
20.12.2022	-	3.2228	-	-	-	-	(0.3014)
19.12.2022	-	3.2133	-	-	-	-	(0.3014)
18.12.2022	-	3.1880	-	-	-	-	(0.3014)
17.12.2022	-	3.1880	-	-	-	-	(0.3014)
16.12.2022	-	3.1880	-	-	-	-	(0.3014)
15.12.2022	-	3.1598	-	-	-	-	(0.3014)
14.12.2022	-	3.1473	-	-	-	-	(0.3014)
13.12.2022	-	3.0615	-	-	-	-	(0.3014)
12.12.2022	-	3.0265	-	-	-	-	(0.3014)
11.12.2022	-	2.9910	-	-	-	-	(0.3014)
10.12.2022	-	2.9910	-	-	-	-	(0.3014)
09.12.2022	-	2.9910	-	-	-	-	(0.3014)
08.12.2022	-	3.0398	-	-	-	-	(0.3014)
07.12.2022	-	3.0339	-	-	-	-	(0.3014)
06.12.2022	-	2.9233	-	-	-	-	(0.3014)
05.12.2022	-	2.8886	-	-	-	-	(0.3014)
04.12.2022	-	2.8694	-	-	-	-	(0.2212)
03.12.2022	-	2.8694	-	-	-	-	(0.2212)

DATE	INTEREST	INTEREST	INTEREST	EQUITIES	EQUITIES	MISCELLANEOUS	EXPENSES
	Foreign Interest Expense	Foreign Interest Income	UK Interest Income	Foreign Dividend Income	UK Dividend Income	Miscellaneous	Allowable expenses of management
02.12.2022	-	2.8694	-	-	-	-	(0.2212)
01.12.2022	-	2.5286	-	-	-	-	(0.2212)
30.11.2022	-	2.5168	-	-	-	-	(0.2212)
29.11.2022	-	2.3514	-	-	-	-	(0.2212)
28.11.2022	-	2.3170	-	-	-	-	(0.2212)
27.11.2022	-	2.1551	-	-	-	-	(0.2212)
26.11.2022	-	2.1551	-	-	-	-	(0.2212)
25.11.2022	-	2.1551	-	-	-	-	(0.2212)
24.11.2022	-	1.9640	-	-	-	-	(0.2212)
23.11.2022	-	2.0037	-	-	-	-	(0.2212)
22.11.2022	-	1.9889	-	-	-	-	(0.2212)
21.11.2022	-	1.5233	-	-	-	-	(0.2212)
20.11.2022	-	1.3256	-	-	-	-	(0.2212)
19.11.2022	-	1.3256	-	-	-	-	(0.2212)
18.11.2022	-	1.3256	-	-	-	-	(0.2212)
17.11.2022	-	1.4062	-	-	-	-	(0.2212)
16.11.2022	-	1.4005	-	-	-	-	(0.2212)
15.11.2022	-	1.1210	-	-	-	-	(0.2212)
14.11.2022	-	1.1002	-	-	-	-	(0.2212)
13.11.2022	-	1.0066	-	-	-	-	(0.2212)
12.11.2022	-	1.0066	-	-	-	-	(0.2212)
11.11.2022	-	1.0066	-	-	-	-	(0.2212)
10.11.2022	-	1.0849	-	-	-	-	(0.2212)
09.11.2022	-	1.0677	-	-	-	-	(0.2212)
08.11.2022	-	1.0615	-	-	-	-	(0.2212)
07.11.2022	-	1.0448	-	-	-	-	(0.2212)
06.11.2022	-	1.0094	-	-	-	-	(0.2212)
05.11.2022	-	1.0094	-	-	-	-	(0.2212)
04.11.2022	-	1.0094	-	-	-	-	(0.2212)
03.11.2022	-	0.9848	-	-	-	-	(0.1191)
02.11.2022	-	0.9793	-	-	-	-	(0.1191)
01.11.2022	-	0.9537	-	-	-	-	(0.1191)
31.10.2022	-	0.8998	-	-	-	-	(0.1191)
30.10.2022	-	0.5702	-	-	-	-	(0.1191)
29.10.2022	-	0.5702	-	-	-	-	(0.1191)
28.10.2022	-	0.5702	-	-	-	-	(0.1191)
27.10.2022	-	0.4232	-	-	-	-	(0.1191)
26.10.2022	-	0.4114	-	-	-	-	(0.1185)
25.10.2022	-	0.4015	-	-	-	-	(0.1185)
24.10.2022	-	0.3938	-	-	-	-	(0.1185)
23.10.2022	-	0.4914	-	-	-	-	(0.1185)
22.10.2022	-	0.4914	-	-	-	-	(0.1185)
21.10.2022	-	0.4914	-	-	-	-	(0.1185)
20.10.2022	-	0.4814	-	-	-	-	(0.1185)
19.10.2022	-	0.4629	-	-	-	-	(0.1185)
18.10.2022	-	0.3824	-	-	-	-	(0.1185)
17.10.2022	-	0.3408	-	-	-	-	(0.1185)
16.10.2022	-	0.3038	-	-	-	-	(0.1185)
15.10.2022	-	0.3038	-	-	-	-	(0.1185)
14.10.2022	-	0.3038	-	-	-	-	(0.1185)
13.10.2022	-	0.2259	-	-	-	-	(0.1185)
12.10.2022	-	0.1134	-	-	-	-	(0.1185)
11.10.2022	-	0.1089	-	-	-	-	(0.1185)
10.10.2022	-	0.1078	-	-	-	-	(0.1185)
09.10.2022	-	0.0893	-	-	-	-	(0.1185)
08.10.2022	-	0.0893	-	-	-	-	(0.1185)
07.10.2022	-	0.0893	-	-	-	-	(0.1185)
06.10.2022	-	0.0425	-	-	-	-	(0.1185)
05.10.2022	-	0.0360	-	-	-	-	(0.1185)
04.10.2022	-	0.0309	-	-	-	-	(0.0452)
03.10.2022	-	0.0273	-	-	-	-	-
02.10.2022	-	-	-	-	-	-	-
01.10.2022	-	-	-	-	-	-	-

PICTET CH-SOVEREIGN SHORT-TERM MONEY MARKET USD - UK REPORTING FUND STATUS

Annual Report - PICTET CH-SOVEREIGN SHORT-TERM MONEY MARKET USD - P DY

For the period from 1 October 2022 to 30 September 2023

The Fund has obtained UK Reporting Fund status and this report is provided to investors in accordance with the Offshore Funds (Tax) Regulations 2009 to enable investors to meet their UK tax obligations.

The Fund is treated as a Transparent Reporting Fund and as such is treated as tax transparent for income tax purposes and opaque for capital gains tax purposes for UK investors.

For tax purposes the Funds' income and expenses are deemed to arise directly in the hands of UK investors when they arise to the Fund, but capital returns from the underlying investments held by the Fund are not taxed when they are realised and instead a taxable capital gain or loss arises when the units in the Fund are disposed of.

The Fund does not operate equalisation for UK tax reporting purposes, and all amounts are reported without equalisation.

Fund	PICTET CH-SOVEREIGN SHORT-TERM MONEY MARKET USD		Distributions paid in respect of the period (per unit)	29.10 USD
Unit	P DY	HMRC share class reference	Ex date	27.11.2023
ISIN	CH0038911712	P0057-0018	Value date	29.11.2023

Report to Individual Investors

This report is prepared for investors who are UK tax resident and UK domiciled and subject to income tax. Investors subject to UK Corporation Tax should refer to the Report to Corporate Investors.

Cumulative income and expenses per unit for the reporting period

From 1 October 2022 to 5 April 2023

	Per Unit (USD)
INTEREST	
Foreign Interest Expense	-
Foreign Interest Income	10.3545
UK Interest Income	-
EQUITIES	
Foreign Dividend Income	-
UK Dividend Income	-
MISCELLANEOUS	
Miscellaneous	-
EXPENSES	
Allowable expenses of management	(1.3386)

From 6 April 2023 to 30 September 2023

	Per Unit (USD)
INTEREST	
Foreign Interest Expense	-
Foreign Interest Income	18.7952
UK Interest Income	0.0071
EQUITIES	
Foreign Dividend Income	-
UK Dividend Income	-
MISCELLANEOUS	
Miscellaneous	-
EXPENSES	
Allowable expenses of management	(1.0135)
EXCESS REPORTABLE INCOME	
Excess Reportable Income from holdings in Reporting Offshore Funds	-
Excess Reportable Income from holdings in Non-Reporting Offshore Funds	-
Interest from Deep Discount Securities	-

How investors should use this information:

The above figures are shown on a cumulative basis for investors who have held units throughout the entire period, reported in USD. For investors who bought or sold units during the reporting period a table of the income and expenses arising on a daily basis is provided separately below.

An investor who has held units throughout the entire period should take the income or expense per unit stated above and multiply this figure by the number of units held to calculate the income and expenses to be reported for UK income tax purposes for the relevant income tax period.

An investor who bought/sold units part way through the period should calculate their taxable income and expense figures by taking the cumulative income figure from the table below at the date of disposal and subtracting the income figure at the date of acquisition. Where the units were held prior to the start of the period but sold part way through the period, the investor should just take the cumulative figure at the date of disposal. The income or expense can be allocated to the appropriate income tax period by adjusting for the cumulative income or expense at 5 April.

Investors holding units in the fund as at 30 September 2023 should also include any "Excess Reportable Income" in their tax returns, which is calculated by taking the excess reportable income per unit amounts reported above and multiplying by the number of units held at 30 September 2023. The excess amounts arise on the fund distribution date, which is 31 March 2024.

The Fund remains a reporting fund as at the date of this report.

Note 1: Interest income per unit includes adjustments required under the "Accrued Income Scheme" in respect of interest purchased and sold included within the capital price of debt securities.

Note 2: Expenses per unit are based on the total expenses of management incurred by the Fund. Certain investors may be able to claim tax relief for management expenses incurred by the Fund.

Note 3: On disposal of units, investors should consider whether any distributions made during their holding period affect the base cost of the units disposed for UK capital gains tax purposes.

Note 4: The annual fair value movement in relation to the DDS held by the Fund has been calculated and reported as additional excess reportable income per unit from DDS to investors holding units at the end of the reporting period. If there was a fair value loss this has been carried forward to future periods and no DDS adjustment has been reported. Where any excess reportable income per unit from DDS amounts are reported above, these arise on the fund distribution date which is 31 March 2024.

The information provided above is not intended to constitute legal, tax or investment advice, and investors are advised to seek their own advice on the tax consequences of an investment in the Fund.

Table of cumulative daily income and expenses arising to investors in the Fund.

DATE	INTEREST	INTEREST	INTEREST	EQUITIES	EQUITIES	MISCELLANEOUS	EXPENSES
	Foreign Interest Expense	Foreign Interest Income	UK Interest Income	Foreign Dividend Income	UK Dividend Income	Miscellaneous	Allowable expenses of management
30.09.2023	-	29.1497	0.0071	-	-	-	(2.3522)
29.09.2023	-	29.0897	0.0071	-	-	-	(2.3522)
28.09.2023	-	29.0897	0.0071	-	-	-	(2.3522)
27.09.2023	-	-	-	-	-	-	(2.3522)
26.09.2023	-	28.6982	0.0071	-	-	-	(2.3522)
25.09.2023	-	28.6660	0.0071	-	-	-	(2.3522)
24.09.2023	-	28.6231	0.0071	-	-	-	(2.3522)
23.09.2023	-	28.6231	0.0071	-	-	-	(2.3522)
22.09.2023	-	28.6231	0.0071	-	-	-	(2.3522)
21.09.2023	-	28.3627	0.0071	-	-	-	(2.3522)
20.09.2023	-	28.1447	0.0071	-	-	-	(2.3522)
19.09.2023	-	27.9566	0.0071	-	-	-	(2.3247)
18.09.2023	-	26.8549	0.0071	-	-	-	(2.3247)
17.09.2023	-	26.7641	(0.0071)	-	-	-	(2.3247)
16.09.2023	-	26.7641	(0.0071)	-	-	-	(2.3247)
15.09.2023	-	26.7641	(0.0071)	-	-	-	(2.3247)
14.09.2023	-	26.5834	(0.0071)	-	-	-	(2.3247)
13.09.2023	-	26.5315	(0.0071)	-	-	-	(2.3247)
12.09.2023	-	26.3802	(0.0071)	-	-	-	(2.3247)
11.09.2023	-	26.2918	(0.0071)	-	-	-	(2.3247)
10.09.2023	-	26.2491	(0.0071)	-	-	-	(2.3247)
09.09.2023	-	26.2491	(0.0071)	-	-	-	(2.3247)
08.09.2023	-	26.2491	(0.0071)	-	-	-	(2.3247)
07.09.2023	-	25.7789	(0.0071)	-	-	-	(2.3247)
06.09.2023	-	25.7519	(0.0071)	-	-	-	(2.3247)
05.09.2023	-	25.3837	(0.0071)	-	-	-	(2.3247)
04.09.2023	-	24.9757	(0.0071)	-	-	-	(2.1311)
03.09.2023	-	24.9145	(0.0071)	-	-	-	(2.1311)
02.09.2023	-	24.9145	(0.0071)	-	-	-	(2.1311)
01.09.2023	-	24.9145	(0.0071)	-	-	-	(2.1311)
31.08.2023	-	24.4411	(0.0071)	-	-	-	(2.1311)
30.08.2023	-	24.4020	(0.0071)	-	-	-	(2.1311)
29.08.2023	-	24.3859	(0.0071)	-	-	-	(2.1311)
28.08.2023	-	24.3632	(0.0071)	-	-	-	(2.1311)
27.08.2023	-	24.1719	(0.0071)	-	-	-	(2.1311)
26.08.2023	-	24.1719	(0.0071)	-	-	-	(2.1311)
25.08.2023	-	24.1719	(0.0071)	-	-	-	(2.1311)
24.08.2023	-	23.9943	(0.0071)	-	-	-	(2.1311)
23.08.2023	-	23.8611	(0.0071)	-	-	-	(2.1311)
22.08.2023	-	23.8382	(0.0071)	-	-	-	(2.1311)
21.08.2023	-	23.8160	(0.0071)	-	-	-	(2.1311)
20.08.2023	-	23.6010	(0.0071)	-	-	-	(2.1311)
19.08.2023	-	23.6010	(0.0071)	-	-	-	(2.1311)
18.08.2023	-	23.6010	(0.0071)	-	-	-	(2.1311)
17.08.2023	-	23.3246	(0.0071)	-	-	-	(2.1311)
16.08.2023	-	22.4860	(0.0071)	-	-	-	(2.1311)
15.08.2023	-	22.2930	(0.0071)	-	-	-	(2.1311)
14.08.2023	-	22.0629	(0.0071)	-	-	-	(2.1311)
13.08.2023	-	22.0162	(0.0071)	-	-	-	(2.1311)
12.08.2023	-	22.0162	(0.0071)	-	-	-	(2.1311)
11.08.2023	-	22.0162	(0.0071)	-	-	-	(2.1311)
10.08.2023	-	21.9773	(0.0071)	-	-	-	(2.1311)
09.08.2023	-	21.7956	(0.0071)	-	-	-	(2.1311)
08.08.2023	-	21.5469	(0.0071)	-	-	-	(2.1311)
07.08.2023	-	21.2908	(0.0071)	-	-	-	(2.1311)
06.08.2023	-	21.2237	(0.0071)	-	-	-	(2.1311)
05.08.2023	-	21.2237	(0.0071)	-	-	-	(2.1311)
04.08.2023	-	21.2237	(0.0071)	-	-	-	(2.1311)
03.08.2023	-	20.2334	(0.0071)	-	-	-	(1.9007)
02.08.2023	-	20.2126	(0.0071)	-	-	-	(1.9007)
01.08.2023	-	20.1388	(0.0071)	-	-	-	(1.9007)
31.07.2023	-	19.9720	(0.0071)	-	-	-	(1.9007)
30.07.2023	-	19.9379	(0.0071)	-	-	-	(1.9007)
29.07.2023	-	19.9379	(0.0071)	-	-	-	(1.9007)
28.07.2023	-	19.9379	(0.0071)	-	-	-	(1.9007)
27.07.2023	-	19.9118	(0.0071)	-	-	-	(1.9007)
26.07.2023	-	19.8917	(0.0071)	-	-	-	(1.9007)
25.07.2023	-	19.8724	(0.0071)	-	-	-	(1.9007)
24.07.2023	-	19.8533	(0.0071)	-	-	-	(1.9007)
23.07.2023	-	19.7321	(0.0071)	-	-	-	(1.9007)
22.07.2023	-	19.7321	(0.0071)	-	-	-	(1.9007)
21.07.2023	-	19.7321	(0.0071)	-	-	-	(1.9007)
20.07.2023	-	19.5971	(0.0071)	-	-	-	(1.9007)
19.07.2023	-	19.5819	(0.0071)	-	-	-	(1.9007)
18.07.2023	-	19.5581	(0.0071)	-	-	-	(1.9007)
17.07.2023	-	19.5363	(0.0071)	-	-	-	(1.9007)
16.07.2023	-	19.4813	(0.0071)	-	-	-	(1.9007)
15.07.2023	-	19.4813	(0.0071)	-	-	-	(1.9007)
14.07.2023	-	19.4813	(0.0071)	-	-	-	(1.9007)
13.07.2023	-	19.4439	(0.0071)	-	-	-	(1.9007)
12.07.2023	-	19.4180	(0.0071)	-	-	-	(1.9007)
11.07.2023	-	19.3304	(0.0071)	-	-	-	(1.9007)
10.07.2023	-	18.9471	(0.0071)	-	-	-	(1.9007)
09.07.2023	-	18.7138	(0.0071)	-	-	-	(1.9007)
08.07.2023	-	18.7138	(0.0071)	-	-	-	(1.9007)
07.07.2023	-	18.7138	(0.0071)	-	-	-	(1.9007)
06.07.2023	-	18.6086	(0.0071)	-	-	-	(1.9007)
05.07.2023	-	18.3809	(0.0071)	-	-	-	(1.9007)
04.07.2023	-	18.3979	(0.0071)	-	-	-	(1.6704)
03.07.2023	-	18.1610	(0.0071)	-	-	-	(1.6704)
02.07.2023	-	18.0834	(0.0071)	-	-	-	(1.6704)
01.07.2023	-	18.0834	(0.0071)	-	-	-	(1.6704)
30.06.2023	-	18.0834	(0.0071)	-	-	-	(1.6704)
29.06.2023	-	18.2410	(0.0071)	-	-	-	(1.6704)
28.06.2023	-	18.0097	(0.0071)	-	-	-	(1.6704)
27.06.2023	-	17.9878	-	-	-	-	(1.6704)
26.06.2023	-	17.7422	-	-	-	-	(1.6704)
25.06.2023	-	17.6986	-	-	-	-	(1.6704)

DATE	INTEREST	INTEREST	INTEREST	EQUITIES	EQUITIES	MISCELLANEOUS	EXPENSES
	Foreign Interest Expense	Foreign Interest Income	UK Interest Income	Foreign Dividend Income	UK Dividend Income	Miscellaneous	Allowable expenses of management
24.06.2023	-	17.6986	-	-	-	-	(1.6704)
23.06.2023	-	17.6986	-	-	-	-	(1.6704)
22.06.2023	-	17.4508	-	-	-	-	(1.6704)
21.06.2023	-	17.4278	-	-	-	-	(1.6704)
20.06.2023	-	17.3674	-	-	-	-	(1.6704)
19.06.2023	-	17.3534	-	-	-	-	(1.6704)
18.06.2023	-	17.1854	-	-	-	-	(1.6704)
17.06.2023	-	17.1854	-	-	-	-	(1.6704)
16.06.2023	-	17.1854	-	-	-	-	(1.6704)
15.06.2023	-	17.0359	-	-	-	-	(1.6704)
14.06.2023	-	17.0123	-	-	-	-	(1.6704)
13.06.2023	-	16.7590	-	-	-	-	(1.6704)
12.06.2023	-	16.7364	-	-	-	-	(1.6704)
11.06.2023	-	16.5965	-	-	-	-	(1.6704)
10.06.2023	-	16.5965	-	-	-	-	(1.6704)
09.06.2023	-	16.5965	-	-	-	-	(1.6704)
08.06.2023	-	16.3809	-	-	-	-	(1.6704)
07.06.2023	-	16.3637	-	-	-	-	(1.6704)
06.06.2023	-	16.3397	-	-	-	-	(1.6704)
05.06.2023	-	16.1719	-	-	-	-	(1.6704)
04.06.2023	-	16.1202	-	-	-	-	(1.4887)
03.06.2023	-	16.1202	-	-	-	-	(1.4887)
02.06.2023	-	16.1202	-	-	-	-	(1.4887)
01.06.2023	-	15.7606	-	-	-	-	(1.4887)
31.05.2023	-	15.7371	-	-	-	-	(1.4887)
30.05.2023	-	15.6067	-	-	-	-	(1.4887)
29.05.2023	-	15.6065	-	-	-	-	(1.4887)
28.05.2023	-	15.5809	-	-	-	-	(1.4887)
27.05.2023	-	15.5809	-	-	-	-	(1.4887)
26.05.2023	-	15.5809	-	-	-	-	(1.4887)
25.05.2023	-	15.0452	-	-	-	-	(1.4887)
24.05.2023	-	14.8669	-	-	-	-	(1.4887)
23.05.2023	-	14.8458	-	-	-	-	(1.4887)
22.05.2023	-	14.5447	-	-	-	-	(1.4887)
21.05.2023	-	14.5249	-	-	-	-	(1.4887)
20.05.2023	-	14.5249	-	-	-	-	(1.4887)
19.05.2023	-	14.5249	-	-	-	-	(1.4887)
18.05.2023	-	14.3683	-	-	-	-	(1.4887)
17.05.2023	-	14.0761	-	-	-	-	(1.4887)
16.05.2023	-	14.0433	-	-	-	-	(1.4887)
15.05.2023	-	14.0159	-	-	-	-	(1.4887)
14.05.2023	-	13.9643	-	-	-	-	(1.4887)
13.05.2023	-	13.9643	-	-	-	-	(1.4887)
12.05.2023	-	13.9643	-	-	-	-	(1.4887)
11.05.2023	-	13.9241	-	-	-	-	(1.4887)
10.05.2023	-	13.9023	-	-	-	-	(1.4887)
09.05.2023	-	13.8533	-	-	-	-	(1.4887)
08.05.2023	-	13.5331	-	-	-	-	(1.4887)
07.05.2023	-	13.4640	-	-	-	-	(1.4887)
06.05.2023	-	13.4640	-	-	-	-	(1.4887)
05.05.2023	-	13.4640	-	-	-	-	(1.4887)
04.05.2023	-	13.4184	-	-	-	-	(1.4887)
03.05.2023	-	12.8223	-	-	-	-	(1.3386)
02.05.2023	-	12.7880	-	-	-	-	(1.3386)
01.05.2023	-	12.7728	-	-	-	-	(1.3386)
30.04.2023	-	12.7034	-	-	-	-	(1.3386)
29.04.2023	-	12.3648	-	-	-	-	(1.3386)
28.04.2023	-	12.3648	-	-	-	-	(1.3386)
27.04.2023	-	12.3648	-	-	-	-	(1.3386)
26.04.2023	-	12.3422	-	-	-	-	(1.3386)
25.04.2023	-	12.3108	-	-	-	-	(1.3386)
24.04.2023	-	11.9437	-	-	-	-	(1.3386)
23.04.2023	-	10.8571	-	-	-	-	(1.3386)
22.04.2023	-	10.8571	-	-	-	-	(1.3386)
21.04.2023	-	10.8571	-	-	-	-	(1.3386)
20.04.2023	-	10.8204	-	-	-	-	(1.3386)
19.04.2023	-	10.7982	-	-	-	-	(1.3386)
18.04.2023	-	10.7770	-	-	-	-	(1.3386)
17.04.2023	-	10.7580	-	-	-	-	(1.3386)
16.04.2023	-	10.7125	-	-	-	-	(1.3386)
15.04.2023	-	10.7125	-	-	-	-	(1.3386)
14.04.2023	-	10.7125	-	-	-	-	(1.3386)
13.04.2023	-	10.4299	-	-	-	-	(1.3386)
12.04.2023	-	10.7215	-	-	-	-	(1.3386)
11.04.2023	-	10.6614	-	-	-	-	(1.3386)
10.04.2023	-	10.7269	-	-	-	-	(1.3386)
09.04.2023	-	10.7269	-	-	-	-	(1.3386)
08.04.2023	-	10.7269	-	-	-	-	(1.3386)
07.04.2023	-	10.7269	-	-	-	-	(1.3386)
06.04.2023	-	10.5032	-	-	-	-	(1.3386)
05.04.2023	-	10.3545	-	-	-	-	(1.3386)
04.04.2023	-	10.3342	-	-	-	-	(1.1733)
03.04.2023	-	10.1046	-	-	-	-	(1.1733)
02.04.2023	-	10.0691	-	-	-	-	(1.1733)
01.04.2023	-	10.0691	-	-	-	-	(1.1733)
31.03.2023	-	10.0691	-	-	-	-	(1.1733)
30.03.2023	-	9.8973	-	-	-	-	(1.1733)
29.03.2023	-	9.8908	-	-	-	-	(1.1733)
28.03.2023	-	9.8775	-	-	-	-	(1.1733)
27.03.2023	-	9.8240	-	-	-	-	(1.1733)
26.03.2023	-	9.7958	-	-	-	-	(1.1733)
25.03.2023	-	9.7958	-	-	-	-	(1.1733)
24.03.2023	-	9.7958	-	-	-	-	(1.1733)
23.03.2023	-	9.6937	-	-	-	-	(1.1733)
22.03.2023	-	9.6614	-	-	-	-	(1.1733)
21.03.2023	-	9.5726	-	-	-	-	(1.1733)
20.03.2023	-	9.2837	-	-	-	-	(1.1733)
19.03.2023	-	9.2101	-	-	-	-	(1.1733)
18.03.2023	-	9.2101	-	-	-	-	(1.1733)
17.03.2023	-	9.2101	-	-	-	-	(1.1733)
16.03.2023	-	9.0687	-	-	-	-	(1.1733)
15.03.2023	-	9.0554	-	-	-	-	(1.1733)

DATE	INTEREST	INTEREST	INTEREST	EQUITIES	EQUITIES	MISCELLANEOUS	EXPENSES
	Foreign Interest Expense	Foreign Interest Income	UK Interest Income	Foreign Dividend Income	UK Dividend Income	Miscellaneous	Allowable expenses of management
14.03.2023	-	9.0387	-	-	-	-	(1.1733)
13.03.2023	-	8.8755	-	-	-	-	(1.1733)
12.03.2023	-	8.7927	-	-	-	-	(1.1733)
11.03.2023	-	8.7927	-	-	-	-	(1.1733)
10.03.2023	-	8.7927	-	-	-	-	(1.1733)
09.03.2023	-	8.5725	-	-	-	-	(1.1733)
08.03.2023	-	8.5571	-	-	-	-	(1.1733)
07.03.2023	-	8.5442	-	-	-	-	(1.1733)
06.03.2023	-	8.2785	-	-	-	-	(1.1733)
05.03.2023	-	8.1661	-	-	-	-	(1.1733)
04.03.2023	-	8.1661	-	-	-	-	(1.1733)
03.03.2023	-	8.1661	-	-	-	-	(1.1733)
02.03.2023	-	7.5720	-	-	-	-	(1.0188)
01.03.2023	-	7.2890	-	-	-	-	(1.0188)
28.02.2023	-	7.2731	-	-	-	-	(1.0188)
27.02.2023	-	7.1066	-	-	-	-	(1.0188)
26.02.2023	-	7.0797	-	-	-	-	(1.0188)
25.02.2023	-	7.0797	-	-	-	-	(1.0188)
24.02.2023	-	7.0797	-	-	-	-	(1.0188)
23.02.2023	-	6.9765	-	-	-	-	(1.0188)
22.02.2023	-	6.9629	-	-	-	-	(1.0188)
21.02.2023	-	6.8397	-	-	-	-	(1.0188)
20.02.2023	-	6.8337	-	-	-	-	(1.0188)
19.02.2023	-	6.7750	-	-	-	-	(1.0188)
18.02.2023	-	6.7750	-	-	-	-	(1.0188)
17.02.2023	-	6.7750	-	-	-	-	(1.0188)
16.02.2023	-	6.5835	-	-	-	-	(1.0188)
15.02.2023	-	6.5131	-	-	-	-	(1.0188)
14.02.2023	-	6.4984	-	-	-	-	(1.0188)
13.02.2023	-	6.4843	-	-	-	-	(1.0188)
12.02.2023	-	6.3547	-	-	-	-	(1.0188)
11.02.2023	-	6.3547	-	-	-	-	(1.0188)
10.02.2023	-	6.3547	-	-	-	-	(1.0188)
09.02.2023	-	6.1890	-	-	-	-	(1.0188)
08.02.2023	-	6.2704	-	-	-	-	(1.0188)
07.02.2023	-	6.2571	-	-	-	-	(1.0188)
06.02.2023	-	6.2474	-	-	-	-	(1.0188)
05.02.2023	-	6.1555	-	-	-	-	(1.0188)
04.02.2023	-	6.1555	-	-	-	-	(1.0188)
03.02.2023	-	6.1555	-	-	-	-	(1.0188)
02.02.2023	-	5.8108	-	-	-	-	(0.8575)
01.02.2023	-	5.7948	-	-	-	-	(0.8575)
31.01.2023	-	5.7581	-	-	-	-	(0.8575)
30.01.2023	-	5.6334	-	-	-	-	(0.8575)
29.01.2023	-	5.6160	-	-	-	-	(0.8575)
28.01.2023	-	5.6160	-	-	-	-	(0.8575)
27.01.2023	-	5.6160	-	-	-	-	(0.8575)
26.01.2023	-	5.5912	-	-	-	-	(0.8575)
25.01.2023	-	5.5772	-	-	-	-	(0.8575)
24.01.2023	-	5.2417	-	-	-	-	(0.8575)
23.01.2023	-	5.2041	-	-	-	-	(0.8575)
22.01.2023	-	5.1806	-	-	-	-	(0.8575)
21.01.2023	-	5.1806	-	-	-	-	(0.8575)
20.01.2023	-	5.1806	-	-	-	-	(0.8575)
19.01.2023	-	4.7861	-	-	-	-	(0.8575)
18.01.2023	-	4.6793	-	-	-	-	(0.8575)
17.01.2023	-	4.6496	-	-	-	-	(0.8575)
16.01.2023	-	4.8437	-	-	-	-	(0.8575)
15.01.2023	-	4.6230	-	-	-	-	(0.8575)
14.01.2023	-	4.6230	-	-	-	-	(0.8575)
13.01.2023	-	4.6230	-	-	-	-	(0.8575)
12.01.2023	-	3.9451	-	-	-	-	(0.8575)
11.01.2023	-	3.6400	-	-	-	-	(0.8575)
10.01.2023	-	3.6201	-	-	-	-	(0.8575)
09.01.2023	-	3.6031	-	-	-	-	(0.8575)
08.01.2023	-	3.4968	-	-	-	-	(0.8575)
07.01.2023	-	3.4968	-	-	-	-	(0.8575)
06.01.2023	-	3.4968	-	-	-	-	(0.8575)
05.01.2023	-	3.3590	-	-	-	-	(0.8575)
04.01.2023	-	3.3462	-	-	-	-	(0.6999)
03.01.2023	-	3.3368	-	-	-	-	(0.6999)
02.01.2023	-	3.3322	-	-	-	-	(0.6999)
01.01.2023	-	3.2789	-	-	-	-	(0.6999)
31.12.2022	-	3.2789	-	-	-	-	(0.6999)
30.12.2022	-	3.1800	-	-	-	-	(0.6999)
29.12.2022	-	3.1800	-	-	-	-	(0.6999)
28.12.2022	-	3.1658	-	-	-	-	(0.6999)
27.12.2022	-	3.4302	-	-	-	-	(0.6999)
26.12.2022	-	3.4244	-	-	-	-	(0.6999)
25.12.2022	-	3.4001	-	-	-	-	(0.6999)
24.12.2022	-	3.4001	-	-	-	-	(0.6999)
23.12.2022	-	3.4001	-	-	-	-	(0.6999)
22.12.2022	-	3.3237	-	-	-	-	(0.6999)
21.12.2022	-	3.3191	-	-	-	-	(0.6999)
20.12.2022	-	3.2217	-	-	-	-	(0.6999)
19.12.2022	-	3.2122	-	-	-	-	(0.6999)
18.12.2022	-	3.1869	-	-	-	-	(0.6999)
17.12.2022	-	3.1869	-	-	-	-	(0.6999)
16.12.2022	-	3.1869	-	-	-	-	(0.6999)
15.12.2022	-	3.1588	-	-	-	-	(0.6999)
14.12.2022	-	3.1462	-	-	-	-	(0.6999)
13.12.2022	-	3.0605	-	-	-	-	(0.6999)
12.12.2022	-	3.0254	-	-	-	-	(0.6999)
11.12.2022	-	2.9899	-	-	-	-	(0.6999)
10.12.2022	-	2.9899	-	-	-	-	(0.6999)
09.12.2022	-	2.9899	-	-	-	-	(0.6999)
08.12.2022	-	3.0387	-	-	-	-	(0.6999)
07.12.2022	-	3.0328	-	-	-	-	(0.6999)
06.12.2022	-	2.9222	-	-	-	-	(0.6999)
05.12.2022	-	2.8875	-	-	-	-	(0.6999)
04.12.2022	-	2.8682	-	-	-	-	(0.3549)
03.12.2022	-	2.8682	-	-	-	-	(0.3549)

DATE	INTEREST	INTEREST	INTEREST	EQUITIES	EQUITIES	MISCELLANEOUS	EXPENSES
	Foreign Interest Expense	Foreign Interest Income	UK Interest Income	Foreign Dividend Income	UK Dividend Income	Miscellaneous	Allowable expenses of management
02.12.2022	-	2.8682	-	-	-	-	(0.3549)
01.12.2022	-	2.5274	-	-	-	-	(0.3549)
30.11.2022	-	2.5156	-	-	-	-	(0.3549)
29.11.2022	-	2.3501	-	-	-	-	(0.3549)
28.11.2022	-	2.3157	-	-	-	-	(0.3549)
27.11.2022	-	2.1537	-	-	-	-	(0.3549)
26.11.2022	-	2.1537	-	-	-	-	(0.3549)
25.11.2022	-	2.1537	-	-	-	-	(0.3549)
24.11.2022	-	1.9627	-	-	-	-	(0.3549)
23.11.2022	-	2.0025	-	-	-	-	(0.3549)
22.11.2022	-	1.9876	-	-	-	-	(0.3549)
21.11.2022	-	1.5224	-	-	-	-	(0.3549)
20.11.2022	-	1.3248	-	-	-	-	(0.3549)
19.11.2022	-	1.3248	-	-	-	-	(0.3549)
18.11.2022	-	1.3248	-	-	-	-	(0.3549)
17.11.2022	-	1.4054	-	-	-	-	(0.3549)
16.11.2022	-	1.3997	-	-	-	-	(0.3549)
15.11.2022	-	1.1203	-	-	-	-	(0.3549)
14.11.2022	-	1.0995	-	-	-	-	(0.3549)
13.11.2022	-	1.0060	-	-	-	-	(0.3549)
12.11.2022	-	1.0060	-	-	-	-	(0.3549)
11.11.2022	-	1.0060	-	-	-	-	(0.3549)
10.11.2022	-	1.0843	-	-	-	-	(0.3549)
09.11.2022	-	1.0671	-	-	-	-	(0.3549)
08.11.2022	-	1.0608	-	-	-	-	(0.3549)
07.11.2022	-	1.0442	-	-	-	-	(0.3549)
06.11.2022	-	1.0088	-	-	-	-	(0.3549)
05.11.2022	-	1.0088	-	-	-	-	(0.3549)
04.11.2022	-	1.0088	-	-	-	-	(0.3549)
03.11.2022	-	0.9842	-	-	-	-	(0.1975)
02.11.2022	-	0.9788	-	-	-	-	(0.1975)
01.11.2022	-	0.9532	-	-	-	-	(0.1975)
31.10.2022	-	0.8993	-	-	-	-	(0.1975)
30.10.2022	-	0.5699	-	-	-	-	(0.1975)
29.10.2022	-	0.5699	-	-	-	-	(0.1975)
28.10.2022	-	0.5699	-	-	-	-	(0.1975)
27.10.2022	-	0.4229	-	-	-	-	(0.1975)
26.10.2022	-	0.4112	-	-	-	-	(0.1970)
25.10.2022	-	0.4012	-	-	-	-	(0.1970)
24.10.2022	-	0.3936	-	-	-	-	(0.1970)
23.10.2022	-	0.4912	-	-	-	-	(0.1970)
22.10.2022	-	0.4912	-	-	-	-	(0.1970)
21.10.2022	-	0.4912	-	-	-	-	(0.1970)
20.10.2022	-	0.4811	-	-	-	-	(0.1970)
19.10.2022	-	0.4626	-	-	-	-	(0.1970)
18.10.2022	-	0.3822	-	-	-	-	(0.1970)
17.10.2022	-	0.3406	-	-	-	-	(0.1970)
16.10.2022	-	0.3036	-	-	-	-	(0.1970)
15.10.2022	-	0.3036	-	-	-	-	(0.1970)
14.10.2022	-	0.3036	-	-	-	-	(0.1970)
13.10.2022	-	0.2258	-	-	-	-	(0.1970)
12.10.2022	-	0.1133	-	-	-	-	(0.1970)
11.10.2022	-	0.1089	-	-	-	-	(0.1970)
10.10.2022	-	0.1077	-	-	-	-	(0.1970)
09.10.2022	-	0.0892	-	-	-	-	(0.1970)
08.10.2022	-	0.0892	-	-	-	-	(0.1970)
07.10.2022	-	0.0892	-	-	-	-	(0.1970)
06.10.2022	-	0.0425	-	-	-	-	(0.1970)
05.10.2022	-	0.0360	-	-	-	-	(0.1970)
04.10.2022	-	0.0309	-	-	-	-	(0.0452)
03.10.2022	-	0.0273	-	-	-	-	-
02.10.2022	-	-	-	-	-	-	-
01.10.2022	-	-	-	-	-	-	-

PICTET CH-SWISS MARKET TRACKER - UK REPORTING FUND STATUS

Annual Report - PICTET CH-SWISS MARKET TRACKER - P DY CHF

For the period from 1 October 2022 to 30 September 2023

The Fund has obtained UK Reporting Fund status and this report is provided to investors in accordance with the Offshore Funds (Tax) Regulations 2009 to enable investors to meet their UK tax obligations.

The Fund is treated as a Transparent Reporting Fund and as such is treated as tax transparent for income tax purposes and opaque for capital gains tax purposes for UK investors.

For tax purposes the Funds' income and expenses are deemed to arise directly in the hands of UK investors when they arise to the Fund, but capital returns from the underlying investments held by the Fund are not taxed when they are realised and instead a taxable capital gain or loss arises when the units in the Fund are disposed of.

The Fund does not operate equalisation for UK tax reporting purposes, and all amounts are reported without equalisation.

Fund	PICTET CH-SWISS MARKET TRACKER	Distributions paid in respect of the period (per unit)	4.60 CHF
Unit	P DY CHF	HMRC share class reference	Ex date
ISIN	CH0010396734	P0057-0019	Pay date
			01.12.2023
			05.12.2023

Report to Individual Investors

This report is prepared for investors who are UK tax resident and UK domiciled and subject to income tax. Investors subject to UK Corporation Tax should refer to the Report to Corporate Investors.

Cumulative income and expenses per unit for the reporting period

From 1 October 2022 to 5 April 2023

	Per Unit (CHF)
INTEREST	
Foreign Interest Expense	-
Foreign Interest Income	-
UK Interest Income	-
EQUITIES	
Foreign Dividend Income	2.2974
UK Dividend Income	-
MISCELLANEOUS	
Miscellaneous	-
EXPENSES	
Allowable expenses of management	(0.4168)

From 6 April 2023 to 30 September 2023

	Per Unit (CHF)
INTEREST	
Foreign Interest Expense	-
Foreign Interest Income	0.0004
UK Interest Income	-
EQUITIES	
Foreign Dividend Income	3.0407
UK Dividend Income	-
MISCELLANEOUS	
Miscellaneous	-
EXPENSES	
Allowable expenses of management	(0.2967)
EXCESS REPORTABLE INCOME	
Excess Reportable Income from holdings in Reporting Offshore Funds	-
Excess Reportable Income from holdings in Non-Reporting Offshore Funds	-
Interest from Deep Discount Securities	-

How investors should use this information:

The above figures are shown on a cumulative basis for investors who have held units throughout the entire period, reported in CHF. For investors who bought or sold units during the reporting period a table of the income and expenses arising on a daily basis is provided separately below.

An investor who has held units throughout the entire period should take the income or expense per unit stated above and multiply this figure by the number of units held to calculate the income and expenses to be reported for UK income tax purposes for the relevant income tax period.

An investor who bought/sold units part way through the period should calculate their taxable income and expense figures by taking the cumulative income figure from the table below at the date of disposal and subtracting the income figure at the date of acquisition. Where the units were held prior to the start of the period but sold part way through the period, the investor should just take the cumulative figure at the date of disposal. The income or expense can be allocated to the appropriate income tax period by adjusting for the cumulative income or expense at 5 April.

Investors holding units in the fund as at 30 September 2023 should also include any "Excess Reportable Income" in their tax returns, which is calculated by taking the excess reportable income per unit amounts reported above and multiplying by the number of units held at 30 September 2023. The excess amounts arise on the fund distribution date, which is 31 March 2024.

The Fund remains a reporting fund as at the date of this report.

Note 1: Dividend income per unit is calculated after deducting any withholding taxes. Additional information may be provided separately on request showing gross dividend income on a source by source basis and withholding taxes suffered.

Note 2: Expenses per unit are based on the total expenses of management incurred by the Fund. Certain investors may be able to claim tax relief for management expenses incurred by the Fund.

Note 3: On disposal of units, investors should consider whether any distributions made during their holding period affect the base cost of the units disposed for UK capital gains tax purposes.

The information provided above is not intended to constitute legal, tax or investment advice, and investors are advised to seek their own advice on the tax consequences of an investment in the Fund.

Table of cumulative daily income and expenses arising to investors in the Fund.

DATE	INTEREST		INTEREST	EQUITIES		MISCELLANEOUS	EXPENSES
	Foreign Interest Expense	Foreign Interest Income	UK Interest Income	Foreign Dividend Income	UK Dividend Income	Miscellaneous	Allowable expenses of management
30.09.2023	-	0.0004	-	5.3381	-	-	(0.7135)
29.09.2023	-	0.0004	-	5.3381	-	-	(0.7136)
28.09.2023	-	0.0004	-	5.3381	-	-	(0.7136)
27.09.2023	-	0.0004	-	5.3366	-	-	(0.7136)
26.09.2023	-	0.0004	-	5.3366	-	-	(0.7136)
25.09.2023	-	0.0004	-	5.3366	-	-	(0.7135)
24.09.2023	-	0.0004	-	5.3142	-	-	(0.7135)
23.09.2023	-	-	-	5.3142	5.3142	-	(0.7135)
22.09.2023	-	0.0004	-	5.3142	-	-	(0.7135)
21.09.2023	-	0.0004	-	5.3142	-	-	(0.7135)
20.09.2023	-	0.0004	-	5.3142	-	-	(0.7135)
19.09.2023	-	0.0004	-	5.0798	-	-	(0.7135)
18.09.2023	-	0.0004	-	5.0798	-	-	(0.7077)
17.09.2023	-	0.0004	-	5.0798	-	-	(0.7077)
16.09.2023	-	0.0004	-	5.0798	-	-	(0.7077)
15.09.2023	-	0.0004	-	5.0798	-	-	(0.7077)
14.09.2023	-	0.0004	-	5.0798	-	-	(0.7077)
13.09.2023	-	0.0004	-	5.0798	-	-	(0.7077)
12.09.2023	-	0.0004	-	5.0798	-	-	(0.7077)
11.09.2023	-	0.0004	-	5.0798	-	-	(0.7077)
10.09.2023	-	0.0004	-	5.0798	-	-	(0.7076)
09.09.2023	-	0.0004	-	5.0798	-	-	(0.7076)
08.09.2023	-	0.0004	-	5.0798	-	-	(0.7076)
07.09.2023	-	0.0004	-	5.0798	-	-	(0.7076)
06.09.2023	-	0.0004	-	5.0798	-	-	(0.7076)
05.09.2023	-	0.0003	-	5.0798	-	-	(0.7076)
04.09.2023	-	0.0003	-	5.0798	-	-	(0.7076)
03.09.2023	-	0.0003	-	5.0798	-	-	(0.6496)
02.09.2023	-	0.0003	-	5.0798	-	-	(0.6496)
01.09.2023	-	0.0003	-	5.0798	-	-	(0.6496)
31.08.2023	-	0.0003	-	5.0798	-	-	(0.6496)
30.08.2023	-	0.0003	-	5.0798	-	-	(0.6495)
29.08.2023	-	0.0003	-	5.0798	-	-	(0.6495)
28.08.2023	-	0.0003	-	5.0798	-	-	(0.6495)
27.08.2023	-	0.0003	-	5.0798	-	-	(0.6495)
26.08.2023	-	0.0003	-	5.0798	-	-	(0.6495)
25.08.2023	-	0.0003	-	5.0798	-	-	(0.6495)
24.08.2023	-	0.0003	-	5.0798	-	-	(0.6495)
23.08.2023	-	0.0003	-	5.0797	-	-	(0.6495)
22.08.2023	-	0.0003	-	5.0797	-	-	(0.6495)
21.08.2023	-	0.0003	-	5.0797	-	-	(0.6494)
20.08.2023	-	0.0003	-	5.0797	-	-	(0.6494)
19.08.2023	-	0.0003	-	5.0797	-	-	(0.6494)
18.08.2023	-	0.0003	-	5.0797	-	-	(0.6494)
17.08.2023	-	0.0003	-	5.0797	-	-	(0.6494)
16.08.2023	-	0.0003	-	5.0797	-	-	(0.6494)
15.08.2023	-	0.0003	-	5.0797	-	-	(0.6494)
14.08.2023	-	0.0003	-	5.0624	-	-	(0.6494)
13.08.2023	-	0.0003	-	5.0624	-	-	(0.6493)
12.08.2023	-	0.0003	-	5.0624	-	-	(0.6493)
11.08.2023	-	0.0003	-	5.0624	-	-	(0.6493)
10.08.2023	-	0.0003	-	5.0624	-	-	(0.6493)
09.08.2023	-	0.0003	-	5.0624	-	-	(0.6493)
08.08.2023	-	0.0003	-	5.0624	-	-	(0.6493)
07.08.2023	-	0.0003	-	5.0624	-	-	(0.6493)
06.08.2023	-	0.0003	-	5.0622	-	-	(0.6493)
05.08.2023	-	0.0003	-	5.0622	-	-	(0.6493)
04.08.2023	-	0.0003	-	5.0622	-	-	(0.6493)
03.08.2023	-	0.0002	-	5.0622	-	-	(0.6492)
02.08.2023	-	0.0002	-	5.0622	-	-	(0.5914)
01.08.2023	-	0.0002	-	5.0622	-	-	(0.5914)
31.07.2023	-	0.0002	-	5.0622	-	-	(0.5914)
30.07.2023	-	0.0002	-	5.0622	-	-	(0.5914)
29.07.2023	-	0.0002	-	5.0622	-	-	(0.5914)
28.07.2023	-	0.0002	-	5.0622	-	-	(0.5914)
27.07.2023	-	0.0002	-	5.0622	-	-	(0.5914)
26.07.2023	-	0.0002	-	5.0615	-	-	(0.5914)
25.07.2023	-	0.0002	-	5.0615	-	-	(0.5913)
24.07.2023	-	0.0002	-	5.0615	-	-	(0.5913)
23.07.2023	-	0.0002	-	5.0615	-	-	(0.5913)
22.07.2023	-	0.0002	-	5.0615	-	-	(0.5913)
21.07.2023	-	0.0002	-	5.0615	-	-	(0.5913)
20.07.2023	-	0.0002	-	5.0615	-	-	(0.5913)
19.07.2023	-	0.0002	-	5.0615	-	-	(0.5913)
18.07.2023	-	0.0002	-	5.0615	-	-	(0.5913)
17.07.2023	-	0.0002	-	5.0615	-	-	(0.5913)
16.07.2023	-	0.0002	-	5.0615	-	-	(0.5912)
15.07.2023	-	0.0002	-	5.0615	-	-	(0.5912)
14.07.2023	-	0.0002	-	5.0615	-	-	(0.5912)
13.07.2023	-	0.0002	-	5.0615	-	-	(0.5912)
12.07.2023	-	0.0002	-	5.0615	-	-	(0.5912)
11.07.2023	-	0.0002	-	5.0615	-	-	(0.5912)
10.07.2023	-	0.0002	-	5.0615	-	-	(0.5912)
09.07.2023	-	0.0002	-	5.0615	-	-	(0.5911)
08.07.2023	-	0.0002	-	5.0615	-	-	(0.5911)
07.07.2023	-	0.0002	-	5.0615	-	-	(0.5911)
06.07.2023	-	0.0002	-	5.0615	-	-	(0.5911)
05.07.2023	-	0.0001	-	5.0615	-	-	(0.5911)
04.07.2023	-	0.0001	-	5.0615	-	-	(0.5911)
03.07.2023	-	0.0001	-	5.0527	-	-	(0.5345)
02.07.2023	-	0.0001	-	5.0523	-	-	(0.5344)
01.07.2023	-	0.0001	-	5.0523	-	-	(0.5344)
30.06.2023	-	0.0001	-	5.0523	-	-	(0.5344)

Table of cumulative daily income and expenses arising to investors in the Fund.

DATE	INTEREST		INTEREST	EQUITIES		MISCELLANEOUS	EXPENSES
	Foreign Interest Expense	Foreign Interest Income	UK Interest Income	Foreign Dividend Income	UK Dividend Income	Miscellaneous	Allowable expenses of management
29.06.2023	-	0.0001	-	5.0523	-	-	(0.5344)
28.06.2023	-	0.0001	-	5.0509	-	-	(0.5344)
27.06.2023	-	0.0001	-	5.0509	-	-	(0.5344)
26.06.2023	-	0.0001	-	5.0509	-	-	(0.5344)
25.06.2023	-	0.0001	-	5.0509	-	-	(0.5344)
24.06.2023	-	0.0001	-	5.0509	-	-	(0.5344)
23.06.2023	-	0.0001	-	5.0509	-	-	(0.5344)
22.06.2023	-	0.0001	-	5.0509	-	-	(0.5344)
21.06.2023	-	0.0001	-	5.0509	-	-	(0.5343)
20.06.2023	-	0.0001	-	5.0509	-	-	(0.5343)
19.06.2023	-	0.0001	-	5.0509	-	-	(0.5343)
18.06.2023	-	0.0001	-	5.0509	-	-	(0.5343)
17.06.2023	-	0.0001	-	5.0509	-	-	(0.5343)
16.06.2023	-	0.0001	-	5.0509	-	-	(0.5343)
15.06.2023	-	0.0001	-	5.0509	-	-	(0.5343)
14.06.2023	-	0.0001	-	5.0509	-	-	(0.5343)
13.06.2023	-	0.0001	-	5.0226	-	-	(0.5343)
12.06.2023	-	0.0001	-	5.0226	-	-	(0.5342)
11.06.2023	-	0.0001	-	5.0199	-	-	(0.5342)
10.06.2023	-	0.0001	-	5.0199	-	-	(0.5342)
09.06.2023	-	0.0001	-	5.0199	-	-	(0.5342)
08.06.2023	-	0.0001	-	5.0199	-	-	(0.5342)
07.06.2023	-	0.0001	-	5.0197	-	-	(0.5342)
06.06.2023	-	0.0001	-	5.0197	-	-	(0.5342)
05.06.2023	-	0.0001	-	5.0315	-	-	(0.5342)
04.06.2023	-	0.0001	-	5.0315	-	-	(0.5341)
03.06.2023	-	0.0001	-	5.0315	-	-	(0.5341)
02.06.2023	-	0.0001	-	5.0315	-	-	(0.5341)
01.06.2023	-	0.0001	-	5.0197	-	-	(0.4743)
31.05.2023	-	0.0001	-	5.0197	-	-	(0.4743)
30.05.2023	-	0.0001	-	5.0186	-	-	(0.4743)
29.05.2023	-	0.0001	-	5.0163	-	-	(0.4743)
28.05.2023	-	0.0001	-	5.0163	-	-	(0.4743)
27.05.2023	-	0.0001	-	5.0163	-	-	(0.4743)
26.05.2023	-	0.0001	-	5.0163	-	-	(0.4743)
25.05.2023	-	0.0001	-	4.9117	-	-	(0.4743)
24.05.2023	-	0.0001	-	4.9117	-	-	(0.4743)
23.05.2023	-	0.0001	-	4.9117	-	-	(0.4742)
22.05.2023	-	0.0001	-	4.9041	-	-	(0.4742)
21.05.2023	-	0.0001	-	4.8922	-	-	(0.4742)
20.05.2023	-	0.0001	-	4.8922	-	-	(0.4742)
19.05.2023	-	0.0001	-	4.8922	-	-	(0.4742)
18.05.2023	-	0.0001	-	4.8609	-	-	(0.4742)
17.05.2023	-	0.0001	-	4.8609	-	-	(0.4742)
16.05.2023	-	0.0001	-	4.8483	-	-	(0.4742)
15.05.2023	-	0.0001	-	4.8353	-	-	(0.4742)
14.05.2023	-	0.0001	-	4.8346	-	-	(0.4741)
13.05.2023	-	0.0001	-	4.8346	-	-	(0.4741)
12.05.2023	-	0.0001	-	4.8346	-	-	(0.4741)
11.05.2023	-	0.0001	-	4.7999	-	-	(0.4741)
10.05.2023	-	0.0001	-	4.7056	-	-	(0.4741)
09.05.2023	-	0.0001	-	4.6902	-	-	(0.4741)
08.05.2023	-	0.0001	-	4.6537	-	-	(0.4741)
07.05.2023	-	0.0001	-	4.6399	-	-	(0.4741)
06.05.2023	-	0.0001	-	4.6399	-	-	(0.4741)
05.05.2023	-	0.0001	-	4.6399	-	-	(0.4741)
04.05.2023	-	0.0001	-	4.6147	-	-	(0.4740)
03.05.2023	-	-	-	4.6136	-	-	(0.4740)
02.05.2023	-	-	-	4.4259	-	-	(0.4171)
01.05.2023	-	-	-	4.4206	-	-	(0.4171)
30.04.2023	-	-	-	4.4206	-	-	(0.4171)
29.04.2023	-	-	-	4.4175	-	-	(0.4171)
28.04.2023	-	-	-	4.4175	-	-	(0.4171)
27.04.2023	-	-	-	4.4175	-	-	(0.4171)
26.04.2023	-	-	-	4.4146	-	-	(0.4170)
25.04.2023	-	-	-	4.4074	-	-	(0.4170)
24.04.2023	-	-	-	4.3833	-	-	(0.4170)
23.04.2023	-	-	-	3.3235	-	-	(0.4170)
22.04.2023	-	-	-	3.3235	-	-	(0.4170)
21.04.2023	-	-	-	3.3235	-	-	(0.4170)
20.04.2023	-	-	-	3.2336	-	-	(0.4170)
19.04.2023	-	-	-	3.2248	-	-	(0.4170)
18.04.2023	-	-	-	3.2212	-	-	(0.4170)
17.04.2023	-	-	-	3.1776	-	-	(0.4169)
16.04.2023	-	-	-	3.1062	-	-	(0.4169)
15.04.2023	-	-	-	3.1062	-	-	(0.4169)
14.04.2023	-	-	-	3.1062	-	-	(0.4169)
13.04.2023	-	-	-	2.8966	-	-	(0.4169)
12.04.2023	-	-	-	2.8911	-	-	(0.4169)
11.04.2023	-	-	-	2.3444	-	-	(0.4169)
10.04.2023	-	-	-	2.3106	-	-	(0.4168)
09.04.2023	-	-	-	2.3106	-	-	(0.4168)
08.04.2023	-	-	-	2.3106	-	-	(0.4168)
07.04.2023	-	-	-	2.3106	-	-	(0.4168)
06.04.2023	-	-	-	2.3106	-	-	(0.4168)
05.04.2023	-	-	-	2.2974	-	-	(0.4168)
04.04.2023	-	-	-	2.2974	-	-	(0.4168)
03.04.2023	-	-	-	2.2901	-	-	(0.3608)
02.04.2023	-	-	-	2.2801	-	-	(0.3608)
01.04.2023	-	-	-	2.2801	-	-	(0.3608)
31.03.2023	-	-	-	2.2801	-	-	(0.3608)

Table of cumulative daily income and expenses arising to investors in the Fund.

DATE	INTEREST		INTEREST	EQUITIES		MISCELLANEOUS	EXPENSES
	Foreign Interest Expense	Foreign Interest Income	UK Interest Income	Foreign Dividend Income	UK Dividend Income	Miscellaneous	Allowable expenses of management
30.03.2023	-	-	-	2.2730	-	-	(0.3608)
29.03.2023	-	-	-	2.0530	-	-	(0.3608)
28.03.2023	-	-	-	2.0429	-	-	(0.3608)
27.03.2023	-	-	-	2.0269	-	-	(0.3608)
26.03.2023	-	-	-	1.7810	-	-	(0.3607)
25.03.2023	-	-	-	1.7810	-	-	(0.3607)
24.03.2023	-	-	-	1.7810	-	-	(0.3607)
23.03.2023	-	-	-	1.7810	-	-	(0.3607)
22.03.2023	-	-	-	1.7702	-	-	(0.3607)
21.03.2023	-	-	-	1.7702	-	-	(0.3607)
20.03.2023	-	-	-	1.7662	-	-	(0.3607)
19.03.2023	-	-	-	1.7563	-	-	(0.3607)
18.03.2023	-	-	-	1.7563	-	-	(0.3607)
17.03.2023	-	-	-	1.7563	-	-	(0.3607)
16.03.2023	-	-	-	1.7563	-	-	(0.3606)
15.03.2023	-	-	-	0.9091	-	-	(0.3606)
14.03.2023	-	-	-	0.9091	-	-	(0.3606)
13.03.2023	-	-	-	0.9091	-	-	(0.3606)
12.03.2023	-	-	-	0.9091	-	-	(0.3606)
11.03.2023	-	-	-	0.9091	-	-	(0.3606)
10.03.2023	-	-	-	0.9091	-	-	(0.3606)
09.03.2023	-	-	-	0.9055	-	-	(0.3606)
08.03.2023	-	-	-	0.0169	-	-	(0.3606)
07.03.2023	-	-	-	0.0169	-	-	(0.3605)
06.03.2023	-	-	-	0.0169	-	-	(0.3605)
05.03.2023	-	-	-	0.0169	-	-	(0.3605)
04.03.2023	-	-	-	0.0169	-	-	(0.3605)
03.03.2023	-	-	-	0.0169	-	-	(0.3605)
02.03.2023	-	-	-	0.0169	-	-	(0.3605)
01.03.2023	-	-	-	0.0169	-	-	(0.3091)
28.02.2023	-	-	-	0.0169	-	-	(0.3091)
27.02.2023	-	-	-	0.0169	-	-	(0.3091)
26.02.2023	-	-	-	0.0169	-	-	(0.3091)
25.02.2023	-	-	-	0.0169	-	-	(0.3091)
24.02.2023	-	-	-	0.0169	-	-	(0.3091)
23.02.2023	-	-	-	0.0169	-	-	(0.3091)
22.02.2023	-	-	-	0.0169	-	-	(0.3091)
21.02.2023	-	-	-	0.0169	-	-	(0.3091)
20.02.2023	-	-	-	0.0147	-	-	(0.3090)
19.02.2023	-	-	-	0.0147	-	-	(0.3090)
18.02.2023	-	-	-	0.0147	-	-	(0.3090)
17.02.2023	-	-	-	0.0147	-	-	(0.3090)
16.02.2023	-	-	-	0.0147	-	-	(0.3090)
15.02.2023	-	-	-	0.0147	-	-	(0.3090)
14.02.2023	-	-	-	0.0147	-	-	(0.3090)
13.02.2023	-	-	-	0.0147	-	-	(0.3090)
12.02.2023	-	-	-	0.0147	-	-	(0.3089)
11.02.2023	-	-	-	0.0147	-	-	(0.3089)
10.02.2023	-	-	-	0.0147	-	-	(0.3089)
09.02.2023	-	-	-	0.0147	-	-	(0.3089)
08.02.2023	-	-	-	0.0147	-	-	(0.3089)
07.02.2023	-	-	-	0.0146	-	-	(0.3089)
06.02.2023	-	-	-	0.0146	-	-	(0.3089)
05.02.2023	-	-	-	0.0146	-	-	(0.3089)
04.02.2023	-	-	-	0.0146	-	-	(0.3089)
03.02.2023	-	-	-	0.0146	-	-	(0.3089)
02.02.2023	-	-	-	0.0146	-	-	(0.3089)
01.02.2023	-	-	-	0.0146	-	-	(0.2521)
31.01.2023	-	-	-	0.0146	-	-	(0.2521)
30.01.2023	-	-	-	0.0146	-	-	(0.2521)
29.01.2023	-	-	-	0.0146	-	-	(0.2521)
28.01.2023	-	-	-	0.0146	-	-	(0.2521)
27.01.2023	-	-	-	0.0146	-	-	(0.2521)
26.01.2023	-	-	-	0.0146	-	-	(0.2521)
25.01.2023	-	-	-	0.0146	-	-	(0.2521)
24.01.2023	-	-	-	0.0146	-	-	(0.2520)
23.01.2023	-	-	-	0.0146	-	-	(0.2520)
22.01.2023	-	-	-	0.0146	-	-	(0.2520)
21.01.2023	-	-	-	0.0146	-	-	(0.2520)
20.01.2023	-	-	-	0.0146	-	-	(0.2520)
19.01.2023	-	-	-	0.0146	-	-	(0.2520)
18.01.2023	-	-	-	0.0146	-	-	(0.2520)
17.01.2023	-	-	-	0.0146	-	-	(0.2520)
16.01.2023	-	-	-	0.0146	-	-	(0.2520)
15.01.2023	-	-	-	0.0146	-	-	(0.2519)
14.01.2023	-	-	-	0.0146	-	-	(0.2519)
13.01.2023	-	-	-	0.0146	-	-	(0.2519)
12.01.2023	-	-	-	0.0146	-	-	(0.2519)
11.01.2023	-	-	-	0.0144	-	-	(0.2519)
10.01.2023	-	-	-	0.0144	-	-	(0.2519)
09.01.2023	-	-	-	0.0144	-	-	(0.2519)
08.01.2023	-	-	-	0.0022	-	-	(0.2519)
07.01.2023	-	-	-	0.0022	-	-	(0.2519)
06.01.2023	-	-	-	0.0022	-	-	(0.2519)
05.01.2023	-	-	-	0.0022	-	-	(0.2518)
04.01.2023	-	-	-	0.0022	-	-	(0.2518)
03.01.2023	-	-	-	0.0022	-	-	(0.1962)
02.01.2023	-	-	-	0.0022	-	-	(0.1962)
01.01.2023	-	-	-	0.0022	-	-	(0.1962)
31.12.2022	-	-	-	0.0022	-	-	(0.1962)

Table of cumulative daily income and expenses arising to investors in the Fund.

DATE	INTEREST		INTEREST	EQUITIES		MISCELLANEOUS	EXPENSES
	Foreign Interest Expense	Foreign Interest Income	UK Interest Income	Foreign Dividend Income	UK Dividend Income	Miscellaneous	Allowable expenses of management
30.12.2022	-	-	-	0.0022	-	-	(0.1961)
29.12.2022	-	-	-	0.0022	-	-	(0.1961)
28.12.2022	-	-	-	0.0022	-	-	(0.1961)
27.12.2022	-	-	-	0.0022	-	-	(0.1961)
26.12.2022	-	-	-	0.0022	-	-	(0.1961)
25.12.2022	-	-	-	0.0022	-	-	(0.1961)
24.12.2022	-	-	-	0.0022	-	-	(0.1961)
23.12.2022	-	-	-	0.0022	-	-	(0.1961)
22.12.2022	-	-	-	0.0022	-	-	(0.1961)
21.12.2022	-	-	-	0.0022	-	-	(0.1961)
20.12.2022	-	-	-	0.0022	-	-	(0.1960)
19.12.2022	-	-	-	0.0022	-	-	(0.1960)
18.12.2022	-	-	-	0.0022	-	-	(0.1960)
17.12.2022	-	-	-	0.0022	-	-	(0.1960)
16.12.2022	-	-	-	0.0022	-	-	(0.1960)
15.12.2022	-	-	-	0.0022	-	-	(0.1960)
14.12.2022	-	-	-	0.0022	-	-	(0.1960)
13.12.2022	-	-	-	0.0022	-	-	(0.1960)
12.12.2022	-	-	-	0.0022	-	-	(0.1960)
11.12.2022	-	-	-	0.0022	-	-	(0.1959)
10.12.2022	-	-	-	0.0022	-	-	(0.1959)
09.12.2022	-	-	-	0.0022	-	-	(0.1959)
08.12.2022	-	-	-	0.0022	-	-	(0.1959)
07.12.2022	-	-	-	0.0022	-	-	(0.1959)
06.12.2022	-	-	-	0.0022	-	-	(0.1959)
05.12.2022	-	-	-	0.0022	-	-	(0.1959)
04.12.2022	-	-	-	0.0022	-	-	(0.1636)
03.12.2022	-	-	-	0.0022	-	-	(0.1636)
02.12.2022	-	-	-	0.0022	-	-	(0.1636)
01.12.2022	-	-	-	0.0022	-	-	(0.1087)
30.11.2022	-	-	-	0.0022	-	-	(0.1087)
29.11.2022	-	-	-	0.0022	-	-	(0.1087)
28.11.2022	-	-	-	0.0022	-	-	(0.1087)
27.11.2022	-	-	-	0.0022	-	-	(0.1086)
26.11.2022	-	-	-	0.0022	-	-	(0.1086)
25.11.2022	-	-	-	0.0022	-	-	(0.1086)
24.11.2022	-	-	-	0.0022	-	-	(0.1086)
23.11.2022	-	-	-	0.0022	-	-	(0.1086)
22.11.2022	-	-	-	0.0022	-	-	(0.1086)
21.11.2022	-	-	-	0.0022	-	-	(0.1086)
20.11.2022	-	-	-	0.0022	-	-	(0.1086)
19.11.2022	-	-	-	0.0022	-	-	(0.1086)
18.11.2022	-	-	-	0.0022	-	-	(0.1086)
17.11.2022	-	-	-	0.0022	-	-	(0.1086)
16.11.2022	-	-	-	0.0022	-	-	(0.1085)
15.11.2022	-	-	-	0.0022	-	-	(0.1085)
14.11.2022	-	-	-	0.0022	-	-	(0.1085)
13.11.2022	-	-	-	0.0022	-	-	(0.1085)
12.11.2022	-	-	-	0.0022	-	-	(0.1085)
11.11.2022	-	-	-	0.0022	-	-	(0.1085)
10.11.2022	-	-	-	0.0022	-	-	(0.1085)
09.11.2022	-	-	-	0.0022	-	-	(0.1085)
08.11.2022	-	-	-	0.0022	-	-	(0.1085)
07.11.2022	-	-	-	0.0021	-	-	(0.1084)
06.11.2022	-	-	-	0.0021	-	-	(0.1084)
05.11.2022	-	-	-	0.0021	-	-	(0.1084)
04.11.2022	-	-	-	0.0021	-	-	(0.1084)
03.11.2022	-	-	-	0.0021	-	-	(0.1084)
02.11.2022	-	-	-	0.0021	-	-	(0.0544)
01.11.2022	-	-	-	0.0021	-	-	(0.0544)
31.10.2022	-	-	-	0.0021	-	-	(0.0544)
30.10.2022	-	-	-	0.0021	-	-	(0.0544)
29.10.2022	-	-	-	0.0021	-	-	(0.0544)
28.10.2022	-	-	-	0.0021	-	-	(0.0544)
27.10.2022	-	-	-	0.0021	-	-	(0.0544)
26.10.2022	-	-	-	0.0021	-	-	(0.0544)
25.10.2022	-	-	-	0.0021	-	-	(0.0543)
24.10.2022	-	-	-	0.0021	-	-	(0.0543)
23.10.2022	-	-	-	0.0021	-	-	(0.0543)
22.10.2022	-	-	-	0.0021	-	-	(0.0543)
21.10.2022	-	-	-	0.0021	-	-	(0.0543)
20.10.2022	-	-	-	0.0021	-	-	(0.0542)
19.10.2022	-	-	-	0.0021	-	-	(0.0542)
18.10.2022	-	-	-	0.0021	-	-	(0.0542)
17.10.2022	-	-	-	0.0021	-	-	(0.0542)
16.10.2022	-	-	-	0.0021	-	-	(0.0542)
15.10.2022	-	-	-	0.0021	-	-	(0.0542)
14.10.2022	-	-	-	0.0021	-	-	(0.0542)
13.10.2022	-	-	-	0.0021	-	-	(0.0542)
12.10.2022	-	-	-	-	-	-	(0.0542)
11.10.2022	-	-	-	-	-	-	(0.0542)
10.10.2022	-	-	-	-	-	-	(0.0541)
09.10.2022	-	-	-	-	-	-	(0.0541)
08.10.2022	-	-	-	-	-	-	(0.0541)
07.10.2022	-	-	-	-	-	-	(0.0541)
06.10.2022	-	-	-	-	-	-	(0.0541)
05.10.2022	-	-	-	-	-	-	(0.0541)
04.10.2022	-	-	-	-	-	-	(0.0541)
03.10.2022	-	-	-	-	-	-	(0.0000)
02.10.2022	-	-	-	-	-	-	-
01.10.2022	-	-	-	-	-	-	-

PICTET CH-SWISS MARKET TRACKER - UK REPORTING FUND STATUS

Annual Report - PICTET CH-SWISS MARKET TRACKER - I DY CHF

For the period from 1 October 2022 to 30 September 2023

The Fund has obtained UK Reporting Fund status and this report is provided to investors in accordance with the Offshore Funds (Tax) Regulations 2009 to enable investors to meet their UK tax obligations.

The Fund is treated as a Transparent Reporting Fund and as such is treated as tax transparent for income tax purposes and opaque for capital gains tax purposes for UK investors.

For tax purposes the Funds' income and expenses are deemed to arise directly in the hands of UK investors when they arise to the Fund, but capital returns from the underlying investments held by the Fund are not taxed when they are realised and instead a taxable capital gain or loss arises when the units in the Fund are disposed of.

The Fund does not operate equalisation for UK tax reporting purposes, and all amounts are reported without equalisation.

Fund	PICTET CH-SWISS MARKET TRACKER	Distributions paid in respect of the period (per unit)	4.85 CHF
Unit	I DY CHF	HMRC share class reference	Ex date
ISIN	CH0019592036	P0057-0042	Pay date

Report to Individual Investors

This report is prepared for investors who are UK tax resident and UK domiciled and subject to income tax. Investors subject to UK Corporation Tax should refer to the Report to Corporate Investors.

Cumulative income and expenses per unit for the reporting period

From 1 October 2022 to 5 April 2023

	Per Unit (CHF)
INTEREST	
Foreign Interest Expense	-
Foreign Interest Income	-
UK Interest Income	-
EQUITIES	
Foreign Dividend Income	2.2980
UK Dividend Income	-
MISCELLANEOUS	
Miscellaneous	-
EXPENSES	
Allowable expenses of management	(0.3078)

From 6 April 2023 to 30 September 2023

	Per Unit (CHF)
INTEREST	
Foreign Interest Expense	-
Foreign Interest Income	0.0004
UK Interest Income	-
EQUITIES	
Foreign Dividend Income	3.0421
UK Dividend Income	-
MISCELLANEOUS	
Miscellaneous	-
EXPENSES	
Allowable expenses of management	(0.2147)
EXCESS REPORTABLE INCOME	
Excess Reportable Income from holdings in Reporting Offshore Funds	-
Excess Reportable Income from holdings in Non-Reporting Offshore Funds	-
Interest from Deep Discount Securities	-

How investors should use this information:

The above figures are shown on a cumulative basis for investors who have held units throughout the entire period, reported in CHF. For investors who bought or sold units during the reporting period a table of the income and expenses arising on a daily basis is provided separately below.

An investor who has held units throughout the entire period should take the income or expense per unit stated above and multiply this figure by the number of units held to calculate the income and expenses to be reported for UK income tax purposes for the relevant income tax period.

An investor who bought/sold units part way through the period should calculate their taxable income and expense figures by taking the cumulative income figure from the table below at the date of disposal and subtracting the income figure at the date of acquisition. Where the units were held prior to the start of the period but sold part way through the period, the investor should just take the cumulative figure at the date of disposal. The income or expense can be allocated to the appropriate income tax period by adjusting for the cumulative income or expense at 5 April.

Investors holding units in the fund as at 30 September 2023 should also include any "Excess Reportable Income" in their tax returns, which is calculated by taking the excess reportable income per unit amounts reported above and multiplying by the number of units held at 30 September 2023. The excess amounts arise on the fund distribution date, which is 31 March 2024.

The Fund remains a reporting fund as at the date of this report.

Note 1: Dividend income per unit is calculated after deducting any withholding taxes. Additional information may be provided separately on request showing gross dividend income on a source by source basis and withholding taxes suffered.

Note 2: Expenses per unit are based on the total expenses of management incurred by the Fund. Certain investors may be able to claim tax relief for management expenses incurred by the Fund.

Note 3: On disposal of units, investors should consider whether any distributions made during their holding period affect the base cost of the units disposed for UK capital gains tax purposes.

The information provided above is not intended to constitute legal, tax or investment advice, and investors are advised to seek their own advice on the tax consequences of an investment in the Fund.

Table of cumulative daily income and expenses arising to investors in the Fund.

DATE	INTEREST		INTEREST	EQUITIES		MISCELLANEOUS	EXPENSES
	Foreign Interest Expense	Foreign Interest Income	UK Interest Income	Foreign Dividend Income	UK Dividend Income	Miscellaneous	Allowable expenses of management
30.09.2023	-	0.0004	-	5.3401	-	-	(0.5224)
29.09.2023	-	0.0004	-	5.3401	-	-	(0.5225)
28.09.2023	-	0.0004	-	5.3401	-	-	(0.5225)
27.09.2023	-	0.0004	-	5.3386	-	-	(0.5225)
26.09.2023	-	0.0004	-	5.3386	-	-	(0.5225)
25.09.2023	-	0.0004	-	5.3386	-	-	(0.5225)
24.09.2023	-	0.0004	-	5.3161	-	-	(0.5225)
23.09.2023	-	-	-	5.3161	5.3161	-	(0.5225)
22.09.2023	-	0.0004	-	5.3161	-	-	(0.5225)
21.09.2023	-	0.0004	-	5.3161	-	-	(0.5225)
20.09.2023	-	0.0004	-	5.3161	-	-	(0.5225)
19.09.2023	-	0.0004	-	5.0816	-	-	(0.5224)
18.09.2023	-	0.0004	-	5.0816	-	-	(0.5167)
17.09.2023	-	0.0004	-	5.0816	-	-	(0.5167)
16.09.2023	-	0.0004	-	5.0816	-	-	(0.5167)
15.09.2023	-	0.0004	-	5.0816	-	-	(0.5167)
14.09.2023	-	0.0004	-	5.0816	-	-	(0.5166)
13.09.2023	-	0.0004	-	5.0816	-	-	(0.5166)
12.09.2023	-	0.0004	-	5.0816	-	-	(0.5166)
11.09.2023	-	0.0004	-	5.0816	-	-	(0.5166)
10.09.2023	-	0.0004	-	5.0816	-	-	(0.5166)
09.09.2023	-	0.0004	-	5.0816	-	-	(0.5166)
08.09.2023	-	0.0004	-	5.0816	-	-	(0.5166)
07.09.2023	-	0.0004	-	5.0816	-	-	(0.5166)
06.09.2023	-	0.0004	-	5.0816	-	-	(0.5166)
05.09.2023	-	0.0003	-	5.0816	-	-	(0.5165)
04.09.2023	-	0.0003	-	5.0816	-	-	(0.5165)
03.09.2023	-	0.0003	-	5.0816	-	-	(0.4749)
02.09.2023	-	0.0003	-	5.0816	-	-	(0.4749)
01.09.2023	-	0.0003	-	5.0816	-	-	(0.4749)
31.08.2023	-	0.0003	-	5.0816	-	-	(0.4749)
30.08.2023	-	0.0003	-	5.0816	-	-	(0.4749)
29.08.2023	-	0.0003	-	5.0816	-	-	(0.4749)
28.08.2023	-	0.0003	-	5.0816	-	-	(0.4749)
27.08.2023	-	0.0003	-	5.0816	-	-	(0.4748)
26.08.2023	-	0.0003	-	5.0816	-	-	(0.4748)
25.08.2023	-	0.0003	-	5.0816	-	-	(0.4748)
24.08.2023	-	0.0003	-	5.0816	-	-	(0.4748)
23.08.2023	-	0.0003	-	5.0815	-	-	(0.4748)
22.08.2023	-	0.0003	-	5.0815	-	-	(0.4748)
21.08.2023	-	0.0003	-	5.0815	-	-	(0.4748)
20.08.2023	-	0.0003	-	5.0815	-	-	(0.4747)
19.08.2023	-	0.0003	-	5.0815	-	-	(0.4747)
18.08.2023	-	0.0003	-	5.0815	-	-	(0.4747)
17.08.2023	-	0.0003	-	5.0815	-	-	(0.4747)
16.08.2023	-	0.0003	-	5.0815	-	-	(0.4747)
15.08.2023	-	0.0003	-	5.0815	-	-	(0.4747)
14.08.2023	-	0.0003	-	5.0641	-	-	(0.4747)
13.08.2023	-	0.0003	-	5.0641	-	-	(0.4747)
12.08.2023	-	0.0003	-	5.0641	-	-	(0.4747)
11.08.2023	-	0.0003	-	5.0641	-	-	(0.4747)
10.08.2023	-	0.0003	-	5.0641	-	-	(0.4747)
09.08.2023	-	0.0003	-	5.0641	-	-	(0.4746)
08.08.2023	-	0.0003	-	5.0641	-	-	(0.4746)
07.08.2023	-	0.0003	-	5.0641	-	-	(0.4746)
06.08.2023	-	0.0003	-	5.0640	-	-	(0.4746)
05.08.2023	-	0.0003	-	5.0640	-	-	(0.4746)
04.08.2023	-	0.0003	-	5.0640	-	-	(0.4746)
03.08.2023	-	0.0002	-	5.0640	-	-	(0.4746)
02.08.2023	-	0.0002	-	5.0640	-	-	(0.4332)
01.08.2023	-	0.0002	-	5.0640	-	-	(0.4332)
31.07.2023	-	0.0002	-	5.0640	-	-	(0.4332)
30.07.2023	-	0.0002	-	5.0640	-	-	(0.4332)
29.07.2023	-	0.0002	-	5.0640	-	-	(0.4332)
28.07.2023	-	0.0002	-	5.0640	-	-	(0.4332)
27.07.2023	-	0.0002	-	5.0640	-	-	(0.4331)
26.07.2023	-	0.0002	-	5.0633	-	-	(0.4331)
25.07.2023	-	0.0002	-	5.0633	-	-	(0.4331)
24.07.2023	-	0.0002	-	5.0633	-	-	(0.4331)
23.07.2023	-	0.0002	-	5.0633	-	-	(0.4331)
22.07.2023	-	0.0002	-	5.0633	-	-	(0.4331)
21.07.2023	-	0.0002	-	5.0633	-	-	(0.4331)
20.07.2023	-	0.0002	-	5.0633	-	-	(0.4331)
19.07.2023	-	0.0002	-	5.0633	-	-	(0.4331)
18.07.2023	-	0.0002	-	5.0633	-	-	(0.4330)
17.07.2023	-	0.0002	-	5.0633	-	-	(0.4330)
16.07.2023	-	0.0002	-	5.0633	-	-	(0.4330)
15.07.2023	-	0.0002	-	5.0633	-	-	(0.4330)
14.07.2023	-	0.0002	-	5.0633	-	-	(0.4330)
13.07.2023	-	0.0002	-	5.0633	-	-	(0.4330)
12.07.2023	-	0.0002	-	5.0633	-	-	(0.4330)
11.07.2023	-	0.0002	-	5.0633	-	-	(0.4330)
10.07.2023	-	0.0002	-	5.0633	-	-	(0.4330)
09.07.2023	-	0.0002	-	5.0633	-	-	(0.4329)
08.07.2023	-	0.0002	-	5.0633	-	-	(0.4329)
07.07.2023	-	0.0002	-	5.0633	-	-	(0.4329)
06.07.2023	-	0.0002	-	5.0633	-	-	(0.4329)
05.07.2023	-	0.0001	-	5.0633	-	-	(0.4329)
04.07.2023	-	0.0001	-	5.0633	-	-	(0.4329)
03.07.2023	-	0.0001	-	5.0545	-	-	(0.3918)
02.07.2023	-	0.0001	-	5.0541	-	-	(0.3918)
01.07.2023	-	0.0001	-	5.0541	-	-	(0.3918)
30.06.2023	-	0.0001	-	5.0541	-	-	(0.3918)

Table of cumulative daily income and expenses arising to investors in the Fund.

DATE	INTEREST		INTEREST	EQUITIES		MISCELLANEOUS	EXPENSES
	Foreign Interest Expense	Foreign Interest Income	UK Interest Income	Foreign Dividend Income	UK Dividend Income	Miscellaneous	Allowable expenses of management
29.06.2023	-	0.0001	-	5.0541	-	-	(0.3918)
28.06.2023	-	0.0001	-	5.0527	-	-	(0.3917)
27.06.2023	-	0.0001	-	5.0527	-	-	(0.3917)
26.06.2023	-	0.0001	-	5.0527	-	-	(0.3917)
25.06.2023	-	0.0001	-	5.0527	-	-	(0.3917)
24.06.2023	-	0.0001	-	5.0527	-	-	(0.3917)
23.06.2023	-	0.0001	-	5.0527	-	-	(0.3917)
22.06.2023	-	0.0001	-	5.0527	-	-	(0.3917)
21.06.2023	-	0.0001	-	5.0527	-	-	(0.3917)
20.06.2023	-	0.0001	-	5.0527	-	-	(0.3917)
19.06.2023	-	0.0001	-	5.0527	-	-	(0.3916)
18.06.2023	-	0.0001	-	5.0527	-	-	(0.3916)
17.06.2023	-	0.0001	-	5.0527	-	-	(0.3916)
16.06.2023	-	0.0001	-	5.0527	-	-	(0.3916)
15.06.2023	-	0.0001	-	5.0527	-	-	(0.3916)
14.06.2023	-	0.0001	-	5.0527	-	-	(0.3916)
13.06.2023	-	0.0001	-	5.0243	-	-	(0.3916)
12.06.2023	-	0.0001	-	5.0243	-	-	(0.3916)
11.06.2023	-	0.0001	-	5.0216	-	-	(0.3915)
10.06.2023	-	0.0001	-	5.0216	-	-	(0.3915)
09.06.2023	-	0.0001	-	5.0216	-	-	(0.3915)
08.06.2023	-	0.0001	-	5.0216	-	-	(0.3915)
07.06.2023	-	0.0001	-	5.0214	-	-	(0.3915)
06.06.2023	-	0.0001	-	5.0214	-	-	(0.3915)
05.06.2023	-	0.0001	-	5.0333	-	-	(0.3915)
04.06.2023	-	0.0001	-	5.0333	-	-	(0.3915)
03.06.2023	-	0.0001	-	5.0333	-	-	(0.3915)
02.06.2023	-	0.0001	-	5.0333	-	-	(0.3915)
01.06.2023	-	0.0001	-	5.0214	-	-	(0.3488)
31.05.2023	-	0.0001	-	5.0214	-	-	(0.3487)
30.05.2023	-	0.0001	-	5.0204	-	-	(0.3487)
29.05.2023	-	0.0001	-	5.0180	-	-	(0.3487)
28.05.2023	-	0.0001	-	5.0180	-	-	(0.3487)
27.05.2023	-	0.0001	-	5.0180	-	-	(0.3487)
26.05.2023	-	0.0001	-	5.0180	-	-	(0.3487)
25.05.2023	-	0.0001	-	4.9133	-	-	(0.3487)
24.05.2023	-	0.0001	-	4.9133	-	-	(0.3487)
23.05.2023	-	0.0001	-	4.9133	-	-	(0.3487)
22.05.2023	-	0.0001	-	4.9058	-	-	(0.3486)
21.05.2023	-	0.0001	-	4.8939	-	-	(0.3486)
20.05.2023	-	0.0001	-	4.8939	-	-	(0.3486)
19.05.2023	-	0.0001	-	4.8939	-	-	(0.3486)
18.05.2023	-	0.0001	-	4.8626	-	-	(0.3486)
17.05.2023	-	0.0001	-	4.8626	-	-	(0.3486)
16.05.2023	-	0.0001	-	4.8499	-	-	(0.3486)
15.05.2023	-	0.0001	-	4.8370	-	-	(0.3486)
14.05.2023	-	0.0001	-	4.8362	-	-	(0.3485)
13.05.2023	-	0.0001	-	4.8362	-	-	(0.3485)
12.05.2023	-	0.0001	-	4.8362	-	-	(0.3485)
11.05.2023	-	0.0001	-	4.8015	-	-	(0.3485)
10.05.2023	-	0.0001	-	4.7072	-	-	(0.3485)
09.05.2023	-	0.0001	-	4.6918	-	-	(0.3485)
08.05.2023	-	0.0001	-	4.6553	-	-	(0.3485)
07.05.2023	-	0.0001	-	4.6415	-	-	(0.3485)
06.05.2023	-	0.0001	-	4.6415	-	-	(0.3485)
05.05.2023	-	0.0001	-	4.6415	-	-	(0.3485)
04.05.2023	-	0.0001	-	4.6162	-	-	(0.3484)
03.05.2023	-	-	-	4.6151	-	-	(0.3484)
02.05.2023	-	-	-	4.4274	-	-	(0.3081)
01.05.2023	-	-	-	4.4220	-	-	(0.3080)
30.04.2023	-	-	-	4.4220	-	-	(0.3080)
29.04.2023	-	-	-	4.4190	-	-	(0.3080)
28.04.2023	-	-	-	4.4190	-	-	(0.3080)
27.04.2023	-	-	-	4.4190	-	-	(0.3080)
26.04.2023	-	-	-	4.4161	-	-	(0.3080)
25.04.2023	-	-	-	4.4088	-	-	(0.3080)
24.04.2023	-	-	-	4.3848	-	-	(0.3080)
23.04.2023	-	-	-	3.3246	-	-	(0.3079)
22.04.2023	-	-	-	3.3246	-	-	(0.3079)
21.04.2023	-	-	-	3.3246	-	-	(0.3079)
20.04.2023	-	-	-	3.2346	-	-	(0.3079)
19.04.2023	-	-	-	3.2258	-	-	(0.3079)
18.04.2023	-	-	-	3.2222	-	-	(0.3079)
17.04.2023	-	-	-	3.1785	-	-	(0.3079)
16.04.2023	-	-	-	3.1072	-	-	(0.3079)
15.04.2023	-	-	-	3.1072	-	-	(0.3079)
14.04.2023	-	-	-	3.1072	-	-	(0.3079)
13.04.2023	-	-	-	2.8975	-	-	(0.3079)
12.04.2023	-	-	-	2.8920	-	-	(0.3078)
11.04.2023	-	-	-	2.3451	-	-	(0.3078)
10.04.2023	-	-	-	2.3113	-	-	(0.3078)
09.04.2023	-	-	-	2.3113	-	-	(0.3078)
08.04.2023	-	-	-	2.3113	-	-	(0.3078)
07.04.2023	-	-	-	2.3113	-	-	(0.3078)
06.04.2023	-	-	-	2.3113	-	-	(0.3078)
05.04.2023	-	-	-	2.2980	-	-	(0.3078)
04.04.2023	-	-	-	2.2980	-	-	(0.3078)
03.04.2023	-	-	-	2.2908	-	-	(0.2683)
02.04.2023	-	-	-	2.2807	-	-	(0.2683)
01.04.2023	-	-	-	2.2807	-	-	(0.2683)
31.03.2023	-	-	-	2.2807	-	-	(0.2683)

Table of cumulative daily income and expenses arising to investors in the Fund.

DATE	INTEREST		INTEREST	EQUITIES		MISCELLANEOUS	EXPENSES
	Foreign Interest Expense	Foreign Interest Income	UK Interest Income	Foreign Dividend Income	UK Dividend Income	Miscellaneous	Allowable expenses of management
30.03.2023	-	-	-	2.2736	-	-	(0.2682)
29.03.2023	-	-	-	2.0536	-	-	(0.2682)
28.03.2023	-	-	-	2.0435	-	-	(0.2682)
27.03.2023	-	-	-	2.0275	-	-	(0.2682)
26.03.2023	-	-	-	1.7815	-	-	(0.2682)
25.03.2023	-	-	-	1.7815	-	-	(0.2682)
24.03.2023	-	-	-	1.7815	-	-	(0.2682)
23.03.2023	-	-	-	1.7815	-	-	(0.2682)
22.03.2023	-	-	-	1.7707	-	-	(0.2682)
21.03.2023	-	-	-	1.7707	-	-	(0.2681)
20.03.2023	-	-	-	1.7666	-	-	(0.2681)
19.03.2023	-	-	-	1.7568	-	-	(0.2681)
18.03.2023	-	-	-	1.7568	-	-	(0.2681)
17.03.2023	-	-	-	1.7568	-	-	(0.2681)
16.03.2023	-	-	-	1.7568	-	-	(0.2681)
15.03.2023	-	-	-	0.9094	-	-	(0.2681)
14.03.2023	-	-	-	0.9094	-	-	(0.2681)
13.03.2023	-	-	-	0.9094	-	-	(0.2681)
12.03.2023	-	-	-	0.9094	-	-	(0.2680)
11.03.2023	-	-	-	0.9094	-	-	(0.2680)
10.03.2023	-	-	-	0.9094	-	-	(0.2680)
09.03.2023	-	-	-	0.9057	-	-	(0.2680)
08.03.2023	-	-	-	0.0169	-	-	(0.2680)
07.03.2023	-	-	-	0.0169	-	-	(0.2680)
06.03.2023	-	-	-	0.0169	-	-	(0.2680)
05.03.2023	-	-	-	0.0169	-	-	(0.2680)
04.03.2023	-	-	-	0.0169	-	-	(0.2680)
03.03.2023	-	-	-	0.0169	-	-	(0.2680)
02.03.2023	-	-	-	0.0169	-	-	(0.2679)
01.03.2023	-	-	-	0.0169	-	-	(0.2312)
28.02.2023	-	-	-	0.0169	-	-	(0.2312)
27.02.2023	-	-	-	0.0169	-	-	(0.2312)
26.02.2023	-	-	-	0.0169	-	-	(0.2312)
25.02.2023	-	-	-	0.0169	-	-	(0.2312)
24.02.2023	-	-	-	0.0169	-	-	(0.2312)
23.02.2023	-	-	-	0.0169	-	-	(0.2312)
22.02.2023	-	-	-	0.0169	-	-	(0.2311)
21.02.2023	-	-	-	0.0169	-	-	(0.2311)
20.02.2023	-	-	-	0.0147	-	-	(0.2311)
19.02.2023	-	-	-	0.0147	-	-	(0.2311)
18.02.2023	-	-	-	0.0147	-	-	(0.2311)
17.02.2023	-	-	-	0.0147	-	-	(0.2311)
16.02.2023	-	-	-	0.0147	-	-	(0.2311)
15.02.2023	-	-	-	0.0147	-	-	(0.2311)
14.02.2023	-	-	-	0.0147	-	-	(0.2311)
13.02.2023	-	-	-	0.0147	-	-	(0.2310)
12.02.2023	-	-	-	0.0147	-	-	(0.2310)
11.02.2023	-	-	-	0.0147	-	-	(0.2310)
10.02.2023	-	-	-	0.0147	-	-	(0.2310)
09.02.2023	-	-	-	0.0147	-	-	(0.2310)
08.02.2023	-	-	-	0.0147	-	-	(0.2310)
07.02.2023	-	-	-	0.0146	-	-	(0.2310)
06.02.2023	-	-	-	0.0146	-	-	(0.2310)
05.02.2023	-	-	-	0.0146	-	-	(0.2309)
04.02.2023	-	-	-	0.0146	-	-	(0.2309)
03.02.2023	-	-	-	0.0146	-	-	(0.2309)
02.02.2023	-	-	-	0.0146	-	-	(0.2309)
01.02.2023	-	-	-	0.0146	-	-	(0.1905)
31.01.2023	-	-	-	0.0146	-	-	(0.1905)
30.01.2023	-	-	-	0.0146	-	-	(0.1904)
29.01.2023	-	-	-	0.0146	-	-	(0.1904)
28.01.2023	-	-	-	0.0146	-	-	(0.1904)
27.01.2023	-	-	-	0.0146	-	-	(0.1904)
26.01.2023	-	-	-	0.0146	-	-	(0.1904)
25.01.2023	-	-	-	0.0146	-	-	(0.1904)
24.01.2023	-	-	-	0.0146	-	-	(0.1904)
23.01.2023	-	-	-	0.0146	-	-	(0.1904)
22.01.2023	-	-	-	0.0146	-	-	(0.1903)
21.01.2023	-	-	-	0.0146	-	-	(0.1903)
20.01.2023	-	-	-	0.0146	-	-	(0.1903)
19.01.2023	-	-	-	0.0146	-	-	(0.1903)
18.01.2023	-	-	-	0.0146	-	-	(0.1903)
17.01.2023	-	-	-	0.0146	-	-	(0.1903)
16.01.2023	-	-	-	0.0146	-	-	(0.1903)
15.01.2023	-	-	-	0.0146	-	-	(0.1903)
14.01.2023	-	-	-	0.0146	-	-	(0.1903)
13.01.2023	-	-	-	0.0146	-	-	(0.1903)
12.01.2023	-	-	-	0.0146	-	-	(0.1903)
11.01.2023	-	-	-	0.0144	-	-	(0.1902)
10.01.2023	-	-	-	0.0144	-	-	(0.1902)
09.01.2023	-	-	-	0.0144	-	-	(0.1902)
08.01.2023	-	-	-	0.0022	-	-	(0.1902)
07.01.2023	-	-	-	0.0022	-	-	(0.1902)
06.01.2023	-	-	-	0.0022	-	-	(0.1902)
05.01.2023	-	-	-	0.0022	-	-	(0.1902)
04.01.2023	-	-	-	0.0022	-	-	(0.1902)
03.01.2023	-	-	-	0.0022	-	-	(0.1504)
02.01.2023	-	-	-	0.0022	-	-	(0.1504)
01.01.2023	-	-	-	0.0022	-	-	(0.1504)
31.12.2022	-	-	-	0.0022	-	-	(0.1504)

Table of cumulative daily income and expenses arising to investors in the Fund.

DATE	INTEREST		INTEREST	EQUITIES		MISCELLANEOUS	EXPENSES
	Foreign Interest Expense	Foreign Interest Income	UK Interest Income	Foreign Dividend Income	UK Dividend Income	Miscellaneous	Allowable expenses of management
30.12.2022	-	-	-	0.0022	-	-	(0.1503)
29.12.2022	-	-	-	0.0022	-	-	(0.1503)
28.12.2022	-	-	-	0.0022	-	-	(0.1503)
27.12.2022	-	-	-	0.0022	-	-	(0.1503)
26.12.2022	-	-	-	0.0022	-	-	(0.1503)
25.12.2022	-	-	-	0.0022	-	-	(0.1503)
24.12.2022	-	-	-	0.0022	-	-	(0.1503)
23.12.2022	-	-	-	0.0022	-	-	(0.1503)
22.12.2022	-	-	-	0.0022	-	-	(0.1503)
21.12.2022	-	-	-	0.0022	-	-	(0.1503)
20.12.2022	-	-	-	0.0022	-	-	(0.1502)
19.12.2022	-	-	-	0.0022	-	-	(0.1502)
18.12.2022	-	-	-	0.0022	-	-	(0.1502)
17.12.2022	-	-	-	0.0022	-	-	(0.1502)
16.12.2022	-	-	-	0.0022	-	-	(0.1502)
15.12.2022	-	-	-	0.0022	-	-	(0.1502)
14.12.2022	-	-	-	0.0022	-	-	(0.1502)
13.12.2022	-	-	-	0.0022	-	-	(0.1502)
12.12.2022	-	-	-	0.0022	-	-	(0.1502)
11.12.2022	-	-	-	0.0022	-	-	(0.1501)
10.12.2022	-	-	-	0.0022	-	-	(0.1501)
09.12.2022	-	-	-	0.0022	-	-	(0.1501)
08.12.2022	-	-	-	0.0022	-	-	(0.1501)
07.12.2022	-	-	-	0.0022	-	-	(0.1501)
06.12.2022	-	-	-	0.0022	-	-	(0.1501)
05.12.2022	-	-	-	0.0022	-	-	(0.1501)
04.12.2022	-	-	-	0.0022	-	-	(0.1167)
03.12.2022	-	-	-	0.0022	-	-	(0.1167)
02.12.2022	-	-	-	0.0022	-	-	(0.1167)
01.12.2022	-	-	-	0.0022	-	-	(0.0775)
30.11.2022	-	-	-	0.0022	-	-	(0.0775)
29.11.2022	-	-	-	0.0022	-	-	(0.0775)
28.11.2022	-	-	-	0.0022	-	-	(0.0775)
27.11.2022	-	-	-	0.0022	-	-	(0.0775)
26.11.2022	-	-	-	0.0022	-	-	(0.0775)
25.11.2022	-	-	-	0.0022	-	-	(0.0775)
24.11.2022	-	-	-	0.0022	-	-	(0.0775)
23.11.2022	-	-	-	0.0022	-	-	(0.0775)
22.11.2022	-	-	-	0.0022	-	-	(0.0774)
21.11.2022	-	-	-	0.0022	-	-	(0.0774)
20.11.2022	-	-	-	0.0022	-	-	(0.0774)
19.11.2022	-	-	-	0.0022	-	-	(0.0774)
18.11.2022	-	-	-	0.0022	-	-	(0.0774)
17.11.2022	-	-	-	0.0022	-	-	(0.0774)
16.11.2022	-	-	-	0.0022	-	-	(0.0774)
15.11.2022	-	-	-	0.0022	-	-	(0.0774)
14.11.2022	-	-	-	0.0022	-	-	(0.0774)
13.11.2022	-	-	-	0.0022	-	-	(0.0773)
12.11.2022	-	-	-	0.0022	-	-	(0.0773)
11.11.2022	-	-	-	0.0022	-	-	(0.0773)
10.11.2022	-	-	-	0.0022	-	-	(0.0773)
09.11.2022	-	-	-	0.0022	-	-	(0.0773)
08.11.2022	-	-	-	0.0022	-	-	(0.0773)
07.11.2022	-	-	-	0.0021	-	-	(0.0773)
06.11.2022	-	-	-	0.0021	-	-	(0.0773)
05.11.2022	-	-	-	0.0021	-	-	(0.0773)
04.11.2022	-	-	-	0.0021	-	-	(0.0773)
03.11.2022	-	-	-	0.0021	-	-	(0.0772)
02.11.2022	-	-	-	0.0021	-	-	(0.0387)
01.11.2022	-	-	-	0.0021	-	-	(0.0387)
31.10.2022	-	-	-	0.0021	-	-	(0.0387)
30.10.2022	-	-	-	0.0021	-	-	(0.0387)
29.10.2022	-	-	-	0.0021	-	-	(0.0387)
28.10.2022	-	-	-	0.0021	-	-	(0.0387)
27.10.2022	-	-	-	0.0021	-	-	(0.0386)
26.10.2022	-	-	-	0.0021	-	-	(0.0386)
25.10.2022	-	-	-	0.0021	-	-	(0.0386)
24.10.2022	-	-	-	0.0021	-	-	(0.0385)
23.10.2022	-	-	-	0.0021	-	-	(0.0385)
22.10.2022	-	-	-	0.0021	-	-	(0.0385)
21.10.2022	-	-	-	0.0021	-	-	(0.0385)
20.10.2022	-	-	-	0.0021	-	-	(0.0385)
19.10.2022	-	-	-	0.0021	-	-	(0.0385)
18.10.2022	-	-	-	0.0021	-	-	(0.0385)
17.10.2022	-	-	-	0.0021	-	-	(0.0385)
16.10.2022	-	-	-	0.0021	-	-	(0.0384)
15.10.2022	-	-	-	0.0021	-	-	(0.0384)
14.10.2022	-	-	-	0.0021	-	-	(0.0384)
13.10.2022	-	-	-	0.0021	-	-	(0.0384)
12.10.2022	-	-	-	-	-	-	(0.0384)
11.10.2022	-	-	-	-	-	-	(0.0384)
10.10.2022	-	-	-	-	-	-	(0.0384)
09.10.2022	-	-	-	-	-	-	(0.0384)
08.10.2022	-	-	-	-	-	-	(0.0384)
07.10.2022	-	-	-	-	-	-	(0.0384)
06.10.2022	-	-	-	-	-	-	(0.0384)
05.10.2022	-	-	-	-	-	-	(0.0383)
04.10.2022	-	-	-	-	-	-	(0.0383)
03.10.2022	-	-	-	-	-	-	(0.0000)
02.10.2022	-	-	-	-	-	-	-
01.10.2022	-	-	-	-	-	-	-

PICTET CH-SWISS MID SMALL CAP - UK REPORTING FUND STATUS

Annual Report - PICTET CH-SWISS MID SMALL CAP - I DY CHF

For the period from 1 October 2022 to 30 September 2023

The Fund has obtained UK Reporting Fund status and this report is provided to investors in accordance with the Offshore Funds (Tax) Regulations 2009 to enable investors to meet their UK tax obligations.

The Fund is treated as a Transparent Reporting Fund and as such is treated as tax transparent for income tax purposes and opaque for capital gains tax purposes for UK investors.

For tax purposes the Funds' income and expenses are deemed to arise directly in the hands of UK investors when they arise to the Fund, but capital returns from the underlying investments held by the Fund are not taxed when they are realised and instead a taxable capital gain or loss arises when the units in the Fund are disposed of.

The Fund does not operate equalisation for UK tax reporting purposes, and all amounts are reported without equalisation.

Fund	PICTET CH-SWISS MID SMALL CAP	Distributions paid in respect of the period (per unit)	143.80 CHF
Unit	I DY CHF	HMRC share class reference	Ex date
ISIN	CH0019087177	P0057-0041	Pay date
			01.12.2023
			05.12.2023

Report to Individual Investors

This report is prepared for investors who are UK tax resident and UK domiciled and subject to income tax. Investors subject to UK Corporation Tax should refer to the Report to Corporate Investors.

Cumulative income and expenses per unit for the reporting period

From 1 October 2022 to 5 April 2023

	Per Unit (CHF)
INTEREST	
Foreign Interest Expense	-
Foreign Interest Income	-
UK Interest Income	-
EQUITIES	
Foreign Dividend Income	51.5337
UK Dividend Income	-
MISCELLANEOUS	
Miscellaneous	0.5010
EXPENSES	
Allowable expenses of management	(38.5808)

From 6 April 2023 to 30 September 2023

	Per Unit (CHF)
INTEREST	
Foreign Interest Expense	-
Foreign Interest Income	-
UK Interest Income	-
EQUITIES	
Foreign Dividend Income	160.7593
UK Dividend Income	-
MISCELLANEOUS	
Miscellaneous	0.6327
EXPENSES	
Allowable expenses of management	(30.2270)
EXCESS REPORTABLE INCOME	
Excess Reportable Income from holdings in Reporting Offshore Funds	-
Excess Reportable Income from holdings in Non-Reporting Offshore Funds	-
Interest from Deep Discount Securities	-

How investors should use this information:

The above figures are shown on a cumulative basis for investors who have held units throughout the entire period, reported in CHF. For investors who bought or sold units during the reporting period a table of the income and expenses arising on a daily basis is provided separately below.

An investor who has held units throughout the entire period should take the income or expense per unit stated above and multiply this figure by the number of units held to calculate the income and expenses to be reported for UK income tax purposes for the relevant income tax period.

An investor who bought/sold units part way through the period should calculate their taxable income and expense figures by taking the cumulative income figure from the table below at the date of disposal and subtracting the income figure at the date of acquisition. Where the units were held prior to the start of the period but sold part way through the period, the investor should just take the cumulative figure at the date of disposal. The income or expense can be allocated to the appropriate income tax period by adjusting for the cumulative income or expense at 5 April.

Investors holding units in the fund as at 30 September 2023 should also include any "Excess Reportable Income" in their tax returns, which is calculated by taking the excess reportable income per unit amounts reported above and multiplying by the number of units held at 30 September 2023. The excess amounts arise on the fund distribution date, which is 31 March 2024.

The Fund remains a reporting fund as at the date of this report.

Note 1: Dividend income per unit is calculated after deducting any withholding taxes. Additional information may be provided separately on request showing gross dividend income on a source by source basis and withholding taxes suffered.

Note 2: Expenses per unit are based on the total expenses of management incurred by the Fund. Certain investors may be able to claim tax relief for management expenses incurred by the Fund.

Note 3: Miscellaneous income includes stock lending income.

Note 4: On disposal of units, investors should consider whether any distributions made during their holding period affect the base cost of the units disposed for UK capital gains tax purposes.

The information provided above is not intended to constitute legal, tax or investment advice, and investors are advised to seek their own advice on the tax consequences of an investment in the Fund.

Table of cumulative daily income and expenses arising to investors in the Fund.

DATE	INTEREST		INTEREST	EQUITIES		MISCELLANEOUS	EXPENSES
	Foreign Interest Expense	Foreign Interest Income	UK Interest Income	Foreign Dividend Income	UK Dividend Income	Miscellaneous	Allowable expenses of management
30.09.2023	-	-	-	212.2931	-	1.1336	(68.8078)
29.09.2023	-	-	-	212.2931	212.2931	1.1336	(68.8078)
28.09.2023	-	-	-	212.2931	-	1.1336	(68.8078)
27.09.2023	-	-	-	212.2931	-	1.1336	(68.8078)
26.09.2023	-	-	-	212.2931	-	1.1336	(68.8078)
25.09.2023	-	-	-	212.2931	-	1.0324	(68.8078)
24.09.2023	-	-	-	205.9636	-	1.0324	(68.8078)
23.09.2023	-	-	-	205.9636	-	1.0324	(68.8078)
22.09.2023	-	-	-	205.9636	-	1.0324	(68.8078)
21.09.2023	-	-	-	205.9636	-	1.0324	(68.8078)
20.09.2023	-	-	-	205.9636	-	1.0324	(68.8078)
19.09.2023	-	-	-	205.9636	-	1.0324	(68.8078)
18.09.2023	-	-	-	205.9636	-	1.0324	(68.5245)
17.09.2023	-	-	-	205.9603	-	1.0324	(68.5245)
16.09.2023	-	-	-	205.9603	-	1.0324	(68.5245)
15.09.2023	-	-	-	205.9603	-	1.0324	(68.5245)
14.09.2023	-	-	-	205.9603	-	1.0324	(68.5245)
13.09.2023	-	-	-	205.9603	-	1.0324	(68.5245)
12.09.2023	-	-	-	205.9603	-	1.0324	(68.5245)
11.09.2023	-	-	-	205.9603	-	1.0324	(68.5245)
10.09.2023	-	-	-	205.9603	-	1.0324	(68.5245)
09.09.2023	-	-	-	205.9603	-	1.0324	(68.5245)
08.09.2023	-	-	-	205.9603	-	1.0324	(68.5245)
07.09.2023	-	-	-	205.9603	-	1.0324	(68.5245)
06.09.2023	-	-	-	205.9603	-	1.0324	(68.5245)
05.09.2023	-	-	-	205.9603	-	1.0324	(68.5245)
04.09.2023	-	-	-	205.9603	-	1.0324	(68.5245)
03.09.2023	-	-	-	205.9603	-	1.0324	(62.4477)
02.09.2023	-	-	-	205.9603	-	1.0324	(62.4477)
01.09.2023	-	-	-	205.9603	-	1.0324	(62.4477)
31.08.2023	-	-	-	205.9603	-	1.0324	(62.4477)
30.08.2023	-	-	-	205.9603	-	1.0324	(62.4477)
29.08.2023	-	-	-	205.9603	-	0.7944	(62.4477)
28.08.2023	-	-	-	205.9603	-	0.7944	(62.4477)
27.08.2023	-	-	-	205.9603	-	0.7944	(62.4477)
26.08.2023	-	-	-	205.9603	-	0.7944	(62.4477)
25.08.2023	-	-	-	205.9603	-	0.7944	(62.4477)
24.08.2023	-	-	-	205.9603	-	0.7944	(62.4477)
23.08.2023	-	-	-	205.9603	-	0.7944	(62.4477)
22.08.2023	-	-	-	205.9603	-	0.7944	(62.4477)
21.08.2023	-	-	-	205.9603	-	0.7944	(62.4477)
20.08.2023	-	-	-	205.9603	-	0.7944	(62.4477)
19.08.2023	-	-	-	205.9603	-	0.7944	(62.4477)
18.08.2023	-	-	-	205.9603	-	0.7944	(62.4477)
17.08.2023	-	-	-	205.9603	-	0.7944	(62.4477)
16.08.2023	-	-	-	205.9603	-	0.7944	(62.4477)
15.08.2023	-	-	-	205.9603	-	0.7944	(62.4477)
14.08.2023	-	-	-	198.4065	-	0.7944	(62.4477)
13.08.2023	-	-	-	198.4065	-	0.7944	(62.4477)
12.08.2023	-	-	-	198.4065	-	0.7944	(62.4477)
11.08.2023	-	-	-	198.4065	-	0.7944	(62.4477)
10.08.2023	-	-	-	198.4065	-	0.7944	(62.4477)
09.08.2023	-	-	-	198.4065	-	0.7944	(62.4477)
08.08.2023	-	-	-	198.4065	-	0.7944	(62.4477)
07.08.2023	-	-	-	198.4065	-	0.7944	(62.4477)
06.08.2023	-	-	-	198.4065	-	0.7944	(62.4477)
05.08.2023	-	-	-	198.4065	-	0.7944	(62.4477)
04.08.2023	-	-	-	198.4065	-	0.7944	(62.4477)
03.08.2023	-	-	-	198.4065	-	0.7944	(62.4477)
02.08.2023	-	-	-	198.4065	-	0.7944	(56.4659)
01.08.2023	-	-	-	198.4065	-	0.7944	(56.4659)
31.07.2023	-	-	-	198.4065	-	0.7944	(56.4659)
30.07.2023	-	-	-	198.4065	-	0.7944	(56.4659)
29.07.2023	-	-	-	198.4065	-	0.7944	(56.4659)
28.07.2023	-	-	-	198.4065	-	0.7944	(56.4659)
27.07.2023	-	-	-	198.4065	-	0.7944	(56.4659)
26.07.2023	-	-	-	198.4065	-	0.6831	(56.4659)
25.07.2023	-	-	-	198.4065	-	0.6831	(56.4659)
24.07.2023	-	-	-	198.4065	-	0.6831	(56.4659)
23.07.2023	-	-	-	198.4065	-	0.6831	(56.4659)
22.07.2023	-	-	-	198.4065	-	0.6831	(56.4659)
21.07.2023	-	-	-	198.4065	-	0.6831	(56.4659)
20.07.2023	-	-	-	198.4065	-	0.6831	(56.4659)
19.07.2023	-	-	-	198.4065	-	0.6831	(56.4659)
18.07.2023	-	-	-	198.4065	-	0.6831	(56.4659)
17.07.2023	-	-	-	198.4065	-	0.6831	(56.4659)
16.07.2023	-	-	-	198.4065	-	0.6831	(56.4659)
15.07.2023	-	-	-	198.4065	-	0.6831	(56.4659)
14.07.2023	-	-	-	198.4065	-	0.6831	(56.4659)
13.07.2023	-	-	-	198.4065	-	0.6831	(56.4659)
12.07.2023	-	-	-	198.4065	-	0.6831	(56.4659)
11.07.2023	-	-	-	198.4065	-	0.6831	(56.4659)
10.07.2023	-	-	-	198.4065	-	0.6831	(56.4659)
09.07.2023	-	-	-	198.4065	-	0.6831	(56.4659)
08.07.2023	-	-	-	198.4065	-	0.6831	(56.4659)

Table of cumulative daily income and expenses arising to investors in the Fund.

DATE	INTEREST		EQUITIES		MISCELLANEOUS		EXPENSES
	Foreign Interest Expense	Foreign Interest Income	UK Interest Income	Foreign Dividend Income	UK Dividend Income	Miscellaneous	Allowable expenses of management
07.07.2023	-	-	-	198.4065	-	0.6831	(56.4659)
06.07.2023	-	-	-	198.4065	-	0.6831	(56.4659)
05.07.2023	-	-	-	198.4065	-	0.6831	(56.4659)
04.07.2023	-	-	-	198.4065	-	0.6831	(56.4659)
03.07.2023	-	-	-	196.7769	-	0.6831	(50.5574)
02.07.2023	-	-	-	196.7769	-	0.6831	(50.5574)
01.07.2023	-	-	-	196.7769	-	0.6831	(50.5574)
30.06.2023	-	-	-	196.7769	-	0.6831	(50.5574)
29.06.2023	-	-	-	196.7769	-	0.6831	(50.5574)
28.06.2023	-	-	-	196.7769	-	0.6831	(50.5574)
27.06.2023	-	-	-	196.7769	-	0.6831	(50.5574)
26.06.2023	-	-	-	196.7769	-	0.6022	(50.5574)
25.06.2023	-	-	-	196.7769	-	0.6022	(50.5574)
24.06.2023	-	-	-	196.7769	-	0.6022	(50.5574)
23.06.2023	-	-	-	196.7769	-	0.6022	(50.5574)
22.06.2023	-	-	-	196.7769	-	0.6022	(50.5574)
21.06.2023	-	-	-	196.7769	-	0.6022	(50.5574)
20.06.2023	-	-	-	196.7769	-	0.6022	(50.5574)
19.06.2023	-	-	-	196.7769	-	0.6022	(50.5574)
18.06.2023	-	-	-	196.7769	-	0.6022	(50.5574)
17.06.2023	-	-	-	196.7769	-	0.6022	(50.5574)
16.06.2023	-	-	-	196.7769	-	0.6022	(50.5574)
15.06.2023	-	-	-	196.7769	-	0.6022	(50.5574)
14.06.2023	-	-	-	196.7769	-	0.6022	(50.5574)
13.06.2023	-	-	-	195.2493	-	0.6022	(50.5574)
12.06.2023	-	-	-	195.2493	-	0.6022	(50.5574)
11.06.2023	-	-	-	195.2493	-	0.6022	(50.5574)
10.06.2023	-	-	-	195.2493	-	0.6022	(50.5574)
09.06.2023	-	-	-	195.2493	-	0.6022	(50.5574)
08.06.2023	-	-	-	195.2493	-	0.6022	(50.5574)
07.06.2023	-	-	-	195.2493	-	0.6022	(50.5574)
06.06.2023	-	-	-	195.2493	-	0.6022	(50.5574)
05.06.2023	-	-	-	195.2493	-	0.6022	(50.5574)
04.06.2023	-	-	-	195.1740	-	0.6022	(50.5574)
03.06.2023	-	-	-	195.1740	-	0.6022	(50.5574)
02.06.2023	-	-	-	195.1740	-	0.6022	(50.5574)
01.06.2023	-	-	-	195.1740	-	0.6022	(44.4213)
31.05.2023	-	-	-	195.1740	-	0.6022	(44.4213)
30.05.2023	-	-	-	195.1740	-	0.6022	(44.4213)
29.05.2023	-	-	-	195.1740	-	0.5520	(44.4213)
28.05.2023	-	-	-	195.1740	-	0.5520	(44.4213)
27.05.2023	-	-	-	195.1740	-	0.5520	(44.4213)
26.05.2023	-	-	-	195.1740	-	0.5520	(44.4213)
25.05.2023	-	-	-	195.1740	-	0.5520	(44.4213)
24.05.2023	-	-	-	195.1740	-	0.5520	(44.4213)
23.05.2023	-	-	-	195.1740	-	0.5520	(44.4213)
22.05.2023	-	-	-	195.1740	-	0.5520	(44.4213)
21.05.2023	-	-	-	195.1740	-	0.5520	(44.4213)
20.05.2023	-	-	-	195.1740	-	0.5520	(44.4213)
19.05.2023	-	-	-	195.1740	-	0.5520	(44.4213)
18.05.2023	-	-	-	187.4146	-	0.5520	(44.4213)
17.05.2023	-	-	-	187.4146	-	0.5520	(44.4213)
16.05.2023	-	-	-	187.4146	-	0.5520	(44.4213)
15.05.2023	-	-	-	183.8766	-	0.5520	(44.4213)
14.05.2023	-	-	-	183.8766	-	0.5520	(44.4213)
13.05.2023	-	-	-	183.8766	-	0.5520	(44.4213)
12.05.2023	-	-	-	183.8766	-	0.5520	(44.4213)
11.05.2023	-	-	-	176.4338	-	0.5520	(44.4213)
10.05.2023	-	-	-	142.3403	-	0.5520	(44.4213)
09.05.2023	-	-	-	142.3403	-	0.5520	(44.4213)
08.05.2023	-	-	-	142.3403	-	0.5520	(44.4213)
07.05.2023	-	-	-	142.3403	-	0.5520	(44.4213)
06.05.2023	-	-	-	142.3403	-	0.5520	(44.4213)
05.05.2023	-	-	-	142.3403	-	0.5520	(44.4213)
04.05.2023	-	-	-	134.4070	-	0.5520	(44.4213)
03.05.2023	-	-	-	134.4070	-	0.5520	(44.4213)
02.05.2023	-	-	-	111.8943	-	0.5520	(38.5808)
01.05.2023	-	-	-	106.4595	-	0.5520	(38.5808)
30.04.2023	-	-	-	106.4595	-	0.5520	(38.5808)
29.04.2023	-	-	-	106.4595	-	0.5520	(38.5808)
28.04.2023	-	-	-	106.4595	-	0.5520	(38.5808)
27.04.2023	-	-	-	106.4595	-	0.5520	(38.5808)
26.04.2023	-	-	-	106.5345	-	0.5010	(38.5808)
25.04.2023	-	-	-	106.5345	-	0.5010	(38.5808)
24.04.2023	-	-	-	106.5345	-	0.5010	(38.5808)
23.04.2023	-	-	-	95.8448	-	0.5010	(38.5808)
22.04.2023	-	-	-	95.8448	-	0.5010	(38.5808)
21.04.2023	-	-	-	95.8448	-	0.5010	(38.5808)
20.04.2023	-	-	-	95.8448	-	0.5010	(38.5808)
19.04.2023	-	-	-	92.0990	-	0.5010	(38.5808)
18.04.2023	-	-	-	92.0990	-	0.5010	(38.5808)
17.04.2023	-	-	-	77.1571	-	0.5010	(38.5808)
16.04.2023	-	-	-	52.1925	-	0.5010	(38.5808)
15.04.2023	-	-	-	52.1925	-	0.5010	(38.5808)
14.04.2023	-	-	-	52.1925	-	0.5010	(38.5808)
13.04.2023	-	-	-	52.1925	-	0.5010	(38.5808)

Table of cumulative daily income and expenses arising to investors in the Fund.

DATE	INTEREST		EQUITIES		MISCELLANEOUS		EXPENSES
	Foreign Interest Expense	Foreign Interest Income	UK Interest Income	Foreign Dividend Income	UK Dividend Income	Miscellaneous	Allowable expenses of management
12.04.2023	-	-	-	52.1925	-	0.5010	(38.5808)
11.04.2023	-	-	-	52.1925	-	0.5010	(38.5808)
10.04.2023	-	-	-	51.5337	-	0.5010	(38.5808)
09.04.2023	-	-	-	51.5337	-	0.5010	(38.5808)
08.04.2023	-	-	-	51.5337	-	0.5010	(38.5808)
07.04.2023	-	-	-	51.5337	-	0.5010	(38.5808)
06.04.2023	-	-	-	51.5337	-	0.5010	(38.5808)
05.04.2023	-	-	-	51.5337	-	0.5010	(38.5808)
04.04.2023	-	-	-	51.5337	-	0.5010	(38.5808)
03.04.2023	-	-	-	51.5337	-	0.5010	(32.7102)
02.04.2023	-	-	-	51.5337	-	0.5010	(32.7102)
01.04.2023	-	-	-	51.5337	-	0.5010	(32.7102)
31.03.2023	-	-	-	51.5337	-	0.5010	(32.7102)
30.03.2023	-	-	-	51.5337	-	0.5010	(32.7102)
29.03.2023	-	-	-	35.9823	-	0.5010	(32.7102)
28.03.2023	-	-	-	31.7808	-	0.4531	(32.7102)
27.03.2023	-	-	-	31.7808	-	0.4531	(32.7102)
26.03.2023	-	-	-	31.7808	-	0.4531	(32.7102)
25.03.2023	-	-	-	31.7808	-	0.4531	(32.7102)
24.03.2023	-	-	-	31.7808	-	0.4531	(32.7102)
23.03.2023	-	-	-	31.7808	-	0.4531	(32.7102)
22.03.2023	-	-	-	21.9141	-	0.4531	(32.7102)
21.03.2023	-	-	-	21.9141	-	0.4531	(32.7102)
20.03.2023	-	-	-	21.9141	-	0.4531	(32.7102)
19.03.2023	-	-	-	11.7579	-	0.4531	(32.7102)
18.03.2023	-	-	-	11.7579	-	0.4531	(32.7102)
17.03.2023	-	-	-	11.7579	-	0.4531	(32.7102)
16.03.2023	-	-	-	11.7579	-	0.4531	(32.7102)
15.03.2023	-	-	-	2.9365	-	0.4531	(32.7102)
14.03.2023	-	-	-	2.9365	-	0.4531	(32.7102)
13.03.2023	-	-	-	2.9365	-	0.4531	(32.7102)
12.03.2023	-	-	-	2.9365	-	0.4531	(32.7102)
11.03.2023	-	-	-	2.9365	-	0.4531	(32.7102)
10.03.2023	-	-	-	2.9365	-	0.4531	(32.7102)
09.03.2023	-	-	-	2.9365	-	0.4531	(32.7102)
08.03.2023	-	-	-	2.9365	-	0.4531	(32.7102)
07.03.2023	-	-	-	2.9365	-	0.4531	(32.7102)
06.03.2023	-	-	-	2.9365	-	0.4531	(32.7102)
05.03.2023	-	-	-	2.9365	-	0.4531	(32.7102)
04.03.2023	-	-	-	2.9365	-	0.4531	(32.7102)
03.03.2023	-	-	-	2.9365	-	0.4531	(32.7102)
02.03.2023	-	-	-	2.9365	-	0.4531	(32.7102)
01.03.2023	-	-	-	2.9365	-	0.4531	(27.3033)
28.02.2023	-	-	-	2.9365	-	0.4531	(27.3033)
27.02.2023	-	-	-	2.9365	-	0.4531	(27.3033)
26.02.2023	-	-	-	2.9365	-	0.4531	(27.3033)
25.02.2023	-	-	-	2.9365	-	0.4531	(27.3033)
24.02.2023	-	-	-	2.9365	-	0.4531	(27.3033)
23.02.2023	-	-	-	2.9365	-	0.4531	(27.3033)
22.02.2023	-	-	-	2.9365	-	0.4089	(27.3033)
21.02.2023	-	-	-	2.9365	-	0.4089	(27.3033)
20.02.2023	-	-	-	2.9365	-	0.4089	(27.3033)
19.02.2023	-	-	-	2.9365	-	0.4089	(27.3033)
18.02.2023	-	-	-	2.9365	-	0.4089	(27.3033)
17.02.2023	-	-	-	2.9365	-	0.4089	(27.3033)
16.02.2023	-	-	-	2.9365	-	0.4089	(27.3033)
15.02.2023	-	-	-	2.9365	-	0.4089	(27.3033)
14.02.2023	-	-	-	2.9365	-	0.4089	(27.3033)
13.02.2023	-	-	-	2.9365	-	0.4089	(27.3033)
12.02.2023	-	-	-	2.9365	-	0.4089	(27.3033)
11.02.2023	-	-	-	2.9365	-	0.4089	(27.3033)
10.02.2023	-	-	-	2.9365	-	0.4089	(27.3033)
09.02.2023	-	-	-	2.9365	-	0.4089	(27.3033)
08.02.2023	-	-	-	2.9365	-	0.4089	(27.3033)
07.02.2023	-	-	-	2.9365	-	0.4089	(27.3033)
06.02.2023	-	-	-	2.9365	-	0.4089	(27.3033)
05.02.2023	-	-	-	2.9365	-	0.4089	(27.3033)
04.02.2023	-	-	-	2.9365	-	0.4089	(27.3033)
03.02.2023	-	-	-	2.9365	-	0.4089	(27.3033)
02.02.2023	-	-	-	2.9365	-	0.4089	(27.3033)
01.02.2023	-	-	-	2.9365	-	0.4089	(21.5640)
31.01.2023	-	-	-	2.9365	-	0.4089	(21.5640)
30.01.2023	-	-	-	2.9365	-	0.4089	(21.5640)
29.01.2023	-	-	-	2.9365	-	0.4089	(21.5640)
28.01.2023	-	-	-	2.9365	-	0.4089	(21.5640)
27.01.2023	-	-	-	2.9365	-	0.4089	(21.5640)
26.01.2023	-	-	-	2.9365	-	0.4089	(21.5640)
25.01.2023	-	-	-	2.9365	-	0.3520	(21.5640)
24.01.2023	-	-	-	2.9365	-	0.3520	(21.5640)
23.01.2023	-	-	-	2.9365	-	0.3520	(21.5640)
22.01.2023	-	-	-	2.9365	-	0.3520	(21.5640)
21.01.2023	-	-	-	2.9365	-	0.3520	(21.5640)
20.01.2023	-	-	-	2.9365	-	0.3520	(21.5640)
19.01.2023	-	-	-	2.9365	-	0.3520	(21.5640)
18.01.2023	-	-	-	2.9365	-	0.3520	(21.5640)
17.01.2023	-	-	-	1.6509	-	0.3520	(21.5640)

Table of cumulative daily income and expenses arising to investors in the Fund.

DATE	INTEREST		EQUITIES		MISCELLANEOUS		EXPENSES
	Foreign Interest Expense	Foreign Interest Income	UK Interest Income	Foreign Dividend Income	UK Dividend Income	Miscellaneous	Allowable expenses of management
16.01.2023	-	-	-	1.6509	-	0.3520	(21.5640)
15.01.2023	-	-	-	1.6509	-	0.3520	(21.5640)
14.01.2023	-	-	-	1.6509	-	0.3520	(21.5640)
13.01.2023	-	-	-	1.6509	-	0.3520	(21.5640)
12.01.2023	-	-	-	1.6509	-	0.3520	(21.5640)
11.01.2023	-	-	-	1.6509	-	0.3520	(21.5640)
10.01.2023	-	-	-	1.6509	-	0.3520	(21.5640)
09.01.2023	-	-	-	1.6509	-	0.3520	(21.5640)
08.01.2023	-	-	-	-	-	0.3520	(21.5640)
07.01.2023	-	-	-	-	-	0.3520	(21.5640)
06.01.2023	-	-	-	-	-	0.3520	(21.5640)
05.01.2023	-	-	-	-	-	0.3520	(21.5640)
04.01.2023	-	-	-	-	-	0.3520	(21.5640)
03.01.2023	-	-	-	-	-	0.3520	(16.0963)
02.01.2023	-	-	-	-	-	0.3520	(16.0963)
01.01.2023	-	-	-	-	-	0.3520	(16.0963)
31.12.2022	-	-	-	-	-	0.3520	(16.0963)
30.12.2022	-	-	-	-	-	0.3520	(16.0963)
29.12.2022	-	-	-	-	-	0.3520	(16.0963)
28.12.2022	-	-	-	-	-	0.3520	(16.0963)
27.12.2022	-	-	-	-	-	0.3520	(16.0963)
26.12.2022	-	-	-	-	-	0.3520	(16.0963)
25.12.2022	-	-	-	-	-	0.3520	(16.0963)
24.12.2022	-	-	-	-	-	0.3520	(16.0963)
23.12.2022	-	-	-	-	-	0.3520	(16.0963)
22.12.2022	-	-	-	-	-	0.3520	(16.0963)
21.12.2022	-	-	-	-	-	0.3520	(16.0963)
20.12.2022	-	-	-	-	-	0.3520	(16.0963)
19.12.2022	-	-	-	-	-	0.3520	(16.0963)
18.12.2022	-	-	-	-	-	0.2740	(16.0963)
17.12.2022	-	-	-	-	-	0.2740	(16.0963)
16.12.2022	-	-	-	-	-	0.2740	(16.0963)
15.12.2022	-	-	-	-	-	0.2740	(16.0963)
14.12.2022	-	-	-	-	-	0.2740	(16.0963)
13.12.2022	-	-	-	-	-	0.2740	(16.0963)
12.12.2022	-	-	-	-	-	0.2740	(16.0963)
11.12.2022	-	-	-	-	-	0.2740	(16.0963)
10.12.2022	-	-	-	-	-	0.2740	(16.0963)
09.12.2022	-	-	-	-	-	0.2740	(16.0963)
08.12.2022	-	-	-	-	-	0.2740	(16.0963)
07.12.2022	-	-	-	-	-	0.2740	(16.0963)
06.12.2022	-	-	-	-	-	0.2740	(16.0963)
05.12.2022	-	-	-	-	-	0.2740	(16.0963)
04.12.2022	-	-	-	-	-	0.2740	(15.2808)
03.12.2022	-	-	-	-	-	0.2740	(15.2808)
02.12.2022	-	-	-	-	-	0.2740	(15.2808)
01.12.2022	-	-	-	-	-	0.2740	(10.0119)
30.11.2022	-	-	-	-	-	0.2740	(10.0119)
29.11.2022	-	-	-	-	-	0.2740	(10.0119)
28.11.2022	-	-	-	-	-	0.1885	(10.0119)
27.11.2022	-	-	-	-	-	0.1885	(10.0119)
26.11.2022	-	-	-	-	-	0.1885	(10.0119)
25.11.2022	-	-	-	-	-	0.1885	(10.0119)
24.11.2022	-	-	-	-	-	0.1885	(10.0119)
23.11.2022	-	-	-	-	-	0.1885	(10.0119)
22.11.2022	-	-	-	-	-	0.1885	(10.0119)
21.11.2022	-	-	-	-	-	0.1885	(10.0119)
20.11.2022	-	-	-	-	-	0.1885	(10.0119)
19.11.2022	-	-	-	-	-	0.1885	(10.0119)
18.11.2022	-	-	-	-	-	0.1885	(10.0119)
17.11.2022	-	-	-	-	-	0.1885	(10.0119)
16.11.2022	-	-	-	-	-	0.1885	(10.0119)
15.11.2022	-	-	-	-	-	0.1885	(10.0119)
14.11.2022	-	-	-	-	-	0.1885	(10.0119)
13.11.2022	-	-	-	-	-	0.1885	(10.0119)
12.11.2022	-	-	-	-	-	0.1885	(10.0119)
11.11.2022	-	-	-	-	-	0.1885	(10.0119)
10.11.2022	-	-	-	-	-	0.1885	(10.0119)
09.11.2022	-	-	-	-	-	0.1885	(10.0119)
08.11.2022	-	-	-	-	-	0.1885	(10.0119)
07.11.2022	-	-	-	-	-	0.1885	(10.0119)
06.11.2022	-	-	-	-	-	0.1885	(10.0119)
05.11.2022	-	-	-	-	-	0.1885	(10.0119)
04.11.2022	-	-	-	-	-	0.1885	(10.0119)
03.11.2022	-	-	-	-	-	0.1885	(10.0119)
02.11.2022	-	-	-	-	-	0.1885	(4.9900)
01.11.2022	-	-	-	-	-	0.1885	(4.9900)
31.10.2022	-	-	-	-	-	0.1885	(4.9900)
30.10.2022	-	-	-	-	-	0.1885	(4.9900)
29.10.2022	-	-	-	-	-	0.1885	(4.9900)
28.10.2022	-	-	-	-	-	0.1885	(4.9900)
27.10.2022	-	-	-	-	-	0.1885	(4.9900)
26.10.2022	-	-	-	-	-	-	(4.9900)
25.10.2022	-	-	-	-	-	-	(4.9886)
24.10.2022	-	-	-	-	-	-	(4.9886)
23.10.2022	-	-	-	-	-	-	(4.9886)

Table of cumulative daily income and expenses arising to investors in the Fund.

DATE	INTEREST			EQUITIES		MISCELLANEOUS	EXPENSES
	Foreign Interest Expense	Foreign Interest Income	UK Interest Income	Foreign Dividend Income	UK Dividend Income	Miscellaneous	Allowable expenses of management
22.10.2022	-	-	-	-	-	-	(4.9886)
21.10.2022	-	-	-	-	-	-	(4.9886)
20.10.2022	-	-	-	-	-	-	(4.9886)
19.10.2022	-	-	-	-	-	-	(4.9886)
18.10.2022	-	-	-	-	-	-	(4.9886)
17.10.2022	-	-	-	-	-	-	(4.9886)
16.10.2022	-	-	-	-	-	-	(4.9886)
15.10.2022	-	-	-	-	-	-	(4.9886)
14.10.2022	-	-	-	-	-	-	(4.9886)
13.10.2022	-	-	-	-	-	-	(4.9886)
12.10.2022	-	-	-	-	-	-	(4.9886)
11.10.2022	-	-	-	-	-	-	(4.9886)
10.10.2022	-	-	-	-	-	-	(4.9886)
09.10.2022	-	-	-	-	-	-	(4.9886)
08.10.2022	-	-	-	-	-	-	(4.9886)
07.10.2022	-	-	-	-	-	-	(4.9886)
06.10.2022	-	-	-	-	-	-	(4.9886)
05.10.2022	-	-	-	-	-	-	(4.9886)
04.10.2022	-	-	-	-	-	-	(4.9132)
03.10.2022	-	-	-	-	-	-	-
02.10.2022	-	-	-	-	-	-	-
01.10.2022	-	-	-	-	-	-	-

PICTET CH-SWISS MID SMALL CAP - UK REPORTING FUND STATUS

Annual Report - PICTET CH-SWISS MID SMALL CAP - P DY CHF

For the period from 1 October 2022 to 30 September 2023

The Fund has obtained UK Reporting Fund status and this report is provided to investors in accordance with the Offshore Funds (Tax) Regulations 2009 to enable investors to meet their UK tax obligations.

The Fund is treated as a Transparent Reporting Fund and as such is treated as tax transparent for income tax purposes and opaque for capital gains tax purposes for UK investors.

For tax purposes the Funds' income and expenses are deemed to arise directly in the hands of UK investors when they arise to the Fund, but capital returns from the underlying investments held by the Fund are not taxed when they are realised and instead a taxable capital gain or loss arises when the units in the Fund are disposed of.

The Fund does not operate equalisation for UK tax reporting purposes, and all amounts are reported without equalisation.

Fund	PICTET CH-SWISS MID SMALL CAP	Distributions paid in respect of the period (per unit)	106.70 CHF
Unit	P DY CHF	HMRC share class reference	Ex date
ISIN	CH0003299580	P0057-0045	Pay date
			01.12.2023
			05.12.2023

Report to Individual Investors

This report is prepared for investors who are UK tax resident and UK domiciled and subject to income tax. Investors subject to UK Corporation Tax should refer to the Report to Corporate Investors.

Cumulative income and expenses per unit for the reporting period

From 1 October 2022 to 5 April 2023

	Per Unit (CHF)
INTEREST	
Foreign Interest Expense	-
Foreign Interest Income	-
UK Interest Income	-
EQUITIES	
Foreign Dividend Income	51.1443
UK Dividend Income	-
MISCELLANEOUS	
Miscellaneous	0.4965
EXPENSES	
Allowable expenses of management	(58.2059)

From 6 April 2023 to 30 September 2023

	Per Unit (CHF)
INTEREST	
Foreign Interest Expense	-
Foreign Interest Income	-
UK Interest Income	-
EQUITIES	
Foreign Dividend Income	159.4531
UK Dividend Income	-
MISCELLANEOUS	
Miscellaneous	0.6270
EXPENSES	
Allowable expenses of management	(45.8247)
EXCESS REPORTABLE INCOME	
Excess Reportable Income from holdings in Reporting Offshore Funds	-
Excess Reportable Income from holdings in Non-Reporting Offshore Funds	-
Interest from Deep Discount Securities	-

How investors should use this information:

The above figures are shown on a cumulative basis for investors who have held units throughout the entire period, reported in CHF. For investors who bought or sold units during the reporting period a table of the income and expenses arising on a daily basis is provided separately below.

An investor who has held units throughout the entire period should take the income or expense per unit stated above and multiply this figure by the number of units held to calculate the income and expenses to be reported for UK income tax purposes for the relevant income tax period.

An investor who bought/sold units part way through the period should calculate their taxable income and expense figures by taking the cumulative income figure from the table below at the date of disposal and subtracting the income figure at the date of acquisition. Where the units were held prior to the start of the period but sold part way through the period, the investor should just take the cumulative figure at the date of disposal. The income or expense can be allocated to the appropriate income tax period by adjusting for the cumulative income or expense at 5 April.

Investors holding units in the fund as at 30 September 2023 should also include any "Excess Reportable Income" in their tax returns, which is calculated by taking the excess reportable income per unit amounts reported above and multiplying by the number of units held at 30 September 2023. The excess amounts arise on the fund distribution date, which is 31 March 2024.

The Fund remains a reporting fund as at the date of this report.

Note 1: Dividend income per unit is calculated after deducting any withholding taxes. Additional information may be provided separately on request showing gross dividend income on a source by source basis and withholding taxes suffered.

Note 2: Expenses per unit are based on the total expenses of management incurred by the Fund. Certain investors may be able to claim tax relief for management expenses incurred by the Fund.

Note 3: Miscellaneous income includes stock lending income.

Note 4: On disposal of units, investors should consider whether any distributions made during their holding period affect the base cost of the units disposed for UK capital gains tax purposes.

The information provided above is not intended to constitute legal, tax or investment advice, and investors are advised to seek their own advice on the tax consequences of an investment in the Fund.

Table of cumulative daily income and expenses arising to investors in the Fund.

DATE	INTEREST		EQUITIES		MISCELLANEOUS		EXPENSES
	Foreign Interest Expense	Foreign Interest Income	UK Interest Income	Foreign Dividend Income	UK Dividend Income	Miscellaneous	Allowable expenses of management
30.09.2023	-	-	-	210.5974	-	1.1234	(104.0306)
29.09.2023	-	-	-	210.5974	210.5974	1.1234	(104.0306)
28.09.2023	-	-	-	210.5974	-	1.1234	(104.0306)
27.09.2023	-	-	-	210.5974	-	1.1234	(104.0306)
26.09.2023	-	-	-	210.5974	-	1.1234	(104.0306)
25.09.2023	-	-	-	210.5974	-	1.0232	(104.0306)
24.09.2023	-	-	-	204.3286	-	1.0232	(104.0306)
23.09.2023	-	-	-	204.3286	-	1.0232	(104.0306)
22.09.2023	-	-	-	204.3286	-	1.0232	(104.0306)
21.09.2023	-	-	-	204.3286	-	1.0232	(104.0306)
20.09.2023	-	-	-	204.3286	-	1.0232	(104.0306)
19.09.2023	-	-	-	204.3286	-	1.0232	(104.0306)
18.09.2023	-	-	-	204.3286	-	1.0232	(103.7499)
17.09.2023	-	-	-	204.3253	-	1.0232	(103.7499)
16.09.2023	-	-	-	204.3253	-	1.0232	(103.7499)
15.09.2023	-	-	-	204.3253	-	1.0232	(103.7499)
14.09.2023	-	-	-	204.3253	-	1.0232	(103.7499)
13.09.2023	-	-	-	204.3253	-	1.0232	(103.7499)
12.09.2023	-	-	-	204.3253	-	1.0232	(103.7499)
11.09.2023	-	-	-	204.3253	-	1.0232	(103.7499)
10.09.2023	-	-	-	204.3253	-	1.0232	(103.7499)
09.09.2023	-	-	-	204.3253	-	1.0232	(103.7499)
08.09.2023	-	-	-	204.3253	-	1.0232	(103.7499)
07.09.2023	-	-	-	204.3253	-	1.0232	(103.7499)
06.09.2023	-	-	-	204.3253	-	1.0232	(103.7499)
05.09.2023	-	-	-	204.3253	-	1.0232	(103.7499)
04.09.2023	-	-	-	204.3253	-	1.0232	(103.7499)
03.09.2023	-	-	-	204.3253	-	1.0232	(94.4953)
02.09.2023	-	-	-	204.3253	-	1.0232	(94.4953)
01.09.2023	-	-	-	204.3253	-	1.0232	(94.4953)
31.08.2023	-	-	-	204.3253	-	1.0232	(94.4953)
30.08.2023	-	-	-	204.3253	-	1.0232	(94.4953)
29.08.2023	-	-	-	204.3253	-	0.7874	(94.4953)
28.08.2023	-	-	-	204.3253	-	0.7874	(94.4953)
27.08.2023	-	-	-	204.3253	-	0.7874	(94.4953)
26.08.2023	-	-	-	204.3253	-	0.7874	(94.4953)
25.08.2023	-	-	-	204.3253	-	0.7874	(94.4953)
24.08.2023	-	-	-	204.3253	-	0.7874	(94.4953)
23.08.2023	-	-	-	204.3253	-	0.7874	(94.4953)
22.08.2023	-	-	-	204.3253	-	0.7874	(94.4953)
21.08.2023	-	-	-	204.3253	-	0.7874	(94.4953)
20.08.2023	-	-	-	204.3253	-	0.7874	(94.4953)
19.08.2023	-	-	-	204.3253	-	0.7874	(94.4953)
18.08.2023	-	-	-	204.3253	-	0.7874	(94.4953)
17.08.2023	-	-	-	204.3253	-	0.7874	(94.4953)
16.08.2023	-	-	-	204.3253	-	0.7874	(94.4953)
15.08.2023	-	-	-	204.3253	-	0.7874	(94.4953)
14.08.2023	-	-	-	196.8405	-	0.7874	(94.4953)
13.08.2023	-	-	-	196.8405	-	0.7874	(94.4953)
12.08.2023	-	-	-	196.8405	-	0.7874	(94.4953)
11.08.2023	-	-	-	196.8405	-	0.7874	(94.4953)
10.08.2023	-	-	-	196.8405	-	0.7874	(94.4953)
09.08.2023	-	-	-	196.8405	-	0.7874	(94.4953)
08.08.2023	-	-	-	196.8405	-	0.7874	(94.4953)
07.08.2023	-	-	-	196.8405	-	0.7874	(94.4953)
06.08.2023	-	-	-	196.8405	-	0.7874	(94.4953)
05.08.2023	-	-	-	196.8405	-	0.7874	(94.4953)
04.08.2023	-	-	-	196.8405	-	0.7874	(94.4953)
03.08.2023	-	-	-	196.8405	-	0.7874	(94.4953)
02.08.2023	-	-	-	196.8405	-	0.7874	(85.3116)
01.08.2023	-	-	-	196.8405	-	0.7874	(85.3116)
31.07.2023	-	-	-	196.8405	-	0.7874	(85.3116)
30.07.2023	-	-	-	196.8405	-	0.7874	(85.3116)
29.07.2023	-	-	-	196.8405	-	0.7874	(85.3116)
28.07.2023	-	-	-	196.8405	-	0.7874	(85.3116)
27.07.2023	-	-	-	196.8405	-	0.7874	(85.3116)
26.07.2023	-	-	-	196.8405	-	0.6771	(85.3116)
25.07.2023	-	-	-	196.8405	-	0.6771	(85.3116)
24.07.2023	-	-	-	196.8405	-	0.6771	(85.3116)
23.07.2023	-	-	-	196.8405	-	0.6771	(85.3116)
22.07.2023	-	-	-	196.8405	-	0.6771	(85.3116)
21.07.2023	-	-	-	196.8405	-	0.6771	(85.3116)
20.07.2023	-	-	-	196.8405	-	0.6771	(85.3116)
19.07.2023	-	-	-	196.8405	-	0.6771	(85.3116)
18.07.2023	-	-	-	196.8405	-	0.6771	(85.3116)
17.07.2023	-	-	-	196.8405	-	0.6771	(85.3116)
16.07.2023	-	-	-	196.8405	-	0.6771	(85.3116)
15.07.2023	-	-	-	196.8405	-	0.6771	(85.3116)
14.07.2023	-	-	-	196.8405	-	0.6771	(85.3116)
13.07.2023	-	-	-	196.8405	-	0.6771	(85.3116)
12.07.2023	-	-	-	196.8405	-	0.6771	(85.3116)
11.07.2023	-	-	-	196.8405	-	0.6771	(85.3116)
10.07.2023	-	-	-	196.8405	-	0.6771	(85.3116)
09.07.2023	-	-	-	196.8405	-	0.6771	(85.3116)
08.07.2023	-	-	-	196.8405	-	0.6771	(85.3116)

Table of cumulative daily income and expenses arising to investors in the Fund.

DATE	INTEREST		EQUITIES		MISCELLANEOUS		EXPENSES
	Foreign Interest Expense	Foreign Interest Income	UK Interest Income	Foreign Dividend Income	UK Dividend Income	Miscellaneous	Allowable expenses of management
07.07.2023	-	-	-	196.8405	-	0.6771	(85.3116)
06.07.2023	-	-	-	196.8405	-	0.6771	(85.3116)
05.07.2023	-	-	-	196.8405	-	0.6771	(85.3116)
04.07.2023	-	-	-	196.8405	-	0.6771	(85.3116)
03.07.2023	-	-	-	195.2251	-	0.6771	(76.3744)
02.07.2023	-	-	-	195.2251	-	0.6771	(76.3744)
01.07.2023	-	-	-	195.2251	-	0.6771	(76.3744)
30.06.2023	-	-	-	195.2251	-	0.6771	(76.3744)
29.06.2023	-	-	-	195.2251	-	0.6771	(76.3744)
28.06.2023	-	-	-	195.2251	-	0.6771	(76.3744)
27.06.2023	-	-	-	195.2251	-	0.6771	(76.3744)
26.06.2023	-	-	-	195.2251	-	0.5969	(76.3744)
25.06.2023	-	-	-	195.2251	-	0.5969	(76.3744)
24.06.2023	-	-	-	195.2251	-	0.5969	(76.3744)
23.06.2023	-	-	-	195.2251	-	0.5969	(76.3744)
22.06.2023	-	-	-	195.2251	-	0.5969	(76.3744)
21.06.2023	-	-	-	195.2251	-	0.5969	(76.3744)
20.06.2023	-	-	-	195.2251	-	0.5969	(76.3744)
19.06.2023	-	-	-	195.2251	-	0.5969	(76.3744)
18.06.2023	-	-	-	195.2251	-	0.5969	(76.3744)
17.06.2023	-	-	-	195.2251	-	0.5969	(76.3744)
16.06.2023	-	-	-	195.2251	-	0.5969	(76.3744)
15.06.2023	-	-	-	195.2251	-	0.5969	(76.3744)
14.06.2023	-	-	-	195.2251	-	0.5969	(76.3744)
13.06.2023	-	-	-	193.7105	-	0.5969	(76.3744)
12.06.2023	-	-	-	193.7105	-	0.5969	(76.3744)
11.06.2023	-	-	-	193.7105	-	0.5969	(76.3744)
10.06.2023	-	-	-	193.7105	-	0.5969	(76.3744)
09.06.2023	-	-	-	193.7105	-	0.5969	(76.3744)
08.06.2023	-	-	-	193.7105	-	0.5969	(76.3744)
07.06.2023	-	-	-	193.7105	-	0.5969	(76.3744)
06.06.2023	-	-	-	193.7105	-	0.5969	(76.3744)
05.06.2023	-	-	-	193.7105	-	0.5969	(76.3744)
04.06.2023	-	-	-	193.6358	-	0.5969	(76.3744)
03.06.2023	-	-	-	193.6358	-	0.5969	(76.3744)
02.06.2023	-	-	-	193.6358	-	0.5969	(76.3744)
01.06.2023	-	-	-	193.6358	-	0.5969	(67.0735)
31.05.2023	-	-	-	193.6358	-	0.5969	(67.0735)
30.05.2023	-	-	-	193.6358	-	0.5969	(67.0735)
29.05.2023	-	-	-	193.6358	-	0.5471	(67.0735)
28.05.2023	-	-	-	193.6358	-	0.5471	(67.0735)
27.05.2023	-	-	-	193.6358	-	0.5471	(67.0735)
26.05.2023	-	-	-	193.6358	-	0.5471	(67.0735)
25.05.2023	-	-	-	193.6358	-	0.5471	(67.0735)
24.05.2023	-	-	-	193.6358	-	0.5471	(67.0735)
23.05.2023	-	-	-	193.6358	-	0.5471	(67.0735)
22.05.2023	-	-	-	193.6358	-	0.5471	(67.0735)
21.05.2023	-	-	-	193.6358	-	0.5471	(67.0735)
20.05.2023	-	-	-	193.6358	-	0.5471	(67.0735)
19.05.2023	-	-	-	193.6358	-	0.5471	(67.0735)
18.05.2023	-	-	-	185.9399	-	0.5471	(67.0735)
17.05.2023	-	-	-	185.9399	-	0.5471	(67.0735)
16.05.2023	-	-	-	185.9399	-	0.5471	(67.0735)
15.05.2023	-	-	-	182.4308	-	0.5471	(67.0735)
14.05.2023	-	-	-	182.4308	-	0.5471	(67.0735)
13.05.2023	-	-	-	182.4308	-	0.5471	(67.0735)
12.05.2023	-	-	-	182.4308	-	0.5471	(67.0735)
11.05.2023	-	-	-	175.0484	-	0.5471	(67.0735)
10.05.2023	-	-	-	141.2310	-	0.5471	(67.0735)
09.05.2023	-	-	-	141.2310	-	0.5471	(67.0735)
08.05.2023	-	-	-	141.2310	-	0.5471	(67.0735)
07.05.2023	-	-	-	141.2310	-	0.5471	(67.0735)
06.05.2023	-	-	-	141.2310	-	0.5471	(67.0735)
05.05.2023	-	-	-	141.2310	-	0.5471	(67.0735)
04.05.2023	-	-	-	133.3615	-	0.5471	(67.0735)
03.05.2023	-	-	-	133.3615	-	0.5471	(67.0735)
02.05.2023	-	-	-	111.0292	-	0.5471	(58.2059)
01.05.2023	-	-	-	105.6379	-	0.5471	(58.2059)
30.04.2023	-	-	-	105.6379	-	0.5471	(58.2059)
29.04.2023	-	-	-	105.6379	-	0.5471	(58.2059)
28.04.2023	-	-	-	105.6379	-	0.5471	(58.2059)
27.04.2023	-	-	-	105.6379	-	0.5471	(58.2059)
26.04.2023	-	-	-	105.7123	-	0.4965	(58.2059)
25.04.2023	-	-	-	105.7123	-	0.4965	(58.2059)
24.04.2023	-	-	-	105.7123	-	0.4965	(58.2059)
23.04.2023	-	-	-	95.1072	-	0.4965	(58.2059)
22.04.2023	-	-	-	95.1072	-	0.4965	(58.2059)
21.04.2023	-	-	-	95.1072	-	0.4965	(58.2059)
20.04.2023	-	-	-	95.1072	-	0.4965	(58.2059)
19.04.2023	-	-	-	91.3910	-	0.4965	(58.2059)
18.04.2023	-	-	-	91.3910	-	0.4965	(58.2059)
17.04.2023	-	-	-	76.5665	-	0.4965	(58.2059)
16.04.2023	-	-	-	51.7980	-	0.4965	(58.2059)
15.04.2023	-	-	-	51.7980	-	0.4965	(58.2059)
14.04.2023	-	-	-	51.7980	-	0.4965	(58.2059)
13.04.2023	-	-	-	51.7980	-	0.4965	(58.2059)

Table of cumulative daily income and expenses arising to investors in the Fund.

DATE	INTEREST		EQUITIES		MISCELLANEOUS		EXPENSES
	Foreign Interest Expense	Foreign Interest Income	UK Interest Income	Foreign Dividend Income	UK Dividend Income	Miscellaneous	Allowable expenses of management
12.04.2023	-	-	-	51.7980	-	0.4965	(58.2059)
11.04.2023	-	-	-	51.7980	-	0.4965	(58.2059)
10.04.2023	-	-	-	51.1443	-	0.4965	(58.2059)
09.04.2023	-	-	-	51.1443	-	0.4965	(58.2059)
08.04.2023	-	-	-	51.1443	-	0.4965	(58.2059)
07.04.2023	-	-	-	51.1443	-	0.4965	(58.2059)
06.04.2023	-	-	-	51.1443	-	0.4965	(58.2059)
05.04.2023	-	-	-	51.1443	-	0.4965	(58.2059)
04.04.2023	-	-	-	51.1443	-	0.4965	(58.2059)
03.04.2023	-	-	-	51.1443	-	0.4965	(49.2158)
02.04.2023	-	-	-	51.1443	-	0.4965	(49.2158)
01.04.2023	-	-	-	51.1443	-	0.4965	(49.2158)
31.03.2023	-	-	-	51.1443	-	0.4965	(49.2158)
30.03.2023	-	-	-	51.1443	-	0.4965	(49.2158)
29.03.2023	-	-	-	35.7120	-	0.4965	(49.2158)
28.03.2023	-	-	-	31.5427	-	0.4489	(49.2158)
27.03.2023	-	-	-	31.5427	-	0.4489	(49.2158)
26.03.2023	-	-	-	31.5427	-	0.4489	(49.2158)
25.03.2023	-	-	-	31.5427	-	0.4489	(49.2158)
24.03.2023	-	-	-	31.5427	-	0.4489	(49.2158)
23.03.2023	-	-	-	31.5427	-	0.4489	(49.2158)
22.03.2023	-	-	-	21.7507	-	0.4489	(49.2158)
21.03.2023	-	-	-	21.7507	-	0.4489	(49.2158)
20.03.2023	-	-	-	21.7507	-	0.4489	(49.2158)
19.03.2023	-	-	-	11.6713	-	0.4489	(49.2158)
18.03.2023	-	-	-	11.6713	-	0.4489	(49.2158)
17.03.2023	-	-	-	11.6713	-	0.4489	(49.2158)
16.03.2023	-	-	-	11.6713	-	0.4489	(49.2158)
15.03.2023	-	-	-	2.9163	-	0.4489	(49.2158)
14.03.2023	-	-	-	2.9163	-	0.4489	(49.2158)
13.03.2023	-	-	-	2.9163	-	0.4489	(49.2158)
12.03.2023	-	-	-	2.9163	-	0.4489	(49.2158)
11.03.2023	-	-	-	2.9163	-	0.4489	(49.2158)
10.03.2023	-	-	-	2.9163	-	0.4489	(49.2158)
09.03.2023	-	-	-	2.9163	-	0.4489	(49.2158)
08.03.2023	-	-	-	2.9163	-	0.4489	(49.2158)
07.03.2023	-	-	-	2.9163	-	0.4489	(49.2158)
06.03.2023	-	-	-	2.9163	-	0.4489	(49.2158)
05.03.2023	-	-	-	2.9163	-	0.4489	(49.2158)
04.03.2023	-	-	-	2.9163	-	0.4489	(49.2158)
03.03.2023	-	-	-	2.9163	-	0.4489	(49.2158)
02.03.2023	-	-	-	2.9163	-	0.4489	(49.2158)
01.03.2023	-	-	-	2.9163	-	0.4489	(41.0022)
28.02.2023	-	-	-	2.9163	-	0.4489	(41.0022)
27.02.2023	-	-	-	2.9163	-	0.4489	(41.0022)
26.02.2023	-	-	-	2.9163	-	0.4489	(41.0022)
25.02.2023	-	-	-	2.9163	-	0.4489	(41.0022)
24.02.2023	-	-	-	2.9163	-	0.4489	(41.0022)
23.02.2023	-	-	-	2.9163	-	0.4489	(41.0022)
22.02.2023	-	-	-	2.9163	-	0.4051	(41.0022)
21.02.2023	-	-	-	2.9163	-	0.4051	(41.0022)
20.02.2023	-	-	-	2.9163	-	0.4051	(41.0022)
19.02.2023	-	-	-	2.9163	-	0.4051	(41.0022)
18.02.2023	-	-	-	2.9163	-	0.4051	(41.0022)
17.02.2023	-	-	-	2.9163	-	0.4051	(41.0022)
16.02.2023	-	-	-	2.9163	-	0.4051	(41.0022)
15.02.2023	-	-	-	2.9163	-	0.4051	(41.0022)
14.02.2023	-	-	-	2.9163	-	0.4051	(41.0022)
13.02.2023	-	-	-	2.9163	-	0.4051	(41.0022)
12.02.2023	-	-	-	2.9163	-	0.4051	(41.0022)
11.02.2023	-	-	-	2.9163	-	0.4051	(41.0022)
10.02.2023	-	-	-	2.9163	-	0.4051	(41.0022)
09.02.2023	-	-	-	2.9163	-	0.4051	(41.0022)
08.02.2023	-	-	-	2.9163	-	0.4051	(41.0022)
07.02.2023	-	-	-	2.9163	-	0.4051	(41.0022)
06.02.2023	-	-	-	2.9163	-	0.4051	(41.0022)
05.02.2023	-	-	-	2.9163	-	0.4051	(41.0022)
04.02.2023	-	-	-	2.9163	-	0.4051	(41.0022)
03.02.2023	-	-	-	2.9163	-	0.4051	(41.0022)
02.02.2023	-	-	-	2.9163	-	0.4051	(41.0022)
01.02.2023	-	-	-	2.9163	-	0.4051	(32.2870)
31.01.2023	-	-	-	2.9163	-	0.4051	(32.2870)
30.01.2023	-	-	-	2.9163	-	0.4051	(32.2870)
29.01.2023	-	-	-	2.9163	-	0.4051	(32.2870)
28.01.2023	-	-	-	2.9163	-	0.4051	(32.2870)
27.01.2023	-	-	-	2.9163	-	0.4051	(32.2870)
26.01.2023	-	-	-	2.9163	-	0.4051	(32.2870)
25.01.2023	-	-	-	2.9163	-	0.3485	(32.2870)
24.01.2023	-	-	-	2.9163	-	0.3485	(32.2870)
23.01.2023	-	-	-	2.9163	-	0.3485	(32.2870)
22.01.2023	-	-	-	2.9163	-	0.3485	(32.2870)
21.01.2023	-	-	-	2.9163	-	0.3485	(32.2870)
20.01.2023	-	-	-	2.9163	-	0.3485	(32.2870)
19.01.2023	-	-	-	2.9163	-	0.3485	(32.2870)
18.01.2023	-	-	-	2.9163	-	0.3485	(32.2870)
17.01.2023	-	-	-	1.6396	-	0.3485	(32.2870)

Table of cumulative daily income and expenses arising to investors in the Fund.

DATE	INTEREST		EQUITIES		MISCELLANEOUS		EXPENSES
	Foreign Interest Expense	Foreign Interest Income	UK Interest Income	Foreign Dividend Income	UK Dividend Income	Miscellaneous	Allowable expenses of management
16.01.2023	-	-	-	1.6396	-	0.3485	(32.2870)
15.01.2023	-	-	-	1.6396	-	0.3485	(32.2870)
14.01.2023	-	-	-	1.6396	-	0.3485	(32.2870)
13.01.2023	-	-	-	1.6396	-	0.3485	(32.2870)
12.01.2023	-	-	-	1.6396	-	0.3485	(32.2870)
11.01.2023	-	-	-	1.6396	-	0.3485	(32.2870)
10.01.2023	-	-	-	1.6396	-	0.3485	(32.2870)
09.01.2023	-	-	-	1.6396	-	0.3485	(32.2870)
08.01.2023	-	-	-	-	-	0.3485	(32.2870)
07.01.2023	-	-	-	-	-	0.3485	(32.2870)
06.01.2023	-	-	-	-	-	0.3485	(32.2870)
05.01.2023	-	-	-	-	-	0.3485	(32.2870)
04.01.2023	-	-	-	-	-	0.3485	(32.2870)
03.01.2023	-	-	-	-	-	0.3485	(23.9989)
02.01.2023	-	-	-	-	-	0.3485	(23.9989)
01.01.2023	-	-	-	-	-	0.3485	(23.9989)
31.12.2022	-	-	-	-	-	0.3485	(23.9989)
30.12.2022	-	-	-	-	-	0.3485	(23.9989)
29.12.2022	-	-	-	-	-	0.3485	(23.9989)
28.12.2022	-	-	-	-	-	0.3485	(23.9989)
27.12.2022	-	-	-	-	-	0.3485	(23.9989)
26.12.2022	-	-	-	-	-	0.3485	(23.9989)
25.12.2022	-	-	-	-	-	0.3485	(23.9989)
24.12.2022	-	-	-	-	-	0.3485	(23.9989)
23.12.2022	-	-	-	-	-	0.3485	(23.9989)
22.12.2022	-	-	-	-	-	0.3485	(23.9989)
21.12.2022	-	-	-	-	-	0.3485	(23.9989)
20.12.2022	-	-	-	-	-	0.3485	(23.9989)
19.12.2022	-	-	-	-	-	0.3485	(23.9989)
18.12.2022	-	-	-	-	-	0.2711	(23.9989)
17.12.2022	-	-	-	-	-	0.2711	(23.9989)
16.12.2022	-	-	-	-	-	0.2711	(23.9989)
15.12.2022	-	-	-	-	-	0.2711	(23.9989)
14.12.2022	-	-	-	-	-	0.2711	(23.9989)
13.12.2022	-	-	-	-	-	0.2711	(23.9989)
12.12.2022	-	-	-	-	-	0.2711	(23.9989)
11.12.2022	-	-	-	-	-	0.2711	(23.9989)
10.12.2022	-	-	-	-	-	0.2711	(23.9989)
09.12.2022	-	-	-	-	-	0.2711	(23.9989)
08.12.2022	-	-	-	-	-	0.2711	(23.9989)
07.12.2022	-	-	-	-	-	0.2711	(23.9989)
06.12.2022	-	-	-	-	-	0.2711	(23.9989)
05.12.2022	-	-	-	-	-	0.2711	(23.9989)
04.12.2022	-	-	-	-	-	0.2711	(23.4835)
03.12.2022	-	-	-	-	-	0.2711	(23.4835)
02.12.2022	-	-	-	-	-	0.2711	(23.4835)
01.12.2022	-	-	-	-	-	0.2711	(15.4612)
30.11.2022	-	-	-	-	-	0.2711	(15.4612)
29.11.2022	-	-	-	-	-	0.2711	(15.4612)
28.11.2022	-	-	-	-	-	0.1865	(15.4612)
27.11.2022	-	-	-	-	-	0.1865	(15.4612)
26.11.2022	-	-	-	-	-	0.1865	(15.4612)
25.11.2022	-	-	-	-	-	0.1865	(15.4612)
24.11.2022	-	-	-	-	-	0.1865	(15.4612)
23.11.2022	-	-	-	-	-	0.1865	(15.4612)
22.11.2022	-	-	-	-	-	0.1865	(15.4612)
21.11.2022	-	-	-	-	-	0.1865	(15.4612)
20.11.2022	-	-	-	-	-	0.1865	(15.4612)
19.11.2022	-	-	-	-	-	0.1865	(15.4612)
18.11.2022	-	-	-	-	-	0.1865	(15.4612)
17.11.2022	-	-	-	-	-	0.1865	(15.4612)
16.11.2022	-	-	-	-	-	0.1865	(15.4612)
15.11.2022	-	-	-	-	-	0.1865	(15.4612)
14.11.2022	-	-	-	-	-	0.1865	(15.4612)
13.11.2022	-	-	-	-	-	0.1865	(15.4612)
12.11.2022	-	-	-	-	-	0.1865	(15.4612)
11.11.2022	-	-	-	-	-	0.1865	(15.4612)
10.11.2022	-	-	-	-	-	0.1865	(15.4612)
09.11.2022	-	-	-	-	-	0.1865	(15.4612)
08.11.2022	-	-	-	-	-	0.1865	(15.4612)
07.11.2022	-	-	-	-	-	0.1865	(15.4612)
06.11.2022	-	-	-	-	-	0.1865	(15.4612)
05.11.2022	-	-	-	-	-	0.1865	(15.4612)
04.11.2022	-	-	-	-	-	0.1865	(15.4612)
03.11.2022	-	-	-	-	-	0.1865	(15.4612)
02.11.2022	-	-	-	-	-	0.1865	(7.8079)
01.11.2022	-	-	-	-	-	0.1865	(7.8079)
31.10.2022	-	-	-	-	-	0.1865	(7.8079)
30.10.2022	-	-	-	-	-	0.1865	(7.8079)
29.10.2022	-	-	-	-	-	0.1865	(7.8079)
28.10.2022	-	-	-	-	-	0.1865	(7.8079)
27.10.2022	-	-	-	-	-	0.1865	(7.8079)
26.10.2022	-	-	-	-	-	-	(7.8079)
25.10.2022	-	-	-	-	-	-	(7.8065)
24.10.2022	-	-	-	-	-	-	(7.8065)
23.10.2022	-	-	-	-	-	-	(7.8065)

Table of cumulative daily income and expenses arising to investors in the Fund.

DATE	INTEREST			EQUITIES		MISCELLANEOUS	EXPENSES
	Foreign Interest Expense	Foreign Interest Income	UK Interest Income	Foreign Dividend Income	UK Dividend Income	Miscellaneous	Allowable expenses of management
22.10.2022	-	-	-	-	-	-	(7.8065)
21.10.2022	-	-	-	-	-	-	(7.8065)
20.10.2022	-	-	-	-	-	-	(7.8065)
19.10.2022	-	-	-	-	-	-	(7.8065)
18.10.2022	-	-	-	-	-	-	(7.8065)
17.10.2022	-	-	-	-	-	-	(7.8065)
16.10.2022	-	-	-	-	-	-	(7.8065)
15.10.2022	-	-	-	-	-	-	(7.8065)
14.10.2022	-	-	-	-	-	-	(7.8065)
13.10.2022	-	-	-	-	-	-	(7.8065)
12.10.2022	-	-	-	-	-	-	(7.8065)
11.10.2022	-	-	-	-	-	-	(7.8065)
10.10.2022	-	-	-	-	-	-	(7.8065)
09.10.2022	-	-	-	-	-	-	(7.8065)
08.10.2022	-	-	-	-	-	-	(7.8065)
07.10.2022	-	-	-	-	-	-	(7.8065)
06.10.2022	-	-	-	-	-	-	(7.8065)
05.10.2022	-	-	-	-	-	-	(7.8065)
04.10.2022	-	-	-	-	-	-	(7.7319)
03.10.2022	-	-	-	-	-	-	-
02.10.2022	-	-	-	-	-	-	-
01.10.2022	-	-	-	-	-	-	-

PICTET CH-ENHANCED LIQUIDITY CHF - UK REPORTING FUND STATUS

Annual Report - PICTET CH-ENHANCED LIQUIDITY CHF - I DY

For the period from 1 October 2022 to 30 September 2023

The Fund has obtained UK Reporting Fund status and this report is provided to investors in accordance with the Offshore Funds (Tax) Regulations 2009 to enable investors to meet their UK tax obligations.

The Fund is treated as a Transparent Reporting Fund and as such is treated as tax transparent for income tax purposes and opaque for capital gains tax purposes for UK investors.

For tax purposes the Funds' income and expenses are deemed to arise directly in the hands of UK investors when they arise to the Fund, but capital returns from the underlying investments held by the Fund are not taxed when they are realised and instead a taxable capital gain or loss arises when the units in the Fund are disposed of.

The Fund does not operate equalisation for UK tax reporting purposes, and all amounts are reported without equalisation.

Fund	PICTET CH-ENHANCED LIQUIDITY CHF	Distributions paid in respect of the period (per unit)	19.00 CHF
Unit	I DY	HMRC share class reference	Ex date
ISIN	CH0021732877	P0057-0028	Value date
			15.11.2023
			17.11.2023

Report to Individual Investors

This report is prepared for investors who are UK tax resident and UK domiciled and subject to income tax. Investors subject to UK Corporation Tax should refer to the Report to Corporate Investors.

Cumulative income and expenses per unit for the reporting period

From 1 October 2022 to 5 April 2023

	Per Unit (CHF)
INTEREST	
Foreign Interest Expense	(0.0118)
Foreign Interest Income	5.5547
UK Interest Income	1.0431
EQUITIES	
Foreign Dividend Income	-
UK Dividend Income	-
MISCELLANEOUS	
Miscellaneous	-
EXPENSES	
Allowable expenses of management	(0.6845)

From 6 April 2023 to 30 September 2023

	Per Unit (CHF)
INTEREST	
Foreign Interest Expense	(0.0017)
Foreign Interest Income	9.6513
UK Interest Income	1.6655
EQUITIES	
Foreign Dividend Income	-
UK Dividend Income	-
MISCELLANEOUS	
Miscellaneous	-
EXPENSES	
Allowable expenses of management	(0.5337)
EXCESS REPORTABLE INCOME	
Excess Reportable Income from holdings in Reporting Offshore Funds	-
Excess Reportable Income from holdings in Non-Reporting Offshore Funds	-
Interest from Deep Discount Securities	-

How investors should use this information:

The above figures are shown on a cumulative basis for investors who have held units throughout the entire period, reported in CHF at the daily exchange rate applying when the income or expense arose. For investors who bought or sold units during the reporting period a table of the income and expenses arising on a daily basis is provided separately below.

An investor who has held units throughout the entire period should take the income or expense per unit stated above and multiply this figure by the number of units held to calculate the income and expenses to be reported for UK income tax purposes for the relevant income tax period.

An investor who bought/sold units part way through the period should calculate their taxable income and expense figures by taking the cumulative income figure from the table below at the date of disposal and subtracting the income figure at the date of acquisition. Where the units were held prior to the start of the period but sold part way through the period, the investor should just take the cumulative figure at the date of disposal. The income or expense can be allocated to the appropriate income tax period by adjusting for the cumulative income or expense at 5 April.

Investors holding units in the fund as at 30 September 2023 should also include any "Excess Reportable Income" in their tax returns, which is calculated by taking the excess reportable income per unit amounts reported above and multiplying by the number of units held at 30 September 2023. The excess amounts arise on the fund distribution date, which is 31 March 2024.

The Fund remains a reporting fund as at the date of this report.

Note 1: Interest income per unit includes adjustments required under the "Accrued Income Scheme" in respect of interest purchased and sold included within the capital price of debt securities.

Note 2: Expenses per unit are based on the total expenses of management incurred by the Fund. Certain investors may be able to claim tax relief for management expenses incurred by the Fund.

Note 3: On disposal of units, investors should consider whether any distributions made during their holding period affect the base cost of the units disposed for UK capital gains tax purposes.

Note 4: Returns from swap contracts are not included in the figures presented on this report as returns from swap contracts may be treated as capital returns for some investors. A breakdown of returns from swaps can be provided upon request.

Note 5: The annual fair value movement in relation to the DDS held by the Fund has been calculated and reported as additional excess reportable income per unit from DDS to investors holding units at the end of the reporting period. If there was a fair value loss this has been carried forward to future periods and no DDS adjustment has been reported. Where any excess reportable income per unit from DDS amounts are reported above, these arise on the fund distribution date which is 31 March 2024.

The information provided above is not intended to constitute legal, tax or investment advice, and investors are advised to seek their own advice on the tax consequences of an investment in the Fund.

Table of cumulative daily income and expenses arising to investors in the Fund.

DATE	INTEREST	INTEREST	INTEREST	EQUITIES	EQUITIES	MISCELLANEOUS	EXPENSES
	Foreign Interest Expense	Foreign Interest Income	UK Interest Income	Foreign Dividend Income	UK Dividend Income	Miscellaneous	Allowable expenses of management
30.09.2023	(0.0135)	15.2060	2.7086	-	-	-	(1.2182)
29.09.2023	(0.0135)	(0.0135)	(0.0135)	-	-	-	(1.2182)
28.09.2023	(0.0135)	15.2417	2.7011	-	-	-	(1.2182)
27.09.2023	(0.0135)	15.1964	2.7011	-	-	-	(1.2182)
26.09.2023	(0.0135)	15.1938	2.6914	-	-	-	(1.2182)
25.09.2023	(0.0135)	15.1508	2.6914	-	-	-	(1.2182)
24.09.2023	(0.0135)	15.1192	2.6914	-	-	-	(1.2182)
23.09.2023	(0.0135)	15.1192	2.6914	-	-	-	(1.2182)
22.09.2023	(0.0135)	15.1192	2.6914	-	-	-	(1.2182)
21.09.2023	(0.0135)	15.1068	2.6914	-	-	-	(1.2182)
20.09.2023	(0.0135)	15.1048	2.6914	-	-	-	(1.2182)
19.09.2023	(0.0135)	14.9888	2.6914	-	-	-	(1.2082)
18.09.2023	(0.0135)	14.9375	2.6914	-	-	-	(1.2082)
17.09.2023	(0.0135)	14.8660	2.6914	-	-	-	(1.2082)
16.09.2023	(0.0135)	14.8660	2.6914	-	-	-	(1.2082)
15.09.2023	(0.0135)	14.8660	2.6914	-	-	-	(1.2082)
14.09.2023	(0.0135)	14.6135	2.6914	-	-	-	(1.2082)
13.09.2023	(0.0135)	14.5279	2.6914	-	-	-	(1.2082)
12.09.2023	(0.0135)	14.2664	2.6462	-	-	-	(1.2082)
11.09.2023	(0.0135)	14.0544	2.6462	-	-	-	(1.2082)
10.09.2023	(0.0135)	14.0261	2.6462	-	-	-	(1.2082)
09.09.2023	(0.0135)	14.0261	2.6462	-	-	-	(1.2082)
08.09.2023	(0.0135)	14.0261	2.6462	-	-	-	(1.2082)
07.09.2023	(0.0135)	14.0221	2.6462	-	-	-	(1.2082)
06.09.2023	(0.0135)	13.4905	2.6462	-	-	-	(1.2082)
05.09.2023	(0.0135)	13.3181	2.6462	-	-	-	(1.2082)
04.09.2023	(0.0135)	13.3090	2.6462	-	-	-	(1.0996)
03.09.2023	(0.0135)	13.0445	2.6462	-	-	-	(1.0996)
02.09.2023	(0.0135)	13.0445	2.6462	-	-	-	(1.0996)
01.09.2023	(0.0135)	13.0445	2.6462	-	-	-	(1.0996)
31.08.2023	(0.0118)	12.8409	2.6087	-	-	-	(1.0996)
30.08.2023	(0.0118)	12.6028	2.6087	-	-	-	(1.0996)
29.08.2023	(0.0118)	12.5991	2.6087	-	-	-	(1.0996)
28.08.2023	(0.0118)	12.3726	2.6087	-	-	-	(1.0996)
27.08.2023	(0.0118)	12.3279	2.6087	-	-	-	(1.0996)
26.08.2023	(0.0118)	12.3279	2.6087	-	-	-	(1.0996)
25.08.2023	(0.0118)	12.3279	2.6087	-	-	-	(1.0996)
24.08.2023	(0.0118)	12.2430	2.6087	-	-	-	(1.0996)
23.08.2023	(0.0118)	12.1464	2.6087	-	-	-	(1.0996)
22.08.2023	(0.0118)	12.1432	2.5081	-	-	-	(1.0996)
21.08.2023	(0.0118)	12.0251	2.5081	-	-	-	(1.0996)
20.08.2023	(0.0118)	12.0204	2.5081	-	-	-	(1.0996)
19.08.2023	(0.0118)	12.0204	2.5081	-	-	-	(1.0996)
18.08.2023	(0.0118)	12.0204	2.5081	-	-	-	(1.0996)
17.08.2023	(0.0118)	11.9720	2.5081	-	-	-	(1.0996)
16.08.2023	(0.0118)	11.9691	2.5081	-	-	-	(1.0996)
15.08.2023	(0.0118)	11.9370	2.4173	-	-	-	(1.0996)
14.08.2023	(0.0118)	11.8284	2.3337	-	-	-	(1.0996)
13.08.2023	(0.0118)	11.6926	2.2953	-	-	-	(1.0996)
12.08.2023	(0.0118)	11.6926	2.2953	-	-	-	(1.0996)
11.08.2023	(0.0118)	11.6926	2.2953	-	-	-	(1.0996)
10.08.2023	(0.0118)	11.5929	2.2578	-	-	-	(1.0996)
09.08.2023	(0.0118)	11.5901	2.2578	-	-	-	(1.0996)
08.08.2023	(0.0118)	11.5891	2.2578	-	-	-	(1.0996)
07.08.2023	(0.0118)	11.5737	2.2578	-	-	-	(1.0996)
06.08.2023	(0.0118)	11.5501	2.2578	-	-	-	(1.0996)
05.08.2023	(0.0118)	11.5501	2.2578	-	-	-	(1.0996)
04.08.2023	(0.0118)	11.5501	2.2578	-	-	-	(1.0996)
03.08.2023	(0.0118)	11.5169	2.2578	-	-	-	(0.9931)
02.08.2023	(0.0118)	11.4938	2.2578	-	-	-	(0.9931)
01.08.2023	(0.0118)	11.4928	2.2578	-	-	-	(0.9931)
31.07.2023	(0.0118)	11.4329	2.2578	-	-	-	(0.9931)
30.07.2023	(0.0118)	11.4262	2.2578	-	-	-	(0.9931)
29.07.2023	(0.0118)	11.4262	2.2578	-	-	-	(0.9931)
28.07.2023	(0.0118)	11.4262	2.2578	-	-	-	(0.9931)
27.07.2023	(0.0118)	11.4213	2.2578	-	-	-	(0.9931)
26.07.2023	(0.0118)	11.3928	2.2180	-	-	-	(0.9931)
25.07.2023	(0.0118)	11.3359	2.2180	-	-	-	(0.9931)
24.07.2023	(0.0118)	11.2326	2.2180	-	-	-	(0.9931)
23.07.2023	(0.0118)	11.2270	2.2180	-	-	-	(0.9931)
22.07.2023	(0.0118)	11.2270	2.2180	-	-	-	(0.9931)
21.07.2023	(0.0118)	11.2270	2.2180	-	-	-	(0.9931)
20.07.2023	(0.0118)	11.2052	2.2180	-	-	-	(0.9931)
19.07.2023	(0.0118)	11.0834	2.2180	-	-	-	(0.9931)
18.07.2023	(0.0118)	11.0805	2.0148	-	-	-	(0.9931)
17.07.2023	(0.0118)	10.9102	2.0057	-	-	-	(0.9931)
16.07.2023	(0.0118)	10.9033	2.0057	-	-	-	(0.9931)
15.07.2023	(0.0118)	10.9033	2.0057	-	-	-	(0.9931)
14.07.2023	(0.0118)	10.9033	2.0057	-	-	-	(0.9931)
13.07.2023	(0.0118)	10.6679	1.9797	-	-	-	(0.9931)
12.07.2023	(0.0118)	10.6655	1.9797	-	-	-	(0.9931)
11.07.2023	(0.0118)	10.6630	1.9797	-	-	-	(0.9931)
10.07.2023	(0.0118)	10.5421	1.9438	-	-	-	(0.9931)
09.07.2023	(0.0118)	10.5370	1.9438	-	-	-	(0.9931)
08.07.2023	(0.0118)	10.5370	1.9438	-	-	-	(0.9931)
07.07.2023	(0.0118)	10.5370	1.9438	-	-	-	(0.9931)
06.07.2023	(0.0118)	10.5121	1.9438	-	-	-	(0.9931)
05.07.2023	(0.0118)	10.5091	1.9438	-	-	-	(0.9931)
04.07.2023	(0.0118)	10.5045	1.9438	-	-	-	(0.8895)
03.07.2023	(0.0118)	10.4867	1.9438	-	-	-	(0.8895)
02.07.2023	(0.0118)	10.3928	1.9160	-	-	-	(0.8895)
01.07.2023	(0.0118)	10.3928	1.9160	-	-	-	(0.8895)
30.06.2023	(0.0118)	10.3928	1.9160	-	-	-	(0.8895)

Table of cumulative daily income and expenses arising to investors in the Fund.

DATE	INTEREST	INTEREST	INTEREST	EQUITIES	EQUITIES	MISCELLANEOUS	EXPENSES
	Foreign Interest Expense	Foreign Interest Income	UK Interest Income	Foreign Dividend Income	UK Dividend Income	Miscellaneous	Allowable expenses of management
29.06.2023	(0.0118)	10.0054	1.9160	-	-	-	(0.8895)
28.06.2023	(0.0118)	10.0029	1.9160	-	-	-	(0.8895)
27.06.2023	(0.0118)	9.9174	1.8885	-	-	-	(0.8895)
26.06.2023	(0.0118)	9.8283	1.8885	-	-	-	(0.8895)
25.06.2023	(0.0118)	9.8233	1.8885	-	-	-	(0.8895)
24.06.2023	(0.0118)	9.8233	1.8885	-	-	-	(0.8895)
23.06.2023	(0.0118)	9.8233	1.8885	-	-	-	(0.8895)
22.06.2023	(0.0118)	9.8194	1.8885	-	-	-	(0.8895)
21.06.2023	(0.0118)	9.8172	1.8345	-	-	-	(0.8895)
20.06.2023	(0.0118)	9.7945	1.8345	-	-	-	(0.8895)
19.06.2023	(0.0118)	9.6920	1.8345	-	-	-	(0.8895)
18.06.2023	(0.0118)	9.6589	1.8345	-	-	-	(0.8895)
17.06.2023	(0.0118)	9.6589	1.8345	-	-	-	(0.8895)
16.06.2023	(0.0118)	9.6589	1.8345	-	-	-	(0.8895)
15.06.2023	(0.0118)	9.4636	1.8345	-	-	-	(0.8895)
14.06.2023	(0.0118)	9.4525	1.8356	-	-	-	(0.8895)
13.06.2023	(0.0118)	9.3275	1.8356	-	-	-	(0.8895)
12.06.2023	(0.0118)	9.0925	1.8356	-	-	-	(0.8895)
11.06.2023	(0.0118)	8.8916	1.8009	-	-	-	(0.8895)
10.06.2023	(0.0118)	8.8916	1.8009	-	-	-	(0.8895)
09.06.2023	(0.0118)	8.8916	1.8009	-	-	-	(0.8895)
08.06.2023	(0.0118)	8.8882	1.7720	-	-	-	(0.8895)
07.06.2023	(0.0118)	8.8865	1.6490	-	-	-	(0.8895)
06.06.2023	(0.0118)	8.8850	1.6490	-	-	-	(0.8895)
05.06.2023	(0.0118)	8.7525	1.6089	-	-	-	(0.8895)
04.06.2023	(0.0118)	8.7482	1.6089	-	-	-	(0.7811)
03.06.2023	(0.0118)	8.7482	1.6089	-	-	-	(0.7811)
02.06.2023	(0.0118)	8.7482	1.6089	-	-	-	(0.7811)
01.06.2023	(0.0118)	8.5862	1.6044	-	-	-	(0.7811)
31.05.2023	(0.0118)	8.3847	1.5456	-	-	-	(0.7811)
30.05.2023	(0.0118)	8.3274	1.5456	-	-	-	(0.7811)
29.05.2023	(0.0118)	8.3264	1.5456	-	-	-	(0.7811)
28.05.2023	(0.0118)	8.2701	1.5456	-	-	-	(0.7811)
27.05.2023	(0.0118)	8.2701	1.5456	-	-	-	(0.7811)
26.05.2023	(0.0118)	8.2701	1.5456	-	-	-	(0.7811)
25.05.2023	(0.0118)	8.2524	1.5456	-	-	-	(0.7811)
24.05.2023	(0.0118)	8.2506	1.5456	-	-	-	(0.7811)
23.05.2023	(0.0118)	8.1234	1.5456	-	-	-	(0.7811)
22.05.2023	(0.0118)	7.9400	1.4340	-	-	-	(0.7811)
21.05.2023	(0.0118)	7.9129	1.4322	-	-	-	(0.7811)
20.05.2023	(0.0118)	7.9129	1.4322	-	-	-	(0.7811)
19.05.2023	(0.0118)	7.9129	1.4322	-	-	-	(0.7811)
18.05.2023	(0.0118)	7.9107	1.4322	-	-	-	(0.7811)
17.05.2023	(0.0118)	7.7858	1.4296	-	-	-	(0.7811)
16.05.2023	(0.0118)	7.7310	1.4296	-	-	-	(0.7811)
15.05.2023	(0.0118)	7.0517	1.4087	-	-	-	(0.7811)
14.05.2023	(0.0118)	7.0406	1.3842	-	-	-	(0.7811)
13.05.2023	(0.0118)	7.0406	1.3842	-	-	-	(0.7811)
12.05.2023	(0.0118)	7.0406	1.3842	-	-	-	(0.7811)
11.05.2023	(0.0118)	7.0333	1.3634	-	-	-	(0.7811)
10.05.2023	(0.0118)	6.9931	1.3277	-	-	-	(0.7811)
09.05.2023	(0.0118)	6.9379	1.2928	-	-	-	(0.7811)
08.05.2023	(0.0118)	6.9326	1.2928	-	-	-	(0.7811)
07.05.2023	(0.0118)	6.8200	1.2928	-	-	-	(0.7811)
06.05.2023	(0.0118)	6.8200	1.2928	-	-	-	(0.7811)
05.05.2023	(0.0118)	6.8200	1.2928	-	-	-	(0.7811)
04.05.2023	(0.0118)	6.8014	1.2928	-	-	-	(0.7811)
03.05.2023	(0.0118)	6.7957	1.2928	-	-	-	(0.6845)
02.05.2023	(0.0118)	6.7062	1.2928	-	-	-	(0.6845)
01.05.2023	(0.0118)	6.7054	1.2928	-	-	-	(0.6845)
30.04.2023	(0.0118)	6.5320	1.2928	-	-	-	(0.6845)
29.04.2023	(0.0118)	6.4891	1.2928	-	-	-	(0.6845)
28.04.2023	(0.0118)	6.4891	1.2928	-	-	-	(0.6845)
27.04.2023	(0.0118)	6.4891	1.2928	-	-	-	(0.6845)
26.04.2023	(0.0118)	6.4611	1.2928	-	-	-	(0.6845)
25.04.2023	(0.0118)	6.3930	1.2187	-	-	-	(0.6845)
24.04.2023	(0.0118)	6.3551	1.1677	-	-	-	(0.6845)
23.04.2023	(0.0118)	6.3089	1.1677	-	-	-	(0.6845)
22.04.2023	(0.0118)	6.3089	1.1677	-	-	-	(0.6845)
21.04.2023	(0.0118)	6.3089	1.1677	-	-	-	(0.6845)
20.04.2023	(0.0118)	6.3048	1.1456	-	-	-	(0.6845)
19.04.2023	(0.0118)	6.2975	1.1456	-	-	-	(0.6845)
18.04.2023	(0.0118)	6.2670	1.1456	-	-	-	(0.6845)
17.04.2023	(0.0118)	5.8913	1.1456	-	-	-	(0.6845)
16.04.2023	(0.0118)	5.8518	1.1456	-	-	-	(0.6845)
15.04.2023	(0.0118)	5.8518	1.1456	-	-	-	(0.6845)
14.04.2023	(0.0118)	5.8518	1.1456	-	-	-	(0.6845)
13.04.2023	(0.0118)	5.7813	1.1456	-	-	-	(0.6845)
12.04.2023	(0.0118)	5.6865	1.0748	-	-	-	(0.6845)
11.04.2023	(0.0118)	5.6691	1.0431	-	-	-	(0.6845)
10.04.2023	(0.0118)	5.6664	1.0431	-	-	-	(0.6845)
09.04.2023	(0.0118)	5.6664	1.0431	-	-	-	(0.6845)
08.04.2023	(0.0118)	5.6664	1.0431	-	-	-	(0.6845)
07.04.2023	(0.0118)	5.6664	1.0431	-	-	-	(0.6845)
06.04.2023	(0.0118)	5.5648	1.0431	-	-	-	(0.6845)
05.04.2023	(0.0118)	5.5547	1.0431	-	-	-	(0.6845)
04.04.2023	(0.0118)	5.5395	1.0431	-	-	-	(0.5762)
03.04.2023	(0.0118)	5.5285	1.0257	-	-	-	(0.5762)
02.04.2023	(0.0118)	5.5066	0.9013	-	-	-	(0.5762)
01.04.2023	(0.0118)	5.5066	0.9013	-	-	-	(0.5762)
31.03.2023	(0.0118)	5.5066	0.9013	-	-	-	(0.5762)

Table of cumulative daily income and expenses arising to investors in the Fund.

DATE	INTEREST	INTEREST	INTEREST	EQUITIES	EQUITIES	MISCELLANEOUS	EXPENSES
	Foreign Interest Expense	Foreign Interest Income	UK Interest Income	Foreign Dividend Income	UK Dividend Income	Miscellaneous	Allowable expenses of management
30.03.2023	(0.0118)	5.4867	0.8603	-	-	-	(0.5762)
29.03.2023	(0.0118)	5.4099	0.8603	-	-	-	(0.5762)
28.03.2023	(0.0118)	5.3990	0.8603	-	-	-	(0.5762)
27.03.2023	(0.0118)	5.3684	0.7957	-	-	-	(0.5762)
26.03.2023	(0.0118)	5.1794	0.7568	-	-	-	(0.5762)
25.03.2023	(0.0118)	5.1794	0.7568	-	-	-	(0.5762)
24.03.2023	(0.0118)	5.1794	0.7568	-	-	-	(0.5762)
23.03.2023	(0.0118)	5.1462	0.7568	-	-	-	(0.5762)
22.03.2023	(0.0118)	5.1467	0.7568	-	-	-	(0.5762)
21.03.2023	(0.0118)	5.2725	0.7240	-	-	-	(0.5762)
20.03.2023	(0.0118)	5.2601	0.7240	-	-	-	(0.5762)
19.03.2023	(0.0118)	5.1868	0.7240	-	-	-	(0.5762)
18.03.2023	(0.0118)	5.1868	0.7240	-	-	-	(0.5762)
17.03.2023	(0.0118)	5.1868	0.7240	-	-	-	(0.5762)
16.03.2023	(0.0118)	5.1914	0.7240	-	-	-	(0.5762)
15.03.2023	(0.0118)	5.0015	0.7204	-	-	-	(0.5762)
14.03.2023	(0.0118)	4.9240	0.6407	-	-	-	(0.5762)
13.03.2023	(0.0118)	4.9157	0.6407	-	-	-	(0.5762)
12.03.2023	(0.0118)	4.9650	0.6413	-	-	-	(0.5762)
11.03.2023	(0.0118)	4.9650	0.6413	-	-	-	(0.5762)
10.03.2023	(0.0118)	4.9650	0.6413	-	-	-	(0.5762)
09.03.2023	(0.0118)	4.8316	0.6413	-	-	-	(0.5762)
08.03.2023	(0.0118)	4.6676	0.6413	-	-	-	(0.5762)
07.03.2023	(0.0118)	4.6844	0.6413	-	-	-	(0.5762)
06.03.2023	(0.0118)	4.6436	0.6214	-	-	-	(0.5762)
05.03.2023	(0.0118)	4.6039	0.6214	-	-	-	(0.5762)
04.03.2023	(0.0118)	4.6039	0.6214	-	-	-	(0.5762)
03.03.2023	(0.0118)	4.6039	0.6214	-	-	-	(0.5762)
02.03.2023	(0.0118)	4.7162	0.6214	-	-	-	(0.4918)
01.03.2023	(0.0118)	4.6344	0.6214	-	-	-	(0.4918)
28.02.2023	(0.0118)	4.5322	0.6214	-	-	-	(0.4918)
27.02.2023	(0.0118)	4.3323	0.6022	-	-	-	(0.4918)
26.02.2023	(0.0118)	4.3878	0.5308	-	-	-	(0.4918)
25.02.2023	(0.0118)	4.3878	0.5308	-	-	-	(0.4918)
24.02.2023	(0.0118)	4.3878	0.5308	-	-	-	(0.4918)
23.02.2023	(0.0118)	4.2951	0.4354	-	-	-	(0.4918)
22.02.2023	(0.0118)	4.2989	0.4075	-	-	-	(0.4918)
21.02.2023	(0.0118)	4.0664	0.4075	-	-	-	(0.4918)
20.02.2023	(0.0118)	4.0436	0.4075	-	-	-	(0.4918)
19.02.2023	(0.0118)	4.0356	0.4075	-	-	-	(0.4918)
18.02.2023	(0.0118)	4.0356	0.4075	-	-	-	(0.4918)
17.02.2023	(0.0118)	4.0356	0.4075	-	-	-	(0.4918)
16.02.2023	(0.0118)	4.0295	0.3955	-	-	-	(0.4918)
15.02.2023	(0.0118)	4.0279	0.3955	-	-	-	(0.4918)
14.02.2023	(0.0118)	3.9925	0.3955	-	-	-	(0.4918)
13.02.2023	(0.0118)	3.9362	0.3635	-	-	-	(0.4918)
12.02.2023	(0.0118)	3.9340	0.3635	-	-	-	(0.4918)
11.02.2023	(0.0118)	3.9340	0.3635	-	-	-	(0.4918)
10.02.2023	(0.0118)	3.9340	0.3635	-	-	-	(0.4918)
09.02.2023	(0.0118)	3.8299	0.3513	-	-	-	(0.4918)
08.02.2023	(0.0118)	3.6281	0.3513	-	-	-	(0.4918)
07.02.2023	(0.0118)	3.6712	0.3513	-	-	-	(0.4918)
06.02.2023	(0.0118)	3.4804	0.3225	-	-	-	(0.4918)
05.02.2023	(0.0118)	3.4780	0.3225	-	-	-	(0.4918)
04.02.2023	(0.0118)	3.4780	0.3225	-	-	-	(0.4918)
03.02.2023	(0.0118)	3.4780	0.3225	-	-	-	(0.4918)
02.02.2023	(0.0118)	3.4756	0.3225	-	-	-	(0.3953)
01.02.2023	(0.0118)	3.4392	0.3225	-	-	-	(0.3953)
31.01.2023	(0.0118)	3.3873	0.3225	-	-	-	(0.3953)
30.01.2023	(0.0118)	3.2687	0.3225	-	-	-	(0.3953)
29.01.2023	(0.0118)	3.2667	0.3225	-	-	-	(0.3953)
28.01.2023	(0.0118)	3.2667	0.3225	-	-	-	(0.3953)
27.01.2023	(0.0118)	3.2667	0.3225	-	-	-	(0.3953)
26.01.2023	(0.0118)	3.2404	0.3225	-	-	-	(0.3953)
25.01.2023	(0.0118)	3.1186	0.3225	-	-	-	(0.3953)
24.01.2023	(0.0118)	3.1105	0.3225	-	-	-	(0.3953)
23.01.2023	(0.0118)	3.0864	0.3105	-	-	-	(0.3953)
22.01.2023	(0.0118)	3.0454	0.3105	-	-	-	(0.3953)
21.01.2023	(0.0118)	3.0454	0.3105	-	-	-	(0.3953)
20.01.2023	(0.0118)	3.0454	0.3105	-	-	-	(0.3953)
19.01.2023	(0.0118)	3.0211	0.3105	-	-	-	(0.3953)
18.01.2023	(0.0118)	3.0203	0.2482	-	-	-	(0.3953)
17.01.2023	(0.0118)	3.0195	0.2482	-	-	-	(0.3953)
16.01.2023	(0.0118)	2.9919	0.2482	-	-	-	(0.3953)
15.01.2023	(0.0118)	2.9287	0.2482	-	-	-	(0.3953)
14.01.2023	(0.0118)	2.9287	0.2482	-	-	-	(0.3953)
13.01.2023	(0.0118)	2.9287	0.2482	-	-	-	(0.3953)
12.01.2023	(0.0118)	2.8530	0.2347	-	-	-	(0.3953)
11.01.2023	(0.0118)	2.8955	0.2347	-	-	-	(0.3953)
10.01.2023	(0.0118)	2.8950	0.2347	-	-	-	(0.3953)
09.01.2023	(0.0118)	2.8805	0.2312	-	-	-	(0.3953)
08.01.2023	(0.0118)	2.8455	0.2312	-	-	-	(0.3953)
07.01.2023	(0.0118)	2.8455	0.2312	-	-	-	(0.3953)
06.01.2023	(0.0118)	2.8455	0.2312	-	-	-	(0.3953)
05.01.2023	(0.0118)	2.8464	0.2312	-	-	-	(0.3953)
04.01.2023	(0.0118)	2.8460	0.2312	-	-	-	(0.2950)
03.01.2023	(0.0118)	2.7795	0.2312	-	-	-	(0.2950)
02.01.2023	(0.0118)	2.7791	0.2312	-	-	-	(0.2950)
01.01.2023	(0.0118)	2.7791	0.2312	-	-	-	(0.2950)
31.12.2022	(0.0118)	2.7791	0.2312	-	-	-	(0.2950)

Table of cumulative daily income and expenses arising to investors in the Fund.

DATE	INTEREST	INTEREST	INTEREST	EQUITIES	EQUITIES	MISCELLANEOUS	EXPENSES
	Foreign Interest Expense	Foreign Interest Income	UK Interest Income	Foreign Dividend Income	UK Dividend Income	Miscellaneous	Allowable expenses of management
30.12.2022	(0.0118)	2.7771	0.2312	-	-	-	(0.2950)
29.12.2022	(0.0118)	2.7771	0.2312	-	-	-	(0.2950)
28.12.2022	(0.0118)	2.7767	0.2312	-	-	-	(0.2950)
27.12.2022	(0.0118)	2.7580	0.2312	-	-	-	(0.2950)
26.12.2022	(0.0118)	2.7575	0.2312	-	-	-	(0.2950)
25.12.2022	(0.0118)	2.7619	0.2278	-	-	-	(0.2950)
24.12.2022	(0.0118)	2.7619	0.2278	-	-	-	(0.2950)
23.12.2022	(0.0118)	2.7619	0.2278	-	-	-	(0.2950)
22.12.2022	(0.0118)	2.7661	0.2278	-	-	-	(0.2950)
21.12.2022	(0.0118)	2.7355	0.2278	-	-	-	(0.2950)
20.12.2022	(0.0118)	2.7471	0.2250	-	-	-	(0.2950)
19.12.2022	(0.0118)	2.6701	0.2250	-	-	-	(0.2950)
18.12.2022	(0.0118)	2.6665	0.2250	-	-	-	(0.2950)
17.12.2022	(0.0118)	2.6665	0.2250	-	-	-	(0.2950)
16.12.2022	(0.0118)	2.6665	0.2250	-	-	-	(0.2950)
15.12.2022	(0.0118)	2.6165	0.2250	-	-	-	(0.2950)
14.12.2022	(0.0118)	2.6039	0.2134	-	-	-	(0.2950)
13.12.2022	(0.0118)	2.5693	0.1997	-	-	-	(0.2950)
12.12.2022	(0.0118)	2.5153	0.1889	-	-	-	(0.2950)
11.12.2022	(0.0118)	2.5035	0.1889	-	-	-	(0.2950)
10.12.2022	(0.0118)	2.5035	0.1889	-	-	-	(0.2950)
09.12.2022	(0.0118)	2.5035	0.1889	-	-	-	(0.2950)
08.12.2022	(0.0118)	2.4661	0.1889	-	-	-	(0.2950)
07.12.2022	(0.0118)	2.4874	0.1889	-	-	-	(0.2950)
06.12.2022	(0.0118)	2.4513	0.1729	-	-	-	(0.2950)
05.12.2022	(0.0118)	2.4351	0.1611	-	-	-	(0.2950)
04.12.2022	(0.0118)	2.4038	0.1611	-	-	-	(0.2018)
03.12.2022	(0.0118)	2.4038	0.1611	-	-	-	(0.2018)
02.12.2022	(0.0118)	2.4038	0.1611	-	-	-	(0.2018)
01.12.2022	(0.0118)	2.4034	0.1611	-	-	-	(0.2018)
30.11.2022	(0.0118)	2.4033	0.1611	-	-	-	(0.2018)
29.11.2022	(0.0118)	1.9617	0.1611	-	-	-	(0.2018)
28.11.2022	(0.0118)	1.8653	0.1488	-	-	-	(0.2018)
27.11.2022	(0.0118)	1.8499	0.1488	-	-	-	(0.2018)
26.11.2022	(0.0118)	1.8499	0.1488	-	-	-	(0.2018)
25.11.2022	(0.0118)	1.8499	0.1488	-	-	-	(0.2018)
24.11.2022	(0.0118)	1.8495	0.1488	-	-	-	(0.2018)
23.11.2022	(0.0118)	1.8494	0.1404	-	-	-	(0.2018)
22.11.2022	(0.0118)	1.4373	0.1404	-	-	-	(0.2018)
21.11.2022	(0.0118)	1.3092	0.1404	-	-	-	(0.2018)
20.11.2022	(0.0118)	1.2986	0.1404	-	-	-	(0.2018)
19.11.2022	(0.0118)	1.2986	0.1404	-	-	-	(0.2018)
18.11.2022	(0.0118)	1.2986	0.1404	-	-	-	(0.2018)
17.11.2022	(0.0118)	1.2982	0.1404	-	-	-	(0.2018)
16.11.2022	(0.0118)	1.2786	0.1404	-	-	-	(0.2018)
15.11.2022	(0.0118)	1.2657	0.1404	-	-	-	(0.2018)
14.11.2022	(0.0118)	1.2300	0.1404	-	-	-	(0.2018)
13.11.2022	(0.0118)	1.2228	0.1404	-	-	-	(0.2018)
12.11.2022	(0.0118)	1.2228	0.1404	-	-	-	(0.2018)
11.11.2022	(0.0118)	1.2228	0.1404	-	-	-	(0.2018)
10.11.2022	(0.0118)	1.2204	0.1404	-	-	-	(0.2018)
09.11.2022	(0.0118)	1.2194	0.1404	-	-	-	(0.2018)
08.11.2022	(0.0118)	1.2328	0.1404	-	-	-	(0.2018)
07.11.2022	(0.0118)	1.2295	0.1404	-	-	-	(0.2018)
06.11.2022	(0.0118)	1.2199	0.1404	-	-	-	(0.2018)
05.11.2022	(0.0118)	1.2199	0.1404	-	-	-	(0.2018)
04.11.2022	(0.0118)	1.2199	0.1404	-	-	-	(0.2018)
03.11.2022	(0.0118)	1.2000	0.1404	-	-	-	(0.1125)
02.11.2022	(0.0118)	1.2001	0.1404	-	-	-	(0.1125)
01.11.2022	(0.0118)	1.1941	0.1404	-	-	-	(0.1125)
31.10.2022	(0.0118)	1.1830	0.1404	-	-	-	(0.1125)
30.10.2022	(0.0118)	1.1806	0.1404	-	-	-	(0.1125)
29.10.2022	(0.0118)	1.1806	0.1404	-	-	-	(0.1125)
28.10.2022	(0.0118)	1.1806	0.1404	-	-	-	(0.1125)
27.10.2022	(0.0118)	1.1767	0.1062	-	-	-	(0.1125)
26.10.2022	(0.0118)	1.0843	0.1062	-	-	-	(0.1123)
25.10.2022	(0.0118)	1.0843	0.1062	-	-	-	(0.1123)
24.10.2022	(0.0118)	1.0001	0.0998	-	-	-	(0.1123)
23.10.2022	(0.0118)	1.0002	0.0998	-	-	-	(0.1123)
22.10.2022	(0.0118)	1.0002	0.0998	-	-	-	(0.1123)
21.10.2022	(0.0118)	1.0002	0.0998	-	-	-	(0.1123)
20.10.2022	(0.0118)	0.9397	0.0998	-	-	-	(0.1123)
19.10.2022	(0.0118)	0.9400	0.0936	-	-	-	(0.1123)
18.10.2022	(0.0118)	0.9401	0.0936	-	-	-	(0.1123)
17.10.2022	(0.0118)	0.6707	0.0936	-	-	-	(0.1123)
16.10.2022	(0.0118)	0.6485	0.0532	-	-	-	(0.1123)
15.10.2022	(0.0118)	0.6485	0.0532	-	-	-	(0.1123)
14.10.2022	(0.0118)	0.6485	0.0532	-	-	-	(0.1123)
13.10.2022	(0.0118)	0.6425	0.0532	-	-	-	(0.1123)
12.10.2022	(0.0118)	0.7460	0.0081	-	-	-	(0.1123)
11.10.2022	(0.0118)	0.6720	(0.0150)	-	-	-	(0.1123)
10.10.2022	(0.0118)	0.6722	(0.0150)	-	-	-	(0.1123)
09.10.2022	(0.0118)	0.5834	(0.0150)	-	-	-	(0.1123)
08.10.2022	(0.0118)	0.5834	(0.0150)	-	-	-	(0.1123)
07.10.2022	(0.0118)	0.5834	(0.0150)	-	-	-	(0.1123)
06.10.2022	(0.0118)	0.5927	(0.0150)	-	-	-	(0.1123)
05.10.2022	(0.0118)	0.5724	(0.0150)	-	-	-	(0.1123)
04.10.2022	(0.0114)	0.3397	(0.0150)	-	-	-	-
03.10.2022	(0.0114)	0.3771	(0.0150)	-	-	-	-
02.10.2022	-	-	-	-	-	-	-
01.10.2022	-	-	-	-	-	-	-

PICTET CH-ENHANCED LIQUIDITY CHF - UK REPORTING FUND STATUS

Annual Report - PICTET CH-ENHANCED LIQUIDITY CHF - P DY

For the period from 1 October 2022 to 30 September 2023

The Fund has obtained UK Reporting Fund status and this report is provided to investors in accordance with the Offshore Funds (Tax) Regulations 2009 to enable investors to meet their UK tax obligations.

The Fund is treated as a Transparent Reporting Fund and as such is treated as tax transparent for income tax purposes and opaque for capital gains tax purposes for UK investors.

For tax purposes the Funds' income and expenses are deemed to arise directly in the hands of UK investors when they arise to the Fund, but capital returns from the underlying investments held by the Fund are not taxed when they are realised and instead a taxable capital gain or loss arises when the units in the Fund are disposed of.

The Fund does not operate equalisation for UK tax reporting purposes, and all amounts are reported without equalisation.

Fund	PICTET CH-ENHANCED LIQUIDITY CHF	Distributions paid in respect of the period (per unit)	18.60 CHF
Unit	P DY	HMRC share class reference	Ex date
ISIN	CH0021732604	P0057-0029	Value date
			15.11.2023
			17.11.2023

Report to Individual Investors

This report is prepared for investors who are UK tax resident and UK domiciled and subject to income tax. Investors subject to UK Corporation Tax should refer to the Report to Corporate Investors.

Cumulative income and expenses per unit for the reporting period

From 1 October 2022 to 5 April 2023

	Per Unit (CHF)
INTEREST	
Foreign Interest Expense	(0.0118)
Foreign Interest Income	5.5547
UK Interest Income	1.0430
EQUITIES	
Foreign Dividend Income	-
UK Dividend Income	-
MISCELLANEOUS	
Miscellaneous	-
EXPENSES	
Allowable expenses of management	(0.7895)

From 6 April 2023 to 30 September 2023

	Per Unit (CHF)
INTEREST	
Foreign Interest Expense	(0.0017)
Foreign Interest Income	9.6495
UK Interest Income	1.6652
EQUITIES	
Foreign Dividend Income	-
UK Dividend Income	-
MISCELLANEOUS	
Miscellaneous	-
EXPENSES	
Allowable expenses of management	(0.7357)
EXCESS REPORTABLE INCOME	
Excess Reportable Income from holdings in Reporting Offshore Funds	-
Excess Reportable Income from holdings in Non-Reporting Offshore Funds	-
Interest from Deep Discount Securities	-

How investors should use this information:

The above figures are shown on a cumulative basis for investors who have held units throughout the entire period, reported in CHF at the daily exchange rate applying when the income or expense arose. For investors who bought or sold units during the reporting period a table of the income and expenses arising on a daily basis is provided separately below.

An investor who has held units throughout the entire period should take the income or expense per unit stated above and multiply this figure by the number of units held to calculate the income and expenses to be reported for UK income tax purposes for the relevant income tax period.

An investor who bought/sold units part way through the period should calculate their taxable income and expense figures by taking the cumulative income figure from the table below at the date of disposal and subtracting the income figure at the date of acquisition. Where the units were held prior to the start of the period but sold part way through the period, the investor should just take the cumulative figure at the date of disposal. The income or expense can be allocated to the appropriate income tax period by adjusting for the cumulative income or expense at 5 April.

Investors holding units in the fund as at 30 September 2023 should also include any "Excess Reportable Income" in their tax returns, which is calculated by taking the excess reportable income per unit amounts reported above and multiplying by the number of units held at 30 September 2023. The excess amounts arise on the fund distribution date, which is 31 March 2024.

The Fund remains a reporting fund as at the date of this report.

Note 1: Interest income per unit includes adjustments required under the "Accrued Income Scheme" in respect of interest purchased and sold included within the capital price of debt securities.

Note 2: Expenses per unit are based on the total expenses of management incurred by the Fund. Certain investors may be able to claim tax relief for management expenses incurred by the Fund.

Note 3: On disposal of units, investors should consider whether any distributions made during their holding period affect the base cost of the units disposed for UK capital gains tax purposes.

Note 4: Returns from swap contracts are not included in the figures presented on this report as returns from swap contracts may be treated as capital returns for some investors. A breakdown of returns from swaps can be provided upon request.

Note 5: The annual fair value movement in relation to the DDS held by the Fund has been calculated and reported as additional excess reportable income per unit from DDS to investors holding units at the end of the reporting period. If there was a fair value loss this has been carried forward to future periods and no DDS adjustment has been reported. Where any excess reportable income per unit from DDS amounts are reported above, these arise on the fund distribution date which is 31 March 2024.

The information provided above is not intended to constitute legal, tax or investment advice, and investors are advised to seek their own advice on the tax consequences of an investment in the Fund.

Table of cumulative daily income and expenses arising to investors in the Fund.

DATE	INTEREST	INTEREST	INTEREST	EQUITIES	EQUITIES	MISCELLANEOUS	EXPENSES
	Foreign Interest Expense	Foreign Interest Income	UK Interest Income	Foreign Dividend Income	UK Dividend Income	Miscellaneous	Allowable expenses of management
30.09.2023	(0.0135)	15.2041	2.7083	-	-	-	(1.5252)
29.09.2023	(0.0135)	(0.0135)	(0.0135)	-	-	-	(1.5252)
28.09.2023	(0.0135)	15.2399	2.7008	-	-	-	(1.5252)
27.09.2023	(0.0135)	15.1946	2.7008	-	-	-	(1.5252)
26.09.2023	(0.0135)	15.1920	2.6912	-	-	-	(1.5252)
25.09.2023	(0.0135)	15.1489	2.6912	-	-	-	(1.5252)
24.09.2023	(0.0135)	15.1173	2.6912	-	-	-	(1.5252)
23.09.2023	(0.0135)	15.1173	2.6912	-	-	-	(1.5252)
22.09.2023	(0.0135)	15.1173	2.6912	-	-	-	(1.5252)
21.09.2023	(0.0135)	15.1050	2.6912	-	-	-	(1.5252)
20.09.2023	(0.0135)	15.1030	2.6912	-	-	-	(1.5252)
19.09.2023	(0.0135)	14.9870	2.6912	-	-	-	(1.5153)
18.09.2023	(0.0135)	14.9357	2.6912	-	-	-	(1.5153)
17.09.2023	(0.0135)	14.8643	2.6912	-	-	-	(1.5153)
16.09.2023	(0.0135)	14.8643	2.6912	-	-	-	(1.5153)
15.09.2023	(0.0135)	14.8643	2.6912	-	-	-	(1.5153)
14.09.2023	(0.0135)	14.6118	2.6912	-	-	-	(1.5153)
13.09.2023	(0.0135)	14.5263	2.6912	-	-	-	(1.5153)
12.09.2023	(0.0135)	14.2648	2.6459	-	-	-	(1.5153)
11.09.2023	(0.0135)	14.0529	2.6459	-	-	-	(1.5153)
10.09.2023	(0.0135)	14.0246	2.6459	-	-	-	(1.5153)
09.09.2023	(0.0135)	14.0246	2.6459	-	-	-	(1.5153)
08.09.2023	(0.0135)	14.0246	2.6459	-	-	-	(1.5153)
07.09.2023	(0.0135)	14.0206	2.6459	-	-	-	(1.5153)
06.09.2023	(0.0135)	13.4891	2.6459	-	-	-	(1.5153)
05.09.2023	(0.0135)	13.3169	2.6459	-	-	-	(1.5153)
04.09.2023	(0.0135)	13.3077	2.6459	-	-	-	(1.3601)
03.09.2023	(0.0135)	13.0433	2.6459	-	-	-	(1.3601)
02.09.2023	(0.0135)	13.0433	2.6459	-	-	-	(1.3601)
01.09.2023	(0.0135)	13.0433	2.6459	-	-	-	(1.3601)
31.08.2023	(0.0118)	12.8397	2.6084	-	-	-	(1.3601)
30.08.2023	(0.0118)	12.6017	2.6084	-	-	-	(1.3601)
29.08.2023	(0.0118)	12.5980	2.6084	-	-	-	(1.3601)
28.08.2023	(0.0118)	12.3716	2.6084	-	-	-	(1.3601)
27.08.2023	(0.0118)	12.3269	2.6084	-	-	-	(1.3601)
26.08.2023	(0.0118)	12.3269	2.6084	-	-	-	(1.3601)
25.08.2023	(0.0118)	12.3269	2.6084	-	-	-	(1.3601)
24.08.2023	(0.0118)	12.2420	2.6084	-	-	-	(1.3601)
23.08.2023	(0.0118)	12.1455	2.6084	-	-	-	(1.3601)
22.08.2023	(0.0118)	12.1422	2.5079	-	-	-	(1.3601)
21.08.2023	(0.0118)	12.0242	2.5079	-	-	-	(1.3601)
20.08.2023	(0.0118)	12.0195	2.5079	-	-	-	(1.3601)
19.08.2023	(0.0118)	12.0195	2.5079	-	-	-	(1.3601)
18.08.2023	(0.0118)	12.0195	2.5079	-	-	-	(1.3601)
17.08.2023	(0.0118)	11.9711	2.5079	-	-	-	(1.3601)
16.08.2023	(0.0118)	11.9683	2.5079	-	-	-	(1.3601)
15.08.2023	(0.0118)	11.9361	2.4171	-	-	-	(1.3601)
14.08.2023	(0.0118)	11.8276	2.3335	-	-	-	(1.3601)
13.08.2023	(0.0118)	11.6918	2.2952	-	-	-	(1.3601)
12.08.2023	(0.0118)	11.6918	2.2952	-	-	-	(1.3601)
11.08.2023	(0.0118)	11.6918	2.2952	-	-	-	(1.3601)
10.08.2023	(0.0118)	11.5921	2.2576	-	-	-	(1.3601)
09.08.2023	(0.0118)	11.5893	2.2576	-	-	-	(1.3601)
08.08.2023	(0.0118)	11.5883	2.2576	-	-	-	(1.3601)
07.08.2023	(0.0118)	11.5729	2.2576	-	-	-	(1.3601)
06.08.2023	(0.0118)	11.5493	2.2576	-	-	-	(1.3601)
05.08.2023	(0.0118)	11.5493	2.2576	-	-	-	(1.3601)
04.08.2023	(0.0118)	11.5493	2.2576	-	-	-	(1.3601)
03.08.2023	(0.0118)	11.5161	2.2576	-	-	-	(1.2080)
02.08.2023	(0.0118)	11.4930	2.2576	-	-	-	(1.2080)
01.08.2023	(0.0118)	11.4920	2.2576	-	-	-	(1.2080)
31.07.2023	(0.0118)	11.4321	2.2576	-	-	-	(1.2080)
30.07.2023	(0.0118)	11.4254	2.2576	-	-	-	(1.2080)
29.07.2023	(0.0118)	11.4254	2.2576	-	-	-	(1.2080)
28.07.2023	(0.0118)	11.4254	2.2576	-	-	-	(1.2080)
27.07.2023	(0.0118)	11.4205	2.2576	-	-	-	(1.2080)
26.07.2023	(0.0118)	11.3921	2.2178	-	-	-	(1.2080)
25.07.2023	(0.0118)	11.3352	2.2178	-	-	-	(1.2080)
24.07.2023	(0.0118)	11.2319	2.2178	-	-	-	(1.2080)
23.07.2023	(0.0118)	11.2263	2.2178	-	-	-	(1.2080)
22.07.2023	(0.0118)	11.2263	2.2178	-	-	-	(1.2080)
21.07.2023	(0.0118)	11.2263	2.2178	-	-	-	(1.2080)
20.07.2023	(0.0118)	11.2045	2.2178	-	-	-	(1.2080)
19.07.2023	(0.0118)	11.0827	2.2178	-	-	-	(1.2080)
18.07.2023	(0.0118)	11.0799	2.0147	-	-	-	(1.2080)
17.07.2023	(0.0118)	10.9095	2.0055	-	-	-	(1.2080)
16.07.2023	(0.0118)	10.9026	2.0055	-	-	-	(1.2080)
15.07.2023	(0.0118)	10.9026	2.0055	-	-	-	(1.2080)
14.07.2023	(0.0118)	10.9026	2.0055	-	-	-	(1.2080)
13.07.2023	(0.0118)	10.6673	1.9796	-	-	-	(1.2080)
12.07.2023	(0.0118)	10.6649	1.9796	-	-	-	(1.2080)
11.07.2023	(0.0118)	10.6624	1.9796	-	-	-	(1.2080)
10.07.2023	(0.0118)	10.5415	1.9437	-	-	-	(1.2080)
09.07.2023	(0.0118)	10.5364	1.9437	-	-	-	(1.2080)
08.07.2023	(0.0118)	10.5364	1.9437	-	-	-	(1.2080)
07.07.2023	(0.0118)	10.5364	1.9437	-	-	-	(1.2080)
06.07.2023	(0.0118)	10.5115	1.9437	-	-	-	(1.2080)
05.07.2023	(0.0118)	10.5085	1.9437	-	-	-	(1.2080)
04.07.2023	(0.0118)	10.5040	1.9437	-	-	-	(1.0574)
03.07.2023	(0.0118)	10.4862	1.9437	-	-	-	(1.0574)
02.07.2023	(0.0118)	10.3922	1.9159	-	-	-	(1.0574)
01.07.2023	(0.0118)	10.3922	1.9159	-	-	-	(1.0574)
30.06.2023	(0.0118)	10.3922	1.9159	-	-	-	(1.0574)

Table of cumulative daily income and expenses arising to investors in the Fund.

DATE	INTEREST	INTEREST	INTEREST	EQUITIES	EQUITIES	MISCELLANEOUS	EXPENSES
	Foreign Interest Expense	Foreign Interest Income	UK Interest Income	Foreign Dividend Income	UK Dividend Income	Miscellaneous	Allowable expenses of management
29.06.2023	(0.0118)	10.0049	1.9159	-	-	-	(1.0574)
28.06.2023	(0.0118)	10.0024	1.9159	-	-	-	(1.0574)
27.06.2023	(0.0118)	9.9169	1.8884	-	-	-	(1.0574)
26.06.2023	(0.0118)	9.8279	1.8884	-	-	-	(1.0574)
25.06.2023	(0.0118)	9.8228	1.8884	-	-	-	(1.0574)
24.06.2023	(0.0118)	9.8228	1.8884	-	-	-	(1.0574)
23.06.2023	(0.0118)	9.8228	1.8884	-	-	-	(1.0574)
22.06.2023	(0.0118)	9.8190	1.8884	-	-	-	(1.0574)
21.06.2023	(0.0118)	9.8168	1.8344	-	-	-	(1.0574)
20.06.2023	(0.0118)	9.7940	1.8344	-	-	-	(1.0574)
19.06.2023	(0.0118)	9.6916	1.8344	-	-	-	(1.0574)
18.06.2023	(0.0118)	9.6585	1.8344	-	-	-	(1.0574)
17.06.2023	(0.0118)	9.6585	1.8344	-	-	-	(1.0574)
16.06.2023	(0.0118)	9.6585	1.8344	-	-	-	(1.0574)
15.06.2023	(0.0118)	9.4632	1.8344	-	-	-	(1.0574)
14.06.2023	(0.0118)	9.4521	1.8355	-	-	-	(1.0574)
13.06.2023	(0.0118)	9.3271	1.8355	-	-	-	(1.0574)
12.06.2023	(0.0118)	9.0922	1.8355	-	-	-	(1.0574)
11.06.2023	(0.0118)	8.8913	1.8008	-	-	-	(1.0574)
10.06.2023	(0.0118)	8.8913	1.8008	-	-	-	(1.0574)
09.06.2023	(0.0118)	8.8913	1.8008	-	-	-	(1.0574)
08.06.2023	(0.0118)	8.8879	1.7719	-	-	-	(1.0574)
07.06.2023	(0.0118)	8.8862	1.6489	-	-	-	(1.0574)
06.06.2023	(0.0118)	8.8847	1.6489	-	-	-	(1.0574)
05.06.2023	(0.0118)	8.7522	1.6088	-	-	-	(1.0574)
04.06.2023	(0.0118)	8.7479	1.6088	-	-	-	(0.9001)
03.06.2023	(0.0118)	8.7479	1.6088	-	-	-	(0.9001)
02.06.2023	(0.0118)	8.7479	1.6088	-	-	-	(0.9001)
01.06.2023	(0.0118)	8.5859	1.6044	-	-	-	(0.9001)
31.05.2023	(0.0118)	8.3844	1.5455	-	-	-	(0.9001)
30.05.2023	(0.0118)	8.3271	1.5455	-	-	-	(0.9001)
29.05.2023	(0.0118)	8.3262	1.5455	-	-	-	(0.9001)
28.05.2023	(0.0118)	8.2698	1.5455	-	-	-	(0.9001)
27.05.2023	(0.0118)	8.2698	1.5455	-	-	-	(0.9001)
26.05.2023	(0.0118)	8.2698	1.5455	-	-	-	(0.9001)
25.05.2023	(0.0118)	8.2522	1.5455	-	-	-	(0.9001)
24.05.2023	(0.0118)	8.2503	1.5455	-	-	-	(0.9001)
23.05.2023	(0.0118)	8.1232	1.5455	-	-	-	(0.9001)
22.05.2023	(0.0118)	7.9398	1.4339	-	-	-	(0.9001)
21.05.2023	(0.0118)	7.9127	1.4322	-	-	-	(0.9001)
20.05.2023	(0.0118)	7.9127	1.4322	-	-	-	(0.9001)
19.05.2023	(0.0118)	7.9127	1.4322	-	-	-	(0.9001)
18.05.2023	(0.0118)	7.9105	1.4322	-	-	-	(0.9001)
17.05.2023	(0.0118)	7.7856	1.4296	-	-	-	(0.9001)
16.05.2023	(0.0118)	7.7308	1.4296	-	-	-	(0.9001)
15.05.2023	(0.0118)	7.0516	1.4086	-	-	-	(0.9001)
14.05.2023	(0.0118)	7.0405	1.3841	-	-	-	(0.9001)
13.05.2023	(0.0118)	7.0405	1.3841	-	-	-	(0.9001)
12.05.2023	(0.0118)	7.0405	1.3841	-	-	-	(0.9001)
11.05.2023	(0.0118)	7.0332	1.3633	-	-	-	(0.9001)
10.05.2023	(0.0118)	6.9930	1.3277	-	-	-	(0.9001)
09.05.2023	(0.0118)	6.9378	1.2928	-	-	-	(0.9001)
08.05.2023	(0.0118)	6.9324	1.2928	-	-	-	(0.9001)
07.05.2023	(0.0118)	6.8199	1.2928	-	-	-	(0.9001)
06.05.2023	(0.0118)	6.8199	1.2928	-	-	-	(0.9001)
05.05.2023	(0.0118)	6.8199	1.2928	-	-	-	(0.9001)
04.05.2023	(0.0118)	6.8013	1.2928	-	-	-	(0.9001)
03.05.2023	(0.0118)	6.7956	1.2928	-	-	-	(0.7895)
02.05.2023	(0.0118)	6.7061	1.2928	-	-	-	(0.7895)
01.05.2023	(0.0118)	6.7053	1.2928	-	-	-	(0.7895)
30.04.2023	(0.0118)	6.5319	1.2928	-	-	-	(0.7895)
29.04.2023	(0.0118)	6.4890	1.2928	-	-	-	(0.7895)
28.04.2023	(0.0118)	6.4890	1.2928	-	-	-	(0.7895)
27.04.2023	(0.0118)	6.4890	1.2928	-	-	-	(0.7895)
26.04.2023	(0.0118)	6.4610	1.2928	-	-	-	(0.7895)
25.04.2023	(0.0118)	6.3929	1.2186	-	-	-	(0.7895)
24.04.2023	(0.0118)	6.3550	1.1677	-	-	-	(0.7895)
23.04.2023	(0.0118)	6.3088	1.1677	-	-	-	(0.7895)
22.04.2023	(0.0118)	6.3088	1.1677	-	-	-	(0.7895)
21.04.2023	(0.0118)	6.3088	1.1677	-	-	-	(0.7895)
20.04.2023	(0.0118)	6.3047	1.1455	-	-	-	(0.7895)
19.04.2023	(0.0118)	6.2974	1.1455	-	-	-	(0.7895)
18.04.2023	(0.0118)	6.2669	1.1455	-	-	-	(0.7895)
17.04.2023	(0.0118)	5.8912	1.1455	-	-	-	(0.7895)
16.04.2023	(0.0118)	5.8517	1.1455	-	-	-	(0.7895)
15.04.2023	(0.0118)	5.8517	1.1455	-	-	-	(0.7895)
14.04.2023	(0.0118)	5.8517	1.1455	-	-	-	(0.7895)
13.04.2023	(0.0118)	5.7812	1.1455	-	-	-	(0.7895)
12.04.2023	(0.0118)	5.6864	1.0748	-	-	-	(0.7895)
11.04.2023	(0.0118)	5.6691	1.0430	-	-	-	(0.7895)
10.04.2023	(0.0118)	5.6663	1.0430	-	-	-	(0.7895)
09.04.2023	(0.0118)	5.6663	1.0430	-	-	-	(0.7895)
08.04.2023	(0.0118)	5.6663	1.0430	-	-	-	(0.7895)
07.04.2023	(0.0118)	5.6663	1.0430	-	-	-	(0.7895)
06.04.2023	(0.0118)	5.5648	1.0430	-	-	-	(0.7895)
05.04.2023	(0.0118)	5.5547	1.0430	-	-	-	(0.7895)
04.04.2023	(0.0118)	5.5395	1.0430	-	-	-	(0.6761)
03.04.2023	(0.0118)	5.5285	1.0257	-	-	-	(0.6761)
02.04.2023	(0.0118)	5.5066	0.9013	-	-	-	(0.6761)
01.04.2023	(0.0118)	5.5066	0.9013	-	-	-	(0.6761)
31.03.2023	(0.0118)	5.5066	0.9013	-	-	-	(0.6761)

Table of cumulative daily income and expenses arising to investors in the Fund.

DATE	INTEREST	INTEREST	INTEREST	EQUITIES	EQUITIES	MISCELLANEOUS	EXPENSES
	Foreign Interest Expense	Foreign Interest Income	UK Interest Income	Foreign Dividend Income	UK Dividend Income	Miscellaneous	Allowable expenses of management
30.03.2023	(0.0118)	5.4867	0.8602	-	-	-	(0.6761)
29.03.2023	(0.0118)	5.4099	0.8602	-	-	-	(0.6761)
28.03.2023	(0.0118)	5.3989	0.8602	-	-	-	(0.6761)
27.03.2023	(0.0118)	5.3684	0.7957	-	-	-	(0.6761)
26.03.2023	(0.0118)	5.1794	0.7567	-	-	-	(0.6761)
25.03.2023	(0.0118)	5.1794	0.7567	-	-	-	(0.6761)
24.03.2023	(0.0118)	5.1794	0.7567	-	-	-	(0.6761)
23.03.2023	(0.0118)	5.1461	0.7567	-	-	-	(0.6761)
22.03.2023	(0.0118)	5.1467	0.7567	-	-	-	(0.6761)
21.03.2023	(0.0118)	5.2724	0.7240	-	-	-	(0.6761)
20.03.2023	(0.0118)	5.2600	0.7240	-	-	-	(0.6761)
19.03.2023	(0.0118)	5.1867	0.7240	-	-	-	(0.6761)
18.03.2023	(0.0118)	5.1867	0.7240	-	-	-	(0.6761)
17.03.2023	(0.0118)	5.1867	0.7240	-	-	-	(0.6761)
16.03.2023	(0.0118)	5.1913	0.7240	-	-	-	(0.6761)
15.03.2023	(0.0118)	5.0014	0.7204	-	-	-	(0.6761)
14.03.2023	(0.0118)	4.9240	0.6406	-	-	-	(0.6761)
13.03.2023	(0.0118)	4.9156	0.6406	-	-	-	(0.6761)
12.03.2023	(0.0118)	4.9649	0.6413	-	-	-	(0.6761)
11.03.2023	(0.0118)	4.9649	0.6413	-	-	-	(0.6761)
10.03.2023	(0.0118)	4.9649	0.6413	-	-	-	(0.6761)
09.03.2023	(0.0118)	4.8316	0.6413	-	-	-	(0.6761)
08.03.2023	(0.0118)	4.6676	0.6413	-	-	-	(0.6761)
07.03.2023	(0.0118)	4.6844	0.6413	-	-	-	(0.6761)
06.03.2023	(0.0118)	4.6435	0.6214	-	-	-	(0.6761)
05.03.2023	(0.0118)	4.6038	0.6214	-	-	-	(0.6761)
04.03.2023	(0.0118)	4.6038	0.6214	-	-	-	(0.6761)
03.03.2023	(0.0118)	4.6038	0.6214	-	-	-	(0.6761)
02.03.2023	(0.0118)	4.7162	0.6214	-	-	-	(0.5707)
01.03.2023	(0.0118)	4.6343	0.6214	-	-	-	(0.5707)
28.02.2023	(0.0118)	4.5322	0.6214	-	-	-	(0.5707)
27.02.2023	(0.0118)	4.3323	0.6022	-	-	-	(0.5707)
26.02.2023	(0.0118)	4.3878	0.5308	-	-	-	(0.5707)
25.02.2023	(0.0118)	4.3878	0.5308	-	-	-	(0.5707)
24.02.2023	(0.0118)	4.3878	0.5308	-	-	-	(0.5707)
23.02.2023	(0.0118)	4.2951	0.4354	-	-	-	(0.5707)
22.02.2023	(0.0118)	4.2989	0.4075	-	-	-	(0.5707)
21.02.2023	(0.0118)	4.0664	0.4075	-	-	-	(0.5707)
20.02.2023	(0.0118)	4.0436	0.4075	-	-	-	(0.5707)
19.02.2023	(0.0118)	4.0356	0.4075	-	-	-	(0.5707)
18.02.2023	(0.0118)	4.0356	0.4075	-	-	-	(0.5707)
17.02.2023	(0.0118)	4.0356	0.4075	-	-	-	(0.5707)
16.02.2023	(0.0118)	4.0294	0.3955	-	-	-	(0.5707)
15.02.2023	(0.0118)	4.0278	0.3955	-	-	-	(0.5707)
14.02.2023	(0.0118)	3.9925	0.3955	-	-	-	(0.5707)
13.02.2023	(0.0118)	3.9362	0.3635	-	-	-	(0.5707)
12.02.2023	(0.0118)	3.9340	0.3635	-	-	-	(0.5707)
11.02.2023	(0.0118)	3.9340	0.3635	-	-	-	(0.5707)
10.02.2023	(0.0118)	3.9340	0.3635	-	-	-	(0.5707)
09.02.2023	(0.0118)	3.8299	0.3512	-	-	-	(0.5707)
08.02.2023	(0.0118)	3.6281	0.3512	-	-	-	(0.5707)
07.02.2023	(0.0118)	3.6712	0.3512	-	-	-	(0.5707)
06.02.2023	(0.0118)	3.4804	0.3225	-	-	-	(0.5707)
05.02.2023	(0.0118)	3.4779	0.3225	-	-	-	(0.5707)
04.02.2023	(0.0118)	3.4779	0.3225	-	-	-	(0.5707)
03.02.2023	(0.0118)	3.4779	0.3225	-	-	-	(0.5707)
02.02.2023	(0.0118)	3.4755	0.3225	-	-	-	(0.4593)
01.02.2023	(0.0118)	3.4391	0.3225	-	-	-	(0.4593)
31.01.2023	(0.0118)	3.3873	0.3225	-	-	-	(0.4593)
30.01.2023	(0.0118)	3.2687	0.3225	-	-	-	(0.4593)
29.01.2023	(0.0118)	3.2667	0.3225	-	-	-	(0.4593)
28.01.2023	(0.0118)	3.2667	0.3225	-	-	-	(0.4593)
27.01.2023	(0.0118)	3.2667	0.3225	-	-	-	(0.4593)
26.01.2023	(0.0118)	3.2404	0.3225	-	-	-	(0.4593)
25.01.2023	(0.0118)	3.1186	0.3225	-	-	-	(0.4593)
24.01.2023	(0.0118)	3.1105	0.3225	-	-	-	(0.4593)
23.01.2023	(0.0118)	3.0864	0.3105	-	-	-	(0.4593)
22.01.2023	(0.0118)	3.0453	0.3105	-	-	-	(0.4593)
21.01.2023	(0.0118)	3.0453	0.3105	-	-	-	(0.4593)
20.01.2023	(0.0118)	3.0453	0.3105	-	-	-	(0.4593)
19.01.2023	(0.0118)	3.0211	0.3105	-	-	-	(0.4593)
18.01.2023	(0.0118)	3.0202	0.2482	-	-	-	(0.4593)
17.01.2023	(0.0118)	3.0195	0.2482	-	-	-	(0.4593)
16.01.2023	(0.0118)	2.9919	0.2482	-	-	-	(0.4593)
15.01.2023	(0.0118)	2.9287	0.2482	-	-	-	(0.4593)
14.01.2023	(0.0118)	2.9287	0.2482	-	-	-	(0.4593)
13.01.2023	(0.0118)	2.9287	0.2482	-	-	-	(0.4593)
12.01.2023	(0.0118)	2.8530	0.2347	-	-	-	(0.4593)
11.01.2023	(0.0118)	2.8954	0.2347	-	-	-	(0.4593)
10.01.2023	(0.0118)	2.8949	0.2347	-	-	-	(0.4593)
09.01.2023	(0.0118)	2.8804	0.2312	-	-	-	(0.4593)
08.01.2023	(0.0118)	2.8455	0.2312	-	-	-	(0.4593)
07.01.2023	(0.0118)	2.8455	0.2312	-	-	-	(0.4593)
06.01.2023	(0.0118)	2.8455	0.2312	-	-	-	(0.4593)
05.01.2023	(0.0118)	2.8464	0.2312	-	-	-	(0.4593)
04.01.2023	(0.0118)	2.8459	0.2312	-	-	-	(0.3330)
03.01.2023	(0.0118)	2.7795	0.2312	-	-	-	(0.3330)
02.01.2023	(0.0118)	2.7790	0.2312	-	-	-	(0.3330)
01.01.2023	(0.0118)	2.7790	0.2312	-	-	-	(0.3330)
31.12.2022	(0.0118)	2.7790	0.2312	-	-	-	(0.3330)

Table of cumulative daily income and expenses arising to investors in the Fund.

DATE	INTEREST	INTEREST	INTEREST	EQUITIES	EQUITIES	MISCELLANEOUS	EXPENSES
	Foreign Interest Expense	Foreign Interest Income	UK Interest Income	Foreign Dividend Income	UK Dividend Income	Miscellaneous	Allowable expenses of management
30.12.2022	(0.0118)	2.7771	0.2312	-	-	-	(0.3330)
29.12.2022	(0.0118)	2.7771	0.2312	-	-	-	(0.3330)
28.12.2022	(0.0118)	2.7766	0.2312	-	-	-	(0.3330)
27.12.2022	(0.0118)	2.7580	0.2312	-	-	-	(0.3330)
26.12.2022	(0.0118)	2.7575	0.2312	-	-	-	(0.3330)
25.12.2022	(0.0118)	2.7619	0.2278	-	-	-	(0.3330)
24.12.2022	(0.0118)	2.7619	0.2278	-	-	-	(0.3330)
23.12.2022	(0.0118)	2.7619	0.2278	-	-	-	(0.3330)
22.12.2022	(0.0118)	2.7660	0.2278	-	-	-	(0.3330)
21.12.2022	(0.0118)	2.7354	0.2278	-	-	-	(0.3330)
20.12.2022	(0.0118)	2.7470	0.2250	-	-	-	(0.3330)
19.12.2022	(0.0118)	2.6700	0.2250	-	-	-	(0.3330)
18.12.2022	(0.0118)	2.6665	0.2250	-	-	-	(0.3330)
17.12.2022	(0.0118)	2.6665	0.2250	-	-	-	(0.3330)
16.12.2022	(0.0118)	2.6665	0.2250	-	-	-	(0.3330)
15.12.2022	(0.0118)	2.6164	0.2250	-	-	-	(0.3330)
14.12.2022	(0.0118)	2.6039	0.2134	-	-	-	(0.3330)
13.12.2022	(0.0118)	2.5693	0.1997	-	-	-	(0.3330)
12.12.2022	(0.0118)	2.5153	0.1889	-	-	-	(0.3330)
11.12.2022	(0.0118)	2.5034	0.1889	-	-	-	(0.3330)
10.12.2022	(0.0118)	2.5034	0.1889	-	-	-	(0.3330)
09.12.2022	(0.0118)	2.5034	0.1889	-	-	-	(0.3330)
08.12.2022	(0.0118)	2.4660	0.1889	-	-	-	(0.3330)
07.12.2022	(0.0118)	2.4873	0.1889	-	-	-	(0.3330)
06.12.2022	(0.0118)	2.4512	0.1728	-	-	-	(0.3330)
05.12.2022	(0.0118)	2.4350	0.1611	-	-	-	(0.3330)
04.12.2022	(0.0118)	2.4037	0.1611	-	-	-	(0.2206)
03.12.2022	(0.0118)	2.4037	0.1611	-	-	-	(0.2206)
02.12.2022	(0.0118)	2.4037	0.1611	-	-	-	(0.2206)
01.12.2022	(0.0118)	2.4033	0.1611	-	-	-	(0.2206)
30.11.2022	(0.0118)	2.4032	0.1611	-	-	-	(0.2206)
29.11.2022	(0.0118)	1.9616	0.1611	-	-	-	(0.2206)
28.11.2022	(0.0118)	1.8651	0.1488	-	-	-	(0.2206)
27.11.2022	(0.0118)	1.8498	0.1488	-	-	-	(0.2206)
26.11.2022	(0.0118)	1.8498	0.1488	-	-	-	(0.2206)
25.11.2022	(0.0118)	1.8498	0.1488	-	-	-	(0.2206)
24.11.2022	(0.0118)	1.8494	0.1488	-	-	-	(0.2206)
23.11.2022	(0.0118)	1.8493	0.1404	-	-	-	(0.2206)
22.11.2022	(0.0118)	1.4372	0.1404	-	-	-	(0.2206)
21.11.2022	(0.0118)	1.3090	0.1404	-	-	-	(0.2206)
20.11.2022	(0.0118)	1.2985	0.1404	-	-	-	(0.2206)
19.11.2022	(0.0118)	1.2985	0.1404	-	-	-	(0.2206)
18.11.2022	(0.0118)	1.2985	0.1404	-	-	-	(0.2206)
17.11.2022	(0.0118)	1.2981	0.1404	-	-	-	(0.2206)
16.11.2022	(0.0118)	1.2785	0.1404	-	-	-	(0.2206)
15.11.2022	(0.0118)	1.2655	0.1404	-	-	-	(0.2206)
14.11.2022	(0.0118)	1.2299	0.1404	-	-	-	(0.2206)
13.11.2022	(0.0118)	1.2227	0.1404	-	-	-	(0.2206)
12.11.2022	(0.0118)	1.2227	0.1404	-	-	-	(0.2206)
11.11.2022	(0.0118)	1.2227	0.1404	-	-	-	(0.2206)
10.11.2022	(0.0118)	1.2203	0.1404	-	-	-	(0.2206)
09.11.2022	(0.0118)	1.2192	0.1404	-	-	-	(0.2206)
08.11.2022	(0.0118)	1.2327	0.1404	-	-	-	(0.2206)
07.11.2022	(0.0118)	1.2294	0.1404	-	-	-	(0.2206)
06.11.2022	(0.0118)	1.2197	0.1404	-	-	-	(0.2206)
05.11.2022	(0.0118)	1.2197	0.1404	-	-	-	(0.2206)
04.11.2022	(0.0118)	1.2197	0.1404	-	-	-	(0.2206)
03.11.2022	(0.0118)	1.1999	0.1404	-	-	-	(0.1161)
02.11.2022	(0.0118)	1.1999	0.1404	-	-	-	(0.1161)
01.11.2022	(0.0118)	1.1940	0.1404	-	-	-	(0.1161)
31.10.2022	(0.0118)	1.1828	0.1404	-	-	-	(0.1161)
30.10.2022	(0.0118)	1.1805	0.1404	-	-	-	(0.1161)
29.10.2022	(0.0118)	1.1805	0.1404	-	-	-	(0.1161)
28.10.2022	(0.0118)	1.1805	0.1404	-	-	-	(0.1161)
27.10.2022	(0.0118)	1.1765	0.1062	-	-	-	(0.1161)
26.10.2022	(0.0118)	1.0841	0.1062	-	-	-	(0.1159)
25.10.2022	(0.0118)	1.0842	0.1062	-	-	-	(0.1159)
24.10.2022	(0.0118)	1.0000	0.0998	-	-	-	(0.1159)
23.10.2022	(0.0118)	1.0001	0.0998	-	-	-	(0.1159)
22.10.2022	(0.0118)	1.0001	0.0998	-	-	-	(0.1159)
21.10.2022	(0.0118)	1.0001	0.0998	-	-	-	(0.1159)
20.10.2022	(0.0118)	0.9395	0.0998	-	-	-	(0.1159)
19.10.2022	(0.0118)	0.9398	0.0936	-	-	-	(0.1159)
18.10.2022	(0.0118)	0.9400	0.0936	-	-	-	(0.1159)
17.10.2022	(0.0118)	0.6707	0.0936	-	-	-	(0.1159)
16.10.2022	(0.0118)	0.6484	0.0532	-	-	-	(0.1159)
15.10.2022	(0.0118)	0.6484	0.0532	-	-	-	(0.1159)
14.10.2022	(0.0118)	0.6484	0.0532	-	-	-	(0.1159)
13.10.2022	(0.0118)	0.6424	0.0532	-	-	-	(0.1159)
12.10.2022	(0.0118)	0.7459	0.0081	-	-	-	(0.1159)
11.10.2022	(0.0118)	0.6720	(0.0150)	-	-	-	(0.1159)
10.10.2022	(0.0118)	0.6721	(0.0150)	-	-	-	(0.1159)
09.10.2022	(0.0118)	0.5833	(0.0150)	-	-	-	(0.1159)
08.10.2022	(0.0118)	0.5833	(0.0150)	-	-	-	(0.1159)
07.10.2022	(0.0118)	0.5833	(0.0150)	-	-	-	(0.1159)
06.10.2022	(0.0118)	0.5927	(0.0150)	-	-	-	(0.1159)
05.10.2022	(0.0118)	0.5724	(0.0150)	-	-	-	(0.1159)
04.10.2022	(0.0114)	0.3396	(0.0150)	-	-	-	-
03.10.2022	(0.0114)	0.3770	(0.0150)	-	-	-	-
02.10.2022	-	-	-	-	-	-	-
01.10.2022	-	-	-	-	-	-	-

PICTET CH-ENHANCED LIQUIDITY EUR - UK REPORTING FUND STATUS

Annual Report - PICTET CH-ENHANCED LIQUIDITY EUR - I DY

For the period from 1 October 2022 to 30 September 2023

The Fund has obtained UK Reporting Fund status and this report is provided to investors in accordance with the Offshore Funds (Tax) Regulations 2009 to enable investors to meet their UK tax obligations.

The Fund is treated as a Transparent Reporting Fund and as such is treated as tax transparent for income tax purposes and opaque for capital gains tax purposes for UK investors.

For tax purposes the Funds' income and expenses are deemed to arise directly in the hands of UK investors when they arise to the Fund, but capital returns from the underlying investments held by the Fund are not taxed when they are realised and instead a taxable capital gain or loss arises when the units in the Fund are disposed of.

The Fund does not operate equalisation for UK tax reporting purposes, and all amounts are reported without equalisation.

Fund	PICTET CH-ENHANCED LIQUIDITY EUR	Distributions paid in respect of the period (per unit)	24.50 EUR
Unit	EUR I dy	HMRC share class reference	Ex date
ISIN	CH0021732711	P0057-0031	Value date
			15.11.2023
			17.11.2023

Report to Individual Investors

This report is prepared for investors who are UK tax resident and UK domiciled and subject to income tax. Investors subject to UK Corporation Tax should refer to the Report to Corporate Investors.

Cumulative income and expenses per unit for the reporting period

From 1 October 2022 to 5 April 2023

	Per Unit (EUR)
INTEREST	
Foreign Interest Expense	(0.0005)
Foreign Interest Income	6.4890
UK Interest Income	1.0718
EQUITIES	
Foreign Dividend Income	-
UK Dividend Income	-
MISCELLANEOUS	
Miscellaneous	-
EXPENSES	
Allowable expenses of management	(0.7728)

From 6 April 2023 to 30 September 2023

	Per Unit (EUR)
INTEREST	
Foreign Interest Expense	0.0001
Foreign Interest Income	12.1434
UK Interest Income	2.4633
EQUITIES	
Foreign Dividend Income	-
UK Dividend Income	-
MISCELLANEOUS	
Miscellaneous	-
EXPENSES	
Allowable expenses of management	(0.6383)
EXCESS REPORTABLE INCOME	
Excess Reportable Income from holdings in Reporting Offshore Funds	-
Excess Reportable Income from holdings in Non-Reporting Offshore Funds	-
Interest from Deep Discount Securities	-

How investors should use this information:

The above figures are shown on a cumulative basis for investors who have held units throughout the entire period, reported in EUR. For investors who bought or sold units during the reporting period a table of the income and expenses arising on a daily basis is provided separately below.

An investor who has held units throughout the entire period should take the income or expense per unit stated above and multiply this figure by the number of units held to calculate the income and expenses to be reported for UK income tax purposes for the relevant income tax period.

An investor who bought/sold units part way through the period should calculate their taxable income and expense figures by taking the cumulative income figure from the table below at the date of disposal and subtracting the income figure at the date of acquisition. Where the units were held prior to the start of the period but sold part way through the period, the investor should just take the cumulative figure at the date of disposal. The income or expense can be allocated to the appropriate income tax period by adjusting for the cumulative income or expense at 5 April.

Investors holding units in the fund as at 30 September 2023 should also include any "Excess Reportable Income" in their tax returns, which is calculated by taking the excess reportable income per unit amounts reported above and multiplying by the number of units held at 30 September 2023. The excess amounts arise on the fund distribution date, which is 31 March 2024. The Fund remains a reporting fund as at the date of this report.

Note 1: Interest income per unit includes adjustments required under the "Accrued Income Scheme" in respect of interest purchased and sold included within the capital price of debt securities.

Note 2: Expenses per unit are based on the total expenses of management incurred by the Fund. Certain investors may be able to claim tax relief for management expenses incurred by the Fund.

Note 3: On disposal of units, investors should consider whether any distributions made during their holding period affect the base cost of the units disposed for UK capital gains tax purposes.

Note 4: The annual fair value movement in relation to the DDS held by the Fund has been calculated and reported as additional excess reportable income per unit from DDS to investors holding units at the end of the reporting period. If there was a fair value loss this has been carried forward to future periods and no DDS adjustment has been reported. Where any excess reportable income per unit from DDS amounts are reported above, these arise on the fund distribution date which is 31 March 2024.

Note 5: Returns from swap contracts are not included in the figures presented on this report as returns from swap contracts may be treated as capital returns for some investors. A breakdown of returns from swaps can be provided upon request.

The information provided above is not intended to constitute legal, tax or investment advice, and investors are advised to seek their own advice on the tax consequences of an investment in the Fund.

Table of cumulative daily income and expenses arising to investors in the Fund.

DATE	INTEREST	INTEREST	INTEREST	EQUITIES	EQUITIES	MISCELLANEOUS	EXPENSES
	Foreign Interest Expense	Foreign Interest Income	UK Interest Income	Foreign Dividend Income	UK Dividend Income	Miscellaneous	Allowable expenses of management
30.09.2023	(0.0005)	18.6324	3.5351	-	-	-	(1.4111)
29.09.2023	(0.0005)	(0.0005)	(0.0005)	-	-	-	(1.4111)
28.09.2023	(0.0005)	18.7852	3.5351	-	-	-	(1.4111)
27.09.2023	(0.0005)	18.4287	3.5662	-	-	-	(1.4111)
26.09.2023	(0.0005)	18.1522	3.4574	-	-	-	(1.4111)
25.09.2023	(0.0005)	18.1411	3.4574	-	-	-	(1.4111)
24.09.2023	(0.0005)	18.1105	3.4574	-	-	-	(1.4111)
23.09.2023	(0.0005)	18.1105	3.4574	-	-	-	(1.4111)
22.09.2023	(0.0005)	18.1105	3.4574	-	-	-	(1.4111)
21.09.2023	(0.0005)	18.0530	3.4574	-	-	-	(1.4111)
20.09.2023	(0.0005)	17.9040	3.4574	-	-	-	(1.4111)
19.09.2023	(0.0005)	17.8316	3.4574	-	-	-	(1.3903)
18.09.2023	(0.0005)	17.6737	3.4574	-	-	-	(1.3903)
17.09.2023	(0.0005)	17.6474	3.4574	-	-	-	(1.3903)
16.09.2023	(0.0005)	17.6474	3.4574	-	-	-	(1.3903)
15.09.2023	(0.0005)	17.6474	3.4574	-	-	-	(1.3903)
14.09.2023	(0.0005)	17.5672	3.4574	-	-	-	(1.3903)
13.09.2023	(0.0005)	17.5522	3.4574	-	-	-	(1.3903)
12.09.2023	(0.0005)	17.4790	3.4096	-	-	-	(1.3903)
11.09.2023	(0.0005)	17.0554	3.4096	-	-	-	(1.3903)
10.09.2023	(0.0005)	17.0245	3.4096	-	-	-	(1.3903)
09.09.2023	(0.0005)	17.0245	3.4096	-	-	-	(1.3903)
08.09.2023	(0.0005)	17.0245	3.4096	-	-	-	(1.3903)
07.09.2023	(0.0005)	17.0092	3.2851	-	-	-	(1.3903)
06.09.2023	(0.0005)	16.6612	3.2851	-	-	-	(1.3903)
05.09.2023	(0.0005)	16.6467	3.2851	-	-	-	(1.3903)
04.09.2023	(0.0005)	16.6830	3.1726	-	-	-	(1.2681)
03.09.2023	(0.0005)	16.5725	3.1726	-	-	-	(1.2681)
02.09.2023	(0.0005)	16.5725	3.1726	-	-	-	(1.2681)
01.09.2023	(0.0005)	16.5725	3.1726	-	-	-	(1.2681)
31.08.2023	(0.0005)	16.4536	3.1726	-	-	-	(1.2681)
30.08.2023	(0.0005)	16.5002	3.1726	-	-	-	(1.2681)
29.08.2023	(0.0005)	16.3945	3.1726	-	-	-	(1.2681)
28.08.2023	(0.0005)	15.9312	3.1726	-	-	-	(1.2681)
27.08.2023	(0.0005)	15.9114	3.1726	-	-	-	(1.2681)
26.08.2023	(0.0005)	15.9114	3.1726	-	-	-	(1.2681)
25.08.2023	(0.0005)	15.9114	3.1726	-	-	-	(1.2681)
24.08.2023	(0.0005)	15.5070	3.1726	-	-	-	(1.2681)
23.08.2023	(0.0005)	15.4155	3.1726	-	-	-	(1.2681)
22.08.2023	(0.0005)	15.3465	3.1726	-	-	-	(1.2681)
21.08.2023	(0.0005)	14.9626	3.1726	-	-	-	(1.2681)
20.08.2023	(0.0005)	14.9379	3.1726	-	-	-	(1.2681)
19.08.2023	(0.0005)	14.9379	3.1726	-	-	-	(1.2681)
18.08.2023	(0.0005)	14.9379	3.1726	-	-	-	(1.2681)
17.08.2023	(0.0005)	14.9027	3.1726	-	-	-	(1.2681)
16.08.2023	(0.0005)	14.8265	3.1726	-	-	-	(1.2681)
15.08.2023	(0.0005)	15.1116	3.1726	-	-	-	(1.2681)
14.08.2023	(0.0005)	14.9679	3.1726	-	-	-	(1.2681)
13.08.2023	(0.0005)	14.9395	3.0323	-	-	-	(1.2681)
12.08.2023	(0.0005)	14.9395	3.0323	-	-	-	(1.2681)
11.08.2023	(0.0005)	14.9395	3.0323	-	-	-	(1.2681)
10.08.2023	(0.0005)	14.8373	3.0323	-	-	-	(1.2681)
09.08.2023	(0.0005)	14.9099	2.9173	-	-	-	(1.2681)
08.08.2023	(0.0005)	14.8010	2.9173	-	-	-	(1.2681)
07.08.2023	(0.0005)	14.5919	2.9173	-	-	-	(1.2681)
06.08.2023	(0.0005)	14.5689	2.9173	-	-	-	(1.2681)
05.08.2023	(0.0005)	14.5689	2.9173	-	-	-	(1.2681)
04.08.2023	(0.0005)	14.5689	2.9173	-	-	-	(1.2681)
03.08.2023	(0.0005)	14.2723	2.9173	-	-	-	(1.1372)
02.08.2023	(0.0005)	14.1909	2.9173	-	-	-	(1.1372)
01.08.2023	(0.0005)	14.1066	2.9173	-	-	-	(1.1372)
31.07.2023	(0.0004)	14.1147	2.6411	-	-	-	(1.1372)
30.07.2023	(0.0004)	14.0858	2.6411	-	-	-	(1.1372)
29.07.2023	(0.0004)	14.0858	2.6411	-	-	-	(1.1372)
28.07.2023	(0.0004)	14.0858	2.6411	-	-	-	(1.1372)
27.07.2023	(0.0004)	14.0535	2.6411	-	-	-	(1.1372)
26.07.2023	(0.0004)	13.9742	2.6411	-	-	-	(1.1372)
25.07.2023	(0.0004)	13.9047	2.5005	-	-	-	(1.1372)
24.07.2023	(0.0004)	13.8306	2.5005	-	-	-	(1.1372)
23.07.2023	(0.0004)	13.6784	2.5005	-	-	-	(1.1372)
22.07.2023	(0.0004)	13.6784	2.5005	-	-	-	(1.1372)
21.07.2023	(0.0004)	13.6784	2.5005	-	-	-	(1.1372)
20.07.2023	(0.0004)	13.6619	2.5005	-	-	-	(1.1372)
19.07.2023	(0.0004)	13.3543	2.2409	-	-	-	(1.1372)
18.07.2023	(0.0004)	13.3449	2.1487	-	-	-	(1.1372)
17.07.2023	(0.0004)	13.0680	2.0232	-	-	-	(1.1372)
16.07.2023	(0.0004)	13.0373	2.0232	-	-	-	(1.1372)
15.07.2023	(0.0004)	13.0373	2.0232	-	-	-	(1.1372)
14.07.2023	(0.0004)	13.0373	2.0232	-	-	-	(1.1372)
13.07.2023	(0.0004)	12.5210	2.0232	-	-	-	(1.1372)
12.07.2023	(0.0004)	12.5094	2.0232	-	-	-	(1.1372)
11.07.2023	(0.0004)	12.0444	2.0232	-	-	-	(1.1372)
10.07.2023	(0.0004)	11.6081	2.0232	-	-	-	(1.1372)
09.07.2023	(0.0004)	11.5769	2.0232	-	-	-	(1.1372)
08.07.2023	(0.0004)	11.5769	2.0232	-	-	-	(1.1372)
07.07.2023	(0.0004)	11.5769	2.0232	-	-	-	(1.1372)
06.07.2023	(0.0005)	11.5595	2.0232	-	-	-	(1.1372)
05.07.2023	(0.0005)	11.5482	2.0232	-	-	-	(1.1372)
04.07.2023	(0.0005)	11.5359	2.0232	-	-	-	(0.9922)
03.07.2023	(0.0005)	11.5179	2.0232	-	-	-	(0.9922)
02.07.2023	(0.0004)	11.4302	2.0232	-	-	-	(0.9922)
01.07.2023	(0.0004)	11.4302	2.0232	-	-	-	(0.9922)
30.06.2023	(0.0004)	11.4302	2.0232	-	-	-	(0.9922)

Table of cumulative daily income and expenses arising to investors in the Fund.

DATE	INTEREST	INTEREST	INTEREST	EQUITIES	EQUITIES	MISCELLANEOUS	EXPENSES
	Foreign Interest Expense	Foreign Interest Income	UK Interest Income	Foreign Dividend Income	UK Dividend Income	Miscellaneous	Allowable expenses of management
29.06.2023	(0.0004)	11.1108	2.0232	-	-	-	(0.9922)
28.06.2023	(0.0004)	11.0967	1.9123	-	-	-	(0.9922)
27.06.2023	(0.0004)	10.9915	1.9123	-	-	-	(0.9922)
26.06.2023	(0.0004)	10.9122	1.9123	-	-	-	(0.9922)
25.06.2023	(0.0004)	10.8793	1.9123	-	-	-	(0.9922)
24.06.2023	(0.0004)	10.8793	1.9123	-	-	-	(0.9922)
23.06.2023	(0.0004)	10.8793	1.9123	-	-	-	(0.9922)
22.06.2023	(0.0004)	10.8101	1.9123	-	-	-	(0.9922)
21.06.2023	(0.0004)	10.7565	1.9123	-	-	-	(0.9922)
20.06.2023	(0.0004)	10.6507	1.9123	-	-	-	(0.9922)
19.06.2023	(0.0004)	10.4177	1.7091	-	-	-	(0.9922)
18.06.2023	(0.0004)	10.3945	1.7091	-	-	-	(0.9922)
17.06.2023	(0.0004)	10.3945	1.7091	-	-	-	(0.9922)
16.06.2023	(0.0004)	10.3945	1.7091	-	-	-	(0.9922)
15.06.2023	(0.0004)	10.3031	1.7091	-	-	-	(0.9922)
14.06.2023	(0.0004)	10.1638	1.7091	-	-	-	(0.9922)
13.06.2023	(0.0004)	10.1520	1.7091	-	-	-	(0.9922)
12.06.2023	(0.0004)	10.1395	1.6949	-	-	-	(0.9922)
11.06.2023	(0.0004)	10.0676	1.6949	-	-	-	(0.9922)
10.06.2023	(0.0004)	10.0676	1.6949	-	-	-	(0.9922)
09.06.2023	(0.0004)	10.0676	1.6949	-	-	-	(0.9922)
08.06.2023	(0.0004)	10.0282	1.6949	-	-	-	(0.9922)
07.06.2023	(0.0004)	10.0155	1.6949	-	-	-	(0.9922)
06.06.2023	(0.0004)	9.9225	1.6949	-	-	-	(0.9922)
05.06.2023	(0.0004)	9.9095	1.6949	-	-	-	(0.9922)
04.06.2023	(0.0004)	9.8816	1.6949	-	-	-	(0.8798)
03.06.2023	(0.0004)	9.8816	1.6949	-	-	-	(0.8798)
02.06.2023	(0.0004)	9.8816	1.6949	-	-	-	(0.8798)
01.06.2023	(0.0004)	9.8809	1.6949	-	-	-	(0.8798)
31.05.2023	(0.0004)	9.8443	1.6949	-	-	-	(0.8798)
30.05.2023	(0.0004)	9.8322	1.6949	-	-	-	(0.8798)
29.05.2023	(0.0004)	9.2670	1.6949	-	-	-	(0.8798)
28.05.2023	(0.0004)	9.0541	1.6075	-	-	-	(0.8798)
27.05.2023	(0.0004)	9.0541	1.6075	-	-	-	(0.8798)
26.05.2023	(0.0004)	9.0541	1.6075	-	-	-	(0.8798)
25.05.2023	(0.0004)	9.0273	1.6075	-	-	-	(0.8798)
24.05.2023	(0.0004)	8.7848	1.6075	-	-	-	(0.8798)
23.05.2023	(0.0004)	8.7307	1.6075	-	-	-	(0.8798)
22.05.2023	(0.0004)	8.6714	1.4554	-	-	-	(0.8798)
21.05.2023	(0.0004)	8.6445	1.4554	-	-	-	(0.8798)
20.05.2023	(0.0004)	8.6445	1.4554	-	-	-	(0.8798)
19.05.2023	(0.0004)	8.6445	1.4554	-	-	-	(0.8798)
18.05.2023	(0.0004)	8.6227	1.4554	-	-	-	(0.8798)
17.05.2023	(0.0004)	8.9426	1.4554	-	-	-	(0.8798)
16.05.2023	(0.0004)	8.9255	1.4554	-	-	-	(0.8798)
15.05.2023	(0.0004)	8.6666	1.4554	-	-	-	(0.8798)
14.05.2023	(0.0004)	8.6411	1.4554	-	-	-	(0.8798)
13.05.2023	(0.0004)	8.6411	1.4554	-	-	-	(0.8798)
12.05.2023	(0.0004)	8.6411	1.4554	-	-	-	(0.8798)
11.05.2023	(0.0004)	8.6192	1.4554	-	-	-	(0.8798)
10.05.2023	(0.0004)	8.5825	1.4692	-	-	-	(0.8798)
09.05.2023	(0.0004)	8.5696	1.3718	-	-	-	(0.8798)
08.05.2023	(0.0004)	8.4062	1.3573	-	-	-	(0.8798)
07.05.2023	(0.0004)	8.2225	1.3573	-	-	-	(0.8798)
06.05.2023	(0.0004)	8.2225	1.3573	-	-	-	(0.8798)
05.05.2023	(0.0004)	8.2225	1.3573	-	-	-	(0.8798)
04.05.2023	(0.0004)	8.1122	1.3573	-	-	-	(0.8798)
03.05.2023	(0.0004)	8.2439	1.3573	-	-	-	(0.7728)
02.05.2023	(0.0004)	8.2314	1.3573	-	-	-	(0.7728)
01.05.2023	(0.0004)	8.0244	1.3573	-	-	-	(0.7728)
30.04.2023	(0.0004)	7.8820	1.3573	-	-	-	(0.7728)
29.04.2023	(0.0004)	7.8415	1.3573	-	-	-	(0.7728)
28.04.2023	(0.0004)	7.8415	1.3573	-	-	-	(0.7728)
27.04.2023	(0.0004)	7.8415	1.3573	-	-	-	(0.7728)
26.04.2023	(0.0004)	7.8302	1.3117	-	-	-	(0.7728)
25.04.2023	(0.0004)	7.8112	1.3117	-	-	-	(0.7728)
24.04.2023	(0.0004)	7.8002	1.3117	-	-	-	(0.7728)
23.04.2023	(0.0004)	7.7118	1.3117	-	-	-	(0.7728)
22.04.2023	(0.0004)	7.7118	1.3117	-	-	-	(0.7728)
21.04.2023	(0.0004)	7.7118	1.3117	-	-	-	(0.7728)
20.04.2023	(0.0004)	7.6893	1.3117	-	-	-	(0.7728)
19.04.2023	(0.0005)	7.6764	1.2251	-	-	-	(0.7728)
18.04.2023	(0.0005)	7.6644	1.2251	-	-	-	(0.7728)
17.04.2023	(0.0005)	7.2850	1.1217	-	-	-	(0.7728)
16.04.2023	(0.0005)	7.2257	1.1217	-	-	-	(0.7728)
15.04.2023	(0.0005)	7.2257	1.1217	-	-	-	(0.7728)
14.04.2023	(0.0005)	7.2257	1.1217	-	-	-	(0.7728)
13.04.2023	(0.0005)	6.9973	1.1217	-	-	-	(0.7728)
12.04.2023	(0.0005)	6.9856	1.0718	-	-	-	(0.7728)
11.04.2023	(0.0005)	6.8532	1.0718	-	-	-	(0.7728)
10.04.2023	(0.0005)	6.8829	1.0718	-	-	-	(0.7728)
09.04.2023	(0.0005)	6.8829	1.0718	-	-	-	(0.7728)
08.04.2023	(0.0005)	6.8829	1.0718	-	-	-	(0.7728)
07.04.2023	(0.0005)	6.8829	1.0718	-	-	-	(0.7728)
06.04.2023	(0.0005)	6.5538	1.0718	-	-	-	(0.7728)
05.04.2023	(0.0005)	6.4890	1.0718	-	-	-	(0.7728)
04.04.2023	(0.0005)	6.4775	1.0718	-	-	-	(0.6518)
03.04.2023	(0.0005)	6.3886	1.0718	-	-	-	(0.6518)
02.04.2023	(0.0005)	6.3201	1.0718	-	-	-	(0.6518)
01.04.2023	(0.0005)	6.3201	1.0718	-	-	-	(0.6518)
31.03.2023	(0.0005)	6.3201	1.0718	-	-	-	(0.6518)

Table of cumulative daily income and expenses arising to investors in the Fund.

DATE	INTEREST	INTEREST	INTEREST	EQUITIES	EQUITIES	MISCELLANEOUS	EXPENSES
	Foreign Interest Expense	Foreign Interest Income	UK Interest Income	Foreign Dividend Income	UK Dividend Income	Miscellaneous	Allowable expenses of management
30.03.2023	(0.0005)	6.3000	0.9958	-	-	-	(0.6518)
29.03.2023	(0.0005)	6.1258	0.9958	-	-	-	(0.6518)
28.03.2023	(0.0005)	6.0988	0.9057	-	-	-	(0.6518)
27.03.2023	(0.0005)	5.8883	0.9057	-	-	-	(0.6518)
26.03.2023	(0.0005)	5.8486	0.9057	-	-	-	(0.6518)
25.03.2023	(0.0005)	5.8486	0.9057	-	-	-	(0.6518)
24.03.2023	(0.0005)	5.8486	0.9057	-	-	-	(0.6518)
23.03.2023	(0.0005)	5.8317	0.9057	-	-	-	(0.6518)
22.03.2023	(0.0005)	5.7855	0.9057	-	-	-	(0.6518)
21.03.2023	(0.0005)	5.7775	0.9057	-	-	-	(0.6518)
20.03.2023	(0.0005)	5.6890	0.9057	-	-	-	(0.6518)
19.03.2023	(0.0012)	5.6763	0.9057	-	-	-	(0.6518)
18.03.2023	(0.0012)	5.6763	0.9057	-	-	-	(0.6518)
17.03.2023	(0.0012)	5.6763	0.9057	-	-	-	(0.6518)
16.03.2023	(0.0012)	5.6337	0.9057	-	-	-	(0.6518)
15.03.2023	(0.0012)	5.5682	0.9057	-	-	-	(0.6518)
14.03.2023	(0.0012)	5.5567	0.9057	-	-	-	(0.6518)
13.03.2023	(0.0012)	5.3846	0.9057	-	-	-	(0.6518)
12.03.2023	(0.0012)	5.3565	0.9057	-	-	-	(0.6518)
11.03.2023	(0.0012)	5.3565	0.9057	-	-	-	(0.6518)
10.03.2023	(0.0012)	5.3565	0.9057	-	-	-	(0.6518)
09.03.2023	(0.0012)	5.3222	0.9057	-	-	-	(0.6518)
08.03.2023	(0.0012)	5.2892	0.9057	-	-	-	(0.6518)
07.03.2023	(0.0012)	5.2798	0.9057	-	-	-	(0.6518)
06.03.2023	(0.0012)	5.2030	0.9057	-	-	-	(0.6518)
05.03.2023	(0.0012)	5.1782	0.9057	-	-	-	(0.6518)
04.03.2023	(0.0012)	5.1782	0.9057	-	-	-	(0.6518)
03.03.2023	(0.0012)	5.1782	0.9057	-	-	-	(0.6518)
02.03.2023	(0.0012)	5.1659	0.9057	-	-	-	(0.5461)
01.03.2023	(0.0012)	4.9525	0.9057	-	-	-	(0.5461)
28.02.2023	(0.0009)	4.5660	0.9057	-	-	-	(0.5461)
27.02.2023	(0.0009)	4.4838	0.8360	-	-	-	(0.5461)
26.02.2023	(0.0009)	4.2559	0.8360	-	-	-	(0.5461)
25.02.2023	(0.0009)	4.2559	0.8360	-	-	-	(0.5461)
24.02.2023	(0.0009)	4.2559	0.8360	-	-	-	(0.5461)
23.02.2023	(0.0009)	4.1682	0.8360	-	-	-	(0.5461)
22.02.2023	(0.0009)	3.9485	0.8360	-	-	-	(0.5461)
21.02.2023	(0.0009)	3.7923	0.8360	-	-	-	(0.5461)
20.02.2023	(0.0009)	3.7913	0.8360	-	-	-	(0.5461)
19.02.2023	(0.0009)	3.7536	0.8360	-	-	-	(0.5461)
18.02.2023	(0.0009)	3.7536	0.8360	-	-	-	(0.5461)
17.02.2023	(0.0009)	3.7536	0.8360	-	-	-	(0.5461)
16.02.2023	(0.0009)	3.7399	0.7123	-	-	-	(0.5461)
15.02.2023	(0.0009)	3.6793	0.7123	-	-	-	(0.5461)
14.02.2023	(0.0009)	3.6243	0.7123	-	-	-	(0.5461)
13.02.2023	(0.0009)	3.6113	0.7123	-	-	-	(0.5461)
12.02.2023	(0.0009)	3.5959	0.7011	-	-	-	(0.5461)
11.02.2023	(0.0009)	3.5959	0.7011	-	-	-	(0.5461)
10.02.2023	(0.0009)	3.5959	0.7011	-	-	-	(0.5461)
09.02.2023	(0.0009)	3.5816	0.6921	-	-	-	(0.5461)
08.02.2023	(0.0009)	3.5234	0.6921	-	-	-	(0.5461)
07.02.2023	(0.0009)	3.5137	0.6921	-	-	-	(0.5461)
06.02.2023	(0.0009)	3.3950	0.6921	-	-	-	(0.5461)
05.02.2023	(0.0009)	3.3915	0.6921	-	-	-	(0.5461)
04.02.2023	(0.0009)	3.3915	0.6921	-	-	-	(0.5461)
03.02.2023	(0.0009)	3.3915	0.6921	-	-	-	(0.5461)
02.02.2023	(0.0009)	3.3740	0.6248	-	-	-	(0.4405)
01.02.2023	(0.0009)	3.2041	0.6248	-	-	-	(0.4405)
31.01.2023	(0.0008)	3.0925	0.6248	-	-	-	(0.4405)
30.01.2023	(0.0008)	3.0128	0.6248	-	-	-	(0.4405)
29.01.2023	(0.0007)	2.9879	0.6248	-	-	-	(0.4405)
28.01.2023	(0.0007)	2.9879	0.6248	-	-	-	(0.4405)
27.01.2023	(0.0007)	2.9879	0.6248	-	-	-	(0.4405)
26.01.2023	(0.0007)	2.8932	0.6248	-	-	-	(0.4405)
25.01.2023	(0.0007)	2.8085	0.6248	-	-	-	(0.4405)
24.01.2023	(0.0007)	2.8424	0.6248	-	-	-	(0.4405)
23.01.2023	(0.0007)	2.8740	0.6248	-	-	-	(0.4405)
22.01.2023	(0.0007)	2.8157	0.6248	-	-	-	(0.4405)
21.01.2023	(0.0007)	2.8157	0.6248	-	-	-	(0.4405)
20.01.2023	(0.0007)	2.8157	0.6248	-	-	-	(0.4405)
19.01.2023	(0.0007)	2.7990	0.4345	-	-	-	(0.4405)
18.01.2023	-	2.6834	0.3819	-	-	-	(0.4405)
17.01.2023	-	2.6125	0.3819	-	-	-	(0.4405)
16.01.2023	-	2.5735	0.3819	-	-	-	(0.4405)
15.01.2023	-	2.6063	0.3819	-	-	-	(0.4405)
14.01.2023	-	2.6063	0.3819	-	-	-	(0.4405)
13.01.2023	-	2.6063	0.3819	-	-	-	(0.4405)
12.01.2023	-	2.5264	0.3838	-	-	-	(0.4405)
11.01.2023	-	2.5601	0.3732	-	-	-	(0.4405)
10.01.2023	-	2.5300	0.3732	-	-	-	(0.4405)
09.01.2023	-	2.5210	0.3732	-	-	-	(0.4405)
08.01.2023	-	2.4855	0.3732	-	-	-	(0.4405)
07.01.2023	-	2.4855	0.3732	-	-	-	(0.4405)
06.01.2023	-	2.4855	0.3732	-	-	-	(0.4405)
05.01.2023	-	2.4493	0.3732	-	-	-	(0.4405)
04.01.2023	-	2.4392	0.3732	-	-	-	(0.3263)
03.01.2023	-	2.4296	0.3062	-	-	-	(0.3263)
02.01.2023	-	2.4256	0.3062	-	-	-	(0.3263)
01.01.2023	-	2.3929	0.3062	-	-	-	(0.3263)
31.12.2022	-	2.3929	0.3062	-	-	-	(0.3263)

Table of cumulative daily income and expenses arising to investors in the Fund.

DATE	INTEREST		INTEREST	EQUITIES		MISCELLANEOUS	EXPENSES
	Foreign Interest Expense	Foreign Interest Income	UK Interest Income	Foreign Dividend Income	UK Dividend Income	Miscellaneous	Allowable expenses of management
30.12.2022	-	2.3410	0.3062	-	-	-	(0.3263)
29.12.2022	-	2.3410	0.3062	-	-	-	(0.3263)
28.12.2022	-	2.3277	0.2496	-	-	-	(0.3263)
27.12.2022	-	2.2740	0.2496	-	-	-	(0.3263)
26.12.2022	-	2.2704	0.2496	-	-	-	(0.3263)
25.12.2022	-	2.2517	0.2496	-	-	-	(0.3263)
24.12.2022	-	2.2517	0.2496	-	-	-	(0.3263)
23.12.2022	-	2.2517	0.2496	-	-	-	(0.3263)
22.12.2022	-	2.2310	0.2496	-	-	-	(0.3263)
21.12.2022	-	2.2143	0.2496	-	-	-	(0.3263)
20.12.2022	-	2.2060	0.2496	-	-	-	(0.3263)
19.12.2022	-	2.1822	0.2101	-	-	-	(0.3263)
18.12.2022	-	2.1659	0.2101	-	-	-	(0.3263)
17.12.2022	-	2.1659	0.2101	-	-	-	(0.3263)
16.12.2022	-	2.1659	0.2101	-	-	-	(0.3263)
15.12.2022	-	2.1519	0.2101	-	-	-	(0.3263)
14.12.2022	-	2.1439	0.2101	-	-	-	(0.3263)
13.12.2022	-	2.1023	0.2101	-	-	-	(0.3263)
12.12.2022	-	2.0276	0.2041	-	-	-	(0.3263)
11.12.2022	-	2.0027	0.2041	-	-	-	(0.3263)
10.12.2022	-	2.0027	0.2041	-	-	-	(0.3263)
09.12.2022	-	2.0027	0.2041	-	-	-	(0.3263)
08.12.2022	-	1.9799	0.1918	-	-	-	(0.3263)
07.12.2022	-	1.9729	0.1918	-	-	-	(0.3263)
06.12.2022	-	1.8647	0.1918	-	-	-	(0.3263)
05.12.2022	-	1.8400	0.1918	-	-	-	(0.3263)
04.12.2022	-	1.8107	0.1918	-	-	-	(0.2263)
03.12.2022	-	1.8107	0.1918	-	-	-	(0.2263)
02.12.2022	-	1.8107	0.1918	-	-	-	(0.2263)
01.12.2022	-	1.7896	0.1918	-	-	-	(0.2263)
30.11.2022	-	1.7827	0.1760	-	-	-	(0.2263)
29.11.2022	-	1.3967	0.1760	-	-	-	(0.2263)
28.11.2022	-	1.4246	0.1323	-	-	-	(0.2263)
27.11.2022	-	1.4050	0.1323	-	-	-	(0.2263)
26.11.2022	-	1.4050	0.1323	-	-	-	(0.2263)
25.11.2022	-	1.4050	0.1323	-	-	-	(0.2263)
24.11.2022	-	1.3218	0.1323	-	-	-	(0.2263)
23.11.2022	-	1.3164	0.1227	-	-	-	(0.2263)
22.11.2022	-	0.9659	0.1227	-	-	-	(0.2263)
21.11.2022	-	0.9623	0.0781	-	-	-	(0.2263)
20.11.2022	-	0.9476	0.0781	-	-	-	(0.2263)
19.11.2022	-	0.9476	0.0781	-	-	-	(0.2263)
18.11.2022	-	0.9476	0.0781	-	-	-	(0.2263)
17.11.2022	-	0.9393	0.0781	-	-	-	(0.2263)
16.11.2022	-	0.7968	0.0781	-	-	-	(0.2263)
15.11.2022	-	0.7685	0.0621	-	-	-	(0.2263)
14.11.2022	-	0.6078	0.0621	-	-	-	(0.2263)
13.11.2022	-	0.5954	0.0621	-	-	-	(0.2263)
12.11.2022	-	0.5954	0.0621	-	-	-	(0.2263)
11.11.2022	-	0.5954	0.0621	-	-	-	(0.2263)
10.11.2022	-	0.6258	0.0621	-	-	-	(0.2263)
09.11.2022	-	0.6125	0.0621	-	-	-	(0.2263)
08.11.2022	-	0.5851	0.0621	-	-	-	(0.2263)
07.11.2022	-	0.5209	0.0621	-	-	-	(0.2263)
06.11.2022	-	0.4966	0.0621	-	-	-	(0.2263)
05.11.2022	-	0.4966	0.0621	-	-	-	(0.2263)
04.11.2022	-	0.4966	0.0621	-	-	-	(0.2263)
03.11.2022	-	0.4680	0.0621	-	-	-	(0.1250)
02.11.2022	-	0.4635	0.0621	-	-	-	(0.1250)
01.11.2022	-	0.4567	0.0621	-	-	-	(0.1250)
31.10.2022	-	0.4672	0.0621	-	-	-	(0.1250)
30.10.2022	-	0.3830	0.0621	-	-	-	(0.1250)
29.10.2022	-	0.3830	0.0621	-	-	-	(0.1250)
28.10.2022	-	0.3830	0.0621	-	-	-	(0.1250)
27.10.2022	-	0.3798	0.0551	-	-	-	(0.1250)
26.10.2022	-	0.3772	0.0551	-	-	-	(0.1248)
25.10.2022	-	0.3347	0.0551	-	-	-	(0.1248)
24.10.2022	-	0.3158	0.0551	-	-	-	(0.1248)
23.10.2022	-	0.3120	0.0551	-	-	-	(0.1248)
22.10.2022	-	0.3120	0.0551	-	-	-	(0.1248)
21.10.2022	-	0.3120	0.0551	-	-	-	(0.1248)
20.10.2022	-	0.1843	0.0551	-	-	-	(0.1248)
19.10.2022	-	0.1821	0.0551	-	-	-	(0.1248)
18.10.2022	-	0.1800	0.0551	-	-	-	(0.1248)
17.10.2022	-	0.1724	-	-	-	-	(0.1248)
16.10.2022	-	0.1676	-	-	-	-	(0.1248)
15.10.2022	-	0.1676	-	-	-	-	(0.1248)
14.10.2022	-	0.1676	-	-	-	-	(0.1248)
13.10.2022	-	0.1642	-	-	-	-	(0.1248)
12.10.2022	-	0.1623	-	-	-	-	(0.1248)
11.10.2022	-	0.1603	-	-	-	-	(0.1248)
10.10.2022	-	0.1586	-	-	-	-	(0.1248)
09.10.2022	-	0.1530	-	-	-	-	(0.1248)
08.10.2022	-	0.1530	-	-	-	-	(0.1248)
07.10.2022	-	0.1530	-	-	-	-	(0.1248)
06.10.2022	-	0.1427	-	-	-	-	(0.1248)
05.10.2022	-	0.1418	-	-	-	-	(0.1248)
04.10.2022	-	0.1492	-	-	-	-	(0.0201)
03.10.2022	-	0.1135	-	-	-	-	-
02.10.2022	-	-	-	-	-	-	-
01.10.2022	-	-	-	-	-	-	-

PICTET CH-ENHANCED LIQUIDITY EUR - UK REPORTING FUND STATUS

Annual Report - PICTET CH-ENHANCED LIQUIDITY EUR - P DY

For the period from 1 October 2022 to 30 September 2023

The Fund has obtained UK Reporting Fund status and this report is provided to investors in accordance with the Offshore Funds (Tax) Regulations 2009 to enable investors to meet their UK tax obligations.

The Fund is treated as a Transparent Reporting Fund and as such is treated as tax transparent for income tax purposes and opaque for capital gains tax purposes for UK investors.

For tax purposes the Funds' income and expenses are deemed to arise directly in the hands of UK investors when they arise to the Fund, but capital returns from the underlying investments held by the Fund are not taxed when they are realised and instead a taxable capital gain or loss arises when the units in the Fund are disposed of.

The Fund does not operate equalisation for UK tax reporting purposes, and all amounts are reported without equalisation.

Fund	PICTET CH-ENHANCED LIQUIDITY EUR	Distributions paid in respect of the period (per unit)	23.60 EUR
Unit	EUR P dy	HMRC share class reference	Ex date
ISIN	CH0021732505	P0057-0032	Value date
			15.11.2023
			17.11.2023

Report to Individual Investors

This report is prepared for investors who are UK tax resident and UK domiciled and subject to income tax. Investors subject to UK Corporation Tax should refer to the Report to Corporate Investors.

Cumulative income and expenses per unit for the reporting period

From 1 October 2022 to 5 April 2023

	Per Unit (EUR)
INTEREST	
Foreign Interest Expense	(0.0005)
Foreign Interest Income	6.4881
UK Interest Income	1.0717
EQUITIES	
Foreign Dividend Income	-
UK Dividend Income	-
MISCELLANEOUS	
Miscellaneous	-
EXPENSES	
Allowable expenses of management	(1.1675)

From 6 April 2023 to 30 September 2023

	Per Unit (EUR)
INTEREST	
Foreign Interest Expense	0.0001
Foreign Interest Income	12.1370
UK Interest Income	2.4620
EQUITIES	
Foreign Dividend Income	-
UK Dividend Income	-
MISCELLANEOUS	
Miscellaneous	-
EXPENSES	
Allowable expenses of management	(1.0804)
EXCESS REPORTABLE INCOME	
Excess Reportable Income from holdings in Reporting Offshore Funds	-
Excess Reportable Income from holdings in Non-Reporting Offshore Funds	-
Interest from Deep Discount Securities	-

How investors should use this information:

The above figures are shown on a cumulative basis for investors who have held units throughout the entire period, reported in EUR. For investors who bought or sold units during the reporting period a table of the income and expenses arising on a daily basis is provided separately below.

An investor who has held units throughout the entire period should take the income or expense per unit stated above and multiply this figure by the number of units held to calculate the income and expenses to be reported for UK income tax purposes for the relevant income tax period.

An investor who bought/sold units part way through the period should calculate their taxable income and expense figures by taking the cumulative income figure from the table below at the date of disposal and subtracting the income figure at the date of acquisition. Where the units were held prior to the start of the period but sold part way through the period, the investor should just take the cumulative figure at the date of disposal. The income or expense can be allocated to the appropriate income tax period by adjusting for the cumulative income or expense at 5 April.

Investors holding units in the fund as at 30 September 2023 should also include any "Excess Reportable Income" in their tax returns, which is calculated by taking the excess reportable income per unit amounts reported above and multiplying by the number of units held at 30 September 2023. The excess amounts arise on the fund distribution date, which is 31 March 2024.

The Fund remains a reporting fund as at the date of this report.

Note 1: Interest income per unit includes adjustments required under the "Accrued Income Scheme" in respect of interest purchased and sold included within the capital price of debt securities.

Note 2: Expenses per unit are based on the total expenses of management incurred by the Fund. Certain investors may be able to claim tax relief for management expenses incurred by the Fund.

Note 3: On disposal of units, investors should consider whether any distributions made during their holding period affect the base cost of the units disposed for UK capital gains tax purposes.

Note 4: The annual fair value movement in relation to the DDS held by the Fund has been calculated and reported as additional excess reportable income per unit from DDS to investors holding units at the end of the reporting period. If there was a fair value loss this has been carried forward to future periods and no DDS adjustment has been reported. Where any excess reportable income per unit from DDS amounts are reported above, these arise on the fund distribution date which is 31 March 2024.

Note 5: Returns from swap contracts are not included in the figures presented on this report as returns from swap contracts may be treated as capital returns for some investors. A breakdown of returns from swaps can be provided upon request.

The information provided above is not intended to constitute legal, tax or investment advice, and investors are advised to seek their own advice on the tax consequences of an investment in the Fund.

Table of cumulative daily income and expenses arising to investors in the Fund.

DATE	INTEREST	INTEREST	INTEREST	EQUITIES	EQUITIES	MISCELLANEOUS	EXPENSES
	Foreign Interest Expense	Foreign Interest Income	UK Interest Income	Foreign Dividend Income	UK Dividend Income	Miscellaneous	Allowable expenses of management
30.09.2023	(0.0005)	18.6251	3.5337	-	-	-	(2.2479)
29.09.2023	(0.0005)	(0.0005)	(0.0005)	-	-	-	(2.2479)
28.09.2023	(0.0005)	18.7778	3.5337	-	-	-	(2.2479)
27.09.2023	(0.0005)	18.4215	3.5648	-	-	-	(2.2479)
26.09.2023	(0.0005)	18.1453	3.4561	-	-	-	(2.2479)
25.09.2023	(0.0005)	18.1342	3.4561	-	-	-	(2.2479)
24.09.2023	(0.0005)	18.1037	3.4561	-	-	-	(2.2479)
23.09.2023	(0.0005)	18.1037	3.4561	-	-	-	(2.2479)
22.09.2023	(0.0005)	18.1037	3.4561	-	-	-	(2.2479)
21.09.2023	(0.0005)	18.0462	3.4561	-	-	-	(2.2479)
20.09.2023	(0.0005)	17.8973	3.4561	-	-	-	(2.2479)
19.09.2023	(0.0005)	17.8250	3.4561	-	-	-	(2.2271)
18.09.2023	(0.0005)	17.6671	3.4561	-	-	-	(2.2271)
17.09.2023	(0.0005)	17.6409	3.4561	-	-	-	(2.2271)
16.09.2023	(0.0005)	17.6409	3.4561	-	-	-	(2.2271)
15.09.2023	(0.0005)	17.6409	3.4561	-	-	-	(2.2271)
14.09.2023	(0.0005)	17.5607	3.4561	-	-	-	(2.2271)
13.09.2023	(0.0005)	17.5458	3.4561	-	-	-	(2.2271)
12.09.2023	(0.0005)	17.4725	3.4083	-	-	-	(2.2271)
11.09.2023	(0.0005)	17.0493	3.4083	-	-	-	(2.2271)
10.09.2023	(0.0005)	17.0184	3.4083	-	-	-	(2.2271)
09.09.2023	(0.0005)	17.0184	3.4083	-	-	-	(2.2271)
08.09.2023	(0.0005)	17.0184	3.4083	-	-	-	(2.2271)
07.09.2023	(0.0005)	17.0031	3.2839	-	-	-	(2.2271)
06.09.2023	(0.0005)	16.6553	3.2839	-	-	-	(2.2271)
05.09.2023	(0.0005)	16.6409	3.2839	-	-	-	(2.2271)
04.09.2023	(0.0005)	16.6772	3.1714	-	-	-	(2.0119)
03.09.2023	(0.0005)	16.5667	3.1714	-	-	-	(2.0119)
02.09.2023	(0.0005)	16.5667	3.1714	-	-	-	(2.0119)
01.09.2023	(0.0005)	16.5667	3.1714	-	-	-	(2.0119)
31.08.2023	(0.0005)	16.4479	3.1714	-	-	-	(2.0119)
30.08.2023	(0.0005)	16.4945	3.1714	-	-	-	(2.0119)
29.08.2023	(0.0005)	16.3888	3.1714	-	-	-	(2.0119)
28.08.2023	(0.0005)	15.9259	3.1714	-	-	-	(2.0119)
27.08.2023	(0.0005)	15.9060	3.1714	-	-	-	(2.0119)
26.08.2023	(0.0005)	15.9060	3.1714	-	-	-	(2.0119)
25.08.2023	(0.0005)	15.9060	3.1714	-	-	-	(2.0119)
24.08.2023	(0.0005)	15.5020	3.1714	-	-	-	(2.0119)
23.08.2023	(0.0005)	15.4105	3.1714	-	-	-	(2.0119)
22.08.2023	(0.0005)	15.3415	3.1714	-	-	-	(2.0119)
21.08.2023	(0.0005)	14.9578	3.1714	-	-	-	(2.0119)
20.08.2023	(0.0005)	14.9332	3.1714	-	-	-	(2.0119)
19.08.2023	(0.0005)	14.9332	3.1714	-	-	-	(2.0119)
18.08.2023	(0.0005)	14.9332	3.1714	-	-	-	(2.0119)
17.08.2023	(0.0005)	14.8981	3.1714	-	-	-	(2.0119)
16.08.2023	(0.0005)	14.8219	3.1714	-	-	-	(2.0119)
15.08.2023	(0.0005)	15.1068	3.1714	-	-	-	(2.0119)
14.08.2023	(0.0005)	14.9632	3.1714	-	-	-	(2.0119)
13.08.2023	(0.0005)	14.9348	3.0313	-	-	-	(2.0119)
12.08.2023	(0.0005)	14.9348	3.0313	-	-	-	(2.0119)
11.08.2023	(0.0005)	14.9348	3.0313	-	-	-	(2.0119)
10.08.2023	(0.0005)	14.8327	3.0313	-	-	-	(2.0119)
09.08.2023	(0.0005)	14.9052	2.9163	-	-	-	(2.0119)
08.08.2023	(0.0005)	14.7964	2.9163	-	-	-	(2.0119)
07.08.2023	(0.0005)	14.5874	2.9163	-	-	-	(2.0119)
06.08.2023	(0.0005)	14.5645	2.9163	-	-	-	(2.0119)
05.08.2023	(0.0005)	14.5645	2.9163	-	-	-	(2.0119)
04.08.2023	(0.0005)	14.5645	2.9163	-	-	-	(2.0119)
03.08.2023	(0.0005)	14.2680	2.9163	-	-	-	(1.7773)
02.08.2023	(0.0005)	14.1867	2.9163	-	-	-	(1.7773)
01.08.2023	(0.0005)	14.1024	2.9163	-	-	-	(1.7773)
31.07.2023	(0.0004)	14.1105	2.6403	-	-	-	(1.7773)
30.07.2023	(0.0004)	14.0816	2.6403	-	-	-	(1.7773)
29.07.2023	(0.0004)	14.0816	2.6403	-	-	-	(1.7773)
28.07.2023	(0.0004)	14.0816	2.6403	-	-	-	(1.7773)
27.07.2023	(0.0004)	14.0493	2.6403	-	-	-	(1.7773)
26.07.2023	(0.0004)	13.9700	2.6403	-	-	-	(1.7773)
25.07.2023	(0.0004)	13.9007	2.4998	-	-	-	(1.7773)
24.07.2023	(0.0004)	13.8266	2.4998	-	-	-	(1.7773)
23.07.2023	(0.0004)	13.6744	2.4998	-	-	-	(1.7773)
22.07.2023	(0.0004)	13.6744	2.4998	-	-	-	(1.7773)
21.07.2023	(0.0004)	13.6744	2.4998	-	-	-	(1.7773)
20.07.2023	(0.0004)	13.6579	2.4998	-	-	-	(1.7773)
19.07.2023	(0.0004)	13.3505	2.2403	-	-	-	(1.7773)
18.07.2023	(0.0004)	13.3411	2.1482	-	-	-	(1.7773)
17.07.2023	(0.0004)	13.0644	2.0227	-	-	-	(1.7773)
16.07.2023	(0.0004)	13.0337	2.0227	-	-	-	(1.7773)
15.07.2023	(0.0004)	13.0337	2.0227	-	-	-	(1.7773)
14.07.2023	(0.0004)	13.0337	2.0227	-	-	-	(1.7773)
13.07.2023	(0.0004)	12.5177	2.0227	-	-	-	(1.7773)
12.07.2023	(0.0004)	12.5061	2.0227	-	-	-	(1.7773)
11.07.2023	(0.0004)	12.0413	2.0227	-	-	-	(1.7773)
10.07.2023	(0.0004)	11.6052	2.0227	-	-	-	(1.7773)
09.07.2023	(0.0004)	11.5741	2.0227	-	-	-	(1.7773)
08.07.2023	(0.0004)	11.5741	2.0227	-	-	-	(1.7773)
07.07.2023	(0.0004)	11.5741	2.0227	-	-	-	(1.7773)
06.07.2023	(0.0005)	11.5566	2.0227	-	-	-	(1.7773)
05.07.2023	(0.0005)	11.5453	2.0227	-	-	-	(1.7773)
04.07.2023	(0.0005)	11.5331	2.0227	-	-	-	(1.5476)
03.07.2023	(0.0005)	11.5151	2.0227	-	-	-	(1.5476)
02.07.2023	(0.0004)	11.4274	2.0227	-	-	-	(1.5476)
01.07.2023	(0.0004)	11.4274	2.0227	-	-	-	(1.5476)
30.06.2023	(0.0004)	11.4274	2.0227	-	-	-	(1.5476)

Table of cumulative daily income and expenses arising to investors in the Fund.

DATE	INTEREST	INTEREST	INTEREST	EQUITIES	EQUITIES	MISCELLANEOUS	EXPENSES
	Foreign Interest Expense	Foreign Interest Income	UK Interest Income	Foreign Dividend Income	UK Dividend Income	Miscellaneous	Allowable expenses of management
29.06.2023	(0.0004)	11.1082	2.0227	-	-	-	(1.5476)
28.06.2023	(0.0004)	11.0941	1.9118	-	-	-	(1.5476)
27.06.2023	(0.0004)	10.9890	1.9118	-	-	-	(1.5476)
26.06.2023	(0.0004)	10.9097	1.9118	-	-	-	(1.5476)
25.06.2023	(0.0004)	10.8768	1.9118	-	-	-	(1.5476)
24.06.2023	(0.0004)	10.8768	1.9118	-	-	-	(1.5476)
23.06.2023	(0.0004)	10.8768	1.9118	-	-	-	(1.5476)
22.06.2023	(0.0004)	10.8076	1.9118	-	-	-	(1.5476)
21.06.2023	(0.0004)	10.7541	1.9118	-	-	-	(1.5476)
20.06.2023	(0.0004)	10.6483	1.9118	-	-	-	(1.5476)
19.06.2023	(0.0004)	10.4155	1.7088	-	-	-	(1.5476)
18.06.2023	(0.0004)	10.3923	1.7088	-	-	-	(1.5476)
17.06.2023	(0.0004)	10.3923	1.7088	-	-	-	(1.5476)
16.06.2023	(0.0004)	10.3923	1.7088	-	-	-	(1.5476)
15.06.2023	(0.0004)	10.3008	1.7088	-	-	-	(1.5476)
14.06.2023	(0.0004)	10.1616	1.7088	-	-	-	(1.5476)
13.06.2023	(0.0004)	10.1498	1.7088	-	-	-	(1.5476)
12.06.2023	(0.0004)	10.1373	1.6946	-	-	-	(1.5476)
11.06.2023	(0.0004)	10.0655	1.6946	-	-	-	(1.5476)
10.06.2023	(0.0004)	10.0655	1.6946	-	-	-	(1.5476)
09.06.2023	(0.0004)	10.0655	1.6946	-	-	-	(1.5476)
08.06.2023	(0.0004)	10.0261	1.6946	-	-	-	(1.5476)
07.06.2023	(0.0004)	10.0134	1.6946	-	-	-	(1.5476)
06.06.2023	(0.0004)	9.9204	1.6946	-	-	-	(1.5476)
05.06.2023	(0.0004)	9.9075	1.6946	-	-	-	(1.5476)
04.06.2023	(0.0004)	9.8795	1.6946	-	-	-	(1.3396)
03.06.2023	(0.0004)	9.8795	1.6946	-	-	-	(1.3396)
02.06.2023	(0.0004)	9.8795	1.6946	-	-	-	(1.3396)
01.06.2023	(0.0004)	9.8788	1.6946	-	-	-	(1.3396)
31.05.2023	(0.0004)	9.8423	1.6946	-	-	-	(1.3396)
30.05.2023	(0.0004)	9.8302	1.6946	-	-	-	(1.3396)
29.05.2023	(0.0004)	9.2652	1.6946	-	-	-	(1.3396)
28.05.2023	(0.0004)	9.0524	1.6072	-	-	-	(1.3396)
27.05.2023	(0.0004)	9.0524	1.6072	-	-	-	(1.3396)
26.05.2023	(0.0004)	9.0524	1.6072	-	-	-	(1.3396)
25.05.2023	(0.0004)	9.0255	1.6072	-	-	-	(1.3396)
24.05.2023	(0.0004)	8.7832	1.6072	-	-	-	(1.3396)
23.05.2023	(0.0004)	8.7291	1.6072	-	-	-	(1.3396)
22.05.2023	(0.0004)	8.6698	1.4552	-	-	-	(1.3396)
21.05.2023	(0.0004)	8.6429	1.4552	-	-	-	(1.3396)
20.05.2023	(0.0004)	8.6429	1.4552	-	-	-	(1.3396)
19.05.2023	(0.0004)	8.6429	1.4552	-	-	-	(1.3396)
18.05.2023	(0.0004)	8.6212	1.4552	-	-	-	(1.3396)
17.05.2023	(0.0004)	8.9410	1.4552	-	-	-	(1.3396)
16.05.2023	(0.0004)	8.9238	1.4552	-	-	-	(1.3396)
15.05.2023	(0.0004)	8.6651	1.4552	-	-	-	(1.3396)
14.05.2023	(0.0004)	8.6395	1.4552	-	-	-	(1.3396)
13.05.2023	(0.0004)	8.6395	1.4552	-	-	-	(1.3396)
12.05.2023	(0.0004)	8.6395	1.4552	-	-	-	(1.3396)
11.05.2023	(0.0004)	8.6176	1.4552	-	-	-	(1.3396)
10.05.2023	(0.0004)	8.5809	1.4690	-	-	-	(1.3396)
09.05.2023	(0.0004)	8.5680	1.3716	-	-	-	(1.3396)
08.05.2023	(0.0004)	8.4047	1.3571	-	-	-	(1.3396)
07.05.2023	(0.0004)	8.2210	1.3571	-	-	-	(1.3396)
06.05.2023	(0.0004)	8.2210	1.3571	-	-	-	(1.3396)
05.05.2023	(0.0004)	8.2210	1.3571	-	-	-	(1.3396)
04.05.2023	(0.0004)	8.1108	1.3571	-	-	-	(1.3396)
03.05.2023	(0.0004)	8.2425	1.3571	-	-	-	(1.1675)
02.05.2023	(0.0004)	8.2300	1.3571	-	-	-	(1.1675)
01.05.2023	(0.0004)	8.0230	1.3571	-	-	-	(1.1675)
30.04.2023	(0.0004)	7.8807	1.3571	-	-	-	(1.1675)
29.04.2023	(0.0004)	7.8402	1.3571	-	-	-	(1.1675)
28.04.2023	(0.0004)	7.8402	1.3571	-	-	-	(1.1675)
27.04.2023	(0.0004)	7.8402	1.3571	-	-	-	(1.1675)
26.04.2023	(0.0004)	7.8289	1.3115	-	-	-	(1.1675)
25.04.2023	(0.0004)	7.8099	1.3115	-	-	-	(1.1675)
24.04.2023	(0.0004)	7.7989	1.3115	-	-	-	(1.1675)
23.04.2023	(0.0004)	7.7106	1.3115	-	-	-	(1.1675)
22.04.2023	(0.0004)	7.7106	1.3115	-	-	-	(1.1675)
21.04.2023	(0.0004)	7.7106	1.3115	-	-	-	(1.1675)
20.04.2023	(0.0004)	7.6881	1.3115	-	-	-	(1.1675)
19.04.2023	(0.0005)	7.6751	1.2249	-	-	-	(1.1675)
18.04.2023	(0.0005)	7.6632	1.2249	-	-	-	(1.1675)
17.04.2023	(0.0005)	7.2839	1.1216	-	-	-	(1.1675)
16.04.2023	(0.0005)	7.2245	1.1216	-	-	-	(1.1675)
15.04.2023	(0.0005)	7.2245	1.1216	-	-	-	(1.1675)
14.04.2023	(0.0005)	7.2245	1.1216	-	-	-	(1.1675)
13.04.2023	(0.0005)	6.9962	1.1216	-	-	-	(1.1675)
12.04.2023	(0.0005)	6.9845	1.0717	-	-	-	(1.1675)
11.04.2023	(0.0005)	6.8522	1.0717	-	-	-	(1.1675)
10.04.2023	(0.0005)	6.8819	1.0717	-	-	-	(1.1675)
09.04.2023	(0.0005)	6.8819	1.0717	-	-	-	(1.1675)
08.04.2023	(0.0005)	6.8819	1.0717	-	-	-	(1.1675)
07.04.2023	(0.0005)	6.8819	1.0717	-	-	-	(1.1675)
06.04.2023	(0.0005)	6.5528	1.0717	-	-	-	(1.1675)
05.04.2023	(0.0005)	6.4881	1.0717	-	-	-	(1.1675)
04.04.2023	(0.0005)	6.4765	1.0717	-	-	-	(0.9824)
03.04.2023	(0.0005)	6.3876	1.0717	-	-	-	(0.9824)
02.04.2023	(0.0005)	6.3192	1.0717	-	-	-	(0.9824)
01.04.2023	(0.0005)	6.3192	1.0717	-	-	-	(0.9824)
31.03.2023	(0.0005)	6.3192	1.0717	-	-	-	(0.9824)

Table of cumulative daily income and expenses arising to investors in the Fund.

DATE	INTEREST	INTEREST	INTEREST	EQUITIES	EQUITIES	MISCELLANEOUS	EXPENSES
	Foreign Interest Expense	Foreign Interest Income	UK Interest Income	Foreign Dividend Income	UK Dividend Income	Miscellaneous	Allowable expenses of management
30.03.2023	(0.0005)	6.2991	0.9957	-	-	-	(0.9824)
29.03.2023	(0.0005)	6.1250	0.9957	-	-	-	(0.9824)
28.03.2023	(0.0005)	6.0979	0.9057	-	-	-	(0.9824)
27.03.2023	(0.0005)	5.8875	0.9057	-	-	-	(0.9824)
26.03.2023	(0.0005)	5.8478	0.9057	-	-	-	(0.9824)
25.03.2023	(0.0005)	5.8478	0.9057	-	-	-	(0.9824)
24.03.2023	(0.0005)	5.8478	0.9057	-	-	-	(0.9824)
23.03.2023	(0.0005)	5.8309	0.9057	-	-	-	(0.9824)
22.03.2023	(0.0005)	5.7848	0.9057	-	-	-	(0.9824)
21.03.2023	(0.0005)	5.7767	0.9057	-	-	-	(0.9824)
20.03.2023	(0.0005)	5.6883	0.9057	-	-	-	(0.9824)
19.03.2023	(0.0012)	5.6755	0.9057	-	-	-	(0.9824)
18.03.2023	(0.0012)	5.6755	0.9057	-	-	-	(0.9824)
17.03.2023	(0.0012)	5.6755	0.9057	-	-	-	(0.9824)
16.03.2023	(0.0012)	5.6329	0.9057	-	-	-	(0.9824)
15.03.2023	(0.0012)	5.5674	0.9057	-	-	-	(0.9824)
14.03.2023	(0.0012)	5.5560	0.9057	-	-	-	(0.9824)
13.03.2023	(0.0012)	5.3838	0.9057	-	-	-	(0.9824)
12.03.2023	(0.0012)	5.3558	0.9057	-	-	-	(0.9824)
11.03.2023	(0.0012)	5.3558	0.9057	-	-	-	(0.9824)
10.03.2023	(0.0012)	5.3558	0.9057	-	-	-	(0.9824)
09.03.2023	(0.0012)	5.3215	0.9057	-	-	-	(0.9824)
08.03.2023	(0.0012)	5.2885	0.9057	-	-	-	(0.9824)
07.03.2023	(0.0012)	5.2791	0.9057	-	-	-	(0.9824)
06.03.2023	(0.0012)	5.2023	0.9057	-	-	-	(0.9824)
05.03.2023	(0.0012)	5.1775	0.9057	-	-	-	(0.9824)
04.03.2023	(0.0012)	5.1775	0.9057	-	-	-	(0.9824)
03.03.2023	(0.0012)	5.1775	0.9057	-	-	-	(0.9824)
02.03.2023	(0.0012)	5.1652	0.9057	-	-	-	(0.8230)
01.03.2023	(0.0012)	4.9518	0.9057	-	-	-	(0.8230)
28.02.2023	(0.0009)	4.5654	0.9057	-	-	-	(0.8230)
27.02.2023	(0.0009)	4.4833	0.8359	-	-	-	(0.8230)
26.02.2023	(0.0009)	4.2554	0.8359	-	-	-	(0.8230)
25.02.2023	(0.0009)	4.2554	0.8359	-	-	-	(0.8230)
24.02.2023	(0.0009)	4.2554	0.8359	-	-	-	(0.8230)
23.02.2023	(0.0009)	4.1677	0.8359	-	-	-	(0.8230)
22.02.2023	(0.0009)	3.9480	0.8359	-	-	-	(0.8230)
21.02.2023	(0.0009)	3.7918	0.8359	-	-	-	(0.8230)
20.02.2023	(0.0009)	3.7909	0.8359	-	-	-	(0.8230)
19.02.2023	(0.0009)	3.7532	0.8359	-	-	-	(0.8230)
18.02.2023	(0.0009)	3.7532	0.8359	-	-	-	(0.8230)
17.02.2023	(0.0009)	3.7532	0.8359	-	-	-	(0.8230)
16.02.2023	(0.0009)	3.7395	0.7122	-	-	-	(0.8230)
15.02.2023	(0.0009)	3.6788	0.7122	-	-	-	(0.8230)
14.02.2023	(0.0009)	3.6239	0.7122	-	-	-	(0.8230)
13.02.2023	(0.0009)	3.6109	0.7122	-	-	-	(0.8230)
12.02.2023	(0.0009)	3.5955	0.7011	-	-	-	(0.8230)
11.02.2023	(0.0009)	3.5955	0.7011	-	-	-	(0.8230)
10.02.2023	(0.0009)	3.5955	0.7011	-	-	-	(0.8230)
09.02.2023	(0.0009)	3.5812	0.6920	-	-	-	(0.8230)
08.02.2023	(0.0009)	3.5230	0.6920	-	-	-	(0.8230)
07.02.2023	(0.0009)	3.5132	0.6920	-	-	-	(0.8230)
06.02.2023	(0.0009)	3.3945	0.6920	-	-	-	(0.8230)
05.02.2023	(0.0009)	3.3911	0.6920	-	-	-	(0.8230)
04.02.2023	(0.0009)	3.3911	0.6920	-	-	-	(0.8230)
03.02.2023	(0.0009)	3.3911	0.6920	-	-	-	(0.8230)
02.02.2023	(0.0009)	3.3736	0.6248	-	-	-	(0.7043)
01.02.2023	(0.0009)	3.2037	0.6248	-	-	-	(0.7043)
31.01.2023	(0.0008)	3.0921	0.6248	-	-	-	(0.7043)
30.01.2023	(0.0008)	3.0124	0.6248	-	-	-	(0.7043)
29.01.2023	(0.0007)	2.9875	0.6248	-	-	-	(0.7043)
28.01.2023	(0.0007)	2.9875	0.6248	-	-	-	(0.7043)
27.01.2023	(0.0007)	2.9875	0.6248	-	-	-	(0.7043)
26.01.2023	(0.0007)	2.8928	0.6248	-	-	-	(0.7043)
25.01.2023	(0.0007)	2.8082	0.6248	-	-	-	(0.7043)
24.01.2023	(0.0007)	2.8420	0.6248	-	-	-	(0.7043)
23.01.2023	(0.0007)	2.8736	0.6248	-	-	-	(0.7043)
22.01.2023	(0.0007)	2.8153	0.6248	-	-	-	(0.7043)
21.01.2023	(0.0007)	2.8153	0.6248	-	-	-	(0.7043)
20.01.2023	(0.0007)	2.8153	0.6248	-	-	-	(0.7043)
19.01.2023	(0.0007)	2.7987	0.4345	-	-	-	(0.7043)
18.01.2023	-	2.6830	0.3818	-	-	-	(0.7043)
17.01.2023	-	2.6121	0.3818	-	-	-	(0.7043)
16.01.2023	-	2.5731	0.3818	-	-	-	(0.7043)
15.01.2023	-	2.6060	0.3818	-	-	-	(0.7043)
14.01.2023	-	2.6060	0.3818	-	-	-	(0.7043)
13.01.2023	-	2.6060	0.3818	-	-	-	(0.7043)
12.01.2023	-	2.5261	0.3838	-	-	-	(0.7043)
11.01.2023	-	2.5598	0.3732	-	-	-	(0.7043)
10.01.2023	-	2.5297	0.3732	-	-	-	(0.7043)
09.01.2023	-	2.5207	0.3732	-	-	-	(0.7043)
08.01.2023	-	2.4851	0.3732	-	-	-	(0.7043)
07.01.2023	-	2.4851	0.3732	-	-	-	(0.7043)
06.01.2023	-	2.4851	0.3732	-	-	-	(0.7043)
05.01.2023	-	2.4490	0.3732	-	-	-	(0.7043)
04.01.2023	-	2.4388	0.3732	-	-	-	(0.4690)
03.01.2023	-	2.4292	0.3062	-	-	-	(0.4690)
02.01.2023	-	2.4253	0.3062	-	-	-	(0.4690)
01.01.2023	-	2.3926	0.3062	-	-	-	(0.4690)
31.12.2022	-	2.3926	0.3062	-	-	-	(0.4690)

Table of cumulative daily income and expenses arising to investors in the Fund.

DATE	INTEREST		INTEREST	EQUITIES		MISCELLANEOUS	EXPENSES
	Foreign Interest Expense	Foreign Interest Income	UK Interest Income	Foreign Dividend Income	UK Dividend Income	Miscellaneous	Allowable expenses of management
30.12.2022	-	2.3406	0.3062	-	-	-	(0.4690)
29.12.2022	-	2.3406	0.3062	-	-	-	(0.4690)
28.12.2022	-	2.3273	0.2495	-	-	-	(0.4690)
27.12.2022	-	2.2737	0.2495	-	-	-	(0.4690)
26.12.2022	-	2.2701	0.2495	-	-	-	(0.4690)
25.12.2022	-	2.2513	0.2495	-	-	-	(0.4690)
24.12.2022	-	2.2513	0.2495	-	-	-	(0.4690)
23.12.2022	-	2.2513	0.2495	-	-	-	(0.4690)
22.12.2022	-	2.2307	0.2495	-	-	-	(0.4690)
21.12.2022	-	2.2139	0.2495	-	-	-	(0.4690)
20.12.2022	-	2.2057	0.2495	-	-	-	(0.4690)
19.12.2022	-	2.1819	0.2101	-	-	-	(0.4690)
18.12.2022	-	2.1656	0.2101	-	-	-	(0.4690)
17.12.2022	-	2.1656	0.2101	-	-	-	(0.4690)
16.12.2022	-	2.1656	0.2101	-	-	-	(0.4690)
15.12.2022	-	2.1516	0.2101	-	-	-	(0.4690)
14.12.2022	-	2.1435	0.2101	-	-	-	(0.4690)
13.12.2022	-	2.1020	0.2101	-	-	-	(0.4690)
12.12.2022	-	2.0273	0.2041	-	-	-	(0.4690)
11.12.2022	-	2.0023	0.2041	-	-	-	(0.4690)
10.12.2022	-	2.0023	0.2041	-	-	-	(0.4690)
09.12.2022	-	2.0023	0.2041	-	-	-	(0.4690)
08.12.2022	-	1.9796	0.1918	-	-	-	(0.4690)
07.12.2022	-	1.9725	0.1918	-	-	-	(0.4690)
06.12.2022	-	1.8644	0.1918	-	-	-	(0.4690)
05.12.2022	-	1.8397	0.1918	-	-	-	(0.4690)
04.12.2022	-	1.8103	0.1918	-	-	-	(0.3010)
03.12.2022	-	1.8103	0.1918	-	-	-	(0.3010)
02.12.2022	-	1.8103	0.1918	-	-	-	(0.3010)
01.12.2022	-	1.7892	0.1918	-	-	-	(0.3010)
30.11.2022	-	1.7824	0.1760	-	-	-	(0.3010)
29.11.2022	-	1.3963	0.1760	-	-	-	(0.3010)
28.11.2022	-	1.4243	0.1322	-	-	-	(0.3010)
27.11.2022	-	1.4046	0.1322	-	-	-	(0.3010)
26.11.2022	-	1.4046	0.1322	-	-	-	(0.3010)
25.11.2022	-	1.4046	0.1322	-	-	-	(0.3010)
24.11.2022	-	1.3214	0.1322	-	-	-	(0.3010)
23.11.2022	-	1.3160	0.1226	-	-	-	(0.3010)
22.11.2022	-	0.9654	0.1226	-	-	-	(0.3010)
21.11.2022	-	0.9619	0.0781	-	-	-	(0.3010)
20.11.2022	-	0.9472	0.0781	-	-	-	(0.3010)
19.11.2022	-	0.9472	0.0781	-	-	-	(0.3010)
18.11.2022	-	0.9472	0.0781	-	-	-	(0.3010)
17.11.2022	-	0.9389	0.0781	-	-	-	(0.3010)
16.11.2022	-	0.7964	0.0781	-	-	-	(0.3010)
15.11.2022	-	0.7681	0.0620	-	-	-	(0.3010)
14.11.2022	-	0.6073	0.0620	-	-	-	(0.3010)
13.11.2022	-	0.5950	0.0620	-	-	-	(0.3010)
12.11.2022	-	0.5950	0.0620	-	-	-	(0.3010)
11.11.2022	-	0.5950	0.0620	-	-	-	(0.3010)
10.11.2022	-	0.6253	0.0620	-	-	-	(0.3010)
09.11.2022	-	0.6120	0.0620	-	-	-	(0.3010)
08.11.2022	-	0.5846	0.0620	-	-	-	(0.3010)
07.11.2022	-	0.5205	0.0620	-	-	-	(0.3010)
06.11.2022	-	0.4963	0.0620	-	-	-	(0.3010)
05.11.2022	-	0.4963	0.0620	-	-	-	(0.3010)
04.11.2022	-	0.4963	0.0620	-	-	-	(0.3010)
03.11.2022	-	0.4677	0.0620	-	-	-	(0.1396)
02.11.2022	-	0.4632	0.0620	-	-	-	(0.1396)
01.11.2022	-	0.4564	0.0620	-	-	-	(0.1396)
31.10.2022	-	0.4668	0.0620	-	-	-	(0.1396)
30.10.2022	-	0.3827	0.0620	-	-	-	(0.1396)
29.10.2022	-	0.3827	0.0620	-	-	-	(0.1396)
28.10.2022	-	0.3827	0.0620	-	-	-	(0.1396)
27.10.2022	-	0.3795	0.0551	-	-	-	(0.1396)
26.10.2022	-	0.3770	0.0551	-	-	-	(0.1393)
25.10.2022	-	0.3345	0.0551	-	-	-	(0.1393)
24.10.2022	-	0.3156	0.0551	-	-	-	(0.1393)
23.10.2022	-	0.3118	0.0551	-	-	-	(0.1393)
22.10.2022	-	0.3118	0.0551	-	-	-	(0.1393)
21.10.2022	-	0.3118	0.0551	-	-	-	(0.1393)
20.10.2022	-	0.1842	0.0551	-	-	-	(0.1393)
19.10.2022	-	0.1820	0.0551	-	-	-	(0.1393)
18.10.2022	-	0.1799	0.0551	-	-	-	(0.1393)
17.10.2022	-	0.1723	-	-	-	-	(0.1393)
16.10.2022	-	0.1674	-	-	-	-	(0.1393)
15.10.2022	-	0.1674	-	-	-	-	(0.1393)
14.10.2022	-	0.1674	-	-	-	-	(0.1393)
13.10.2022	-	0.1641	-	-	-	-	(0.1393)
12.10.2022	-	0.1622	-	-	-	-	(0.1393)
11.10.2022	-	0.1602	-	-	-	-	(0.1393)
10.10.2022	-	0.1585	-	-	-	-	(0.1393)
09.10.2022	-	0.1529	-	-	-	-	(0.1393)
08.10.2022	-	0.1529	-	-	-	-	(0.1393)
07.10.2022	-	0.1529	-	-	-	-	(0.1393)
06.10.2022	-	0.1426	-	-	-	-	(0.1393)
05.10.2022	-	0.1417	-	-	-	-	(0.1393)
04.10.2022	-	0.1491	-	-	-	-	(0.0200)
03.10.2022	-	0.1135	-	-	-	-	-
02.10.2022	-	-	-	-	-	-	-
01.10.2022	-	-	-	-	-	-	-

PICTET CH-ENHANCED LIQUIDITY EUR - UK REPORTING FUND STATUS

Annual Report - PICTET CH-ENHANCED LIQUIDITY EUR - J DY

For the period from 1 October 2022 to 30 September 2023

The Fund has obtained UK Reporting Fund status and this report is provided to investors in accordance with the Offshore Funds (Tax) Regulations 2009 to enable investors to meet their UK tax obligations.

The Fund is treated as a Transparent Reporting Fund and as such is treated as tax transparent for income tax purposes and opaque for capital gains tax purposes for UK investors.

For tax purposes the Funds' income and expenses are deemed to arise directly in the hands of UK investors when they arise to the Fund, but capital returns from the underlying investments held by the Fund are not taxed when they are realised and instead a taxable capital gain or loss arises when the units in the Fund are disposed of.

The Fund does not operate equalisation for UK tax reporting purposes, and all amounts are reported without equalisation.

Fund	PICTET CH-ENHANCED LIQUIDITY EUR	Distributions paid in respect of the period (per unit)	24.90 EUR
Unit	EUR J dy	HMRC share class reference	Ex date
ISIN	CH0484559932	P0057-0048	Value date
			15.11.2023
			17.11.2023

Report to Individual Investors

This report is prepared for investors who are UK tax resident and UK domiciled and subject to income tax. Investors subject to UK Corporation Tax should refer to the Report to Corporate Investors.

Cumulative income and expenses per unit for the reporting period

From 1 October 2022 to 5 April 2023

	Per Unit (EUR)
INTEREST	
Foreign Interest Expense	(0.0005)
Foreign Interest Income	6.5129
UK Interest Income	1.0758
EQUITIES	
Foreign Dividend Income	-
UK Dividend Income	-
MISCELLANEOUS	
Miscellaneous	-
EXPENSES	
Allowable expenses of management	(0.9451)

From 6 April 2023 to 30 September 2023

	Per Unit (EUR)
INTEREST	
Foreign Interest Expense	0.0001
Foreign Interest Income	12.1890
UK Interest Income	2.4725
EQUITIES	
Foreign Dividend Income	-
UK Dividend Income	-
MISCELLANEOUS	
Miscellaneous	-
EXPENSES	
Allowable expenses of management	(0.5393)
EXCESS REPORTABLE INCOME	
Excess Reportable Income from holdings in Reporting Offshore Funds	-
Excess Reportable Income from holdings in Non-Reporting Offshore Funds	-
Interest from Deep Discount Securities	-

How investors should use this information:

The above figures are shown on a cumulative basis for investors who have held units throughout the entire period, reported in EUR. For investors who bought or sold units during the reporting period a table of the income and expenses arising on a daily basis is provided separately below.

An investor who has held units throughout the entire period should take the income or expense per unit stated above and multiply this figure by the number of units held to calculate the income and expenses to be reported for UK income tax purposes for the relevant income tax period.

An investor who bought/sold units part way through the period should calculate their taxable income and expense figures by taking the cumulative income figure from the table below at the date of disposal and subtracting the income figure at the date of acquisition. Where the units were held prior to the start of the period but sold part way through the period, the investor should just take the cumulative figure at the date of disposal. The income or expense can be allocated to the appropriate income tax period by adjusting for the cumulative income or expense at 5 April.

Investors holding units in the fund as at 30 September 2023 should also include any "Excess Reportable Income" in their tax returns, which is calculated by taking the excess reportable income per unit amounts reported above and multiplying by the number of units held at 30 September 2023. The excess amounts arise on the fund distribution date, which is 31 March 2024. The Fund remains a reporting fund as at the date of this report.

Note 1: Interest income per unit includes adjustments required under the "Accrued Income Scheme" in respect of interest purchased and sold included within the capital price of debt securities.

Note 2: Expenses per unit are based on the total expenses of management incurred by the Fund. Certain investors may be able to claim tax relief for management expenses incurred by the Fund.

Note 3: On disposal of units, investors should consider whether any distributions made during their holding period affect the base cost of the units disposed for UK capital gains tax purposes.

Note 4: The annual fair value movement in relation to the DDS held by the Fund has been calculated and reported as additional excess reportable income per unit from DDS to investors holding units at the end of the reporting period. If there was a fair value loss this has been carried forward to future periods and no DDS adjustment has been reported. Where any excess reportable income per unit from DDS amounts are reported above, these arise on the fund distribution date which is 31 March 2024.

Note 5: Returns from swap contracts are not included in the figures presented on this report as returns from swap contracts may be treated as capital returns for some investors. A breakdown of returns from swaps can be provided upon request.

The information provided above is not intended to constitute legal, tax or investment advice, and investors are advised to seek their own advice on the tax consequences of an investment in the Fund.

Table of cumulative daily income and expenses arising to investors in the Fund.

DATE	INTEREST	INTEREST	INTEREST	EQUITIES	EQUITIES	MISCELLANEOUS	EXPENSES
	Foreign Interest Expense	Foreign Interest Income	UK Interest Income	Foreign Dividend Income	UK Dividend Income	Miscellaneous	Allowable expenses of management
30.09.2023	(0.0005)	18.7019	3.5483	-	-	-	(1.4844)
29.09.2023	(0.0005)	(0.0005)	(0.0005)	-	-	-	(1.4844)
28.09.2023	(0.0005)	18.8553	3.5483	-	-	-	(1.4844)
27.09.2023	(0.0005)	18.4974	3.5795	-	-	-	(1.4844)
26.09.2023	(0.0005)	18.2198	3.4703	-	-	-	(1.4844)
25.09.2023	(0.0005)	18.2087	3.4703	-	-	-	(1.4844)
24.09.2023	(0.0005)	18.1780	3.4703	-	-	-	(1.4844)
23.09.2023	(0.0005)	18.1780	3.4703	-	-	-	(1.4844)
22.09.2023	(0.0005)	18.1780	3.4703	-	-	-	(1.4844)
21.09.2023	(0.0005)	18.1203	3.4703	-	-	-	(1.4844)
20.09.2023	(0.0005)	17.9707	3.4703	-	-	-	(1.4844)
19.09.2023	(0.0005)	17.8981	3.4703	-	-	-	(1.4635)
18.09.2023	(0.0005)	17.7395	3.4703	-	-	-	(1.4635)
17.09.2023	(0.0005)	17.7132	3.4703	-	-	-	(1.4635)
16.09.2023	(0.0005)	17.7132	3.4703	-	-	-	(1.4635)
15.09.2023	(0.0005)	17.7132	3.4703	-	-	-	(1.4635)
14.09.2023	(0.0005)	17.6326	3.4703	-	-	-	(1.4635)
13.09.2023	(0.0005)	17.6176	3.4703	-	-	-	(1.4635)
12.09.2023	(0.0005)	17.5440	3.4223	-	-	-	(1.4635)
11.09.2023	(0.0005)	17.1189	3.4223	-	-	-	(1.4635)
10.09.2023	(0.0005)	17.0878	3.4223	-	-	-	(1.4635)
09.09.2023	(0.0005)	17.0878	3.4223	-	-	-	(1.4635)
08.09.2023	(0.0005)	17.0878	3.4223	-	-	-	(1.4635)
07.09.2023	(0.0005)	17.0725	3.2973	-	-	-	(1.4635)
06.09.2023	(0.0005)	16.7231	3.2973	-	-	-	(1.4635)
05.09.2023	(0.0005)	16.7086	3.2973	-	-	-	(1.4635)
04.09.2023	(0.0005)	16.7451	3.1844	-	-	-	(1.3661)
03.09.2023	(0.0005)	16.6341	3.1844	-	-	-	(1.3661)
02.09.2023	(0.0005)	16.6341	3.1844	-	-	-	(1.3661)
01.09.2023	(0.0005)	16.6341	3.1844	-	-	-	(1.3661)
31.08.2023	(0.0005)	16.5148	3.1844	-	-	-	(1.3661)
30.08.2023	(0.0005)	16.5615	3.1844	-	-	-	(1.3661)
29.08.2023	(0.0005)	16.4554	3.1844	-	-	-	(1.3661)
28.08.2023	(0.0005)	15.9904	3.1844	-	-	-	(1.3661)
27.08.2023	(0.0005)	15.9705	3.1844	-	-	-	(1.3661)
26.08.2023	(0.0005)	15.9705	3.1844	-	-	-	(1.3661)
25.08.2023	(0.0005)	15.9705	3.1844	-	-	-	(1.3661)
24.08.2023	(0.0005)	15.5646	3.1844	-	-	-	(1.3661)
23.08.2023	(0.0005)	15.4727	3.1844	-	-	-	(1.3661)
22.08.2023	(0.0005)	15.4035	3.1844	-	-	-	(1.3661)
21.08.2023	(0.0005)	15.0181	3.1844	-	-	-	(1.3661)
20.08.2023	(0.0005)	14.9933	3.1844	-	-	-	(1.3661)
19.08.2023	(0.0005)	14.9933	3.1844	-	-	-	(1.3661)
18.08.2023	(0.0005)	14.9933	3.1844	-	-	-	(1.3661)
17.08.2023	(0.0005)	14.9580	3.1844	-	-	-	(1.3661)
16.08.2023	(0.0005)	14.8815	3.1844	-	-	-	(1.3661)
15.08.2023	(0.0005)	15.1676	3.1844	-	-	-	(1.3661)
14.08.2023	(0.0005)	15.0235	3.1844	-	-	-	(1.3661)
13.08.2023	(0.0005)	14.9949	3.0436	-	-	-	(1.3661)
12.08.2023	(0.0005)	14.9949	3.0436	-	-	-	(1.3661)
11.08.2023	(0.0005)	14.9949	3.0436	-	-	-	(1.3661)
10.08.2023	(0.0005)	14.8924	3.0436	-	-	-	(1.3661)
09.08.2023	(0.0005)	14.9652	2.9281	-	-	-	(1.3661)
08.08.2023	(0.0005)	14.8559	2.9281	-	-	-	(1.3661)
07.08.2023	(0.0005)	14.6460	2.9281	-	-	-	(1.3661)
06.08.2023	(0.0005)	14.6230	2.9281	-	-	-	(1.3661)
05.08.2023	(0.0005)	14.6230	2.9281	-	-	-	(1.3661)
04.08.2023	(0.0005)	14.6230	2.9281	-	-	-	(1.3661)
03.08.2023	(0.0005)	14.3252	2.9281	-	-	-	(1.2616)
02.08.2023	(0.0005)	14.2435	2.9281	-	-	-	(1.2616)
01.08.2023	(0.0005)	14.1589	2.9281	-	-	-	(1.2616)
31.07.2023	(0.0004)	14.1670	2.6509	-	-	-	(1.2616)
30.07.2023	(0.0004)	14.1380	2.6509	-	-	-	(1.2616)
29.07.2023	(0.0004)	14.1380	2.6509	-	-	-	(1.2616)
28.07.2023	(0.0004)	14.1380	2.6509	-	-	-	(1.2616)
27.07.2023	(0.0004)	14.1055	2.6509	-	-	-	(1.2616)
26.07.2023	(0.0004)	14.0259	2.6509	-	-	-	(1.2616)
25.07.2023	(0.0004)	13.9563	2.5098	-	-	-	(1.2616)
24.07.2023	(0.0004)	13.8818	2.5098	-	-	-	(1.2616)
23.07.2023	(0.0004)	13.7290	2.5098	-	-	-	(1.2616)
22.07.2023	(0.0004)	13.7290	2.5098	-	-	-	(1.2616)
21.07.2023	(0.0004)	13.7290	2.5098	-	-	-	(1.2616)
20.07.2023	(0.0004)	13.7125	2.5098	-	-	-	(1.2616)
19.07.2023	(0.0004)	13.4037	2.2492	-	-	-	(1.2616)
18.07.2023	(0.0004)	13.3943	2.1567	-	-	-	(1.2616)
17.07.2023	(0.0004)	13.1164	2.0307	-	-	-	(1.2616)
16.07.2023	(0.0004)	13.0855	2.0307	-	-	-	(1.2616)
15.07.2023	(0.0004)	13.0855	2.0307	-	-	-	(1.2616)
14.07.2023	(0.0004)	13.0855	2.0307	-	-	-	(1.2616)
13.07.2023	(0.0004)	12.5673	2.0307	-	-	-	(1.2616)
12.07.2023	(0.0004)	12.5557	2.0307	-	-	-	(1.2616)
11.07.2023	(0.0004)	12.0889	2.0307	-	-	-	(1.2616)
10.07.2023	(0.0004)	11.6509	2.0307	-	-	-	(1.2616)
09.07.2023	(0.0004)	11.6197	2.0307	-	-	-	(1.2616)
08.07.2023	(0.0004)	11.6197	2.0307	-	-	-	(1.2616)
07.07.2023	(0.0004)	11.6197	2.0307	-	-	-	(1.2616)
06.07.2023	(0.0005)	11.6021	2.0307	-	-	-	(1.2616)
05.07.2023	(0.0005)	11.5908	2.0307	-	-	-	(1.2616)
04.07.2023	(0.0005)	11.5785	2.0307	-	-	-	(1.1351)
03.07.2023	(0.0005)	11.5604	2.0307	-	-	-	(1.1351)
02.07.2023	(0.0004)	11.4724	2.0307	-	-	-	(1.1351)
01.07.2023	(0.0004)	11.4724	2.0307	-	-	-	(1.1351)
30.06.2023	(0.0004)	11.4724	2.0307	-	-	-	(1.1351)

Table of cumulative daily income and expenses arising to investors in the Fund.

DATE	INTEREST	INTEREST	INTEREST	EQUITIES	EQUITIES	MISCELLANEOUS	EXPENSES
	Foreign Interest Expense	Foreign Interest Income	UK Interest Income	Foreign Dividend Income	UK Dividend Income	Miscellaneous	Allowable expenses of management
29.06.2023	(0.0004)	11.1518	2.0307	-	-	-	(1.1351)
28.06.2023	(0.0004)	11.1377	1.9193	-	-	-	(1.1351)
27.06.2023	(0.0004)	11.0320	1.9193	-	-	-	(1.1351)
26.06.2023	(0.0004)	10.9525	1.9193	-	-	-	(1.1351)
25.06.2023	(0.0004)	10.9194	1.9193	-	-	-	(1.1351)
24.06.2023	(0.0004)	10.9194	1.9193	-	-	-	(1.1351)
23.06.2023	(0.0004)	10.9194	1.9193	-	-	-	(1.1351)
22.06.2023	(0.0004)	10.8499	1.9193	-	-	-	(1.1351)
21.06.2023	(0.0004)	10.7962	1.9193	-	-	-	(1.1351)
20.06.2023	(0.0004)	10.6899	1.9193	-	-	-	(1.1351)
19.06.2023	(0.0004)	10.4561	1.7154	-	-	-	(1.1351)
18.06.2023	(0.0004)	10.4329	1.7154	-	-	-	(1.1351)
17.06.2023	(0.0004)	10.4329	1.7154	-	-	-	(1.1351)
16.06.2023	(0.0004)	10.4329	1.7154	-	-	-	(1.1351)
15.06.2023	(0.0004)	10.3410	1.7154	-	-	-	(1.1351)
14.06.2023	(0.0004)	10.2012	1.7154	-	-	-	(1.1351)
13.06.2023	(0.0004)	10.1894	1.7154	-	-	-	(1.1351)
12.06.2023	(0.0004)	10.1768	1.7012	-	-	-	(1.1351)
11.06.2023	(0.0004)	10.1047	1.7012	-	-	-	(1.1351)
10.06.2023	(0.0004)	10.1047	1.7012	-	-	-	(1.1351)
09.06.2023	(0.0004)	10.1047	1.7012	-	-	-	(1.1351)
08.06.2023	(0.0004)	10.0652	1.7012	-	-	-	(1.1351)
07.06.2023	(0.0004)	10.0524	1.7012	-	-	-	(1.1351)
06.06.2023	(0.0004)	9.9590	1.7012	-	-	-	(1.1351)
05.06.2023	(0.0004)	9.9460	1.7012	-	-	-	(1.1351)
04.06.2023	(0.0004)	9.9180	1.7012	-	-	-	(1.0424)
03.06.2023	(0.0004)	9.9180	1.7012	-	-	-	(1.0424)
02.06.2023	(0.0004)	9.9180	1.7012	-	-	-	(1.0424)
01.06.2023	(0.0004)	9.9173	1.7012	-	-	-	(1.0424)
31.05.2023	(0.0004)	9.8806	1.7012	-	-	-	(1.0424)
30.05.2023	(0.0004)	9.8684	1.7012	-	-	-	(1.0424)
29.05.2023	(0.0004)	9.3011	1.7012	-	-	-	(1.0424)
28.05.2023	(0.0004)	9.0874	1.6134	-	-	-	(1.0424)
27.05.2023	(0.0004)	9.0874	1.6134	-	-	-	(1.0424)
26.05.2023	(0.0004)	9.0874	1.6134	-	-	-	(1.0424)
25.05.2023	(0.0004)	9.0605	1.6134	-	-	-	(1.0424)
24.05.2023	(0.0004)	8.8171	1.6134	-	-	-	(1.0424)
23.05.2023	(0.0004)	8.7628	1.6134	-	-	-	(1.0424)
22.05.2023	(0.0004)	8.7033	1.4608	-	-	-	(1.0424)
21.05.2023	(0.0004)	8.6763	1.4608	-	-	-	(1.0424)
20.05.2023	(0.0004)	8.6763	1.4608	-	-	-	(1.0424)
19.05.2023	(0.0004)	8.6763	1.4608	-	-	-	(1.0424)
18.05.2023	(0.0004)	8.6544	1.4608	-	-	-	(1.0424)
17.05.2023	(0.0004)	8.9755	1.4608	-	-	-	(1.0424)
16.05.2023	(0.0004)	8.9583	1.4608	-	-	-	(1.0424)
15.05.2023	(0.0004)	8.6985	1.4608	-	-	-	(1.0424)
14.05.2023	(0.0004)	8.6729	1.4608	-	-	-	(1.0424)
13.05.2023	(0.0004)	8.6729	1.4608	-	-	-	(1.0424)
12.05.2023	(0.0004)	8.6729	1.4608	-	-	-	(1.0424)
11.05.2023	(0.0004)	8.6508	1.4608	-	-	-	(1.0424)
10.05.2023	(0.0004)	8.6140	1.4746	-	-	-	(1.0424)
09.05.2023	(0.0004)	8.6011	1.3769	-	-	-	(1.0424)
08.05.2023	(0.0004)	8.4371	1.3623	-	-	-	(1.0424)
07.05.2023	(0.0004)	8.2527	1.3623	-	-	-	(1.0424)
06.05.2023	(0.0004)	8.2527	1.3623	-	-	-	(1.0424)
05.05.2023	(0.0004)	8.2527	1.3623	-	-	-	(1.0424)
04.05.2023	(0.0004)	8.1420	1.3623	-	-	-	(1.0424)
03.05.2023	(0.0004)	8.2742	1.3623	-	-	-	(0.9451)
02.05.2023	(0.0004)	8.2617	1.3623	-	-	-	(0.9451)
01.05.2023	(0.0004)	8.0539	1.3623	-	-	-	(0.9451)
30.04.2023	(0.0004)	7.9109	1.3623	-	-	-	(0.9451)
29.04.2023	(0.0004)	7.8703	1.3623	-	-	-	(0.9451)
28.04.2023	(0.0004)	7.8703	1.3623	-	-	-	(0.9451)
27.04.2023	(0.0004)	7.8703	1.3623	-	-	-	(0.9451)
26.04.2023	(0.0004)	7.8589	1.3165	-	-	-	(0.9451)
25.04.2023	(0.0004)	7.8399	1.3165	-	-	-	(0.9451)
24.04.2023	(0.0004)	7.8289	1.3165	-	-	-	(0.9451)
23.04.2023	(0.0004)	7.7402	1.3165	-	-	-	(0.9451)
22.04.2023	(0.0004)	7.7402	1.3165	-	-	-	(0.9451)
21.04.2023	(0.0004)	7.7402	1.3165	-	-	-	(0.9451)
20.04.2023	(0.0004)	7.7176	1.3165	-	-	-	(0.9451)
19.04.2023	(0.0005)	7.7046	1.2296	-	-	-	(0.9451)
18.04.2023	(0.0005)	7.6926	1.2296	-	-	-	(0.9451)
17.04.2023	(0.0005)	7.3118	1.1258	-	-	-	(0.9451)
16.04.2023	(0.0005)	7.2522	1.1258	-	-	-	(0.9451)
15.04.2023	(0.0005)	7.2522	1.1258	-	-	-	(0.9451)
14.04.2023	(0.0005)	7.2522	1.1258	-	-	-	(0.9451)
13.04.2023	(0.0005)	7.0230	1.1258	-	-	-	(0.9451)
12.04.2023	(0.0005)	7.0112	1.0758	-	-	-	(0.9451)
11.04.2023	(0.0005)	6.8784	1.0758	-	-	-	(0.9451)
10.04.2023	(0.0005)	6.9082	1.0758	-	-	-	(0.9451)
09.04.2023	(0.0005)	6.9082	1.0758	-	-	-	(0.9451)
08.04.2023	(0.0005)	6.9082	1.0758	-	-	-	(0.9451)
07.04.2023	(0.0005)	6.9082	1.0758	-	-	-	(0.9451)
06.04.2023	(0.0005)	6.5778	1.0758	-	-	-	(0.9451)
05.04.2023	(0.0005)	6.5129	1.0758	-	-	-	(0.9451)
04.04.2023	(0.0005)	6.5013	1.0758	-	-	-	(0.8610)
03.04.2023	(0.0005)	6.4120	1.0758	-	-	-	(0.8610)
02.04.2023	(0.0005)	6.3433	1.0758	-	-	-	(0.8610)
01.04.2023	(0.0005)	6.3433	1.0758	-	-	-	(0.8610)
31.03.2023	(0.0005)	6.3433	1.0758	-	-	-	(0.8610)

Table of cumulative daily income and expenses arising to investors in the Fund.

DATE	INTEREST	INTEREST	INTEREST	EQUITIES	EQUITIES	MISCELLANEOUS	EXPENSES
	Foreign Interest Expense	Foreign Interest Income	UK Interest Income	Foreign Dividend Income	UK Dividend Income	Miscellaneous	Allowable expenses of management
30.03.2023	(0.0005)	6.3232	0.9995	-	-	-	(0.8610)
29.03.2023	(0.0005)	6.1483	0.9995	-	-	-	(0.8610)
28.03.2023	(0.0005)	6.1211	0.9091	-	-	-	(0.8610)
27.03.2023	(0.0005)	5.9099	0.9091	-	-	-	(0.8610)
26.03.2023	(0.0005)	5.8700	0.9091	-	-	-	(0.8610)
25.03.2023	(0.0005)	5.8700	0.9091	-	-	-	(0.8610)
24.03.2023	(0.0005)	5.8700	0.9091	-	-	-	(0.8610)
23.03.2023	(0.0005)	5.8531	0.9091	-	-	-	(0.8610)
22.03.2023	(0.0005)	5.8068	0.9091	-	-	-	(0.8610)
21.03.2023	(0.0005)	5.7987	0.9091	-	-	-	(0.8610)
20.03.2023	(0.0005)	5.7099	0.9091	-	-	-	(0.8610)
19.03.2023	(0.0012)	5.6971	0.9091	-	-	-	(0.8610)
18.03.2023	(0.0012)	5.6971	0.9091	-	-	-	(0.8610)
17.03.2023	(0.0012)	5.6971	0.9091	-	-	-	(0.8610)
16.03.2023	(0.0012)	5.6543	0.9091	-	-	-	(0.8610)
15.03.2023	(0.0012)	5.5886	0.9091	-	-	-	(0.8610)
14.03.2023	(0.0012)	5.5771	0.9091	-	-	-	(0.8610)
13.03.2023	(0.0012)	5.4043	0.9091	-	-	-	(0.8610)
12.03.2023	(0.0012)	5.3761	0.9091	-	-	-	(0.8610)
11.03.2023	(0.0012)	5.3761	0.9091	-	-	-	(0.8610)
10.03.2023	(0.0012)	5.3761	0.9091	-	-	-	(0.8610)
09.03.2023	(0.0012)	5.3418	0.9091	-	-	-	(0.8610)
08.03.2023	(0.0012)	5.3086	0.9091	-	-	-	(0.8610)
07.03.2023	(0.0012)	5.2992	0.9091	-	-	-	(0.8610)
06.03.2023	(0.0012)	5.2221	0.9091	-	-	-	(0.8610)
05.03.2023	(0.0012)	5.1972	0.9091	-	-	-	(0.8610)
04.03.2023	(0.0012)	5.1972	0.9091	-	-	-	(0.8610)
03.03.2023	(0.0012)	5.1972	0.9091	-	-	-	(0.8610)
02.03.2023	(0.0012)	5.1848	0.9091	-	-	-	(0.7527)
01.03.2023	(0.0012)	4.9706	0.9091	-	-	-	(0.7527)
28.02.2023	(0.0009)	4.5828	0.9091	-	-	-	(0.7527)
27.02.2023	(0.0009)	4.5003	0.8390	-	-	-	(0.7527)
26.02.2023	(0.0009)	4.2715	0.8390	-	-	-	(0.7527)
25.02.2023	(0.0009)	4.2715	0.8390	-	-	-	(0.7527)
24.02.2023	(0.0009)	4.2715	0.8390	-	-	-	(0.7527)
23.02.2023	(0.0009)	4.1835	0.8390	-	-	-	(0.7527)
22.02.2023	(0.0009)	3.9630	0.8390	-	-	-	(0.7527)
21.02.2023	(0.0009)	3.8062	0.8390	-	-	-	(0.7527)
20.02.2023	(0.0009)	3.8052	0.8390	-	-	-	(0.7527)
19.02.2023	(0.0009)	3.7674	0.8390	-	-	-	(0.7527)
18.02.2023	(0.0009)	3.7674	0.8390	-	-	-	(0.7527)
17.02.2023	(0.0009)	3.7674	0.8390	-	-	-	(0.7527)
16.02.2023	(0.0009)	3.7536	0.7149	-	-	-	(0.7527)
15.02.2023	(0.0009)	3.6928	0.7149	-	-	-	(0.7527)
14.02.2023	(0.0009)	3.6376	0.7149	-	-	-	(0.7527)
13.02.2023	(0.0009)	3.6245	0.7149	-	-	-	(0.7527)
12.02.2023	(0.0009)	3.6091	0.7037	-	-	-	(0.7527)
11.02.2023	(0.0009)	3.6091	0.7037	-	-	-	(0.7527)
10.02.2023	(0.0009)	3.6091	0.7037	-	-	-	(0.7527)
09.02.2023	(0.0009)	3.5947	0.6946	-	-	-	(0.7527)
08.02.2023	(0.0009)	3.5364	0.6946	-	-	-	(0.7527)
07.02.2023	(0.0009)	3.5266	0.6946	-	-	-	(0.7527)
06.02.2023	(0.0009)	3.4074	0.6946	-	-	-	(0.7527)
05.02.2023	(0.0009)	3.4040	0.6946	-	-	-	(0.7527)
04.02.2023	(0.0009)	3.4040	0.6946	-	-	-	(0.7527)
03.02.2023	(0.0009)	3.4040	0.6946	-	-	-	(0.7527)
02.02.2023	(0.0009)	3.3864	0.6271	-	-	-	(0.6722)
01.02.2023	(0.0009)	3.2159	0.6271	-	-	-	(0.6722)
31.01.2023	(0.0008)	3.1038	0.6271	-	-	-	(0.6722)
30.01.2023	(0.0008)	3.0238	0.6271	-	-	-	(0.6722)
29.01.2023	(0.0007)	2.9988	0.6271	-	-	-	(0.6722)
28.01.2023	(0.0007)	2.9988	0.6271	-	-	-	(0.6722)
27.01.2023	(0.0007)	2.9988	0.6271	-	-	-	(0.6722)
26.01.2023	(0.0007)	2.9038	0.6271	-	-	-	(0.6722)
25.01.2023	(0.0007)	2.8188	0.6271	-	-	-	(0.6722)
24.01.2023	(0.0007)	2.8529	0.6271	-	-	-	(0.6722)
23.01.2023	(0.0007)	2.8845	0.6271	-	-	-	(0.6722)
22.01.2023	(0.0007)	2.8260	0.6271	-	-	-	(0.6722)
21.01.2023	(0.0007)	2.8260	0.6271	-	-	-	(0.6722)
20.01.2023	(0.0007)	2.8260	0.6271	-	-	-	(0.6722)
19.01.2023	(0.0007)	2.8093	0.4361	-	-	-	(0.6722)
18.01.2023	-	2.6932	0.3833	-	-	-	(0.6722)
17.01.2023	-	2.6221	0.3833	-	-	-	(0.6722)
16.01.2023	-	2.5829	0.3833	-	-	-	(0.6722)
15.01.2023	-	2.6159	0.3833	-	-	-	(0.6722)
14.01.2023	-	2.6159	0.3833	-	-	-	(0.6722)
13.01.2023	-	2.6159	0.3833	-	-	-	(0.6722)
12.01.2023	-	2.5357	0.3852	-	-	-	(0.6722)
11.01.2023	-	2.5695	0.3746	-	-	-	(0.6722)
10.01.2023	-	2.5393	0.3746	-	-	-	(0.6722)
09.01.2023	-	2.5303	0.3746	-	-	-	(0.6722)
08.01.2023	-	2.4946	0.3746	-	-	-	(0.6722)
07.01.2023	-	2.4946	0.3746	-	-	-	(0.6722)
06.01.2023	-	2.4946	0.3746	-	-	-	(0.6722)
05.01.2023	-	2.4583	0.3746	-	-	-	(0.6722)
04.01.2023	-	2.4481	0.3746	-	-	-	(0.5840)
03.01.2023	-	2.4385	0.3074	-	-	-	(0.5840)
02.01.2023	-	2.4346	0.3074	-	-	-	(0.5840)
01.01.2023	-	2.4017	0.3074	-	-	-	(0.5840)
31.12.2022	-	2.4017	0.3074	-	-	-	(0.5840)

Table of cumulative daily income and expenses arising to investors in the Fund.

DATE	INTEREST	INTEREST	INTEREST	EQUITIES	EQUITIES	MISCELLANEOUS	EXPENSES
	Foreign Interest Expense	Foreign Interest Income	UK Interest Income	Foreign Dividend Income	UK Dividend Income	Miscellaneous	Allowable expenses of management
30.12.2022	-	2.3496	0.3074	-	-	-	(0.5840)
29.12.2022	-	2.3496	0.3074	-	-	-	(0.5840)
28.12.2022	-	2.3362	0.2505	-	-	-	(0.5840)
27.12.2022	-	2.2824	0.2505	-	-	-	(0.5840)
26.12.2022	-	2.2788	0.2505	-	-	-	(0.5840)
25.12.2022	-	2.2600	0.2505	-	-	-	(0.5840)
24.12.2022	-	2.2600	0.2505	-	-	-	(0.5840)
23.12.2022	-	2.2600	0.2505	-	-	-	(0.5840)
22.12.2022	-	2.2393	0.2505	-	-	-	(0.5840)
21.12.2022	-	2.2224	0.2505	-	-	-	(0.5840)
20.12.2022	-	2.2141	0.2505	-	-	-	(0.5840)
19.12.2022	-	2.1903	0.2109	-	-	-	(0.5840)
18.12.2022	-	2.1739	0.2109	-	-	-	(0.5840)
17.12.2022	-	2.1739	0.2109	-	-	-	(0.5840)
16.12.2022	-	2.1739	0.2109	-	-	-	(0.5840)
15.12.2022	-	2.1598	0.2109	-	-	-	(0.5840)
14.12.2022	-	2.1518	0.2109	-	-	-	(0.5840)
13.12.2022	-	2.1100	0.2109	-	-	-	(0.5840)
12.12.2022	-	2.0351	0.2049	-	-	-	(0.5840)
11.12.2022	-	2.0101	0.2049	-	-	-	(0.5840)
10.12.2022	-	2.0101	0.2049	-	-	-	(0.5840)
09.12.2022	-	2.0101	0.2049	-	-	-	(0.5840)
08.12.2022	-	1.9872	0.1926	-	-	-	(0.5840)
07.12.2022	-	1.9801	0.1926	-	-	-	(0.5840)
06.12.2022	-	1.8716	0.1926	-	-	-	(0.5840)
05.12.2022	-	1.8468	0.1926	-	-	-	(0.5840)
04.12.2022	-	1.8173	0.1926	-	-	-	(0.2500)
03.12.2022	-	1.8173	0.1926	-	-	-	(0.2500)
02.12.2022	-	1.8173	0.1926	-	-	-	(0.2500)
01.12.2022	-	1.7962	0.1926	-	-	-	(0.2500)
30.11.2022	-	1.7893	0.1766	-	-	-	(0.2500)
29.11.2022	-	1.4019	0.1766	-	-	-	(0.2500)
28.11.2022	-	1.4299	0.1327	-	-	-	(0.2500)
27.11.2022	-	1.4102	0.1327	-	-	-	(0.2500)
26.11.2022	-	1.4102	0.1327	-	-	-	(0.2500)
25.11.2022	-	1.4102	0.1327	-	-	-	(0.2500)
24.11.2022	-	1.3268	0.1327	-	-	-	(0.2500)
23.11.2022	-	1.3213	0.1231	-	-	-	(0.2500)
22.11.2022	-	0.9695	0.1231	-	-	-	(0.2500)
21.11.2022	-	0.9660	0.0784	-	-	-	(0.2500)
20.11.2022	-	0.9512	0.0784	-	-	-	(0.2500)
19.11.2022	-	0.9512	0.0784	-	-	-	(0.2500)
18.11.2022	-	0.9512	0.0784	-	-	-	(0.2500)
17.11.2022	-	0.9429	0.0784	-	-	-	(0.2500)
16.11.2022	-	0.7999	0.0784	-	-	-	(0.2500)
15.11.2022	-	0.7714	0.0623	-	-	-	(0.2500)
14.11.2022	-	0.6101	0.0623	-	-	-	(0.2500)
13.11.2022	-	0.5977	0.0623	-	-	-	(0.2500)
12.11.2022	-	0.5977	0.0623	-	-	-	(0.2500)
11.11.2022	-	0.5977	0.0623	-	-	-	(0.2500)
10.11.2022	-	0.6282	0.0623	-	-	-	(0.2500)
09.11.2022	-	0.6148	0.0623	-	-	-	(0.2500)
08.11.2022	-	0.5873	0.0623	-	-	-	(0.2500)
07.11.2022	-	0.5229	0.0623	-	-	-	(0.2500)
06.11.2022	-	0.4985	0.0623	-	-	-	(0.2500)
05.11.2022	-	0.4985	0.0623	-	-	-	(0.2500)
04.11.2022	-	0.4985	0.0623	-	-	-	(0.2500)
03.11.2022	-	0.4698	0.0623	-	-	-	(0.1611)
02.11.2022	-	0.4653	0.0623	-	-	-	(0.1611)
01.11.2022	-	0.4585	0.0623	-	-	-	(0.1611)
31.10.2022	-	0.4690	0.0623	-	-	-	(0.1611)
30.10.2022	-	0.3845	0.0623	-	-	-	(0.1611)
29.10.2022	-	0.3845	0.0623	-	-	-	(0.1611)
28.10.2022	-	0.3845	0.0623	-	-	-	(0.1611)
27.10.2022	-	0.3812	0.0554	-	-	-	(0.1611)
26.10.2022	-	0.3787	0.0554	-	-	-	(0.1609)
25.10.2022	-	0.3360	0.0554	-	-	-	(0.1609)
24.10.2022	-	0.3170	0.0554	-	-	-	(0.1609)
23.10.2022	-	0.3132	0.0554	-	-	-	(0.1609)
22.10.2022	-	0.3132	0.0554	-	-	-	(0.1609)
21.10.2022	-	0.3132	0.0554	-	-	-	(0.1609)
20.10.2022	-	0.1850	0.0554	-	-	-	(0.1609)
19.10.2022	-	0.1828	0.0554	-	-	-	(0.1609)
18.10.2022	-	0.1807	0.0554	-	-	-	(0.1609)
17.10.2022	-	0.1731	-	-	-	-	(0.1609)
16.10.2022	-	0.1682	-	-	-	-	(0.1609)
15.10.2022	-	0.1682	-	-	-	-	(0.1609)
14.10.2022	-	0.1682	-	-	-	-	(0.1609)
13.10.2022	-	0.1649	-	-	-	-	(0.1609)
12.10.2022	-	0.1629	-	-	-	-	(0.1609)
11.10.2022	-	0.1609	-	-	-	-	(0.1609)
10.10.2022	-	0.1592	-	-	-	-	(0.1609)
09.10.2022	-	0.1536	-	-	-	-	(0.1609)
08.10.2022	-	0.1536	-	-	-	-	(0.1609)
07.10.2022	-	0.1536	-	-	-	-	(0.1609)
06.10.2022	-	0.1432	-	-	-	-	(0.1609)
05.10.2022	-	0.1423	-	-	-	-	(0.1609)
04.10.2022	-	0.1498	-	-	-	-	(0.0201)
03.10.2022	-	0.1140	-	-	-	-	-
02.10.2022	-	-	-	-	-	-	-
01.10.2022	-	-	-	-	-	-	-

PICTET CH-ENHANCED LIQUIDITY USD - UK REPORTING FUND STATUS

Annual Report - PICTET CH-ENHANCED LIQUIDITY USD - I DY

For the period from 1 October 2022 to 30 September 2023

The Fund has obtained UK Reporting Fund status and this report is provided to investors in accordance with the Offshore Funds (Tax) Regulations 2009 to enable investors to meet their UK tax obligations.

The Fund is treated as a Transparent Reporting Fund and as such is treated as tax transparent for income tax purposes and opaque for capital gains tax purposes for UK investors.

For tax purposes the Funds' income and expenses are deemed to arise directly in the hands of UK investors when they arise to the Fund, but capital returns from the underlying investments held by the Fund are not taxed when they are realised and instead a taxable capital gain or loss arises when the units in the Fund are disposed of.

The Fund does not operate equalisation for UK tax reporting purposes, and all amounts are reported without equalisation.

Fund	PICTET CH-ENHANCED LIQUIDITY USD	Distributions paid in respect of the period (per unit)	37.40 USD
Unit	I DY	HMRC share class reference	Ex date
ISIN	CH0021732778	P0057-0034	Value date
			15.11.2023
			17.11.2023

Report to Individual Investors

This report is prepared for investors who are UK tax resident and UK domiciled and subject to income tax. Investors subject to UK Corporation Tax should refer to the Report to Corporate Investors.

Cumulative income and expenses per unit for the reporting period

From 1 October 2022 to 5 April 2023

	Per Unit (USD)
INTEREST	
Foreign Interest Expense	(0.0032)
Foreign Interest Income	12.8730
UK Interest Income	1.4519
EQUITIES	
Foreign Dividend Income	-
UK Dividend Income	-
MISCELLANEOUS	
Miscellaneous	-
EXPENSES	
Allowable expenses of management	(1.2264)

From 6 April 2023 to 30 September 2023

	Per Unit (USD)
INTEREST	
Foreign Interest Expense	(0.0000)
Foreign Interest Income	16.3726
UK Interest Income	3.6671
EQUITIES	
Foreign Dividend Income	-
UK Dividend Income	-
MISCELLANEOUS	
Miscellaneous	-
EXPENSES	
Allowable expenses of management	(1.0183)
EXCESS REPORTABLE INCOME	
Excess Reportable Income from holdings in Reporting Offshore Funds	-
Excess Reportable Income from holdings in Non-Reporting Offshore Funds	-
Interest from Deep Discount Securities	-

How investors should use this information:

The above figures are shown on a cumulative basis for investors who have held units throughout the entire period, reported in USD. For investors who bought or sold units during the reporting period a table of the income and expenses arising on a daily basis is provided separately below.

An investor who has held units throughout the entire period should take the income or expense per unit stated above and multiply this figure by the number of units held to calculate the income and expenses to be reported for UK income tax purposes for the relevant income tax period.

An investor who bought/sold units part way through the period should calculate their taxable income and expense figures by taking the cumulative income figure from the table below at the date of disposal and subtracting the income figure at the date of acquisition. Where the units were held prior to the start of the period but sold part way through the period, the investor should just take the cumulative figure at the date of disposal. The income or expense can be allocated to the appropriate income tax period by adjusting for the cumulative income or expense at 5 April.

Investors holding units in the fund as at 30 September 2023 should also include any "Excess Reportable Income" in their tax returns, which is calculated by taking the excess reportable income per unit amounts reported above and multiplying by the number of units held at 30 September 2023. The excess amounts arise on the fund distribution date, which is 31 March 2024. The Fund remains a reporting fund as at the date of this report.

Note 1: Interest income per unit includes adjustments required under the "Accrued Income Scheme" in respect of interest purchased and sold included within the capital price of debt securities.

Note 2: Expenses per unit are based on the total expenses of management incurred by the Fund. Certain investors may be able to claim tax relief for management expenses incurred by the Fund.

Note 3: On disposal of units, investors should consider whether any distributions made during their holding period affect the base cost of the units disposed for UK capital gains tax purposes.

Note 4: The annual fair value movement in relation to the DDS held by the Fund has been calculated and reported as additional excess reportable income per unit from DDS to investors holding units at the end of the reporting period. If there was a fair value loss this has been carried forward to future periods and no DDS adjustment has been reported. Where any excess reportable income per unit from DDS amounts are reported above, these arise on the fund distribution date which is 31 March 2024.

Note 5: Returns from swap contracts are not included in the figures presented on this report as returns from swap contracts may be treated as capital returns for some investors. A breakdown of returns from swaps can be provided upon request.

The information provided above is not intended to constitute legal, tax or investment advice, and investors are advised to seek their own advice on the tax consequences of an investment in the Fund.

Table of cumulative daily income and expenses arising to investors in the Fund.

DATE	INTEREST		EQUITIES		MISCELLANEOUS	EXPENSES
	Foreign Interest Expense	Foreign Interest Income	UK Interest Income	Foreign Dividend Income	UK Dividend Income	Allowable expenses of management
30.09.2023	(0.0033)	29.2456	5.1190	-	-	(2.2447)
29.09.2023	(0.0033)	(0.0033)	(0.0033)	-	-	(2.2447)
28.09.2023	(0.0033)	29.5267	5.1190	-	-	(2.2447)
27.09.2023	(0.0033)	29.4767	5.1190	-	-	(2.2447)
26.09.2023	(0.0033)	29.4601	5.1190	-	-	(2.2447)
25.09.2023	(0.0033)	29.4196	5.1190	-	-	(2.2447)
24.09.2023	(0.0033)	29.3733	5.0167	-	-	(2.2447)
23.09.2023	(0.0033)	29.3733	5.0167	-	-	(2.2447)
22.09.2023	(0.0033)	29.3733	5.0167	-	-	(2.2447)
21.09.2023	(0.0033)	29.3481	5.0167	-	-	(2.2447)
20.09.2023	(0.0033)	29.3782	5.0089	-	-	(2.2447)
19.09.2023	(0.0033)	29.2524	5.0089	-	-	(2.2341)
18.09.2023	(0.0033)	29.2114	4.9491	-	-	(2.2341)
17.09.2023	(0.0033)	28.2919	4.8268	-	-	(2.2341)
16.09.2023	(0.0033)	28.2919	4.8268	-	-	(2.2341)
15.09.2023	(0.0033)	28.2919	4.8268	-	-	(2.2341)
14.09.2023	(0.0033)	28.1261	4.8268	-	-	(2.2341)
13.09.2023	(0.0033)	28.0827	4.8268	-	-	(2.2341)
12.09.2023	(0.0033)	27.9156	4.8268	-	-	(2.2341)
11.09.2023	(0.0033)	27.5780	4.8268	-	-	(2.2341)
10.09.2023	(0.0033)	27.0730	4.4469	-	-	(2.2341)
09.09.2023	(0.0033)	27.0730	4.4469	-	-	(2.2341)
08.09.2023	(0.0033)	27.0730	4.4469	-	-	(2.2341)
07.09.2023	(0.0033)	26.8990	4.4469	-	-	(2.2341)
06.09.2023	(0.0033)	26.5380	4.4469	-	-	(2.2341)
05.09.2023	(0.0033)	26.3669	4.4469	-	-	(2.2341)
04.09.2023	(0.0033)	26.3636	4.4469	-	-	(2.0235)
03.09.2023	(0.0033)	26.1361	4.4469	-	-	(2.0235)
02.09.2023	(0.0033)	26.1361	4.4469	-	-	(2.0235)
01.09.2023	(0.0033)	26.1361	4.4469	-	-	(2.0235)
31.08.2023	(0.0033)	26.1124	4.4159	-	-	(2.0235)
30.08.2023	(0.0033)	26.0613	4.4159	-	-	(2.0235)
29.08.2023	(0.0033)	26.0417	4.4159	-	-	(2.0235)
28.08.2023	(0.0033)	25.7206	4.4159	-	-	(2.0235)
27.08.2023	(0.0033)	25.5724	4.4159	-	-	(2.0235)
26.08.2023	(0.0033)	25.5724	4.4159	-	-	(2.0235)
25.08.2023	(0.0033)	25.5724	4.4159	-	-	(2.0235)
24.08.2023	(0.0033)	25.5372	4.4159	-	-	(2.0235)
23.08.2023	(0.0033)	25.4921	4.4159	-	-	(2.0235)
22.08.2023	(0.0033)	25.4423	4.3788	-	-	(2.0235)
21.08.2023	(0.0033)	25.3158	4.3788	-	-	(2.0235)
20.08.2023	(0.0033)	25.2756	4.3788	-	-	(2.0235)
19.08.2023	(0.0033)	25.2756	4.3788	-	-	(2.0235)
18.08.2023	(0.0033)	25.2756	4.3788	-	-	(2.0235)
17.08.2023	(0.0033)	25.1714	4.2274	-	-	(2.0235)
16.08.2023	(0.0033)	25.0570	4.2274	-	-	(2.0235)
15.08.2023	(0.0033)	24.8265	4.2274	-	-	(2.0235)
14.08.2023	(0.0033)	24.8122	4.2274	-	-	(2.0235)
13.08.2023	(0.0033)	24.7674	3.7114	-	-	(2.0235)
12.08.2023	(0.0033)	24.7674	3.7114	-	-	(2.0235)
11.08.2023	(0.0033)	24.7674	3.7114	-	-	(2.0235)
10.08.2023	(0.0033)	24.6769	3.2739	-	-	(2.0235)
09.08.2023	(0.0033)	24.4676	3.2237	-	-	(2.0235)
08.08.2023	(0.0033)	24.2657	3.2237	-	-	(2.0235)
07.08.2023	(0.0033)	24.0625	3.1327	-	-	(2.0235)
06.08.2023	(0.0033)	23.4416	3.1327	-	-	(2.0235)
05.08.2023	(0.0033)	23.4416	3.1327	-	-	(2.0235)
04.08.2023	(0.0033)	23.4416	3.1327	-	-	(2.0235)
03.08.2023	(0.0033)	23.4145	3.1327	-	-	(1.8172)
02.08.2023	(0.0033)	23.3959	3.1327	-	-	(1.8172)
01.08.2023	(0.0033)	23.4265	3.1327	-	-	(1.8172)
31.07.2023	(0.0033)	23.3508	2.8061	-	-	(1.8172)
30.07.2023	(0.0033)	23.2661	2.8061	-	-	(1.8172)
29.07.2023	(0.0033)	23.2661	2.8061	-	-	(1.8172)
28.07.2023	(0.0033)	23.2661	2.8061	-	-	(1.8172)
27.07.2023	(0.0033)	23.0572	2.8061	-	-	(1.8172)
26.07.2023	(0.0033)	22.5393	2.7054	-	-	(1.8172)
25.07.2023	(0.0033)	22.5237	2.7054	-	-	(1.8172)
24.07.2023	(0.0033)	22.2802	2.7054	-	-	(1.8172)
23.07.2023	(0.0033)	22.0689	2.7054	-	-	(1.8172)
22.07.2023	(0.0033)	22.0689	2.7054	-	-	(1.8172)
21.07.2023	(0.0033)	22.0689	2.7054	-	-	(1.8172)
20.07.2023	(0.0033)	22.0453	2.7054	-	-	(1.8172)
19.07.2023	(0.0033)	21.7404	2.7054	-	-	(1.8172)
18.07.2023	(0.0033)	21.5340	2.7054	-	-	(1.8172)
17.07.2023	(0.0033)	21.4463	2.6464	-	-	(1.8172)
16.07.2023	(0.0033)	21.4125	2.6464	-	-	(1.8172)
15.07.2023	(0.0033)	21.4125	2.6464	-	-	(1.8172)
14.07.2023	(0.0033)	21.4125	2.6464	-	-	(1.8172)
13.07.2023	(0.0033)	21.3883	2.6296	-	-	(1.8172)
12.07.2023	(0.0033)	21.3289	2.6296	-	-	(1.8172)
11.07.2023	(0.0033)	21.0930	2.6041	-	-	(1.8172)
10.07.2023	(0.0033)	20.8328	2.6041	-	-	(1.8172)
09.07.2023	(0.0033)	20.7806	2.6041	-	-	(1.8172)
08.07.2023	(0.0033)	20.7806	2.6041	-	-	(1.8172)
07.07.2023	(0.0033)	20.7806	2.6041	-	-	(1.8172)
06.07.2023	(0.0033)	20.7756	2.6041	-	-	(1.8172)
05.07.2023	(0.0033)	20.7576	2.6041	-	-	(1.8172)
04.07.2023	(0.0033)	20.7753	2.6041	-	-	(1.5952)
03.07.2023	(0.0033)	20.6148	2.6041	-	-	(1.5952)
02.07.2023	(0.0033)	20.1794	2.6041	-	-	(1.5952)

Table of cumulative daily income and expenses arising to investors in the Fund.

DATE	INTEREST		EQUITIES		MISCELLANEOUS	EXPENSES
	Foreign Interest Expense	Foreign Interest Income	UK Interest Income	Foreign Dividend Income	UK Dividend Income	Allowable expenses of management
01.07.2023	(0.0033)	20.1794	2.6041	-	-	(1.5952)
30.06.2023	(0.0033)	20.1794	2.6041	-	-	(1.5952)
29.06.2023	(0.0033)	19.9232	2.6041	-	-	(1.5952)
28.06.2023	(0.0033)	19.9150	2.6041	-	-	(1.5952)
27.06.2023	(0.0033)	19.8730	2.6041	-	-	(1.5952)
26.06.2023	(0.0033)	19.8141	2.6041	-	-	(1.5952)
25.06.2023	(0.0033)	19.7805	2.5993	-	-	(1.5952)
24.06.2023	(0.0033)	19.7805	2.5993	-	-	(1.5952)
23.06.2023	(0.0033)	19.7805	2.5993	-	-	(1.5952)
22.06.2023	(0.0033)	19.7566	2.5993	-	-	(1.5952)
21.06.2023	(0.0033)	19.7407	2.5993	-	-	(1.5952)
20.06.2023	(0.0033)	19.7261	2.5382	-	-	(1.5952)
19.06.2023	(0.0033)	19.6949	2.5382	-	-	(1.5952)
18.06.2023	(0.0033)	19.6375	2.5382	-	-	(1.5952)
17.06.2023	(0.0033)	19.6375	2.5382	-	-	(1.5952)
16.06.2023	(0.0033)	19.6375	2.5382	-	-	(1.5952)
15.06.2023	(0.0033)	19.3100	2.5382	-	-	(1.5952)
14.06.2023	(0.0033)	19.2198	2.5382	-	-	(1.5952)
13.06.2023	(0.0033)	19.0936	2.5078	-	-	(1.5952)
12.06.2023	(0.0033)	19.0656	2.5078	-	-	(1.5952)
11.06.2023	(0.0033)	18.5995	2.5078	-	-	(1.5952)
10.06.2023	(0.0033)	18.5995	2.5078	-	-	(1.5952)
09.06.2023	(0.0033)	18.5995	2.5078	-	-	(1.5952)
08.06.2023	(0.0033)	18.5214	2.2679	-	-	(1.5952)
07.06.2023	(0.0033)	18.5082	2.2679	-	-	(1.5952)
06.06.2023	(0.0033)	18.3524	2.2679	-	-	(1.5952)
05.06.2023	(0.0033)	18.1909	2.2679	-	-	(1.5952)
04.06.2023	(0.0033)	18.1575	2.2679	-	-	(1.3870)
03.06.2023	(0.0033)	18.1575	2.2679	-	-	(1.3870)
02.06.2023	(0.0033)	18.1575	2.2679	-	-	(1.3870)
01.06.2023	(0.0033)	18.1052	2.2679	-	-	(1.3870)
31.05.2023	(0.0033)	18.0731	2.1327	-	-	(1.3870)
30.05.2023	(0.0033)	17.9250	2.1327	-	-	(1.3870)
29.05.2023	(0.0033)	17.9250	2.1327	-	-	(1.3870)
28.05.2023	(0.0033)	17.8172	2.1327	-	-	(1.3870)
27.05.2023	(0.0033)	17.8172	2.1327	-	-	(1.3870)
26.05.2023	(0.0033)	17.8172	2.1327	-	-	(1.3870)
25.05.2023	(0.0033)	17.7353	2.1327	-	-	(1.3870)
24.05.2023	(0.0033)	17.6335	2.1327	-	-	(1.3870)
23.05.2023	(0.0033)	17.6212	2.1327	-	-	(1.3870)
22.05.2023	(0.0033)	17.5987	2.1112	-	-	(1.3870)
21.05.2023	(0.0033)	17.5692	2.1112	-	-	(1.3870)
20.05.2023	(0.0033)	17.5692	2.1112	-	-	(1.3870)
19.05.2023	(0.0033)	17.5692	2.1112	-	-	(1.3870)
18.05.2023	(0.0033)	17.5472	2.1112	-	-	(1.3870)
17.05.2023	(0.0033)	17.4844	2.1112	-	-	(1.3868)
16.05.2023	(0.0033)	17.4811	2.1112	-	-	(1.3868)
15.05.2023	(0.0033)	16.9980	2.1112	-	-	(1.3868)
14.05.2023	(0.0033)	16.9716	2.1112	-	-	(1.3868)
13.05.2023	(0.0033)	16.9716	2.1112	-	-	(1.3868)
12.05.2023	(0.0033)	16.9716	2.1112	-	-	(1.3868)
11.05.2023	(0.0033)	16.9499	2.1112	-	-	(1.3868)
10.05.2023	(0.0033)	16.9354	2.1112	-	-	(1.3868)
09.05.2023	(0.0033)	16.6633	1.8219	-	-	(1.3868)
08.05.2023	(0.0033)	16.2796	1.8219	-	-	(1.3868)
07.05.2023	(0.0033)	16.2534	1.8219	-	-	(1.3868)
06.05.2023	(0.0033)	16.2534	1.8219	-	-	(1.3868)
05.05.2023	(0.0033)	16.2534	1.8219	-	-	(1.3868)
04.05.2023	(0.0033)	16.2321	1.8219	-	-	(1.3868)
03.05.2023	(0.0033)	16.0138	1.8219	-	-	(1.2264)
02.05.2023	(0.0033)	15.7154	1.8219	-	-	(1.2264)
01.05.2023	(0.0033)	15.4146	1.8219	-	-	(1.2264)
30.04.2023	(0.0032)	15.2129	1.8127	-	-	(1.2264)
29.04.2023	(0.0032)	14.8562	1.8127	-	-	(1.2264)
28.04.2023	(0.0032)	14.8562	1.8127	-	-	(1.2264)
27.04.2023	(0.0032)	14.8562	1.8127	-	-	(1.2264)
26.04.2023	(0.0032)	14.5060	1.8127	-	-	(1.2264)
25.04.2023	(0.0032)	14.4705	1.8127	-	-	(1.2264)
24.04.2023	(0.0032)	14.2464	1.8127	-	-	(1.2264)
23.04.2023	(0.0032)	14.2079	1.8127	-	-	(1.2264)
22.04.2023	(0.0032)	14.2079	1.8127	-	-	(1.2264)
21.04.2023	(0.0032)	14.2079	1.8127	-	-	(1.2264)
20.04.2023	(0.0032)	14.1835	1.8127	-	-	(1.2264)
19.04.2023	(0.0032)	14.1603	1.8127	-	-	(1.2264)
18.04.2023	(0.0032)	14.1013	1.8127	-	-	(1.2264)
17.04.2023	(0.0032)	14.0122	1.7215	-	-	(1.2264)
16.04.2023	(0.0032)	13.8749	1.7215	-	-	(1.2264)
15.04.2023	(0.0032)	13.8749	1.7215	-	-	(1.2264)
14.04.2023	(0.0032)	13.8749	1.7215	-	-	(1.2264)
13.04.2023	(0.0032)	13.8094	1.7215	-	-	(1.2264)
12.04.2023	(0.0032)	13.5141	1.7215	-	-	(1.2264)
11.04.2023	(0.0032)	13.2938	1.7215	-	-	(1.2264)
10.04.2023	(0.0032)	13.2922	1.7215	-	-	(1.2264)
09.04.2023	(0.0032)	13.2947	1.7215	-	-	(1.2264)
08.04.2023	(0.0032)	13.2947	1.7215	-	-	(1.2264)
07.04.2023	(0.0032)	13.2947	1.7215	-	-	(1.2264)
06.04.2023	(0.0032)	12.9115	1.4519	-	-	(1.2264)
05.04.2023	(0.0032)	12.8730	1.4519	-	-	(1.2264)
04.04.2023	(0.0032)	12.8352	1.4519	-	-	(1.0344)
03.04.2023	(0.0032)	12.7127	1.4519	-	-	(1.0344)
02.04.2023	(0.0032)	12.6506	1.4519	-	-	(1.0344)
01.04.2023	(0.0032)	12.6506	1.4519	-	-	(1.0344)

Table of cumulative daily income and expenses arising to investors in the Fund.

DATE	INTEREST	INTEREST	INTEREST	EQUITIES	EQUITIES	MISCELLANEOUS	EXPENSES
	Foreign Interest Expense	Foreign Interest Income	UK Interest Income	Foreign Dividend Income	UK Dividend Income	Miscellaneous	Allowable expenses of management
31.03.2023	(0.0032)	12.6506	1.4519	-	-	-	(1.0344)
30.03.2023	(0.0032)	12.3964	1.4519	-	-	-	(1.0344)
29.03.2023	(0.0032)	12.0139	1.4519	-	-	-	(1.0344)
28.03.2023	(0.0032)	11.9902	1.4519	-	-	-	(1.0344)
27.03.2023	(0.0032)	11.9216	1.4519	-	-	-	(1.0344)
26.03.2023	(0.0032)	11.9037	1.4519	-	-	-	(1.0344)
25.03.2023	(0.0032)	11.9037	1.4519	-	-	-	(1.0344)
24.03.2023	(0.0032)	11.9037	1.4519	-	-	-	(1.0344)
23.03.2023	(0.0032)	11.8619	1.4519	-	-	-	(1.0344)
22.03.2023	(0.0032)	11.8551	1.4519	-	-	-	(1.0344)
21.03.2023	(0.0032)	11.8471	1.4099	-	-	-	(1.0344)
20.03.2023	(0.0032)	11.7499	1.3523	-	-	-	(1.0344)
19.03.2023	(0.0032)	11.6815	1.3523	-	-	-	(1.0344)
18.03.2023	(0.0032)	11.6815	1.3523	-	-	-	(1.0344)
17.03.2023	(0.0032)	11.6815	1.3523	-	-	-	(1.0344)
16.03.2023	(0.0032)	11.6646	1.3523	-	-	-	(1.0344)
15.03.2023	(0.0032)	10.8070	1.3523	-	-	-	(1.0344)
14.03.2023	(0.0032)	10.8013	1.3523	-	-	-	(1.0344)
13.03.2023	(0.0032)	10.6279	1.3523	-	-	-	(1.0344)
12.03.2023	(0.0032)	10.5282	1.3523	-	-	-	(1.0344)
11.03.2023	(0.0032)	10.5282	1.3523	-	-	-	(1.0344)
10.03.2023	(0.0032)	10.5282	1.3523	-	-	-	(1.0344)
09.03.2023	(0.0032)	10.4961	1.3523	-	-	-	(1.0344)
08.03.2023	(0.0032)	10.1812	1.1463	-	-	-	(1.0344)
07.03.2023	(0.0032)	10.0122	1.1463	-	-	-	(1.0344)
06.03.2023	(0.0032)	9.6616	1.1463	-	-	-	(1.0344)
05.03.2023	(0.0032)	9.6468	1.1463	-	-	-	(1.0344)
04.03.2023	(0.0032)	9.6468	1.1463	-	-	-	(1.0344)
03.03.2023	(0.0032)	9.6468	1.1463	-	-	-	(1.0344)
02.03.2023	(0.0032)	9.7121	1.1312	-	-	-	(0.8747)
01.03.2023	(0.0032)	9.6055	1.1312	-	-	-	(0.8747)
28.02.2023	(0.0032)	9.3738	1.1312	-	-	-	(0.8747)
27.02.2023	(0.0032)	9.1347	1.0799	-	-	-	(0.8747)
26.02.2023	(0.0032)	9.1163	1.0415	-	-	-	(0.8747)
25.02.2023	(0.0032)	9.1163	1.0415	-	-	-	(0.8747)
24.02.2023	(0.0032)	9.1163	1.0415	-	-	-	(0.8747)
23.02.2023	(0.0032)	9.1045	1.0415	-	-	-	(0.8747)
22.02.2023	(0.0032)	9.0975	1.0415	-	-	-	(0.8747)
21.02.2023	(0.0032)	8.9375	1.0415	-	-	-	(0.8747)
20.02.2023	(0.0032)	8.9364	1.0415	-	-	-	(0.8747)
19.02.2023	(0.0032)	8.8378	1.0415	-	-	-	(0.8747)
18.02.2023	(0.0032)	8.8378	1.0415	-	-	-	(0.8747)
17.02.2023	(0.0032)	8.8378	1.0415	-	-	-	(0.8747)
16.02.2023	(0.0032)	8.7789	1.0289	-	-	-	(0.8747)
15.02.2023	(0.0032)	8.7313	1.0289	-	-	-	(0.8747)
14.02.2023	(0.0032)	8.7106	1.0289	-	-	-	(0.8747)
13.02.2023	(0.0032)	8.6770	1.0289	-	-	-	(0.8747)
12.02.2023	(0.0032)	8.6355	1.0151	-	-	-	(0.8747)
11.02.2023	(0.0032)	8.6355	1.0151	-	-	-	(0.8747)
10.02.2023	(0.0032)	8.6355	1.0151	-	-	-	(0.8747)
09.02.2023	(0.0032)	8.6256	0.7827	-	-	-	(0.8747)
08.02.2023	(0.0032)	8.4888	0.7827	-	-	-	(0.8747)
07.02.2023	(0.0032)	8.3134	0.7827	-	-	-	(0.8747)
06.02.2023	(0.0032)	8.3239	0.7061	-	-	-	(0.8747)
05.02.2023	(0.0032)	8.0163	0.7061	-	-	-	(0.8747)
04.02.2023	(0.0032)	8.0163	0.7061	-	-	-	(0.8747)
03.02.2023	(0.0032)	8.0163	0.7061	-	-	-	(0.8747)
02.02.2023	(0.0032)	8.0031	0.7061	-	-	-	(0.7135)
01.02.2023	(0.0032)	7.9066	0.7061	-	-	-	(0.7135)
31.01.2023	(0.0032)	7.7998	0.7061	-	-	-	(0.7135)
30.01.2023	(0.0032)	7.3614	0.7061	-	-	-	(0.7135)
29.01.2023	(0.0032)	7.0679	0.7061	-	-	-	(0.7135)
28.01.2023	(0.0032)	7.0679	0.7061	-	-	-	(0.7135)
27.01.2023	(0.0032)	7.0679	0.7061	-	-	-	(0.7135)
26.01.2023	(0.0032)	6.7788	0.7061	-	-	-	(0.7135)
25.01.2023	(0.0032)	6.6571	0.7061	-	-	-	(0.7135)
24.01.2023	(0.0032)	6.5260	0.7061	-	-	-	(0.7135)
23.01.2023	(0.0032)	6.3580	0.7061	-	-	-	(0.7135)
22.01.2023	(0.0032)	6.2301	0.7061	-	-	-	(0.7135)
21.01.2023	(0.0032)	6.2301	0.7061	-	-	-	(0.7135)
20.01.2023	(0.0032)	6.2301	0.7061	-	-	-	(0.7135)
19.01.2023	(0.0032)	6.1766	0.6605	-	-	-	(0.7135)
18.01.2023	(0.0032)	6.0577	0.6605	-	-	-	(0.7135)
17.01.2023	(0.0032)	5.6232	0.6605	-	-	-	(0.7135)
16.01.2023	(0.0032)	5.5928	0.6605	-	-	-	(0.7135)
15.01.2023	(0.0032)	5.5513	0.6396	-	-	-	(0.7135)
14.01.2023	(0.0032)	5.5513	0.6396	-	-	-	(0.7135)
13.01.2023	(0.0032)	5.5513	0.6396	-	-	-	(0.7135)
12.01.2023	(0.0032)	5.5074	0.6480	-	-	-	(0.7135)
11.01.2023	(0.0032)	5.3273	0.6335	-	-	-	(0.7135)
10.01.2023	(0.0032)	5.3208	0.6335	-	-	-	(0.7135)
09.01.2023	(0.0032)	5.3099	0.6335	-	-	-	(0.7135)
08.01.2023	(0.0032)	5.2957	0.6210	-	-	-	(0.7135)
07.01.2023	(0.0032)	5.2957	0.6210	-	-	-	(0.7135)
06.01.2023	(0.0032)	5.2957	0.6210	-	-	-	(0.7135)
05.01.2023	(0.0032)	5.2696	0.6210	-	-	-	(0.7135)
04.01.2023	(0.0032)	5.2643	0.6210	-	-	-	(0.5244)
03.01.2023	(0.0032)	5.2437	0.6210	-	-	-	(0.5244)
02.01.2023	(0.0032)	5.3394	0.6210	-	-	-	(0.5244)
01.01.2023	(0.0032)	5.0269	0.6210	-	-	-	(0.5244)
31.12.2022	(0.0032)	5.0269	0.6210	-	-	-	(0.5244)
30.12.2022	(0.0032)	4.7586	0.6210	-	-	-	(0.5244)

Table of cumulative daily income and expenses arising to investors in the Fund.

DATE	INTEREST		EQUITIES		MISCELLANEOUS	EXPENSES	
	Foreign Interest Expense	Foreign Interest Income	UK Interest Income	Foreign Dividend Income	UK Dividend Income	Miscellaneous	
29.12.2022	(0.0032)	4.7586	0.6210	-	-	-	(0.5244)
28.12.2022	(0.0032)	4.7525	0.6210	-	-	-	(0.5244)
27.12.2022	(0.0032)	4.7480	0.6210	-	-	-	(0.5244)
26.12.2022	(0.0032)	4.7466	0.6210	-	-	-	(0.5244)
25.12.2022	(0.0032)	4.7356	0.5922	-	-	-	(0.5244)
24.12.2022	(0.0032)	4.7356	0.5922	-	-	-	(0.5244)
23.12.2022	(0.0032)	4.7356	0.5922	-	-	-	(0.5244)
22.12.2022	(0.0032)	4.7276	0.5922	-	-	-	(0.5244)
21.12.2022	(0.0032)	4.7211	0.5922	-	-	-	(0.5244)
20.12.2022	(0.0032)	4.5906	0.5922	-	-	-	(0.5244)
19.12.2022	(0.0032)	4.5797	0.4686	-	-	-	(0.5244)
18.12.2022	(0.0032)	4.5411	0.4686	-	-	-	(0.5244)
17.12.2022	(0.0032)	4.5411	0.4686	-	-	-	(0.5244)
16.12.2022	(0.0032)	4.5411	0.4686	-	-	-	(0.5244)
15.12.2022	(0.0032)	4.4268	0.4686	-	-	-	(0.5244)
14.12.2022	(0.0032)	3.9889	0.4686	-	-	-	(0.5244)
13.12.2022	(0.0032)	3.9774	0.4041	-	-	-	(0.5244)
12.12.2022	(0.0032)	3.9612	0.3866	-	-	-	(0.5244)
11.12.2022	(0.0032)	3.9105	0.4304	-	-	-	(0.5244)
10.12.2022	(0.0032)	3.9105	0.4304	-	-	-	(0.5244)
09.12.2022	(0.0032)	3.9105	0.4304	-	-	-	(0.5244)
08.12.2022	(0.0032)	3.8798	0.4304	-	-	-	(0.5244)
07.12.2022	(0.0032)	3.8568	0.4304	-	-	-	(0.5244)
06.12.2022	(0.0032)	3.7149	0.4304	-	-	-	(0.5244)
05.12.2022	(0.0032)	3.3648	0.4120	-	-	-	(0.5244)
04.12.2022	(0.0032)	3.3353	0.4120	-	-	-	(0.3545)
03.12.2022	(0.0032)	3.3353	0.4120	-	-	-	(0.3545)
02.12.2022	(0.0032)	3.3353	0.4120	-	-	-	(0.3545)
01.12.2022	(0.0032)	3.3362	0.4006	-	-	-	(0.3545)
30.11.2022	(0.0032)	3.3112	0.4006	-	-	-	(0.3545)
29.11.2022	(0.0032)	2.9312	0.4006	-	-	-	(0.3545)
28.11.2022	(0.0032)	2.7435	0.3899	-	-	-	(0.3545)
27.11.2022	(0.0032)	2.6782	0.3899	-	-	-	(0.3545)
26.11.2022	(0.0032)	2.6782	0.3899	-	-	-	(0.3545)
25.11.2022	(0.0032)	2.6782	0.3899	-	-	-	(0.3545)
24.11.2022	(0.0032)	2.6765	0.3899	-	-	-	(0.3545)
23.11.2022	(0.0032)	2.6554	0.3778	-	-	-	(0.3545)
22.11.2022	(0.0032)	2.1353	0.3778	-	-	-	(0.3545)
21.11.2022	(0.0032)	2.1985	0.3009	-	-	-	(0.3545)
20.11.2022	(0.0032)	2.2706	0.3009	-	-	-	(0.3545)
19.11.2022	(0.0032)	2.2706	0.3009	-	-	-	(0.3545)
18.11.2022	(0.0032)	2.2706	0.3009	-	-	-	(0.3545)
17.11.2022	(0.0032)	2.2658	0.3009	-	-	-	(0.3545)
16.11.2022	(0.0032)	2.2597	0.3009	-	-	-	(0.3545)
15.11.2022	(0.0032)	2.0716	0.3009	-	-	-	(0.3545)
14.11.2022	(0.0032)	1.8635	0.3009	-	-	-	(0.3545)
13.11.2022	(0.0032)	1.7663	0.3009	-	-	-	(0.3545)
12.11.2022	(0.0032)	1.7663	0.3009	-	-	-	(0.3545)
11.11.2022	(0.0032)	1.7663	0.3009	-	-	-	(0.3545)
10.11.2022	(0.0032)	1.8625	0.3009	-	-	-	(0.3545)
09.11.2022	(0.0032)	1.8614	0.1289	-	-	-	(0.3545)
08.11.2022	(0.0032)	1.6124	0.1289	-	-	-	(0.3545)
07.11.2022	(0.0032)	1.5322	0.1289	-	-	-	(0.3545)
06.11.2022	(0.0032)	1.5009	0.0805	-	-	-	(0.3545)
05.11.2022	(0.0032)	1.5009	0.0805	-	-	-	(0.3545)
04.11.2022	(0.0032)	1.5009	0.0805	-	-	-	(0.3545)
03.11.2022	(0.0032)	1.2942	0.0805	-	-	-	(0.1884)
02.11.2022	(0.0032)	1.2880	0.0805	-	-	-	(0.1884)
01.11.2022	(0.0032)	1.0480	0.0805	-	-	-	(0.1884)
31.10.2022	(0.0000)	1.0037	0.0805	-	-	-	(0.1884)
30.10.2022	(0.0000)	0.6436	0.0805	-	-	-	(0.1884)
29.10.2022	(0.0000)	0.6436	0.0805	-	-	-	(0.1884)
28.10.2022	(0.0000)	0.6436	0.0805	-	-	-	(0.1884)
27.10.2022	(0.0000)	0.4925	0.0805	-	-	-	(0.1884)
26.10.2022	(0.0000)	0.4403	0.0732	-	-	-	(0.1883)
25.10.2022	(0.0000)	0.4235	0.0732	-	-	-	(0.1883)
24.10.2022	(0.0000)	0.2934	0.0616	-	-	-	(0.1883)
23.10.2022	(0.0000)	0.2873	0.0731	-	-	-	(0.1883)
22.10.2022	(0.0000)	0.2873	0.0731	-	-	-	(0.1883)
21.10.2022	(0.0000)	0.2873	0.0731	-	-	-	(0.1883)
20.10.2022	(0.0000)	0.2834	0.0731	-	-	-	(0.1883)
19.10.2022	(0.0000)	0.2800	0.0687	-	-	-	(0.1883)
18.10.2022	(0.0000)	0.3197	0.0687	-	-	-	(0.1883)
17.10.2022	(0.0000)	0.2670	0.0062	-	-	-	(0.1883)
16.10.2022	(0.0000)	0.2305	0.0062	-	-	-	(0.1883)
15.10.2022	(0.0000)	0.2305	0.0062	-	-	-	(0.1883)
14.10.2022	(0.0000)	0.2305	0.0062	-	-	-	(0.1883)
13.10.2022	(0.0000)	0.2283	0.0062	-	-	-	(0.1883)
12.10.2022	(0.0000)	0.2278	0.0062	-	-	-	(0.1883)
11.10.2022	(0.0000)	0.2261	0.0062	-	-	-	(0.1883)
10.10.2022	(0.0000)	0.1929	0.0062	-	-	-	(0.1883)
09.10.2022	(0.0000)	0.1841	0.0062	-	-	-	(0.1883)
08.10.2022	(0.0000)	0.1841	0.0062	-	-	-	(0.1883)
07.10.2022	(0.0000)	0.1841	0.0062	-	-	-	(0.1883)
06.10.2022	(0.0000)	0.2024	0.0056	-	-	-	(0.1883)
05.10.2022	(0.0000)	0.2016	0.0056	-	-	-	(0.1883)
04.10.2022	(0.0000)	0.2346	0.0056	-	-	-	-
03.10.2022	(0.0000)	0.1685	0.0056	-	-	-	-
02.10.2022	-	-	-	-	-	-	-
01.10.2022	-	-	-	-	-	-	-

PICTET CH-ENHANCED LIQUIDITY USD - UK REPORTING FUND STATUS

Annual Report - PICTET CH-ENHANCED LIQUIDITY USD - P DY

For the period from 1 October 2022 to 30 September 2023

The Fund has obtained UK Reporting Fund status and this report is provided to investors in accordance with the Offshore Funds (Tax) Regulations 2009 to enable investors to meet their UK tax obligations.

The Fund is treated as a Transparent Reporting Fund and as such is treated as tax transparent for income tax purposes and opaque for capital gains tax purposes for UK investors.

For tax purposes the Funds' income and expenses are deemed to arise directly in the hands of UK investors when they arise to the Fund, but capital returns from the underlying investments held by the Fund are not taxed when they are realised and instead a taxable capital gain or loss arises when the units in the Fund are disposed of.

The Fund does not operate equalisation for UK tax reporting purposes, and all amounts are reported without equalisation.

Fund	PICTET CH-ENHANCED LIQUIDITY USD	Distributions paid in respect of the period (per unit)	35.80 USD
Unit	P DY	HMRC share class reference	Ex date
ISIN	CH0021732554	P0057-0035	Value date
			15.11.2023
			17.11.2023

Report to Individual Investors

This report is prepared for investors who are UK tax resident and UK domiciled and subject to income tax. Investors subject to UK Corporation Tax should refer to the Report to Corporate Investors.

Cumulative income and expenses per unit for the reporting period

From 1 October 2022 to 5 April 2023

	Per Unit (USD)
INTEREST	
Foreign Interest Expense	(0.0032)
Foreign Interest Income	12.8638
UK Interest Income	1.4507
EQUITIES	
Foreign Dividend Income	-
UK Dividend Income	-
MISCELLANEOUS	
Miscellaneous	-
EXPENSES	
Allowable expenses of management	(1.9768)

From 6 April 2023 to 30 September 2023

	Per Unit (USD)
INTEREST	
Foreign Interest Expense	(0.0000)
Foreign Interest Income	16.3531
UK Interest Income	3.6625
EQUITIES	
Foreign Dividend Income	-
UK Dividend Income	-
MISCELLANEOUS	
Miscellaneous	-
EXPENSES	
Allowable expenses of management	(1.7246)
EXCESS REPORTABLE INCOME	
Excess Reportable Income from holdings in Reporting Offshore Funds	-
Excess Reportable Income from holdings in Non-Reporting Offshore Funds	-
Interest from Deep Discount Securities	-

How investors should use this information:

The above figures are shown on a cumulative basis for investors who have held units throughout the entire period, reported in USD. For investors who bought or sold units during the reporting period a table of the income and expenses arising on a daily basis is provided separately below.

An investor who has held units throughout the entire period should take the income or expense per unit stated above and multiply this figure by the number of units held to calculate the income and expenses to be reported for UK income tax purposes for the relevant income tax period.

An investor who bought/sold units part way through the period should calculate their taxable income and expense figures by taking the cumulative income figure from the table below at the date of disposal and subtracting the income figure at the date of acquisition. Where the units were held prior to the start of the period but sold part way through the period, the investor should just take the cumulative figure at the date of disposal. The income or expense can be allocated to the appropriate income tax period by adjusting for the cumulative income or expense at 5 April.

Investors holding units in the fund as at 30 September 2023 should also include any "Excess Reportable Income" in their tax returns, which is calculated by taking the excess reportable income per unit amounts reported above and multiplying by the number of units held at 30 September 2023. The excess amounts arise on the fund distribution date, which is 31 March 2024. The Fund remains a reporting fund as at the date of this report.

Note 1: Interest income per unit includes adjustments required under the "Accrued Income Scheme" in respect of interest purchased and sold included within the capital price of debt securities.

Note 2: Expenses per unit are based on the total expenses of management incurred by the Fund. Certain investors may be able to claim tax relief for management expenses incurred by the Fund.

Note 3: On disposal of units, investors should consider whether any distributions made during their holding period affect the base cost of the units disposed for UK capital gains tax purposes.

Note 4: The annual fair value movement in relation to the DDS held by the Fund has been calculated and reported as additional excess reportable income per unit from DDS to investors holding units at the end of the reporting period. If there was a fair value loss this has been carried forward to future periods and no DDS adjustment has been reported. Where any excess reportable income per unit from DDS amounts are reported above, these arise on the fund distribution date which is 31 March 2024.

Note 5: Returns from swap contracts are not included in the figures presented on this report as returns from swap contracts may be treated as capital returns for some investors. A breakdown of returns from swaps can be provided upon request.

The information provided above is not intended to constitute legal, tax or investment advice, and investors are advised to seek their own advice on the tax consequences of an investment in the Fund.

Table of cumulative daily income and expenses arising to investors in the Fund.

DATE	INTEREST	INTEREST	INTEREST	EQUITIES	EQUITIES	MISCELLANEOUS	EXPENSES
	Foreign Interest Expense	Foreign Interest Income	UK Interest Income	Foreign Dividend Income	UK Dividend Income	Miscellaneous	Allowable expenses of management
30.09.2023	(0.0033)	29.2170	5.1132	-	-	-	(3.7015)
29.09.2023	(0.0033)	(0.0033)	(0.0033)	-	-	-	(3.7015)
28.09.2023	(0.0033)	29.4976	5.1132	-	-	-	(3.7015)
27.09.2023	(0.0033)	29.4477	5.1132	-	-	-	(3.7015)
26.09.2023	(0.0033)	29.4311	5.1132	-	-	-	(3.7015)
25.09.2023	(0.0033)	29.3907	5.1132	-	-	-	(3.7015)
24.09.2023	(0.0033)	29.3444	5.0111	-	-	-	(3.7015)
23.09.2023	(0.0033)	29.3444	5.0111	-	-	-	(3.7015)
22.09.2023	(0.0033)	29.3444	5.0111	-	-	-	(3.7015)
21.09.2023	(0.0033)	29.3193	5.0111	-	-	-	(3.7015)
20.09.2023	(0.0033)	29.3494	5.0033	-	-	-	(3.7015)
19.09.2023	(0.0033)	29.2238	5.0033	-	-	-	(3.6909)
18.09.2023	(0.0033)	29.1828	4.9436	-	-	-	(3.6909)
17.09.2023	(0.0033)	28.2647	4.8215	-	-	-	(3.6909)
16.09.2023	(0.0033)	28.2647	4.8215	-	-	-	(3.6909)
15.09.2023	(0.0033)	28.2647	4.8215	-	-	-	(3.6909)
14.09.2023	(0.0033)	28.0992	4.8215	-	-	-	(3.6909)
13.09.2023	(0.0033)	28.0558	4.8215	-	-	-	(3.6909)
12.09.2023	(0.0033)	27.8890	4.8215	-	-	-	(3.6909)
11.09.2023	(0.0033)	27.5519	4.8215	-	-	-	(3.6909)
10.09.2023	(0.0033)	27.0477	4.4421	-	-	-	(3.6909)
09.09.2023	(0.0033)	27.0477	4.4421	-	-	-	(3.6909)
08.09.2023	(0.0033)	27.0477	4.4421	-	-	-	(3.6909)
07.09.2023	(0.0033)	26.8739	4.4421	-	-	-	(3.6909)
06.09.2023	(0.0033)	26.5134	4.4421	-	-	-	(3.6909)
05.09.2023	(0.0033)	26.3426	4.4421	-	-	-	(3.6909)
04.09.2023	(0.0033)	26.3392	4.4421	-	-	-	(3.3309)
03.09.2023	(0.0033)	26.1121	4.4421	-	-	-	(3.3309)
02.09.2023	(0.0033)	26.1121	4.4421	-	-	-	(3.3309)
01.09.2023	(0.0033)	26.1121	4.4421	-	-	-	(3.3309)
31.08.2023	(0.0033)	26.0885	4.4112	-	-	-	(3.3309)
30.08.2023	(0.0033)	26.0374	4.4112	-	-	-	(3.3309)
29.08.2023	(0.0033)	26.0178	4.4112	-	-	-	(3.3309)
28.08.2023	(0.0033)	25.6972	4.4112	-	-	-	(3.3309)
27.08.2023	(0.0033)	25.5492	4.4112	-	-	-	(3.3309)
26.08.2023	(0.0033)	25.5492	4.4112	-	-	-	(3.3309)
25.08.2023	(0.0033)	25.5492	4.4112	-	-	-	(3.3309)
24.08.2023	(0.0033)	25.5141	4.4112	-	-	-	(3.3309)
23.08.2023	(0.0033)	25.4690	4.4112	-	-	-	(3.3309)
22.08.2023	(0.0033)	25.4193	4.3742	-	-	-	(3.3309)
21.08.2023	(0.0033)	25.2930	4.3742	-	-	-	(3.3309)
20.08.2023	(0.0033)	25.2529	4.3742	-	-	-	(3.3309)
19.08.2023	(0.0033)	25.2529	4.3742	-	-	-	(3.3309)
18.08.2023	(0.0033)	25.2529	4.3742	-	-	-	(3.3309)
17.08.2023	(0.0033)	25.1488	4.2229	-	-	-	(3.3309)
16.08.2023	(0.0033)	25.0345	4.2229	-	-	-	(3.3309)
15.08.2023	(0.0033)	24.8044	4.2229	-	-	-	(3.3309)
14.08.2023	(0.0033)	24.7900	4.2229	-	-	-	(3.3309)
13.08.2023	(0.0033)	24.7453	3.7077	-	-	-	(3.3309)
12.08.2023	(0.0033)	24.7453	3.7077	-	-	-	(3.3309)
11.08.2023	(0.0033)	24.7453	3.7077	-	-	-	(3.3309)
10.08.2023	(0.0033)	24.6549	3.2708	-	-	-	(3.3309)
09.08.2023	(0.0033)	24.4459	3.2206	-	-	-	(3.3309)
08.08.2023	(0.0033)	24.2443	3.2206	-	-	-	(3.3309)
07.08.2023	(0.0033)	24.0413	3.1298	-	-	-	(3.3309)
06.08.2023	(0.0033)	23.4213	3.1298	-	-	-	(3.3309)
05.08.2023	(0.0033)	23.4213	3.1298	-	-	-	(3.3309)
04.08.2023	(0.0033)	23.4213	3.1298	-	-	-	(3.3309)
03.08.2023	(0.0033)	23.3942	3.1298	-	-	-	(2.9740)
02.08.2023	(0.0033)	23.3756	3.1298	-	-	-	(2.9740)
01.08.2023	(0.0033)	23.4062	3.1298	-	-	-	(2.9740)
31.07.2023	(0.0033)	23.3306	2.8036	-	-	-	(2.9740)
30.07.2023	(0.0033)	23.2460	2.8036	-	-	-	(2.9740)
29.07.2023	(0.0033)	23.2460	2.8036	-	-	-	(2.9740)
28.07.2023	(0.0033)	23.2460	2.8036	-	-	-	(2.9740)
27.07.2023	(0.0033)	23.0374	2.8036	-	-	-	(2.9740)
26.07.2023	(0.0033)	22.5202	2.7030	-	-	-	(2.9740)
25.07.2023	(0.0033)	22.5046	2.7030	-	-	-	(2.9740)
24.07.2023	(0.0033)	22.2614	2.7030	-	-	-	(2.9740)
23.07.2023	(0.0033)	22.0504	2.7030	-	-	-	(2.9740)
22.07.2023	(0.0033)	22.0504	2.7030	-	-	-	(2.9740)
21.07.2023	(0.0033)	22.0504	2.7030	-	-	-	(2.9740)
20.07.2023	(0.0033)	22.0268	2.7030	-	-	-	(2.9740)
19.07.2023	(0.0033)	21.7223	2.7030	-	-	-	(2.9740)
18.07.2023	(0.0033)	21.5162	2.7030	-	-	-	(2.9740)
17.07.2023	(0.0033)	21.4286	2.6441	-	-	-	(2.9740)
16.07.2023	(0.0033)	21.3948	2.6441	-	-	-	(2.9740)
15.07.2023	(0.0033)	21.3948	2.6441	-	-	-	(2.9740)
14.07.2023	(0.0033)	21.3948	2.6441	-	-	-	(2.9740)
13.07.2023	(0.0033)	21.3706	2.6273	-	-	-	(2.9740)
12.07.2023	(0.0033)	21.3113	2.6273	-	-	-	(2.9740)
11.07.2023	(0.0033)	21.0757	2.6018	-	-	-	(2.9740)
10.07.2023	(0.0033)	20.8158	2.6018	-	-	-	(2.9740)
09.07.2023	(0.0033)	20.7637	2.6018	-	-	-	(2.9740)
08.07.2023	(0.0033)	20.7637	2.6018	-	-	-	(2.9740)
07.07.2023	(0.0033)	20.7637	2.6018	-	-	-	(2.9740)
06.07.2023	(0.0033)	20.7587	2.6018	-	-	-	(2.9740)
05.07.2023	(0.0033)	20.7407	2.6018	-	-	-	(2.9740)
04.07.2023	(0.0033)	20.7584	2.6018	-	-	-	(2.6078)
03.07.2023	(0.0033)	20.5981	2.6018	-	-	-	(2.6078)
02.07.2023	(0.0033)	20.1632	2.6018	-	-	-	(2.6078)

Table of cumulative daily income and expenses arising to investors in the Fund.

DATE	INTEREST	INTEREST	INTEREST	EQUITIES	EQUITIES	MISCELLANEOUS	EXPENSES
	Foreign Interest Expense	Foreign Interest Income	UK Interest Income	Foreign Dividend Income	UK Dividend Income	Miscellaneous	Allowable expenses of management
01.07.2023	(0.0033)	20.1632	2.6018	-	-	-	(2.6078)
30.06.2023	(0.0033)	20.1632	2.6018	-	-	-	(2.6078)
29.06.2023	(0.0033)	19.9073	2.6018	-	-	-	(2.6078)
28.06.2023	(0.0033)	19.8991	2.6018	-	-	-	(2.6078)
27.06.2023	(0.0033)	19.8572	2.6018	-	-	-	(2.6078)
26.06.2023	(0.0033)	19.7983	2.6018	-	-	-	(2.6078)
25.06.2023	(0.0033)	19.7647	2.5971	-	-	-	(2.6078)
24.06.2023	(0.0033)	19.7647	2.5971	-	-	-	(2.6078)
23.06.2023	(0.0033)	19.7647	2.5971	-	-	-	(2.6078)
22.06.2023	(0.0033)	19.7409	2.5971	-	-	-	(2.6078)
21.06.2023	(0.0033)	19.7250	2.5971	-	-	-	(2.6078)
20.06.2023	(0.0033)	19.7104	2.5360	-	-	-	(2.6078)
19.06.2023	(0.0033)	19.6793	2.5360	-	-	-	(2.6078)
18.06.2023	(0.0033)	19.6219	2.5360	-	-	-	(2.6078)
17.06.2023	(0.0033)	19.6219	2.5360	-	-	-	(2.6078)
16.06.2023	(0.0033)	19.6219	2.5360	-	-	-	(2.6078)
15.06.2023	(0.0033)	19.2948	2.5360	-	-	-	(2.6078)
14.06.2023	(0.0033)	19.2047	2.5360	-	-	-	(2.6078)
13.06.2023	(0.0033)	19.0787	2.5057	-	-	-	(2.6078)
12.06.2023	(0.0033)	19.0507	2.5057	-	-	-	(2.6078)
11.06.2023	(0.0033)	18.5851	2.5057	-	-	-	(2.6078)
10.06.2023	(0.0033)	18.5851	2.5057	-	-	-	(2.6078)
09.06.2023	(0.0033)	18.5851	2.5057	-	-	-	(2.6078)
08.06.2023	(0.0033)	18.5071	2.2660	-	-	-	(2.6078)
07.06.2023	(0.0033)	18.4939	2.2660	-	-	-	(2.6078)
06.06.2023	(0.0033)	18.3383	2.2660	-	-	-	(2.6078)
05.06.2023	(0.0033)	18.1769	2.2660	-	-	-	(2.6078)
04.06.2023	(0.0033)	18.1436	2.2660	-	-	-	(2.2528)
03.06.2023	(0.0033)	18.1436	2.2660	-	-	-	(2.2528)
02.06.2023	(0.0033)	18.1436	2.2660	-	-	-	(2.2528)
01.06.2023	(0.0033)	18.0913	2.2660	-	-	-	(2.2528)
31.05.2023	(0.0033)	18.0592	2.1310	-	-	-	(2.2528)
30.05.2023	(0.0033)	17.9113	2.1310	-	-	-	(2.2528)
29.05.2023	(0.0033)	17.9113	2.1310	-	-	-	(2.2528)
28.05.2023	(0.0033)	17.8036	2.1310	-	-	-	(2.2528)
27.05.2023	(0.0033)	17.8036	2.1310	-	-	-	(2.2528)
26.05.2023	(0.0033)	17.8036	2.1310	-	-	-	(2.2528)
25.05.2023	(0.0033)	17.7218	2.1310	-	-	-	(2.2528)
24.05.2023	(0.0033)	17.6200	2.1310	-	-	-	(2.2528)
23.05.2023	(0.0033)	17.6078	2.1310	-	-	-	(2.2528)
22.05.2023	(0.0033)	17.5853	2.1095	-	-	-	(2.2528)
21.05.2023	(0.0033)	17.5558	2.1095	-	-	-	(2.2528)
20.05.2023	(0.0033)	17.5558	2.1095	-	-	-	(2.2528)
19.05.2023	(0.0033)	17.5558	2.1095	-	-	-	(2.2528)
18.05.2023	(0.0033)	17.5339	2.1095	-	-	-	(2.2528)
17.05.2023	(0.0033)	17.4712	2.1095	-	-	-	(2.2525)
16.05.2023	(0.0033)	17.4678	2.1095	-	-	-	(2.2525)
15.05.2023	(0.0033)	16.9852	2.1095	-	-	-	(2.2525)
14.05.2023	(0.0033)	16.9588	2.1095	-	-	-	(2.2525)
13.05.2023	(0.0033)	16.9588	2.1095	-	-	-	(2.2525)
12.05.2023	(0.0033)	16.9588	2.1095	-	-	-	(2.2525)
11.05.2023	(0.0033)	16.9372	2.1095	-	-	-	(2.2525)
10.05.2023	(0.0033)	16.9227	2.1095	-	-	-	(2.2525)
09.05.2023	(0.0033)	16.6508	1.8205	-	-	-	(2.2525)
08.05.2023	(0.0033)	16.2675	1.8205	-	-	-	(2.2525)
07.05.2023	(0.0033)	16.2413	1.8205	-	-	-	(2.2525)
06.05.2023	(0.0033)	16.2413	1.8205	-	-	-	(2.2525)
05.05.2023	(0.0033)	16.2413	1.8205	-	-	-	(2.2525)
04.05.2023	(0.0033)	16.2200	1.8205	-	-	-	(2.2525)
03.05.2023	(0.0033)	16.0020	1.8205	-	-	-	(1.9768)
02.05.2023	(0.0033)	15.7038	1.8205	-	-	-	(1.9768)
01.05.2023	(0.0033)	15.4032	1.8205	-	-	-	(1.9768)
30.04.2023	(0.0032)	15.2018	1.8112	-	-	-	(1.9768)
29.04.2023	(0.0032)	14.8453	1.8112	-	-	-	(1.9768)
28.04.2023	(0.0032)	14.8453	1.8112	-	-	-	(1.9768)
27.04.2023	(0.0032)	14.8453	1.8112	-	-	-	(1.9768)
26.04.2023	(0.0032)	14.4955	1.8112	-	-	-	(1.9768)
25.04.2023	(0.0032)	14.4600	1.8112	-	-	-	(1.9768)
24.04.2023	(0.0032)	14.2361	1.8112	-	-	-	(1.9768)
23.04.2023	(0.0032)	14.1976	1.8112	-	-	-	(1.9768)
22.04.2023	(0.0032)	14.1976	1.8112	-	-	-	(1.9768)
21.04.2023	(0.0032)	14.1976	1.8112	-	-	-	(1.9768)
20.04.2023	(0.0032)	14.1733	1.8112	-	-	-	(1.9768)
19.04.2023	(0.0032)	14.1501	1.8112	-	-	-	(1.9768)
18.04.2023	(0.0032)	14.0912	1.8112	-	-	-	(1.9768)
17.04.2023	(0.0032)	14.0021	1.7202	-	-	-	(1.9768)
16.04.2023	(0.0032)	13.8649	1.7202	-	-	-	(1.9768)
15.04.2023	(0.0032)	13.8649	1.7202	-	-	-	(1.9768)
14.04.2023	(0.0032)	13.8649	1.7202	-	-	-	(1.9768)
13.04.2023	(0.0032)	13.7995	1.7202	-	-	-	(1.9768)
12.04.2023	(0.0032)	13.5044	1.7202	-	-	-	(1.9768)
11.04.2023	(0.0032)	13.2843	1.7202	-	-	-	(1.9768)
10.04.2023	(0.0032)	13.2827	1.7202	-	-	-	(1.9768)
09.04.2023	(0.0032)	13.2852	1.7202	-	-	-	(1.9768)
08.04.2023	(0.0032)	13.2852	1.7202	-	-	-	(1.9768)
07.04.2023	(0.0032)	13.2852	1.7202	-	-	-	(1.9768)
06.04.2023	(0.0032)	12.9023	1.4507	-	-	-	(1.9768)
05.04.2023	(0.0032)	12.8638	1.4507	-	-	-	(1.9768)
04.04.2023	(0.0032)	12.8261	1.4507	-	-	-	(1.6960)
03.04.2023	(0.0032)	12.7037	1.4507	-	-	-	(1.6960)
02.04.2023	(0.0032)	12.6416	1.4507	-	-	-	(1.6960)
01.04.2023	(0.0032)	12.6416	1.4507	-	-	-	(1.6960)

Table of cumulative daily income and expenses arising to investors in the Fund.

DATE	INTEREST	INTEREST	INTEREST	EQUITIES	EQUITIES	MISCELLANEOUS	EXPENSES
	Foreign Interest Expense	Foreign Interest Income	UK Interest Income	Foreign Dividend Income	UK Dividend Income	Miscellaneous	Allowable expenses of management
31.03.2023	(0.0032)	12.6416	1.4507	-	-	-	(1.6960)
30.03.2023	(0.0032)	12.3876	1.4507	-	-	-	(1.6960)
29.03.2023	(0.0032)	12.0055	1.4507	-	-	-	(1.6960)
28.03.2023	(0.0032)	11.9817	1.4507	-	-	-	(1.6960)
27.03.2023	(0.0032)	11.9132	1.4507	-	-	-	(1.6960)
26.03.2023	(0.0032)	11.8954	1.4507	-	-	-	(1.6960)
25.03.2023	(0.0032)	11.8954	1.4507	-	-	-	(1.6960)
24.03.2023	(0.0032)	11.8954	1.4507	-	-	-	(1.6960)
23.03.2023	(0.0032)	11.8536	1.4507	-	-	-	(1.6960)
22.03.2023	(0.0032)	11.8467	1.4507	-	-	-	(1.6960)
21.03.2023	(0.0032)	11.8388	1.4088	-	-	-	(1.6960)
20.03.2023	(0.0032)	11.7416	1.3513	-	-	-	(1.6960)
19.03.2023	(0.0032)	11.6733	1.3513	-	-	-	(1.6960)
18.03.2023	(0.0032)	11.6733	1.3513	-	-	-	(1.6960)
17.03.2023	(0.0032)	11.6733	1.3513	-	-	-	(1.6960)
16.03.2023	(0.0032)	11.6564	1.3513	-	-	-	(1.6960)
15.03.2023	(0.0032)	10.7995	1.3513	-	-	-	(1.6960)
14.03.2023	(0.0032)	10.7937	1.3513	-	-	-	(1.6960)
13.03.2023	(0.0032)	10.6205	1.3513	-	-	-	(1.6960)
12.03.2023	(0.0032)	10.5209	1.3513	-	-	-	(1.6960)
11.03.2023	(0.0032)	10.5209	1.3513	-	-	-	(1.6960)
10.03.2023	(0.0032)	10.5209	1.3513	-	-	-	(1.6960)
09.03.2023	(0.0032)	10.4888	1.3513	-	-	-	(1.6960)
08.03.2023	(0.0032)	10.1741	1.1453	-	-	-	(1.6960)
07.03.2023	(0.0032)	10.0052	1.1453	-	-	-	(1.6960)
06.03.2023	(0.0032)	9.6548	1.1453	-	-	-	(1.6960)
05.03.2023	(0.0032)	9.6401	1.1453	-	-	-	(1.6960)
04.03.2023	(0.0032)	9.6401	1.1453	-	-	-	(1.6960)
03.03.2023	(0.0032)	9.6401	1.1453	-	-	-	(1.6960)
02.03.2023	(0.0032)	9.7053	1.1303	-	-	-	(1.4502)
01.03.2023	(0.0032)	9.5988	1.1303	-	-	-	(1.4502)
28.02.2023	(0.0032)	9.3672	1.1303	-	-	-	(1.4502)
27.02.2023	(0.0032)	9.1283	1.0790	-	-	-	(1.4502)
26.02.2023	(0.0032)	9.1099	1.0407	-	-	-	(1.4502)
25.02.2023	(0.0032)	9.1099	1.0407	-	-	-	(1.4502)
24.02.2023	(0.0032)	9.1099	1.0407	-	-	-	(1.4502)
23.02.2023	(0.0032)	9.0982	1.0407	-	-	-	(1.4502)
22.02.2023	(0.0032)	9.0911	1.0407	-	-	-	(1.4502)
21.02.2023	(0.0032)	8.9312	1.0407	-	-	-	(1.4502)
20.02.2023	(0.0032)	8.9302	1.0407	-	-	-	(1.4502)
19.02.2023	(0.0032)	8.8316	1.0407	-	-	-	(1.4502)
18.02.2023	(0.0032)	8.8316	1.0407	-	-	-	(1.4502)
17.02.2023	(0.0032)	8.8316	1.0407	-	-	-	(1.4502)
16.02.2023	(0.0032)	8.7727	1.0281	-	-	-	(1.4502)
15.02.2023	(0.0032)	8.7251	1.0281	-	-	-	(1.4502)
14.02.2023	(0.0032)	8.7045	1.0281	-	-	-	(1.4502)
13.02.2023	(0.0032)	8.6710	1.0281	-	-	-	(1.4502)
12.02.2023	(0.0032)	8.6294	1.0143	-	-	-	(1.4502)
11.02.2023	(0.0032)	8.6294	1.0143	-	-	-	(1.4502)
10.02.2023	(0.0032)	8.6294	1.0143	-	-	-	(1.4502)
09.02.2023	(0.0032)	8.6195	0.7820	-	-	-	(1.4502)
08.02.2023	(0.0032)	8.4828	0.7820	-	-	-	(1.4502)
07.02.2023	(0.0032)	8.3076	0.7820	-	-	-	(1.4502)
06.02.2023	(0.0032)	8.3180	0.7055	-	-	-	(1.4502)
05.02.2023	(0.0032)	8.0106	0.7055	-	-	-	(1.4502)
04.02.2023	(0.0032)	8.0106	0.7055	-	-	-	(1.4502)
03.02.2023	(0.0032)	8.0106	0.7055	-	-	-	(1.4502)
02.02.2023	(0.0032)	7.9974	0.7055	-	-	-	(1.1746)
01.02.2023	(0.0032)	7.9010	0.7055	-	-	-	(1.1746)
31.01.2023	(0.0032)	7.7942	0.7055	-	-	-	(1.1746)
30.01.2023	(0.0032)	7.3561	0.7055	-	-	-	(1.1746)
29.01.2023	(0.0032)	7.0627	0.7055	-	-	-	(1.1746)
28.01.2023	(0.0032)	7.0627	0.7055	-	-	-	(1.1746)
27.01.2023	(0.0032)	7.0627	0.7055	-	-	-	(1.1746)
26.01.2023	(0.0032)	6.7738	0.7055	-	-	-	(1.1746)
25.01.2023	(0.0032)	6.6521	0.7055	-	-	-	(1.1746)
24.01.2023	(0.0032)	6.5211	0.7055	-	-	-	(1.1746)
23.01.2023	(0.0032)	6.3532	0.7055	-	-	-	(1.1746)
22.01.2023	(0.0032)	6.2254	0.7055	-	-	-	(1.1746)
21.01.2023	(0.0032)	6.2254	0.7055	-	-	-	(1.1746)
20.01.2023	(0.0032)	6.2254	0.7055	-	-	-	(1.1746)
19.01.2023	(0.0032)	6.1720	0.6599	-	-	-	(1.1746)
18.01.2023	(0.0032)	6.0530	0.6599	-	-	-	(1.1746)
17.01.2023	(0.0032)	5.6188	0.6599	-	-	-	(1.1746)
16.01.2023	(0.0032)	5.5884	0.6599	-	-	-	(1.1746)
15.01.2023	(0.0032)	5.5469	0.6390	-	-	-	(1.1746)
14.01.2023	(0.0032)	5.5469	0.6390	-	-	-	(1.1746)
13.01.2023	(0.0032)	5.5469	0.6390	-	-	-	(1.1746)
12.01.2023	(0.0032)	5.5031	0.6474	-	-	-	(1.1746)
11.01.2023	(0.0032)	5.3231	0.6329	-	-	-	(1.1746)
10.01.2023	(0.0032)	5.3166	0.6329	-	-	-	(1.1746)
09.01.2023	(0.0032)	5.3057	0.6329	-	-	-	(1.1746)
08.01.2023	(0.0032)	5.2914	0.6204	-	-	-	(1.1746)
07.01.2023	(0.0032)	5.2914	0.6204	-	-	-	(1.1746)
06.01.2023	(0.0032)	5.2914	0.6204	-	-	-	(1.1746)
05.01.2023	(0.0032)	5.2654	0.6204	-	-	-	(1.1746)
04.01.2023	(0.0032)	5.2601	0.6204	-	-	-	(0.8534)
03.01.2023	(0.0032)	5.2395	0.6204	-	-	-	(0.8534)
02.01.2023	(0.0032)	5.3351	0.6204	-	-	-	(0.8534)
01.01.2023	(0.0032)	5.0228	0.6204	-	-	-	(0.8534)
31.12.2022	(0.0032)	5.0228	0.6204	-	-	-	(0.8534)
30.12.2022	(0.0032)	4.7546	0.6204	-	-	-	(0.8534)

Table of cumulative daily income and expenses arising to investors in the Fund.

DATE	INTEREST	INTEREST	INTEREST	EQUITIES	EQUITIES	MISCELLANEOUS	EXPENSES
	Foreign Interest Expense	Foreign Interest Income	UK Interest Income	Foreign Dividend Income	UK Dividend Income	Miscellaneous	Allowable expenses of management
29.12.2022	(0.0032)	4.7546	0.6204	-	-	-	(0.8534)
28.12.2022	(0.0032)	4.7485	0.6204	-	-	-	(0.8534)
27.12.2022	(0.0032)	4.7440	0.6204	-	-	-	(0.8534)
26.12.2022	(0.0032)	4.7426	0.6204	-	-	-	(0.8534)
25.12.2022	(0.0032)	4.7317	0.5916	-	-	-	(0.8534)
24.12.2022	(0.0032)	4.7317	0.5916	-	-	-	(0.8534)
23.12.2022	(0.0032)	4.7317	0.5916	-	-	-	(0.8534)
22.12.2022	(0.0032)	4.7236	0.5916	-	-	-	(0.8534)
21.12.2022	(0.0032)	4.7172	0.5916	-	-	-	(0.8534)
20.12.2022	(0.0032)	4.5867	0.5916	-	-	-	(0.8534)
19.12.2022	(0.0032)	4.5758	0.4681	-	-	-	(0.8534)
18.12.2022	(0.0032)	4.5372	0.4681	-	-	-	(0.8534)
17.12.2022	(0.0032)	4.5372	0.4681	-	-	-	(0.8534)
16.12.2022	(0.0032)	4.5372	0.4681	-	-	-	(0.8534)
15.12.2022	(0.0032)	4.4230	0.4681	-	-	-	(0.8534)
14.12.2022	(0.0032)	3.9852	0.4681	-	-	-	(0.8534)
13.12.2022	(0.0032)	3.9737	0.4036	-	-	-	(0.8534)
12.12.2022	(0.0032)	3.9575	0.3861	-	-	-	(0.8534)
11.12.2022	(0.0032)	3.9069	0.4299	-	-	-	(0.8534)
10.12.2022	(0.0032)	3.9069	0.4299	-	-	-	(0.8534)
09.12.2022	(0.0032)	3.9069	0.4299	-	-	-	(0.8534)
08.12.2022	(0.0032)	3.8762	0.4299	-	-	-	(0.8534)
07.12.2022	(0.0032)	3.8532	0.4299	-	-	-	(0.8534)
06.12.2022	(0.0032)	3.7113	0.4299	-	-	-	(0.8534)
05.12.2022	(0.0032)	3.3614	0.4115	-	-	-	(0.8534)
04.12.2022	(0.0032)	3.3319	0.4115	-	-	-	(0.5686)
03.12.2022	(0.0032)	3.3319	0.4115	-	-	-	(0.5686)
02.12.2022	(0.0032)	3.3319	0.4115	-	-	-	(0.5686)
01.12.2022	(0.0032)	3.3328	0.4001	-	-	-	(0.5686)
30.11.2022	(0.0032)	3.3077	0.4001	-	-	-	(0.5686)
29.11.2022	(0.0032)	2.9279	0.4001	-	-	-	(0.5686)
28.11.2022	(0.0032)	2.7403	0.3893	-	-	-	(0.5686)
27.11.2022	(0.0032)	2.6750	0.3893	-	-	-	(0.5686)
26.11.2022	(0.0032)	2.6750	0.3893	-	-	-	(0.5686)
25.11.2022	(0.0032)	2.6750	0.3893	-	-	-	(0.5686)
24.11.2022	(0.0032)	2.6732	0.3893	-	-	-	(0.5686)
23.11.2022	(0.0032)	2.6522	0.3773	-	-	-	(0.5686)
22.11.2022	(0.0032)	2.1322	0.3773	-	-	-	(0.5686)
21.11.2022	(0.0032)	2.1954	0.3004	-	-	-	(0.5686)
20.11.2022	(0.0032)	2.2675	0.3004	-	-	-	(0.5686)
19.11.2022	(0.0032)	2.2675	0.3004	-	-	-	(0.5686)
18.11.2022	(0.0032)	2.2675	0.3004	-	-	-	(0.5686)
17.11.2022	(0.0032)	2.2627	0.3004	-	-	-	(0.5686)
16.11.2022	(0.0032)	2.2566	0.3004	-	-	-	(0.5686)
15.11.2022	(0.0032)	2.0686	0.3004	-	-	-	(0.5686)
14.11.2022	(0.0032)	1.8605	0.3004	-	-	-	(0.5686)
13.11.2022	(0.0032)	1.7635	0.3004	-	-	-	(0.5686)
12.11.2022	(0.0032)	1.7635	0.3004	-	-	-	(0.5686)
11.11.2022	(0.0032)	1.7635	0.3004	-	-	-	(0.5686)
10.11.2022	(0.0032)	1.8595	0.3004	-	-	-	(0.5686)
09.11.2022	(0.0032)	1.8585	0.1287	-	-	-	(0.5686)
08.11.2022	(0.0032)	1.6098	0.1287	-	-	-	(0.5686)
07.11.2022	(0.0032)	1.5297	0.1287	-	-	-	(0.5686)
06.11.2022	(0.0032)	1.4985	0.0804	-	-	-	(0.5686)
05.11.2022	(0.0032)	1.4985	0.0804	-	-	-	(0.5686)
04.11.2022	(0.0032)	1.4985	0.0804	-	-	-	(0.5686)
03.11.2022	(0.0032)	1.2921	0.0804	-	-	-	(0.2842)
02.11.2022	(0.0032)	1.2860	0.0804	-	-	-	(0.2842)
01.11.2022	(0.0032)	1.0464	0.0804	-	-	-	(0.2842)
31.10.2022	(0.0000)	1.0021	0.0804	-	-	-	(0.2842)
30.10.2022	(0.0000)	0.6426	0.0804	-	-	-	(0.2842)
29.10.2022	(0.0000)	0.6426	0.0804	-	-	-	(0.2842)
28.10.2022	(0.0000)	0.6426	0.0804	-	-	-	(0.2842)
27.10.2022	(0.0000)	0.4918	0.0804	-	-	-	(0.2842)
26.10.2022	(0.0000)	0.4396	0.0731	-	-	-	(0.2842)
25.10.2022	(0.0000)	0.4229	0.0731	-	-	-	(0.2842)
24.10.2022	(0.0000)	0.2929	0.0615	-	-	-	(0.2842)
23.10.2022	(0.0000)	0.2869	0.0729	-	-	-	(0.2842)
22.10.2022	(0.0000)	0.2869	0.0729	-	-	-	(0.2842)
21.10.2022	(0.0000)	0.2869	0.0729	-	-	-	(0.2842)
20.10.2022	(0.0000)	0.2830	0.0729	-	-	-	(0.2842)
19.10.2022	(0.0000)	0.2795	0.0686	-	-	-	(0.2842)
18.10.2022	(0.0000)	0.3192	0.0686	-	-	-	(0.2842)
17.10.2022	(0.0000)	0.2666	0.0062	-	-	-	(0.2842)
16.10.2022	(0.0000)	0.2301	0.0062	-	-	-	(0.2842)
15.10.2022	(0.0000)	0.2301	0.0062	-	-	-	(0.2842)
14.10.2022	(0.0000)	0.2301	0.0062	-	-	-	(0.2842)
13.10.2022	(0.0000)	0.2280	0.0062	-	-	-	(0.2842)
12.10.2022	(0.0000)	0.2275	0.0062	-	-	-	(0.2842)
11.10.2022	(0.0000)	0.2257	0.0062	-	-	-	(0.2842)
10.10.2022	(0.0000)	0.1926	0.0062	-	-	-	(0.2842)
09.10.2022	(0.0000)	0.1838	0.0062	-	-	-	(0.2842)
08.10.2022	(0.0000)	0.1838	0.0062	-	-	-	(0.2842)
07.10.2022	(0.0000)	0.1838	0.0062	-	-	-	(0.2842)
06.10.2022	(0.0000)	0.2021	0.0056	-	-	-	(0.2842)
05.10.2022	(0.0000)	0.2013	0.0056	-	-	-	(0.2842)
04.10.2022	(0.0000)	0.2342	0.0056	-	-	-	-
03.10.2022	(0.0000)	0.1683	0.0056	-	-	-	-
02.10.2022	-	-	-	-	-	-	-
01.10.2022	-	-	-	-	-	-	-

PICTET CH-ENHANCED LIQUIDITY USD - UK REPORTING FUND STATUS

Annual Report - PICTET CH-ENHANCED LIQUIDITY USD - R DY

For the period from 1 October 2022 to 30 September 2023

The Fund has obtained UK Reporting Fund status and this report is provided to investors in accordance with the Offshore Funds (Tax) Regulations 2009 to enable investors to meet their UK tax obligations.

The Fund is treated as a Transparent Reporting Fund and as such is treated as tax transparent for income tax purposes and opaque for capital gains tax purposes for UK investors.

For tax purposes the Funds' income and expenses are deemed to arise directly in the hands of UK investors when they arise to the Fund, but capital returns from the underlying investments held by the Fund are not taxed when they are realised and instead a taxable capital gain or loss arises when the units in the Fund are disposed of.

The Fund does not operate equalisation for UK tax reporting purposes, and all amounts are reported without equalisation.

Fund	PICTET CH-ENHANCED LIQUIDITY USD		Distributions paid in respect of the period (per unit)	34.65 USD
Unit	R DY	HMRC share class reference	Ex date	15.11.2023
ISIN	CH0021731838	P0057-0036	Value date	17.11.2023

Report to Individual Investors

This report is prepared for investors who are UK tax resident and UK domiciled and subject to income tax. Investors subject to UK Corporation Tax should refer to the Report to Corporate Investors.

Cumulative income and expenses per unit for the reporting period

From 1 October 2022 to 5 April 2023

	Per Unit (USD)
INTEREST	
Foreign Interest Expense	(0.0032)
Foreign Interest Income	12.8579
UK Interest Income	1.4500
EQUITIES	
Foreign Dividend Income	-
UK Dividend Income	-
MISCELLANEOUS	
Miscellaneous	-
EXPENSES	
Allowable expenses of management	(2.7242)

From 6 April 2023 to 30 September 2023

INTEREST	Per Unit (USD)
Foreign Interest Expense	(0.0000)
Foreign Interest Income	16.3398
UK Interest Income	3.6593
EQUITIES	Per Unit (USD)
Foreign Dividend Income	-
UK Dividend Income	-
MISCELLANEOUS	Per Unit (USD)
Miscellaneous	-
EXPENSES	Per Unit (USD)
Allowable expenses of management	(2.2179)
EXCESS REPORTABLE INCOME	Per Unit (USD)
Excess Reportable Income from holdings in Reporting Offshore Funds	-
Excess Reportable Income from holdings in Non-Reporting Offshore Funds	-
Interest from Deep Discount Securities	-

How investors should use this information:

The above figures are shown on a cumulative basis for investors who have held units throughout the entire period, reported in USD. For investors who bought or sold units during the reporting period a table of the income and expenses arising on a daily basis is provided separately below.

An investor who has held units throughout the entire period should take the income or expense per unit stated above and multiply this figure by the number of units held to calculate the income and expenses to be reported for UK income tax purposes for the relevant income tax period.

An investor who bought/sold units part way through the period should calculate their taxable income and expense figures by taking the cumulative income figure from the table below at the date of disposal and subtracting the income figure at the date of acquisition. Where the units were held prior to the start of the period but sold part way through the period, the investor should just take the cumulative figure at the date of disposal. The income or expense can be allocated to the appropriate income tax period by adjusting for the cumulative income or expense at 5 April.

Investors holding units in the fund as at 30 September 2023 should also include any "Excess Reportable Income" in their tax returns, which is calculated by taking the excess reportable income per unit amounts reported above and multiplying by the number of units held at 30 September 2023. The excess amounts arise on the fund distribution date, which is 31 March 2024.

The Fund remains a reporting fund as at the date of this report.

Note 1: Interest income per unit includes adjustments required under the "Accrued Income Scheme" in respect of interest purchased and sold included within the capital price of debt securities.

Note 2: Expenses per unit are based on the total expenses of management incurred by the Fund. Certain investors may be able to claim tax relief for management expenses incurred by the Fund.

Note 3: On disposal of units, investors should consider whether any distributions made during their holding period affect the base cost of the units disposed for UK capital gains tax purposes.

Note 4: The annual fair value movement in relation to the DDS held by the Fund has been calculated and reported as additional excess reportable income per unit from DDS to investors holding units at the end of the reporting period. If there was a fair value loss this has been carried forward to future periods and no DDS adjustment has been reported. Where any excess reportable income per unit from DDS amounts are reported above, these arise on the fund distribution date which is 31 March 2024.

Note 5: Returns from swap contracts are not included in the figures presented on this report as returns from swap contracts may be treated as capital returns for some investors. A breakdown of returns from swaps can be provided upon request.

The information provided above is not intended to constitute legal, tax or investment advice, and investors are advised to seek their own advice on the tax consequences of an investment in the Fund.

Table of cumulative daily income and expenses arising to investors in the Fund.

DATE	INTEREST	INTEREST	INTEREST	EQUITIES	EQUITIES	MISCELLANEOUS	EXPENSES
	Foreign Interest Expense	Foreign Interest Income	UK Interest Income	Foreign Dividend Income	UK Dividend Income	Miscellaneous	Allowable expenses of management
30.09.2023	(0.0033)	29.1976	5.1093	-	-	-	(4.9421)
29.09.2023	(0.0033)	(0.0033)	(0.0033)	-	-	-	(4.9421)
28.09.2023	(0.0033)	29.4780	5.1093	-	-	-	(4.9421)
27.09.2023	(0.0033)	29.4281	5.1093	-	-	-	(4.9421)
26.09.2023	(0.0033)	29.4115	5.1093	-	-	-	(4.9421)
25.09.2023	(0.0033)	29.3712	5.1093	-	-	-	(4.9421)
24.09.2023	(0.0033)	29.3250	5.0073	-	-	-	(4.9421)
23.09.2023	(0.0033)	29.3250	5.0073	-	-	-	(4.9421)
22.09.2023	(0.0033)	29.3250	5.0073	-	-	-	(4.9421)
21.09.2023	(0.0033)	29.2999	5.0073	-	-	-	(4.9421)
20.09.2023	(0.0033)	29.3299	4.9995	-	-	-	(4.9421)
19.09.2023	(0.0033)	29.2044	4.9995	-	-	-	(4.9316)
18.09.2023	(0.0033)	29.1635	4.9399	-	-	-	(4.9316)
17.09.2023	(0.0033)	28.2464	4.8179	-	-	-	(4.9316)
16.09.2023	(0.0033)	28.2464	4.8179	-	-	-	(4.9316)
15.09.2023	(0.0033)	28.2464	4.8179	-	-	-	(4.9316)
14.09.2023	(0.0033)	28.0810	4.8179	-	-	-	(4.9316)
13.09.2023	(0.0033)	28.0377	4.8179	-	-	-	(4.9316)
12.09.2023	(0.0033)	27.8710	4.8179	-	-	-	(4.9316)
11.09.2023	(0.0033)	27.5343	4.8179	-	-	-	(4.9316)
10.09.2023	(0.0033)	27.0306	4.4389	-	-	-	(4.9316)
09.09.2023	(0.0033)	27.0306	4.4389	-	-	-	(4.9316)
08.09.2023	(0.0033)	27.0306	4.4389	-	-	-	(4.9316)
07.09.2023	(0.0033)	26.8570	4.4389	-	-	-	(4.9316)
06.09.2023	(0.0033)	26.4968	4.4389	-	-	-	(4.9316)
05.09.2023	(0.0033)	26.3262	4.4389	-	-	-	(4.9316)
04.09.2023	(0.0033)	26.3229	4.4389	-	-	-	(4.5019)
03.09.2023	(0.0033)	26.0959	4.4389	-	-	-	(4.5019)
02.09.2023	(0.0033)	26.0959	4.4389	-	-	-	(4.5019)
01.09.2023	(0.0033)	26.0959	4.4389	-	-	-	(4.5019)
31.08.2023	(0.0033)	26.0723	4.4080	-	-	-	(4.5019)
30.08.2023	(0.0033)	26.0213	4.4080	-	-	-	(4.5019)
29.08.2023	(0.0033)	26.0018	4.4080	-	-	-	(4.5019)
28.08.2023	(0.0033)	25.6815	4.4080	-	-	-	(4.5019)
27.08.2023	(0.0033)	25.5337	4.4080	-	-	-	(4.5019)
26.08.2023	(0.0033)	25.5337	4.4080	-	-	-	(4.5019)
25.08.2023	(0.0033)	25.5337	4.4080	-	-	-	(4.5019)
24.08.2023	(0.0033)	25.4985	4.4080	-	-	-	(4.5019)
23.08.2023	(0.0033)	25.4535	4.4080	-	-	-	(4.5019)
22.08.2023	(0.0033)	25.4038	4.3710	-	-	-	(4.5019)
21.08.2023	(0.0033)	25.2776	4.3710	-	-	-	(4.5019)
20.08.2023	(0.0033)	25.2375	4.3710	-	-	-	(4.5019)
19.08.2023	(0.0033)	25.2375	4.3710	-	-	-	(4.5019)
18.08.2023	(0.0033)	25.2375	4.3710	-	-	-	(4.5019)
17.08.2023	(0.0033)	25.1336	4.2199	-	-	-	(4.5019)
16.08.2023	(0.0033)	25.0194	4.2199	-	-	-	(4.5019)
15.08.2023	(0.0033)	24.7895	4.2199	-	-	-	(4.5019)
14.08.2023	(0.0033)	24.7752	4.2199	-	-	-	(4.5019)
13.08.2023	(0.0033)	24.7305	3.7051	-	-	-	(4.5019)
12.08.2023	(0.0033)	24.7305	3.7051	-	-	-	(4.5019)
11.08.2023	(0.0033)	24.7305	3.7051	-	-	-	(4.5019)
10.08.2023	(0.0033)	24.6402	3.2687	-	-	-	(4.5019)
09.08.2023	(0.0033)	24.4314	3.2185	-	-	-	(4.5019)
08.08.2023	(0.0033)	24.2299	3.2185	-	-	-	(4.5019)
07.08.2023	(0.0033)	24.0272	3.1278	-	-	-	(4.5019)
06.08.2023	(0.0033)	23.4077	3.1278	-	-	-	(4.5019)
05.08.2023	(0.0033)	23.4077	3.1278	-	-	-	(4.5019)
04.08.2023	(0.0033)	23.4077	3.1278	-	-	-	(4.5019)
03.08.2023	(0.0033)	23.3807	3.1278	-	-	-	(4.0549)
02.08.2023	(0.0033)	23.3621	3.1278	-	-	-	(4.0549)
01.08.2023	(0.0033)	23.3926	3.1278	-	-	-	(4.0549)
31.07.2023	(0.0033)	23.3171	2.8019	-	-	-	(4.0549)
30.07.2023	(0.0033)	23.2326	2.8019	-	-	-	(4.0549)
29.07.2023	(0.0033)	23.2326	2.8019	-	-	-	(4.0549)
28.07.2023	(0.0033)	23.2326	2.8019	-	-	-	(4.0549)
27.07.2023	(0.0033)	23.0242	2.8019	-	-	-	(4.0549)
26.07.2023	(0.0033)	22.5074	2.7014	-	-	-	(4.0549)
25.07.2023	(0.0033)	22.4918	2.7014	-	-	-	(4.0549)
24.07.2023	(0.0033)	22.2488	2.7014	-	-	-	(4.0549)
23.07.2023	(0.0033)	22.0380	2.7014	-	-	-	(4.0549)
22.07.2023	(0.0033)	22.0380	2.7014	-	-	-	(4.0549)
21.07.2023	(0.0033)	22.0380	2.7014	-	-	-	(4.0549)
20.07.2023	(0.0033)	22.0144	2.7014	-	-	-	(4.0549)
19.07.2023	(0.0033)	21.7102	2.7014	-	-	-	(4.0549)
18.07.2023	(0.0033)	21.5042	2.7014	-	-	-	(4.0549)
17.07.2023	(0.0033)	21.4167	2.6426	-	-	-	(4.0549)
16.07.2023	(0.0033)	21.3830	2.6426	-	-	-	(4.0549)
15.07.2023	(0.0033)	21.3830	2.6426	-	-	-	(4.0549)
14.07.2023	(0.0033)	21.3830	2.6426	-	-	-	(4.0549)
13.07.2023	(0.0033)	21.3588	2.6258	-	-	-	(4.0549)
12.07.2023	(0.0033)	21.2995	2.6258	-	-	-	(4.0549)
11.07.2023	(0.0033)	21.0642	2.6003	-	-	-	(4.0549)
10.07.2023	(0.0033)	20.8045	2.6003	-	-	-	(4.0549)
09.07.2023	(0.0033)	20.7524	2.6003	-	-	-	(4.0549)
08.07.2023	(0.0033)	20.7524	2.6003	-	-	-	(4.0549)
07.07.2023	(0.0033)	20.7524	2.6003	-	-	-	(4.0549)
06.07.2023	(0.0033)	20.7474	2.6003	-	-	-	(4.0549)
05.07.2023	(0.0033)	20.7294	2.6003	-	-	-	(4.0549)
04.07.2023	(0.0033)	20.7471	2.6003	-	-	-	(3.5878)
03.07.2023	(0.0033)	20.5870	2.6003	-	-	-	(3.5878)
02.07.2023	(0.0033)	20.1524	2.6003	-	-	-	(3.5878)

Table of cumulative daily income and expenses arising to investors in the Fund.

DATE	INTEREST	INTEREST	INTEREST	EQUITIES	EQUITIES	MISCELLANEOUS	EXPENSES
	Foreign Interest Expense	Foreign Interest Income	UK Interest Income	Foreign Dividend Income	UK Dividend Income	Miscellaneous	Allowable expenses of management
01.07.2023	(0.0033)	20.1524	2.6003	-	-	-	(3.5878)
30.06.2023	(0.0033)	20.1524	2.6003	-	-	-	(3.5878)
29.06.2023	(0.0033)	19.8967	2.6003	-	-	-	(3.5878)
28.06.2023	(0.0033)	19.8885	2.6003	-	-	-	(3.5878)
27.06.2023	(0.0033)	19.8466	2.6003	-	-	-	(3.5878)
26.06.2023	(0.0033)	19.7878	2.6003	-	-	-	(3.5878)
25.06.2023	(0.0033)	19.7542	2.5956	-	-	-	(3.5878)
24.06.2023	(0.0033)	19.7542	2.5956	-	-	-	(3.5878)
23.06.2023	(0.0033)	19.7542	2.5956	-	-	-	(3.5878)
22.06.2023	(0.0033)	19.7304	2.5956	-	-	-	(3.5878)
21.06.2023	(0.0033)	19.7145	2.5956	-	-	-	(3.5878)
20.06.2023	(0.0033)	19.7000	2.5345	-	-	-	(3.5878)
19.06.2023	(0.0033)	19.6689	2.5345	-	-	-	(3.5878)
18.06.2023	(0.0033)	19.6115	2.5345	-	-	-	(3.5878)
17.06.2023	(0.0033)	19.6115	2.5345	-	-	-	(3.5878)
16.06.2023	(0.0033)	19.6115	2.5345	-	-	-	(3.5878)
15.06.2023	(0.0033)	19.2847	2.5345	-	-	-	(3.5878)
14.06.2023	(0.0033)	19.1946	2.5345	-	-	-	(3.5878)
13.06.2023	(0.0033)	19.0687	2.5042	-	-	-	(3.5878)
12.06.2023	(0.0033)	19.0407	2.5042	-	-	-	(3.5878)
11.06.2023	(0.0033)	18.5755	2.5042	-	-	-	(3.5878)
10.06.2023	(0.0033)	18.5755	2.5042	-	-	-	(3.5878)
09.06.2023	(0.0033)	18.5755	2.5042	-	-	-	(3.5878)
08.06.2023	(0.0033)	18.4975	2.2648	-	-	-	(3.5878)
07.06.2023	(0.0033)	18.4843	2.2648	-	-	-	(3.5878)
06.06.2023	(0.0033)	18.3288	2.2648	-	-	-	(3.5878)
05.06.2023	(0.0033)	18.1677	2.2648	-	-	-	(3.5878)
04.06.2023	(0.0033)	18.1343	2.2648	-	-	-	(3.1458)
03.06.2023	(0.0033)	18.1343	2.2648	-	-	-	(3.1458)
02.06.2023	(0.0033)	18.1343	2.2648	-	-	-	(3.1458)
01.06.2023	(0.0033)	18.0821	2.2648	-	-	-	(3.1458)
31.05.2023	(0.0033)	18.0500	2.1298	-	-	-	(3.1458)
30.05.2023	(0.0033)	17.9022	2.1298	-	-	-	(3.1458)
29.05.2023	(0.0033)	17.9022	2.1298	-	-	-	(3.1458)
28.05.2023	(0.0033)	17.7945	2.1298	-	-	-	(3.1458)
27.05.2023	(0.0033)	17.7945	2.1298	-	-	-	(3.1458)
26.05.2023	(0.0033)	17.7945	2.1298	-	-	-	(3.1458)
25.05.2023	(0.0033)	17.7128	2.1298	-	-	-	(3.1458)
24.05.2023	(0.0033)	17.6111	2.1298	-	-	-	(3.1458)
23.05.2023	(0.0033)	17.5989	2.1298	-	-	-	(3.1458)
22.05.2023	(0.0033)	17.5765	2.1084	-	-	-	(3.1458)
21.05.2023	(0.0033)	17.5470	2.1084	-	-	-	(3.1458)
20.05.2023	(0.0033)	17.5470	2.1084	-	-	-	(3.1458)
19.05.2023	(0.0033)	17.5470	2.1084	-	-	-	(3.1458)
18.05.2023	(0.0033)	17.5250	2.1084	-	-	-	(3.1458)
17.05.2023	(0.0033)	17.4624	2.1084	-	-	-	(3.1455)
16.05.2023	(0.0033)	17.4590	2.1084	-	-	-	(3.1455)
15.05.2023	(0.0033)	16.9767	2.1084	-	-	-	(3.1455)
14.05.2023	(0.0033)	16.9503	2.1084	-	-	-	(3.1455)
13.05.2023	(0.0033)	16.9503	2.1084	-	-	-	(3.1455)
12.05.2023	(0.0033)	16.9503	2.1084	-	-	-	(3.1455)
11.05.2023	(0.0033)	16.9287	2.1084	-	-	-	(3.1455)
10.05.2023	(0.0033)	16.9142	2.1084	-	-	-	(3.1455)
09.05.2023	(0.0033)	16.6425	1.8195	-	-	-	(3.1455)
08.05.2023	(0.0033)	16.2595	1.8195	-	-	-	(3.1455)
07.05.2023	(0.0033)	16.2333	1.8195	-	-	-	(3.1455)
06.05.2023	(0.0033)	16.2333	1.8195	-	-	-	(3.1455)
05.05.2023	(0.0033)	16.2333	1.8195	-	-	-	(3.1455)
04.05.2023	(0.0033)	16.2121	1.8195	-	-	-	(3.1455)
03.05.2023	(0.0033)	15.9941	1.8195	-	-	-	(2.7242)
02.05.2023	(0.0033)	15.6962	1.8195	-	-	-	(2.7242)
01.05.2023	(0.0033)	15.3958	1.8195	-	-	-	(2.7242)
30.04.2023	(0.0032)	15.1944	1.8102	-	-	-	(2.7242)
29.04.2023	(0.0032)	14.8382	1.8102	-	-	-	(2.7242)
28.04.2023	(0.0032)	14.8382	1.8102	-	-	-	(2.7242)
27.04.2023	(0.0032)	14.8382	1.8102	-	-	-	(2.7242)
26.04.2023	(0.0032)	14.4886	1.8102	-	-	-	(2.7242)
25.04.2023	(0.0032)	14.4531	1.8102	-	-	-	(2.7242)
24.04.2023	(0.0032)	14.2294	1.8102	-	-	-	(2.7242)
23.04.2023	(0.0032)	14.1909	1.8102	-	-	-	(2.7242)
22.04.2023	(0.0032)	14.1909	1.8102	-	-	-	(2.7242)
21.04.2023	(0.0032)	14.1909	1.8102	-	-	-	(2.7242)
20.04.2023	(0.0032)	14.1666	1.8102	-	-	-	(2.7242)
19.04.2023	(0.0032)	14.1434	1.8102	-	-	-	(2.7242)
18.04.2023	(0.0032)	14.0845	1.8102	-	-	-	(2.7242)
17.04.2023	(0.0032)	13.9955	1.7193	-	-	-	(2.7242)
16.04.2023	(0.0032)	13.8584	1.7193	-	-	-	(2.7242)
15.04.2023	(0.0032)	13.8584	1.7193	-	-	-	(2.7242)
14.04.2023	(0.0032)	13.8584	1.7193	-	-	-	(2.7242)
13.04.2023	(0.0032)	13.7930	1.7193	-	-	-	(2.7242)
12.04.2023	(0.0032)	13.4981	1.7193	-	-	-	(2.7242)
11.04.2023	(0.0032)	13.2781	1.7193	-	-	-	(2.7242)
10.04.2023	(0.0032)	13.2765	1.7193	-	-	-	(2.7242)
09.04.2023	(0.0032)	13.2790	1.7193	-	-	-	(2.7242)
08.04.2023	(0.0032)	13.2790	1.7193	-	-	-	(2.7242)
07.04.2023	(0.0032)	13.2790	1.7193	-	-	-	(2.7242)
06.04.2023	(0.0032)	12.8963	1.4500	-	-	-	(2.7242)
05.04.2023	(0.0032)	12.8579	1.4500	-	-	-	(2.7242)
04.04.2023	(0.0032)	12.8201	1.4500	-	-	-	(2.2480)
03.04.2023	(0.0032)	12.6978	1.4500	-	-	-	(2.2480)
02.04.2023	(0.0032)	12.6358	1.4500	-	-	-	(2.2480)
01.04.2023	(0.0032)	12.6358	1.4500	-	-	-	(2.2480)

Table of cumulative daily income and expenses arising to investors in the Fund.

DATE	INTEREST	INTEREST	INTEREST	EQUITIES	EQUITIES	MISCELLANEOUS	EXPENSES
	Foreign Interest Expense	Foreign Interest Income	UK Interest Income	Foreign Dividend Income	UK Dividend Income	Miscellaneous	Allowable expenses of management
31.03.2023	(0.0032)	12.6358	1.4500	-	-	-	(2.2480)
30.03.2023	(0.0032)	12.3819	1.4500	-	-	-	(2.2480)
29.03.2023	(0.0032)	11.9999	1.4500	-	-	-	(2.2480)
28.03.2023	(0.0032)	11.9762	1.4500	-	-	-	(2.2480)
27.03.2023	(0.0032)	11.9078	1.4500	-	-	-	(2.2480)
26.03.2023	(0.0032)	11.8899	1.4500	-	-	-	(2.2480)
25.03.2023	(0.0032)	11.8899	1.4500	-	-	-	(2.2480)
24.03.2023	(0.0032)	11.8899	1.4500	-	-	-	(2.2480)
23.03.2023	(0.0032)	11.8482	1.4500	-	-	-	(2.2480)
22.03.2023	(0.0032)	11.8413	1.4500	-	-	-	(2.2480)
21.03.2023	(0.0032)	11.8333	1.4080	-	-	-	(2.2480)
20.03.2023	(0.0032)	11.7362	1.3506	-	-	-	(2.2480)
19.03.2023	(0.0032)	11.6679	1.3506	-	-	-	(2.2480)
18.03.2023	(0.0032)	11.6679	1.3506	-	-	-	(2.2480)
17.03.2023	(0.0032)	11.6679	1.3506	-	-	-	(2.2480)
16.03.2023	(0.0032)	11.6511	1.3506	-	-	-	(2.2480)
15.03.2023	(0.0032)	10.7945	1.3506	-	-	-	(2.2480)
14.03.2023	(0.0032)	10.7888	1.3506	-	-	-	(2.2480)
13.03.2023	(0.0032)	10.6157	1.3506	-	-	-	(2.2480)
12.03.2023	(0.0032)	10.5161	1.3506	-	-	-	(2.2480)
11.03.2023	(0.0032)	10.5161	1.3506	-	-	-	(2.2480)
10.03.2023	(0.0032)	10.5161	1.3506	-	-	-	(2.2480)
09.03.2023	(0.0032)	10.4840	1.3506	-	-	-	(2.2480)
08.03.2023	(0.0032)	10.1695	1.1447	-	-	-	(2.2480)
07.03.2023	(0.0032)	10.0007	1.1447	-	-	-	(2.2480)
06.03.2023	(0.0032)	9.6504	1.1447	-	-	-	(2.2480)
05.03.2023	(0.0032)	9.6357	1.1447	-	-	-	(2.2480)
04.03.2023	(0.0032)	9.6357	1.1447	-	-	-	(2.2480)
03.03.2023	(0.0032)	9.6357	1.1447	-	-	-	(2.2480)
02.03.2023	(0.0032)	9.7009	1.1297	-	-	-	(1.9285)
01.03.2023	(0.0032)	9.5944	1.1297	-	-	-	(1.9285)
28.02.2023	(0.0032)	9.3630	1.1297	-	-	-	(1.9285)
27.02.2023	(0.0032)	9.1242	1.0784	-	-	-	(1.9285)
26.02.2023	(0.0032)	9.1058	1.0401	-	-	-	(1.9285)
25.02.2023	(0.0032)	9.1058	1.0401	-	-	-	(1.9285)
24.02.2023	(0.0032)	9.1058	1.0401	-	-	-	(1.9285)
23.02.2023	(0.0032)	9.0940	1.0401	-	-	-	(1.9285)
22.02.2023	(0.0032)	9.0870	1.0401	-	-	-	(1.9285)
21.02.2023	(0.0032)	8.9272	1.0401	-	-	-	(1.9285)
20.02.2023	(0.0032)	8.9261	1.0401	-	-	-	(1.9285)
19.02.2023	(0.0032)	8.8276	1.0401	-	-	-	(1.9285)
18.02.2023	(0.0032)	8.8276	1.0401	-	-	-	(1.9285)
17.02.2023	(0.0032)	8.8276	1.0401	-	-	-	(1.9285)
16.02.2023	(0.0032)	8.7687	1.0275	-	-	-	(1.9285)
15.02.2023	(0.0032)	8.7212	1.0275	-	-	-	(1.9285)
14.02.2023	(0.0032)	8.7005	1.0275	-	-	-	(1.9285)
13.02.2023	(0.0032)	8.6670	1.0275	-	-	-	(1.9285)
12.02.2023	(0.0032)	8.6255	1.0137	-	-	-	(1.9285)
11.02.2023	(0.0032)	8.6255	1.0137	-	-	-	(1.9285)
10.02.2023	(0.0032)	8.6255	1.0137	-	-	-	(1.9285)
09.02.2023	(0.0032)	8.6156	0.7816	-	-	-	(1.9285)
08.02.2023	(0.0032)	8.4789	0.7816	-	-	-	(1.9285)
07.02.2023	(0.0032)	8.3038	0.7816	-	-	-	(1.9285)
06.02.2023	(0.0032)	8.3142	0.7051	-	-	-	(1.9285)
05.02.2023	(0.0032)	8.0069	0.7051	-	-	-	(1.9285)
04.02.2023	(0.0032)	8.0069	0.7051	-	-	-	(1.9285)
03.02.2023	(0.0032)	8.0069	0.7051	-	-	-	(1.9285)
02.02.2023	(0.0032)	7.9937	0.7051	-	-	-	(1.5694)
01.02.2023	(0.0032)	7.8973	0.7051	-	-	-	(1.5694)
31.01.2023	(0.0032)	7.7906	0.7051	-	-	-	(1.5694)
30.01.2023	(0.0032)	7.3527	0.7051	-	-	-	(1.5694)
29.01.2023	(0.0032)	7.0594	0.7051	-	-	-	(1.5694)
28.01.2023	(0.0032)	7.0594	0.7051	-	-	-	(1.5694)
27.01.2023	(0.0032)	7.0594	0.7051	-	-	-	(1.5694)
26.01.2023	(0.0032)	6.7705	0.7051	-	-	-	(1.5694)
25.01.2023	(0.0032)	6.6489	0.7051	-	-	-	(1.5694)
24.01.2023	(0.0032)	6.5180	0.7051	-	-	-	(1.5694)
23.01.2023	(0.0032)	6.3501	0.7051	-	-	-	(1.5694)
22.01.2023	(0.0032)	6.2224	0.7051	-	-	-	(1.5694)
21.01.2023	(0.0032)	6.2224	0.7051	-	-	-	(1.5694)
20.01.2023	(0.0032)	6.2224	0.7051	-	-	-	(1.5694)
19.01.2023	(0.0032)	6.1689	0.6595	-	-	-	(1.5694)
18.01.2023	(0.0032)	6.0500	0.6595	-	-	-	(1.5694)
17.01.2023	(0.0032)	5.6160	0.6595	-	-	-	(1.5694)
16.01.2023	(0.0032)	5.5856	0.6595	-	-	-	(1.5694)
15.01.2023	(0.0032)	5.5441	0.6386	-	-	-	(1.5694)
14.01.2023	(0.0032)	5.5441	0.6386	-	-	-	(1.5694)
13.01.2023	(0.0032)	5.5441	0.6386	-	-	-	(1.5694)
12.01.2023	(0.0032)	5.5002	0.6470	-	-	-	(1.5694)
11.01.2023	(0.0032)	5.3203	0.6325	-	-	-	(1.5694)
10.01.2023	(0.0032)	5.3138	0.6325	-	-	-	(1.5694)
09.01.2023	(0.0032)	5.3030	0.6325	-	-	-	(1.5694)
08.01.2023	(0.0032)	5.2887	0.6200	-	-	-	(1.5694)
07.01.2023	(0.0032)	5.2887	0.6200	-	-	-	(1.5694)
06.01.2023	(0.0032)	5.2887	0.6200	-	-	-	(1.5694)
05.01.2023	(0.0032)	5.2626	0.6200	-	-	-	(1.5694)
04.01.2023	(0.0032)	5.2573	0.6200	-	-	-	(1.1576)
03.01.2023	(0.0032)	5.2368	0.6200	-	-	-	(1.1576)
02.01.2023	(0.0032)	5.3324	0.6200	-	-	-	(1.1576)
01.01.2023	(0.0032)	5.0201	0.6200	-	-	-	(1.1576)
31.12.2022	(0.0032)	5.0201	0.6200	-	-	-	(1.1576)
30.12.2022	(0.0032)	4.7520	0.6200	-	-	-	(1.1576)

Table of cumulative daily income and expenses arising to investors in the Fund.

DATE	INTEREST	INTEREST	INTEREST	EQUITIES	EQUITIES	MISCELLANEOUS	EXPENSES
	Foreign Interest Expense	Foreign Interest Income	UK Interest Income	Foreign Dividend Income	UK Dividend Income	Miscellaneous	Allowable expenses of management
29.12.2022	(0.0032)	4.7520	0.6200	-	-	-	(1.1576)
28.12.2022	(0.0032)	4.7459	0.6200	-	-	-	(1.1576)
27.12.2022	(0.0032)	4.7414	0.6200	-	-	-	(1.1576)
26.12.2022	(0.0032)	4.7400	0.6200	-	-	-	(1.1576)
25.12.2022	(0.0032)	4.7291	0.5912	-	-	-	(1.1576)
24.12.2022	(0.0032)	4.7291	0.5912	-	-	-	(1.1576)
23.12.2022	(0.0032)	4.7291	0.5912	-	-	-	(1.1576)
22.12.2022	(0.0032)	4.7211	0.5912	-	-	-	(1.1576)
21.12.2022	(0.0032)	4.7146	0.5912	-	-	-	(1.1576)
20.12.2022	(0.0032)	4.5842	0.5912	-	-	-	(1.1576)
19.12.2022	(0.0032)	4.5732	0.4677	-	-	-	(1.1576)
18.12.2022	(0.0032)	4.5347	0.4677	-	-	-	(1.1576)
17.12.2022	(0.0032)	4.5347	0.4677	-	-	-	(1.1576)
16.12.2022	(0.0032)	4.5347	0.4677	-	-	-	(1.1576)
15.12.2022	(0.0032)	4.4205	0.4677	-	-	-	(1.1576)
14.12.2022	(0.0032)	3.9828	0.4677	-	-	-	(1.1576)
13.12.2022	(0.0032)	3.9713	0.4032	-	-	-	(1.1576)
12.12.2022	(0.0032)	3.9551	0.3857	-	-	-	(1.1576)
11.12.2022	(0.0032)	3.9045	0.4295	-	-	-	(1.1576)
10.12.2022	(0.0032)	3.9045	0.4295	-	-	-	(1.1576)
09.12.2022	(0.0032)	3.9045	0.4295	-	-	-	(1.1576)
08.12.2022	(0.0032)	3.8738	0.4295	-	-	-	(1.1576)
07.12.2022	(0.0032)	3.8508	0.4295	-	-	-	(1.1576)
06.12.2022	(0.0032)	3.7090	0.4295	-	-	-	(1.1576)
05.12.2022	(0.0032)	3.3591	0.4112	-	-	-	(1.1576)
04.12.2022	(0.0032)	3.3296	0.4112	-	-	-	(0.7849)
03.12.2022	(0.0032)	3.3296	0.4112	-	-	-	(0.7849)
02.12.2022	(0.0032)	3.3296	0.4112	-	-	-	(0.7849)
01.12.2022	(0.0032)	3.3305	0.3998	-	-	-	(0.7849)
30.11.2022	(0.0032)	3.3055	0.3998	-	-	-	(0.7849)
29.11.2022	(0.0032)	2.9257	0.3998	-	-	-	(0.7849)
28.11.2022	(0.0032)	2.7381	0.3890	-	-	-	(0.7849)
27.11.2022	(0.0032)	2.6729	0.3890	-	-	-	(0.7849)
26.11.2022	(0.0032)	2.6729	0.3890	-	-	-	(0.7849)
25.11.2022	(0.0032)	2.6729	0.3890	-	-	-	(0.7849)
24.11.2022	(0.0032)	2.6711	0.3890	-	-	-	(0.7849)
23.11.2022	(0.0032)	2.6500	0.3769	-	-	-	(0.7849)
22.11.2022	(0.0032)	2.1302	0.3769	-	-	-	(0.7849)
21.11.2022	(0.0032)	2.1933	0.3001	-	-	-	(0.7849)
20.11.2022	(0.0032)	2.2654	0.3001	-	-	-	(0.7849)
19.11.2022	(0.0032)	2.2654	0.3001	-	-	-	(0.7849)
18.11.2022	(0.0032)	2.2654	0.3001	-	-	-	(0.7849)
17.11.2022	(0.0032)	2.2606	0.3001	-	-	-	(0.7849)
16.11.2022	(0.0032)	2.2546	0.3001	-	-	-	(0.7849)
15.11.2022	(0.0032)	2.0665	0.3001	-	-	-	(0.7849)
14.11.2022	(0.0032)	1.8585	0.3001	-	-	-	(0.7849)
13.11.2022	(0.0032)	1.7616	0.3001	-	-	-	(0.7849)
12.11.2022	(0.0032)	1.7616	0.3001	-	-	-	(0.7849)
11.11.2022	(0.0032)	1.7616	0.3001	-	-	-	(0.7849)
10.11.2022	(0.0032)	1.8575	0.3001	-	-	-	(0.7849)
09.11.2022	(0.0032)	1.8565	0.1286	-	-	-	(0.7849)
08.11.2022	(0.0032)	1.6081	0.1286	-	-	-	(0.7849)
07.11.2022	(0.0032)	1.5281	0.1286	-	-	-	(0.7849)
06.11.2022	(0.0032)	1.4969	0.0803	-	-	-	(0.7849)
05.11.2022	(0.0032)	1.4969	0.0803	-	-	-	(0.7849)
04.11.2022	(0.0032)	1.4969	0.0803	-	-	-	(0.7849)
03.11.2022	(0.0032)	1.2907	0.0803	-	-	-	(0.4211)
02.11.2022	(0.0032)	1.2846	0.0803	-	-	-	(0.4211)
01.11.2022	(0.0032)	1.0453	0.0803	-	-	-	(0.4211)
31.10.2022	(0.0000)	1.0010	0.0803	-	-	-	(0.4211)
30.10.2022	(0.0000)	0.6419	0.0803	-	-	-	(0.4211)
29.10.2022	(0.0000)	0.6419	0.0803	-	-	-	(0.4211)
28.10.2022	(0.0000)	0.6419	0.0803	-	-	-	(0.4211)
27.10.2022	(0.0000)	0.4912	0.0803	-	-	-	(0.4211)
26.10.2022	(0.0000)	0.4392	0.0730	-	-	-	(0.4210)
25.10.2022	(0.0000)	0.4224	0.0730	-	-	-	(0.4210)
24.10.2022	(0.0000)	0.2926	0.0615	-	-	-	(0.4210)
23.10.2022	(0.0000)	0.2866	0.0729	-	-	-	(0.4210)
22.10.2022	(0.0000)	0.2866	0.0729	-	-	-	(0.4210)
21.10.2022	(0.0000)	0.2866	0.0729	-	-	-	(0.4210)
20.10.2022	(0.0000)	0.2827	0.0729	-	-	-	(0.4210)
19.10.2022	(0.0000)	0.2793	0.0685	-	-	-	(0.4210)
18.10.2022	(0.0000)	0.3189	0.0685	-	-	-	(0.4210)
17.10.2022	(0.0000)	0.2663	0.0062	-	-	-	(0.4210)
16.10.2022	(0.0000)	0.2299	0.0062	-	-	-	(0.4210)
15.10.2022	(0.0000)	0.2299	0.0062	-	-	-	(0.4210)
14.10.2022	(0.0000)	0.2299	0.0062	-	-	-	(0.4210)
13.10.2022	(0.0000)	0.2278	0.0062	-	-	-	(0.4210)
12.10.2022	(0.0000)	0.2273	0.0062	-	-	-	(0.4210)
11.10.2022	(0.0000)	0.2255	0.0062	-	-	-	(0.4210)
10.10.2022	(0.0000)	0.1924	0.0062	-	-	-	(0.4210)
09.10.2022	(0.0000)	0.1836	0.0062	-	-	-	(0.4210)
08.10.2022	(0.0000)	0.1836	0.0062	-	-	-	(0.4210)
07.10.2022	(0.0000)	0.1836	0.0062	-	-	-	(0.4210)
06.10.2022	(0.0000)	0.2019	0.0056	-	-	-	(0.4210)
05.10.2022	(0.0000)	0.2011	0.0056	-	-	-	(0.4210)
04.10.2022	(0.0000)	0.2340	0.0056	-	-	-	-
03.10.2022	(0.0000)	0.1681	0.0056	-	-	-	-
02.10.2022	-	-	-	-	-	-	-
01.10.2022	-	-	-	-	-	-	-

PICTET CH-ENHANCED LIQUIDITY USD - UK REPORTING FUND STATUS

Annual Report - PICTET CH-ENHANCED LIQUIDITY USD - J DY

For the period from 1 October 2022 to 30 September 2023

The Fund has obtained UK Reporting Fund status and this report is provided to investors in accordance with the Offshore Funds (Tax) Regulations 2009 to enable investors to meet their UK tax obligations.

The Fund is treated as a Transparent Reporting Fund and as such is treated as tax transparent for income tax purposes and opaque for capital gains tax purposes for UK investors.

For tax purposes the Funds' income and expenses are deemed to arise directly in the hands of UK investors when they arise to the Fund, but capital returns from the underlying investments held by the Fund are not taxed when they are realised and instead a taxable capital gain or loss arises when the units in the Fund are disposed of.

The Fund does not operate equalisation for UK tax reporting purposes, and all amounts are reported without equalisation.

Fund	PICTET CH-ENHANCED LIQUIDITY USD	Distributions paid in respect of the period (per unit)	38.05 USD
Unit	J DY	HMRC share class reference	Ex date
ISIN	CH0380645348	P0057-0044	Value date
			15.11.2023
			17.11.2023

Report to Individual Investors

This report is prepared for investors who are UK tax resident and UK domiciled and subject to income tax. Investors subject to UK Corporation Tax should refer to the Report to Corporate Investors.

Cumulative income and expenses per unit for the reporting period

From 1 October 2022 to 5 April 2023

	Per Unit (USD)
INTEREST	
Foreign Interest Expense	(0.0033)
Foreign Interest Income	12.9733
UK Interest Income	1.4632
EQUITIES	
Foreign Dividend Income	-
UK Dividend Income	-
MISCELLANEOUS	
Miscellaneous	-
EXPENSES	
Allowable expenses of management	(1.1077)

From 6 April 2023 to 30 September 2023

	Per Unit (USD)
INTEREST	
Foreign Interest Expense	(0.0000)
Foreign Interest Income	16.5024
UK Interest Income	3.6963
EQUITIES	
Foreign Dividend Income	-
UK Dividend Income	-
MISCELLANEOUS	
Miscellaneous	-
EXPENSES	
Allowable expenses of management	(0.7788)
EXCESS REPORTABLE INCOME	
Excess Reportable Income from holdings in Reporting Offshore Funds	-
Excess Reportable Income from holdings in Non-Reporting Offshore Funds	-
Interest from Deep Discount Securities	-

How investors should use this information:

The above figures are shown on a cumulative basis for investors who have held units throughout the entire period, reported in USD. For investors who bought or sold units during the reporting period a table of the income and expenses arising on a daily basis is provided separately below.

An investor who has held units throughout the entire period should take the income or expense per unit stated above and multiply this figure by the number of units held to calculate the income and expenses to be reported for UK income tax purposes for the relevant income tax period.

An investor who bought/sold units part way through the period should calculate their taxable income and expense figures by taking the cumulative income figure from the table below at the date of disposal and subtracting the income figure at the date of acquisition. Where the units were held prior to the start of the period but sold part way through the period, the investor should just take the cumulative figure at the date of disposal. The income or expense can be allocated to the appropriate income tax period by adjusting for the cumulative income or expense at 5 April.

Investors holding units in the fund as at 30 September 2023 should also include any "Excess Reportable Income" in their tax returns, which is calculated by taking the excess reportable income per unit amounts reported above and multiplying by the number of units held at 30 September 2023. The excess amounts arise on the fund distribution date, which is 31 March 2024. The Fund remains a reporting fund as at the date of this report.

Note 1: Interest income per unit includes adjustments required under the "Accrued Income Scheme" in respect of interest purchased and sold included within the capital price of debt securities.

Note 2: Expenses per unit are based on the total expenses of management incurred by the Fund. Certain investors may be able to claim tax relief for management expenses incurred by the Fund.

Note 3: On disposal of units, investors should consider whether any distributions made during their holding period affect the base cost of the units disposed for UK capital gains tax purposes.

Note 4: The annual fair value movement in relation to the DDS held by the Fund has been calculated and reported as additional excess reportable income per unit from DDS to investors holding units at the end of the reporting period. If there was a fair value loss this has been carried forward to future periods and no DDS adjustment has been reported. Where any excess reportable income per unit from DDS amounts are reported above, these arise on the fund distribution date which is 31 March 2024.

Note 5: Returns from swap contracts are not included in the figures presented on this report as returns from swap contracts may be treated as capital returns for some investors. A breakdown of returns from swaps can be provided upon request.

The information provided above is not intended to constitute legal, tax or investment advice, and investors are advised to seek their own advice on the tax consequences of an investment in the Fund.

Table of cumulative daily income and expenses arising to investors in the Fund.

DATE	INTEREST	INTEREST	INTEREST	EQUITIES	EQUITIES	MISCELLANEOUS	EXPENSES
	Foreign Interest Expense	Foreign Interest Income	UK Interest Income	Foreign Dividend Income	UK Dividend Income	Miscellaneous	Allowable expenses of management
30.09.2023	(0.0033)	29.4757	5.1595	-	-	-	(1.8865)
29.09.2023	(0.0033)	29.7591	5.1595	-	-	-	(1.8865)
28.09.2023	(0.0033)	29.7591	5.1595	-	-	-	(1.8865)
27.09.2023	(0.0033)	29.7087	5.1595	-	-	-	(1.8865)
26.09.2023	(0.0033)	29.6920	5.1595	-	-	-	(1.8865)
25.09.2023	(0.0033)	29.6512	5.1595	-	-	-	(1.8865)
24.09.2023	(0.0033)	29.6045	5.0564	-	-	-	(1.8865)
23.09.2023	(0.0033)	29.6045	5.0564	-	-	-	(1.8865)
22.09.2023	(0.0033)	29.6045	5.0564	-	-	-	(1.8865)
21.09.2023	(0.0033)	29.5791	5.0564	-	-	-	(1.8865)
20.09.2023	(0.0033)	29.6095	5.0485	-	-	-	(1.8865)
19.09.2023	(0.0033)	29.4826	5.0485	-	-	-	(1.8759)
18.09.2023	(0.0033)	29.4413	4.9883	-	-	-	(1.8759)
17.09.2023	(0.0033)	28.5144	4.8650	-	-	-	(1.8759)
16.09.2023	(0.0033)	28.5144	4.8650	-	-	-	(1.8759)
15.09.2023	(0.0033)	28.5144	4.8650	-	-	-	(1.8759)
14.09.2023	(0.0033)	28.3473	4.8650	-	-	-	(1.8759)
13.09.2023	(0.0033)	28.3035	4.8650	-	-	-	(1.8759)
12.09.2023	(0.0033)	28.1350	4.8650	-	-	-	(1.8759)
11.09.2023	(0.0033)	27.7948	4.8650	-	-	-	(1.8759)
10.09.2023	(0.0033)	27.2857	4.4819	-	-	-	(1.8759)
09.09.2023	(0.0033)	27.2857	4.4819	-	-	-	(1.8759)
08.09.2023	(0.0033)	27.2857	4.4819	-	-	-	(1.8759)
07.09.2023	(0.0033)	27.1103	4.4819	-	-	-	(1.8759)
06.09.2023	(0.0033)	26.7464	4.4819	-	-	-	(1.8759)
05.09.2023	(0.0033)	26.5739	4.4819	-	-	-	(1.8759)
04.09.2023	(0.0033)	26.5705	4.4819	-	-	-	(1.7213)
03.09.2023	(0.0033)	26.3412	4.4819	-	-	-	(1.7213)
02.09.2023	(0.0033)	26.3412	4.4819	-	-	-	(1.7213)
01.09.2023	(0.0033)	26.3412	4.4819	-	-	-	(1.7213)
31.08.2023	(0.0033)	26.3174	4.4508	-	-	-	(1.7213)
30.08.2023	(0.0033)	26.2658	4.4508	-	-	-	(1.7213)
29.08.2023	(0.0033)	26.2461	4.4508	-	-	-	(1.7213)
28.08.2023	(0.0033)	25.9224	4.4508	-	-	-	(1.7213)
27.08.2023	(0.0033)	25.7731	4.4508	-	-	-	(1.7213)
26.08.2023	(0.0033)	25.7731	4.4508	-	-	-	(1.7213)
25.08.2023	(0.0033)	25.7731	4.4508	-	-	-	(1.7213)
24.08.2023	(0.0033)	25.7376	4.4508	-	-	-	(1.7213)
23.08.2023	(0.0033)	25.6921	4.4508	-	-	-	(1.7213)
22.08.2023	(0.0033)	25.6419	4.4134	-	-	-	(1.7213)
21.08.2023	(0.0033)	25.5144	4.4134	-	-	-	(1.7213)
20.08.2023	(0.0033)	25.4739	4.4134	-	-	-	(1.7213)
19.08.2023	(0.0033)	25.4739	4.4134	-	-	-	(1.7213)
18.08.2023	(0.0033)	25.4739	4.4134	-	-	-	(1.7213)
17.08.2023	(0.0033)	25.3688	4.2607	-	-	-	(1.7213)
16.08.2023	(0.0033)	25.2535	4.2607	-	-	-	(1.7213)
15.08.2023	(0.0033)	25.0212	4.2607	-	-	-	(1.7213)
14.08.2023	(0.0033)	25.0067	4.2607	-	-	-	(1.7213)
13.08.2023	(0.0033)	24.9616	3.7406	-	-	-	(1.7213)
12.08.2023	(0.0033)	24.9616	3.7406	-	-	-	(1.7213)
11.08.2023	(0.0033)	24.9616	3.7406	-	-	-	(1.7213)
10.08.2023	(0.0033)	24.8704	3.2997	-	-	-	(1.7213)
09.08.2023	(0.0033)	24.6594	3.2490	-	-	-	(1.7213)
08.08.2023	(0.0033)	24.4559	3.2490	-	-	-	(1.7213)
07.08.2023	(0.0033)	24.2510	3.1573	-	-	-	(1.7213)
06.08.2023	(0.0033)	23.6252	3.1573	-	-	-	(1.7213)
05.08.2023	(0.0033)	23.6252	3.1573	-	-	-	(1.7213)
04.08.2023	(0.0033)	23.6252	3.1573	-	-	-	(1.7213)
03.08.2023	(0.0033)	23.5979	3.1573	-	-	-	(1.5638)
02.08.2023	(0.0033)	23.5791	3.1573	-	-	-	(1.5638)
01.08.2023	(0.0033)	23.6100	3.1573	-	-	-	(1.5638)
31.07.2023	(0.0033)	23.5337	2.8281	-	-	-	(1.5638)
30.07.2023	(0.0033)	23.4483	2.8281	-	-	-	(1.5638)
29.07.2023	(0.0033)	23.4483	2.8281	-	-	-	(1.5638)
28.07.2023	(0.0033)	23.4483	2.8281	-	-	-	(1.5638)
27.07.2023	(0.0033)	23.2378	2.8281	-	-	-	(1.5638)
26.07.2023	(0.0033)	22.7157	2.7266	-	-	-	(1.5638)
25.07.2023	(0.0033)	22.7000	2.7266	-	-	-	(1.5638)
24.07.2023	(0.0033)	22.4545	2.7266	-	-	-	(1.5638)
23.07.2023	(0.0033)	22.2416	2.7266	-	-	-	(1.5638)
22.07.2023	(0.0033)	22.2416	2.7266	-	-	-	(1.5638)
21.07.2023	(0.0033)	22.2416	2.7266	-	-	-	(1.5638)
20.07.2023	(0.0033)	22.2178	2.7266	-	-	-	(1.5638)
19.07.2023	(0.0033)	21.9105	2.7266	-	-	-	(1.5638)
18.07.2023	(0.0033)	21.7025	2.7266	-	-	-	(1.5638)
17.07.2023	(0.0033)	21.6141	2.6671	-	-	-	(1.5638)
16.07.2023	(0.0033)	21.5800	2.6671	-	-	-	(1.5638)
15.07.2023	(0.0033)	21.5800	2.6671	-	-	-	(1.5638)
14.07.2023	(0.0033)	21.5800	2.6671	-	-	-	(1.5638)
13.07.2023	(0.0033)	21.5556	2.6502	-	-	-	(1.5638)
12.07.2023	(0.0033)	21.4957	2.6502	-	-	-	(1.5638)
11.07.2023	(0.0033)	21.2580	2.6245	-	-	-	(1.5638)
10.07.2023	(0.0033)	20.9957	2.6245	-	-	-	(1.5638)
09.07.2023	(0.0033)	20.9431	2.6245	-	-	-	(1.5638)
08.07.2023	(0.0033)	20.9431	2.6245	-	-	-	(1.5638)
07.07.2023	(0.0033)	20.9431	2.6245	-	-	-	(1.5638)
06.07.2023	(0.0033)	20.9381	2.6245	-	-	-	(1.5638)
05.07.2023	(0.0033)	20.9199	2.6245	-	-	-	(1.5638)
04.07.2023	(0.0033)	20.9377	2.6245	-	-	-	(1.3960)
03.07.2023	(0.0033)	20.7760	2.6245	-	-	-	(1.3960)
02.07.2023	(0.0033)	20.3371	2.6245	-	-	-	(1.3960)

Table of cumulative daily income and expenses arising to investors in the Fund.

DATE	INTEREST	INTEREST	INTEREST	EQUITIES	EQUITIES	MISCELLANEOUS	EXPENSES
	Foreign Interest Expense	Foreign Interest Income	UK Interest Income	Foreign Dividend Income	UK Dividend Income	Miscellaneous	Allowable expenses of management
01.07.2023	(0.0033)	20.3371	2.6245	-	-	-	(1.3960)
30.06.2023	(0.0033)	20.3371	2.6245	-	-	-	(1.3960)
29.06.2023	(0.0033)	20.0788	2.6245	-	-	-	(1.3960)
28.06.2023	(0.0033)	20.0706	2.6245	-	-	-	(1.3960)
27.06.2023	(0.0033)	20.0283	2.6245	-	-	-	(1.3960)
26.06.2023	(0.0033)	19.9689	2.6245	-	-	-	(1.3960)
25.06.2023	(0.0033)	19.9350	2.6197	-	-	-	(1.3960)
24.06.2023	(0.0033)	19.9350	2.6197	-	-	-	(1.3960)
23.06.2023	(0.0033)	19.9350	2.6197	-	-	-	(1.3960)
22.06.2023	(0.0033)	19.9109	2.6197	-	-	-	(1.3960)
21.06.2023	(0.0033)	19.8949	2.6197	-	-	-	(1.3960)
20.06.2023	(0.0033)	19.8802	2.5580	-	-	-	(1.3960)
19.06.2023	(0.0033)	19.8488	2.5580	-	-	-	(1.3960)
18.06.2023	(0.0033)	19.7909	2.5580	-	-	-	(1.3960)
17.06.2023	(0.0033)	19.7909	2.5580	-	-	-	(1.3960)
16.06.2023	(0.0033)	19.7909	2.5580	-	-	-	(1.3960)
15.06.2023	(0.0033)	19.4609	2.5580	-	-	-	(1.3960)
14.06.2023	(0.0033)	19.3699	2.5580	-	-	-	(1.3960)
13.06.2023	(0.0033)	19.2427	2.5274	-	-	-	(1.3960)
12.06.2023	(0.0033)	19.2145	2.5274	-	-	-	(1.3960)
11.06.2023	(0.0033)	18.7447	2.5274	-	-	-	(1.3960)
10.06.2023	(0.0033)	18.7447	2.5274	-	-	-	(1.3960)
09.06.2023	(0.0033)	18.7447	2.5274	-	-	-	(1.3960)
08.06.2023	(0.0033)	18.6660	2.2857	-	-	-	(1.3960)
07.06.2023	(0.0033)	18.6527	2.2857	-	-	-	(1.3960)
06.06.2023	(0.0033)	18.4957	2.2857	-	-	-	(1.3960)
05.06.2023	(0.0033)	18.3329	2.2857	-	-	-	(1.3960)
04.06.2023	(0.0033)	18.2993	2.2856	-	-	-	(1.2536)
03.06.2023	(0.0033)	18.2993	2.2856	-	-	-	(1.2536)
02.06.2023	(0.0033)	18.2993	2.2856	-	-	-	(1.2536)
01.06.2023	(0.0033)	18.2466	2.2856	-	-	-	(1.2536)
31.05.2023	(0.0033)	18.2142	2.1494	-	-	-	(1.2536)
30.05.2023	(0.0033)	18.0649	2.1494	-	-	-	(1.2536)
29.05.2023	(0.0033)	18.0649	2.1494	-	-	-	(1.2536)
28.05.2023	(0.0033)	17.9562	2.1494	-	-	-	(1.2536)
27.05.2023	(0.0033)	17.9562	2.1494	-	-	-	(1.2536)
26.05.2023	(0.0033)	17.9562	2.1494	-	-	-	(1.2536)
25.05.2023	(0.0033)	17.8738	2.1494	-	-	-	(1.2536)
24.05.2023	(0.0033)	17.7711	2.1494	-	-	-	(1.2536)
23.05.2023	(0.0033)	17.7588	2.1494	-	-	-	(1.2536)
22.05.2023	(0.0033)	17.7361	2.1277	-	-	-	(1.2536)
21.05.2023	(0.0033)	17.7063	2.1277	-	-	-	(1.2536)
20.05.2023	(0.0033)	17.7063	2.1277	-	-	-	(1.2536)
19.05.2023	(0.0033)	17.7063	2.1277	-	-	-	(1.2536)
18.05.2023	(0.0033)	17.6842	2.1277	-	-	-	(1.2536)
17.05.2023	(0.0033)	17.6209	2.1277	-	-	-	(1.2534)
16.05.2023	(0.0033)	17.6175	2.1277	-	-	-	(1.2534)
15.05.2023	(0.0033)	17.1306	2.1277	-	-	-	(1.2534)
14.05.2023	(0.0033)	17.1040	2.1277	-	-	-	(1.2534)
13.05.2023	(0.0033)	17.1040	2.1277	-	-	-	(1.2534)
12.05.2023	(0.0033)	17.1040	2.1277	-	-	-	(1.2534)
11.05.2023	(0.0033)	17.0822	2.1277	-	-	-	(1.2534)
10.05.2023	(0.0033)	17.0675	2.1277	-	-	-	(1.2534)
09.05.2023	(0.0033)	16.7933	1.8362	-	-	-	(1.2534)
08.05.2023	(0.0033)	16.4066	1.8362	-	-	-	(1.2534)
07.05.2023	(0.0033)	16.3802	1.8362	-	-	-	(1.2534)
06.05.2023	(0.0033)	16.3802	1.8362	-	-	-	(1.2534)
05.05.2023	(0.0033)	16.3802	1.8362	-	-	-	(1.2534)
04.05.2023	(0.0033)	16.3588	1.8362	-	-	-	(1.2534)
03.05.2023	(0.0033)	16.1388	1.8362	-	-	-	(1.1077)
02.05.2023	(0.0033)	15.8380	1.8362	-	-	-	(1.1077)
01.05.2023	(0.0033)	15.5348	1.8362	-	-	-	(1.1077)
30.04.2023	(0.0033)	15.3316	1.8268	-	-	-	(1.1077)
29.04.2023	(0.0033)	14.9720	1.8268	-	-	-	(1.1077)
28.04.2023	(0.0033)	14.9720	1.8268	-	-	-	(1.1077)
27.04.2023	(0.0033)	14.9720	1.8268	-	-	-	(1.1077)
26.04.2023	(0.0033)	14.6191	1.8268	-	-	-	(1.1077)
25.04.2023	(0.0033)	14.5833	1.8268	-	-	-	(1.1077)
24.04.2023	(0.0033)	14.3575	1.8268	-	-	-	(1.1077)
23.04.2023	(0.0033)	14.3187	1.8268	-	-	-	(1.1077)
22.04.2023	(0.0033)	14.3187	1.8268	-	-	-	(1.1077)
21.04.2023	(0.0033)	14.3187	1.8268	-	-	-	(1.1077)
20.04.2023	(0.0033)	14.2941	1.8268	-	-	-	(1.1077)
19.04.2023	(0.0033)	14.2707	1.8268	-	-	-	(1.1077)
18.04.2023	(0.0033)	14.2113	1.8268	-	-	-	(1.1077)
17.04.2023	(0.0033)	14.1215	1.7350	-	-	-	(1.1077)
16.04.2023	(0.0033)	13.9831	1.7350	-	-	-	(1.1077)
15.04.2023	(0.0033)	13.9831	1.7350	-	-	-	(1.1077)
14.04.2023	(0.0033)	13.9831	1.7350	-	-	-	(1.1077)
13.04.2023	(0.0033)	13.9171	1.7350	-	-	-	(1.1077)
12.04.2023	(0.0033)	13.6194	1.7350	-	-	-	(1.1077)
11.04.2023	(0.0033)	13.3975	1.7350	-	-	-	(1.1077)
10.04.2023	(0.0033)	13.3958	1.7350	-	-	-	(1.1077)
09.04.2023	(0.0033)	13.3983	1.7350	-	-	-	(1.1077)
08.04.2023	(0.0033)	13.3983	1.7350	-	-	-	(1.1077)
07.04.2023	(0.0033)	13.3983	1.7350	-	-	-	(1.1077)
06.04.2023	(0.0033)	13.0122	1.4632	-	-	-	(1.1077)
05.04.2023	(0.0033)	12.9733	1.4632	-	-	-	(1.1077)
04.04.2023	(0.0033)	12.9353	1.4632	-	-	-	(0.9086)
03.04.2023	(0.0033)	12.8118	1.4632	-	-	-	(0.9086)
02.04.2023	(0.0033)	12.7492	1.4632	-	-	-	(0.9086)
01.04.2023	(0.0033)	12.7492	1.4632	-	-	-	(0.9086)

Table of cumulative daily income and expenses arising to investors in the Fund.

DATE	INTEREST	INTEREST	INTEREST	EQUITIES	EQUITIES	MISCELLANEOUS	EXPENSES
	Foreign Interest Expense	Foreign Interest Income	UK Interest Income	Foreign Dividend Income	UK Dividend Income	Miscellaneous	Allowable expenses of management
31.03.2023	(0.0033)	12.7492	1.4632	-	-	-	(0.9086)
30.03.2023	(0.0033)	12.4930	1.4632	-	-	-	(0.9086)
29.03.2023	(0.0033)	12.1076	1.4632	-	-	-	(0.9086)
28.03.2023	(0.0033)	12.0837	1.4632	-	-	-	(0.9086)
27.03.2023	(0.0033)	12.0146	1.4632	-	-	-	(0.9086)
26.03.2023	(0.0033)	11.9966	1.4632	-	-	-	(0.9086)
25.03.2023	(0.0033)	11.9966	1.4632	-	-	-	(0.9086)
24.03.2023	(0.0033)	11.9966	1.4632	-	-	-	(0.9086)
23.03.2023	(0.0033)	11.9544	1.4632	-	-	-	(0.9086)
22.03.2023	(0.0033)	11.9475	1.4632	-	-	-	(0.9086)
21.03.2023	(0.0033)	11.9395	1.4209	-	-	-	(0.9086)
20.03.2023	(0.0033)	11.8415	1.3629	-	-	-	(0.9086)
19.03.2023	(0.0033)	11.7726	1.3629	-	-	-	(0.9086)
18.03.2023	(0.0033)	11.7726	1.3629	-	-	-	(0.9086)
17.03.2023	(0.0033)	11.7726	1.3629	-	-	-	(0.9086)
16.03.2023	(0.0033)	11.7556	1.3629	-	-	-	(0.9086)
15.03.2023	(0.0033)	10.8913	1.3629	-	-	-	(0.9086)
14.03.2023	(0.0033)	10.8855	1.3629	-	-	-	(0.9086)
13.03.2023	(0.0033)	10.7108	1.3629	-	-	-	(0.9086)
12.03.2023	(0.0033)	10.6103	1.3629	-	-	-	(0.9086)
11.03.2023	(0.0033)	10.6103	1.3629	-	-	-	(0.9086)
10.03.2023	(0.0033)	10.6103	1.3629	-	-	-	(0.9086)
09.03.2023	(0.0033)	10.5780	1.3629	-	-	-	(0.9086)
08.03.2023	(0.0033)	10.2606	1.1552	-	-	-	(0.9086)
07.03.2023	(0.0033)	10.0903	1.1552	-	-	-	(0.9086)
06.03.2023	(0.0033)	9.7369	1.1552	-	-	-	(0.9086)
05.03.2023	(0.0033)	9.7221	1.1552	-	-	-	(0.9086)
04.03.2023	(0.0033)	9.7221	1.1552	-	-	-	(0.9086)
03.03.2023	(0.0033)	9.7221	1.1552	-	-	-	(0.9086)
02.03.2023	(0.0033)	9.7878	1.1400	-	-	-	(0.7645)
01.03.2023	(0.0033)	9.6804	1.1400	-	-	-	(0.7645)
28.02.2023	(0.0033)	9.4469	1.1400	-	-	-	(0.7645)
27.02.2023	(0.0033)	9.2060	1.0883	-	-	-	(0.7645)
26.02.2023	(0.0033)	9.1874	1.0497	-	-	-	(0.7645)
25.02.2023	(0.0033)	9.1874	1.0497	-	-	-	(0.7645)
24.02.2023	(0.0033)	9.1874	1.0497	-	-	-	(0.7645)
23.02.2023	(0.0033)	9.1756	1.0497	-	-	-	(0.7645)
22.02.2023	(0.0033)	9.1685	1.0497	-	-	-	(0.7645)
21.02.2023	(0.0033)	9.0072	1.0497	-	-	-	(0.7645)
20.02.2023	(0.0033)	9.0062	1.0497	-	-	-	(0.7645)
19.02.2023	(0.0033)	8.9068	1.0497	-	-	-	(0.7645)
18.02.2023	(0.0033)	8.9068	1.0497	-	-	-	(0.7645)
17.02.2023	(0.0033)	8.9068	1.0497	-	-	-	(0.7645)
16.02.2023	(0.0033)	8.8473	1.0370	-	-	-	(0.7645)
15.02.2023	(0.0033)	8.7994	1.0370	-	-	-	(0.7645)
14.02.2023	(0.0033)	8.7786	1.0370	-	-	-	(0.7645)
13.02.2023	(0.0033)	8.7447	1.0370	-	-	-	(0.7645)
12.02.2023	(0.0033)	8.7028	1.0231	-	-	-	(0.7645)
11.02.2023	(0.0033)	8.7028	1.0231	-	-	-	(0.7645)
10.02.2023	(0.0033)	8.7028	1.0231	-	-	-	(0.7645)
09.02.2023	(0.0033)	8.6929	0.7889	-	-	-	(0.7645)
08.02.2023	(0.0033)	8.5550	0.7889	-	-	-	(0.7645)
07.02.2023	(0.0033)	8.3783	0.7889	-	-	-	(0.7645)
06.02.2023	(0.0033)	8.3889	0.7117	-	-	-	(0.7645)
05.02.2023	(0.0033)	8.0788	0.7117	-	-	-	(0.7645)
04.02.2023	(0.0033)	8.0788	0.7117	-	-	-	(0.7645)
03.02.2023	(0.0033)	8.0788	0.7117	-	-	-	(0.7645)
02.02.2023	(0.0033)	8.0656	0.7117	-	-	-	(0.6161)
01.02.2023	(0.0033)	7.9683	0.7117	-	-	-	(0.6161)
31.01.2023	(0.0033)	7.8607	0.7117	-	-	-	(0.6161)
30.01.2023	(0.0033)	7.4189	0.7117	-	-	-	(0.6161)
29.01.2023	(0.0033)	7.1231	0.7117	-	-	-	(0.6161)
28.01.2023	(0.0033)	7.1231	0.7117	-	-	-	(0.6161)
27.01.2023	(0.0033)	7.1231	0.7117	-	-	-	(0.6161)
26.01.2023	(0.0033)	6.8317	0.7117	-	-	-	(0.6161)
25.01.2023	(0.0033)	6.7091	0.7117	-	-	-	(0.6161)
24.01.2023	(0.0033)	6.5770	0.7117	-	-	-	(0.6161)
23.01.2023	(0.0033)	6.4076	0.7117	-	-	-	(0.6161)
22.01.2023	(0.0033)	6.2788	0.7117	-	-	-	(0.6161)
21.01.2023	(0.0033)	6.2788	0.7117	-	-	-	(0.6161)
20.01.2023	(0.0033)	6.2788	0.7117	-	-	-	(0.6161)
19.01.2023	(0.0033)	6.2249	0.6657	-	-	-	(0.6161)
18.01.2023	(0.0033)	6.1050	0.6657	-	-	-	(0.6161)
17.01.2023	(0.0033)	5.6672	0.6657	-	-	-	(0.6161)
16.01.2023	(0.0033)	5.6365	0.6657	-	-	-	(0.6161)
15.01.2023	(0.0033)	5.5947	0.6447	-	-	-	(0.6161)
14.01.2023	(0.0033)	5.5947	0.6447	-	-	-	(0.6161)
13.01.2023	(0.0033)	5.5947	0.6447	-	-	-	(0.6161)
12.01.2023	(0.0033)	5.5505	0.6531	-	-	-	(0.6161)
11.01.2023	(0.0033)	5.3690	0.6385	-	-	-	(0.6161)
10.01.2023	(0.0033)	5.3624	0.6385	-	-	-	(0.6161)
09.01.2023	(0.0033)	5.3515	0.6385	-	-	-	(0.6161)
08.01.2023	(0.0033)	5.3371	0.6259	-	-	-	(0.6161)
07.01.2023	(0.0033)	5.3371	0.6259	-	-	-	(0.6161)
06.01.2023	(0.0033)	5.3371	0.6259	-	-	-	(0.6161)
05.01.2023	(0.0033)	5.3108	0.6259	-	-	-	(0.6161)
04.01.2023	(0.0033)	5.3055	0.6259	-	-	-	(0.4480)
03.01.2023	(0.0033)	5.2847	0.6259	-	-	-	(0.4480)
02.01.2023	(0.0033)	5.3811	0.6259	-	-	-	(0.4480)
01.01.2023	(0.0033)	5.0662	0.6259	-	-	-	(0.4480)
31.12.2022	(0.0033)	5.0662	0.6259	-	-	-	(0.4480)
30.12.2022	(0.0033)	4.7959	0.6259	-	-	-	(0.4480)

Table of cumulative daily income and expenses arising to investors in the Fund.

DATE	INTEREST	INTEREST	INTEREST	EQUITIES	EQUITIES	MISCELLANEOUS	EXPENSES
	Foreign Interest Expense	Foreign Interest Income	UK Interest Income	Foreign Dividend Income	UK Dividend Income	Miscellaneous	Allowable expenses of management
29.12.2022	(0.0033)	4.7959	0.6259	-	-	-	(0.4480)
28.12.2022	(0.0033)	4.7897	0.6259	-	-	-	(0.4480)
27.12.2022	(0.0033)	4.7852	0.6259	-	-	-	(0.4480)
26.12.2022	(0.0033)	4.7837	0.6259	-	-	-	(0.4480)
25.12.2022	(0.0033)	4.7727	0.5969	-	-	-	(0.4480)
24.12.2022	(0.0033)	4.7727	0.5969	-	-	-	(0.4480)
23.12.2022	(0.0033)	4.7727	0.5969	-	-	-	(0.4480)
22.12.2022	(0.0033)	4.7646	0.5969	-	-	-	(0.4480)
21.12.2022	(0.0033)	4.7581	0.5969	-	-	-	(0.4480)
20.12.2022	(0.0033)	4.6266	0.5969	-	-	-	(0.4480)
19.12.2022	(0.0033)	4.6156	0.4723	-	-	-	(0.4480)
18.12.2022	(0.0033)	4.5767	0.4723	-	-	-	(0.4480)
17.12.2022	(0.0033)	4.5767	0.4723	-	-	-	(0.4480)
16.12.2022	(0.0033)	4.5767	0.4723	-	-	-	(0.4480)
15.12.2022	(0.0033)	4.4615	0.4723	-	-	-	(0.4480)
14.12.2022	(0.0033)	4.0202	0.4723	-	-	-	(0.4480)
13.12.2022	(0.0033)	4.0086	0.4073	-	-	-	(0.4480)
12.12.2022	(0.0033)	3.9923	0.3896	-	-	-	(0.4480)
11.12.2022	(0.0033)	3.9412	0.4338	-	-	-	(0.4480)
10.12.2022	(0.0033)	3.9412	0.4338	-	-	-	(0.4480)
09.12.2022	(0.0033)	3.9412	0.4338	-	-	-	(0.4480)
08.12.2022	(0.0033)	3.9103	0.4338	-	-	-	(0.4480)
07.12.2022	(0.0033)	3.8871	0.4338	-	-	-	(0.4480)
06.12.2022	(0.0033)	3.7441	0.4338	-	-	-	(0.4480)
05.12.2022	(0.0033)	3.3913	0.4153	-	-	-	(0.4480)
04.12.2022	(0.0033)	3.3616	0.4153	-	-	-	(0.3174)
03.12.2022	(0.0033)	3.3616	0.4153	-	-	-	(0.3174)
02.12.2022	(0.0033)	3.3616	0.4153	-	-	-	(0.3174)
01.12.2022	(0.0033)	3.3625	0.4038	-	-	-	(0.3174)
30.11.2022	(0.0033)	3.3372	0.4038	-	-	-	(0.3174)
29.11.2022	(0.0033)	2.9544	0.4038	-	-	-	(0.3174)
28.11.2022	(0.0033)	2.7652	0.3929	-	-	-	(0.3174)
27.11.2022	(0.0033)	2.6994	0.3929	-	-	-	(0.3174)
26.11.2022	(0.0033)	2.6994	0.3929	-	-	-	(0.3174)
25.11.2022	(0.0033)	2.6994	0.3929	-	-	-	(0.3174)
24.11.2022	(0.0033)	2.6976	0.3929	-	-	-	(0.3174)
23.11.2022	(0.0033)	2.6764	0.3808	-	-	-	(0.3174)
22.11.2022	(0.0033)	2.1522	0.3808	-	-	-	(0.3174)
21.11.2022	(0.0033)	2.2159	0.3033	-	-	-	(0.3174)
20.11.2022	(0.0033)	2.2886	0.3033	-	-	-	(0.3174)
19.11.2022	(0.0033)	2.2886	0.3033	-	-	-	(0.3174)
18.11.2022	(0.0033)	2.2886	0.3033	-	-	-	(0.3174)
17.11.2022	(0.0033)	2.2837	0.3033	-	-	-	(0.3174)
16.11.2022	(0.0033)	2.2776	0.3033	-	-	-	(0.3174)
15.11.2022	(0.0033)	2.0881	0.3033	-	-	-	(0.3174)
14.11.2022	(0.0033)	1.8784	0.3033	-	-	-	(0.3174)
13.11.2022	(0.0033)	1.7804	0.3033	-	-	-	(0.3174)
12.11.2022	(0.0033)	1.7804	0.3033	-	-	-	(0.3174)
11.11.2022	(0.0033)	1.7804	0.3033	-	-	-	(0.3174)
10.11.2022	(0.0033)	1.8773	0.3033	-	-	-	(0.3174)
09.11.2022	(0.0033)	1.8763	0.1299	-	-	-	(0.3174)
08.11.2022	(0.0033)	1.6253	0.1299	-	-	-	(0.3174)
07.11.2022	(0.0033)	1.5444	0.1299	-	-	-	(0.3174)
06.11.2022	(0.0033)	1.5128	0.0811	-	-	-	(0.3174)
05.11.2022	(0.0033)	1.5128	0.0811	-	-	-	(0.3174)
04.11.2022	(0.0033)	1.5128	0.0811	-	-	-	(0.3174)
03.11.2022	(0.0033)	1.3045	0.0811	-	-	-	(0.1694)
02.11.2022	(0.0033)	1.2983	0.0811	-	-	-	(0.1694)
01.11.2022	(0.0033)	1.0564	0.0811	-	-	-	(0.1694)
31.10.2022	(0.0000)	1.0117	0.0811	-	-	-	(0.1694)
30.10.2022	(0.0000)	0.6487	0.0811	-	-	-	(0.1694)
29.10.2022	(0.0000)	0.6487	0.0811	-	-	-	(0.1694)
28.10.2022	(0.0000)	0.6487	0.0811	-	-	-	(0.1694)
27.10.2022	(0.0000)	0.4964	0.0811	-	-	-	(0.1694)
26.10.2022	(0.0000)	0.4438	0.0738	-	-	-	(0.1693)
25.10.2022	(0.0000)	0.4269	0.0738	-	-	-	(0.1693)
24.10.2022	(0.0000)	0.2957	0.0621	-	-	-	(0.1693)
23.10.2022	(0.0000)	0.2896	0.0736	-	-	-	(0.1693)
22.10.2022	(0.0000)	0.2896	0.0736	-	-	-	(0.1693)
21.10.2022	(0.0000)	0.2896	0.0736	-	-	-	(0.1693)
20.10.2022	(0.0000)	0.2857	0.0736	-	-	-	(0.1693)
19.10.2022	(0.0000)	0.2822	0.0692	-	-	-	(0.1693)
18.10.2022	(0.0000)	0.3222	0.0692	-	-	-	(0.1693)
17.10.2022	(0.0000)	0.2691	0.0063	-	-	-	(0.1693)
16.10.2022	(0.0000)	0.2323	0.0063	-	-	-	(0.1693)
15.10.2022	(0.0000)	0.2323	0.0063	-	-	-	(0.1693)
14.10.2022	(0.0000)	0.2323	0.0063	-	-	-	(0.1693)
13.10.2022	(0.0000)	0.2302	0.0063	-	-	-	(0.1693)
12.10.2022	(0.0000)	0.2297	0.0063	-	-	-	(0.1693)
11.10.2022	(0.0000)	0.2279	0.0063	-	-	-	(0.1693)
10.10.2022	(0.0000)	0.1944	0.0063	-	-	-	(0.1693)
09.10.2022	(0.0000)	0.1855	0.0063	-	-	-	(0.1693)
08.10.2022	(0.0000)	0.1855	0.0063	-	-	-	(0.1693)
07.10.2022	(0.0000)	0.1855	0.0063	-	-	-	(0.1693)
06.10.2022	(0.0000)	0.2040	0.0056	-	-	-	(0.1693)
05.10.2022	(0.0000)	0.2032	0.0056	-	-	-	(0.1693)
04.10.2022	(0.0000)	0.2364	0.0056	-	-	-	-
03.10.2022	(0.0000)	0.1699	0.0056	-	-	-	-
02.10.2022	-	-	-	-	-	-	-
01.10.2022	-	-	-	-	-	-	-