

202	TwentyFour Absolute Return Credit Fund	V0009-0385	GBP	LU1734078154	AHN (hedged) CHF	Nil	-	-	-	-	-	-	-	-	-	-	2.3300
203	TwentyFour Absolute Return Credit Fund	V0009-0260	GBP	LU1683487620	AHN (hedged) EUR	Nil	-	-	-	-	-	-	-	-	-	-	2.3600
204	TwentyFour Absolute Return Credit Fund	V0009-0155	GBP	LU1267852249	AI GBP	Nil	-	-	-	-	-	-	-	-	-	-	2.8600
205	TwentyFour Absolute Return Credit Fund	V0009-0193	GBP	LU1530788402	AQG GBP	Nil	0.5600	-	0.6900	-	0.8400	-	-	-	-	0.9800	-
206	TwentyFour Absolute Return Credit Fund	V0009-0194	GBP	LU1530788238	AQHG (hedged) EUR	Nil	0.4100	-	0.6100	-	0.6200	-	-	-	-	0.5300	-
207	TwentyFour Absolute Return Credit Fund	V0009-0261	GBP	LU1767065979	AQHG (hedged) USD	Nil	0.4800	-	0.6500	-	0.6000	-	-	-	-	0.9200	-
208	TwentyFour Absolute Return Credit Fund	V0009-0177	GBP	LU1331789450	AQHN (hedged) EUR	Nil	0.4300	-	0.5200	-	0.7600	-	-	-	-	0.4900	-
209	TwentyFour Absolute Return Credit Fund	V0009-0180	GBP	LU1410502493	AQHNG (hedged) USD	Nil	0.6800	-	0.2900	-	0.6500	-	-	-	-	0.7600	-
210	TwentyFour Absolute Return Credit Fund	V0009-0175	GBP	LU1331789377	AQN GBP	Nil	0.5600	-	0.7000	-	0.8100	-	-	-	-	1.3100	-
211	TwentyFour Absolute Return Credit Fund	V0009-0176	GBP	LU1368730674	AQNG GBP	Nil	0.4900	-	0.7900	-	0.8000	-	-	-	-	0.9800	-
212	TwentyFour Absolute Return Credit Fund	V0009-0158	GBP	LU1273680238	G GBP	3.3576	-	-	-	-	-	-	-	-	-	-	-
213	TwentyFour Absolute Return Credit Fund	V0009-0319	GBP	LU1925065655	HG (hedged) EUR	2.6310	-	-	-	-	-	-	-	-	-	-	-
214	TwentyFour Absolute Return Credit Fund	V0009-0262	GBP	LU1599320444	HI (hedged) CHF	2.4157	-	-	-	-	-	-	-	-	-	-	-
215	TwentyFour Absolute Return Credit Fund	V0009-0386	GBP	LU2270707495	HN (hedged) CHF	2.4302	-	-	-	-	-	-	-	-	-	-	-
216	TwentyFour Absolute Return Credit Fund	V0009-0387	GBP	LU1734078238	HN (hedged) EUR	2.3737	-	-	-	-	-	-	-	-	-	-	-
217	TwentyFour Absolute Return Credit Fund	V0009-0263	GBP	LU1767066357	HN (hedged) USD	2.5033	-	-	-	-	-	-	-	-	-	-	-
218	TwentyFour Absolute Return Credit Fund	V0009-0154	GBP	LU1267852082	I GBP	3.2646	-	-	-	-	-	-	-	-	-	-	-
219	TwentyFour Absolute Return Credit Fund	V0009-0156	GBP	LU1267852595	N GBP	3.3472	-	-	-	-	-	-	-	-	-	-	-
220	TwentyFour Absolute Return Credit Fund	V0009-0159	GBP	LU1273680154	R GBP	3.5365	-	-	-	-	-	-	-	-	-	-	-
221	TwentyFour Monument European Asset Backed Securities	V0009-0282	EUR	LU1882612564	A EUR	Nil	-	-	-	-	-	-	-	-	-	-	3.2300
222	TwentyFour Monument European Asset Backed Securities	V0009-0283	EUR	LU1882612648	AH (hedged) CHF	0.0960	-	-	-	-	-	-	-	-	-	-	-
223	TwentyFour Monument European Asset Backed Securities	V0009-0284	EUR	LU1882612721	AH (hedged) GBP	0.1180	-	-	-	-	-	-	-	-	-	-	-
224	TwentyFour Monument European Asset Backed Securities	V0009-0285	EUR	LU1882612994	AH (hedged) USD	0.1030	-	-	-	-	-	-	-	-	-	-	-
225	TwentyFour Monument European Asset Backed Securities	V0009-0401	EUR	LU2388185246	AHI (hedged) GBP	Nil	-	-	-	-	-	-	-	-	-	-	4.7800
226	TwentyFour Monument European Asset Backed Securities	V0009-0397	EUR	LU2388185089	AQHG (hedged) GBP	Nil	-	-	-	-	-	-	-	-	-	4.5700	-
227	TwentyFour Monument European Asset Backed Securities	V0009-0398	EUR	LU2388184868	AQHNG (hedged) GBP	4.5180	-	-	-	-	-	-	-	-	-	-	-
228	TwentyFour Monument European Asset Backed Securities	V0009-0399	EUR	LU2388185162	HG (hedged) GBP	4.4459	-	-	-	-	-	-	-	-	-	-	-
229	TwentyFour Monument European Asset Backed Securities	V0009-0359	EUR	LU1602255296	HI (hedged) CHF	3.7684	-	-	-	-	-	-	-	-	-	-	-
230	TwentyFour Monument European Asset Backed Securities	V0009-0402	EUR	LU2388185329	HI (hedged) GBP	4.2133	-	-	-	-	-	-	-	-	-	-	-
231	TwentyFour Monument European Asset Backed Securities	V0009-0202	EUR	LU1602256700	HI (hedged) USD	4.0030	-	-	-	-	-	-	-	-	-	-	-
232	TwentyFour Monument European Asset Backed Securities	V0009-0286	EUR	LU1882613299	HN (hedged) CHF	3.7744	-	-	-	-	-	-	-	-	-	-	-
233	TwentyFour Monument European Asset Backed Securities	V0009-0287	EUR	LU1882613372	HN (hedged) GBP	4.4091	-	-	-	-	-	-	-	-	-	-	-
234	TwentyFour Monument European Asset Backed Securities	V0009-0288	EUR	LU1882613455	HN (hedged) USD	0.1430	-	-	-	-	-	-	-	-	-	-	-
235	TwentyFour Monument European Asset Backed Securities	V0009-0400	EUR	LU2388184942	HNG (hedged) GBP	4.5180	-	-	-	-	-	-	-	-	-	-	-
236	TwentyFour Monument European Asset Backed Securities	V0009-0201	EUR	LU1602255561	I EUR	3.8580	-	-	-	-	-	-	-	-	-	-	-
237	TwentyFour Monument European Asset Backed Securities	V0009-0289	EUR	LU1882613026	N EUR	3.7499	-	-	-	-	-	-	-	-	-	-	-
238	TwentyFour Strategic Income Fund	V0009-0264	GBP	LU1380459518	AH (hedged) EUR	Nil	-	-	-	-	-	-	-	-	-	-	3.8900
239	TwentyFour Strategic Income Fund	V0009-0265	GBP	LU1380459609	AH (hedged) USD	Nil	-	-	-	-	-	-	-	-	-	-	4.1900
240	TwentyFour Strategic Income Fund	V0009-0266	GBP	LU1683482407	AHN (hedged) CHF	0.1344	-	-	-	-	-	-	-	-	-	-	4.2200
241	TwentyFour Strategic Income Fund	V0009-0267	GBP	LU1734078311	AHN (hedged) EUR	Nil	-	-	-	-	-	-	-	-	-	-	5.3900
242	TwentyFour Strategic Income Fund	V0009-0214	GBP	LU1695534591	AQ GBP	Nil	1.0200	-	1.0300	-	1.0400	-	-	-	-	1.0800	-
243	TwentyFour Strategic Income Fund	V0009-0166	GBP	LU1322872018	AQG GBP	Nil	1.2300	-	1.2300	-	1.3100	-	-	-	-	1.2300	-
244	TwentyFour Strategic Income Fund	V0009-0216	GBP	LU1695534757	AQH (hedged) Gross EUR	Nil	1.0400	-	1.0300	-	0.9800	-	-	-	-	1.1400	-
245	TwentyFour Strategic Income Fund	V0009-0215	GBP	LU1695534674	AQH (hedged) Gross USD	Nil	1.1200	-	1.0700	-	1.0400	-	-	-	-	1.0600	-
246	TwentyFour Strategic Income Fund	V0009-0268	GBP	LU1816228989	AQHG (hedged) EUR	Nil	0.9700	-	1.0600	-	1.0200	-	-	-	-	0.9800	-
247	TwentyFour Strategic Income Fund	V0009-0269	GBP	LU1816230046	AQHG (hedged) USD	Nil	1.0700	-	1.0900	-	1.0100	-	-	-	-	1.0300	-
248	TwentyFour Strategic Income Fund	V0009-0174	GBP	LU1331792082	AQHI (hedged) USD	Nil	1.1300	-	1.0600	-	1.0800	-	-	-	-	1.0400	-
249	TwentyFour Strategic Income Fund	V0009-0172	GBP	LU1325135033	AQHN (hedged) EUR	Nil	0.9600	-	0.9200	-	1.0300	-	-	-	-	0.9400	-
250	TwentyFour Strategic Income Fund	V0009-0171	GBP	LU1325134226	AQHNG (hedged) EUR	Nil	0.9700	-	0.9700	-	1.3800	-	-	-	-	0.7000	-
251	TwentyFour Strategic Income Fund	V0009-0188	GBP	LU1451580523	AQHNG (hedged) USD	Nil	1.1400	-	1.1000	-	1.2400	-	-	-	-	0.8700	-
252	TwentyFour Strategic Income Fund	V0009-0169	GBP	LU1322871630	AQN GBP	Nil	1.1400	-	1.2100	-	1.1900	-	-	-	-	1.3200	-
253	TwentyFour Strategic Income Fund	V0009-0213	GBP	LU1695534328	AQNG GBP	Nil	1.1800	-	1.2000	-	1.2100	-	-	-	-	1.2600	-
254	TwentyFour Strategic Income Fund	V0009-0164	GBP	LU1322871713	G GBP	6.6143	-	-	-	-	-	-	-	-	-	-	-
255	TwentyFour Strategic Income Fund	V0009-0271	GBP	LU1551754515	H (hedged) EUR	4.1207	-	-	-	-	-	-	-	-	-	-	-
256	TwentyFour Strategic Income Fund	V0009-0218	GBP	LU1695535135	H (hedged) USD	4.1157	-	-	-	-	-	-	-	-	-	-	-
257	TwentyFour Strategic Income Fund	V0009-0270	GBP	LU1717117623	HG (hedged) EUR	4.7187	-	-	-	-	-	-	-	-	-	-	-
258	TwentyFour Strategic Income Fund	V0009-0274	GBP	LU1717117896	HG (hedged) USD	4.9861	-	-	-	-	-	-	-	-	-	-	-
259	TwentyFour Strategic Income Fund	V0009-0272	GBP	LU1325141510	HI (hedged) EUR	5.0555	-	-	-	-	-	-	-	-	-	-	-
260	TwentyFour Strategic Income Fund	V0009-0173	GBP	LU1325144027	HI (hedged) USD	5.4675	-	-	-	-	-	-	-	-	-	-	-
261	TwentyFour Strategic Income Fund	V0009-0273	GBP	LU1767066431	HN (hedged) USD	4.7121	-	-	-	-	-	-	-	-	-	-	-
262	TwentyFour Strategic Income Fund	V0009-0170	GBP	LU1325133921	HNG (hedged) EUR	5.2200	-	-	-	-	-	-	-	-	-	-	-
263	TwentyFour Strategic Income Fund	V0009-0217	GBP	LU1695535051	HNG (hedged) USD	4.9591	-	-	-	-	-	-	-	-	-	-	-
264	TwentyFour Strategic Income Fund	V0009-0167	GBP	LU1322871390	I GBP	6.3522	-	-	-	-	-	-	-	-	-	-	-
265	TwentyFour Strategic Income Fund	V0009-0168	GBP	LU1322871556	N GBP	6.2649	-	-	-	-	-	-	-	-	-	-	-
266	TwentyFour Strategic Income Fund	V0009-0165	GBP	LU1322871986	NG GBP	6.5537	-	-	-	-	-	-	-	-	-	-	-
267	TwentyFour Strategic Income Fund	V0009-0163	GBP	LU1322872109	R GBP	6.8513	-	-	-	-	-	-	-	-	-	-	-
268	TwentyFour Sustainable Short Term Bond Income	V0009-0391	GBP	LU2210410036	AHI (hedged) CHF	Nil	-	-	-	-	-	-	-	-	-	-	2.7200
269	TwentyFour Sustainable Short Term Bond Income	V0009-0376	GBP	LU2081486727	AHI (hedged) EUR	Nil	-	-	-	-	-	-	-	-	-	-	2.4900
270	TwentyFour Sustainable Short Term Bond Income	V0009-0392	GBP	LU2210409616	AHI (hedged) USD	Nil	-	-	-	-	-	-	-	-	-	-	2.6700
271	TwentyFour Sustainable Short Term Bond Income	V0009-0403	GBP	LU2386532371	AN GBP	Nil	-	-	-	-	-	-	-	-	-	-	3.6600
272	TwentyFour Sustainable Short Term Bond Income	V0009-0364	GBP	LU2081485596	AQG GBP	Nil	0.6100	-	0.8000	-	0.9400	-	-	-	-	0.9400	-
273	TwentyFour Sustainable Short Term Bond Income	V0009-0404	GBP	LU2081486487	AQHNG (hedged) EUR	Nil	0.5300	-	0.7100	-	0.7700	-	-	-	-	0.8900	-

274	TwentyFour Sustainable Short Term Bond Income	V0009-0405	GBP	LU2403268092	AQHNG (hedged) USD	Nil	-	0.5400	-	0.6400	-	0.7500	-	0.8300	-
275	TwentyFour Sustainable Short Term Bond Income	V0009-0365	GBP	LU2081485919	AQI GBP	Nil	-	0.5900	-	0.7700	-	0.9500	-	1.1100	-
276	TwentyFour Sustainable Short Term Bond Income	V0009-0406	GBP	LU2081486057	AQN GBP	Nil	-	-	-	1.5500	-	0.9100	-	0.8900	-
277	TwentyFour Sustainable Short Term Bond Income	V0009-0366	GBP	LU2081485679	AQNG GBP	Nil	-	0.6000	-	0.7900	-	0.9000	-	1.0700	-
278	TwentyFour Sustainable Short Term Bond Income	V0009-0367	GBP	LU2081485240	G GBP	3.6347	-	-	-	-	-	-	-	-	-
279	TwentyFour Sustainable Short Term Bond Income	V0009-0393	GBP	LU2210409962	HI (hedged) CHF	2.6842	-	-	-	-	-	-	-	-	-
280	TwentyFour Sustainable Short Term Bond Income	V0009-0377	GBP	LU2081486560	HI (hedged) EUR	2.8205	-	-	-	-	-	-	-	-	-
281	TwentyFour Sustainable Short Term Bond Income	V0009-0394	GBP	LU2081487709	HI (hedged) USD	2.8287	-	-	-	-	-	-	-	-	-
282	TwentyFour Sustainable Short Term Bond Income	V0009-0412	GBP	LU2081486214	HNG (hedged) EUR	2.9307	-	-	-	-	-	-	-	-	-
283	TwentyFour Sustainable Short Term Bond Income	V0009-0407	GBP	LU2386631993	HNG (hedged) USD	2.7800	-	-	-	-	-	-	-	-	-
284	TwentyFour Sustainable Short Term Bond Income	V0009-0408	GBP	LU2081485836	N GBP	3.5308	-	-	-	-	-	-	-	-	-
285	TwentyFour Sustainable Short Term Bond Income	V0009-0368	GBP	LU2081485323	NG GBP	3.5534	-	-	-	-	-	-	-	-	-
286	TwentyFour Sustainable Short Term Bond Income	V0009-0378	GBP	LU2113308055	R GBP	3.5307	-	-	-	-	-	-	-	-	-
287	TwentyFour Sustainable Strategic Income Fund	V0009-0429	GBP	LU2549760085	AQG GBP	Nil	-	-	-	0.4900	-	1.6800	-	1.5700	-
288	TwentyFour Sustainable Strategic Income Fund	V0009-0423	GBP	LU2549760838	AQHG (hedged) EUR	3.3960	-	-	-	-	-	-	-	-	-
289	TwentyFour Sustainable Strategic Income Fund	V0009-0434	GBP	LU2549759400	AQHG (hedged) USD	3.1267	-	-	-	-	-	-	-	-	-
290	TwentyFour Sustainable Strategic Income Fund	V0009-0421	GBP	LU2549761489	AQHNG (hedged) EUR	3.3940	-	-	-	-	-	-	-	-	-
291	TwentyFour Sustainable Strategic Income Fund	V0009-0433	GBP	LU2549759582	AQHNG (hedged) USD	3.1247	-	-	-	-	-	-	-	-	-
292	TwentyFour Sustainable Strategic Income Fund	V0009-0431	GBP	LU2549759665	AQI GBP	3.7635	-	-	-	-	-	-	-	-	-
293	TwentyFour Sustainable Strategic Income Fund	V0009-0426	GBP	LU2549760242	AQN GBP	Nil	-	-	-	-	-	-	-	2.5500	-
294	TwentyFour Sustainable Strategic Income Fund	V0009-0430	GBP	LU2549759749	AQNG GBP	Nil	-	-	-	0.4900	-	1.5600	-	1.8300	-
295	TwentyFour Sustainable Strategic Income Fund	V0009-0427	GBP	LU2549760168	G GBP	3.7829	-	-	-	-	-	-	-	-	-
296	TwentyFour Sustainable Strategic Income Fund	V0009-0422	GBP	LU2549761059	HG (hedged) EUR	3.3960	-	-	-	-	-	-	-	-	-
297	TwentyFour Sustainable Strategic Income Fund	V0009-0436	GBP	LU2549759152	HG (hedged) USD	3.1267	-	-	-	-	-	-	-	-	-
298	TwentyFour Sustainable Strategic Income Fund	V0009-0420	GBP	LU2549758345	HNG (hedged) EUR	3.3940	-	-	-	-	-	-	-	-	-
299	TwentyFour Sustainable Strategic Income Fund	V0009-0435	GBP	LU2549759236	HNG (hedged) USD	3.1247	-	-	-	-	-	-	-	-	-
300	TwentyFour Sustainable Strategic Income Fund	V0009-0424	GBP	LU2549760598	I GBP	3.7635	-	-	-	-	-	-	-	-	-
301	TwentyFour Sustainable Strategic Income Fund	V0009-0425	GBP	LU2549760325	N GBP	3.3948	-	-	-	-	-	-	-	-	-
302	TwentyFour Sustainable Strategic Income Fund	V0009-0428	GBP	LU2549761562	NG GBP	3.7337	-	-	-	-	-	-	-	-	-
303	TwentyFour Sustainable Strategic Income Fund	V0009-0432	GBP	LU2549761646	R GBP	3.9981	-	-	-	-	-	-	-	-	-
304	US Dollar Money	V0009-0036	USD	LU0120690143	A USD	Nil	-	-	-	-	-	-	-	-	2.6100
305	US Dollar Money	V0009-0275	USD	LU1683489162	AN USD	0.1630	-	-	-	-	-	-	-	-	-
306	US Dollar Money	V0009-0110	USD	LU1051749858	I USD	3.5710	-	-	-	-	-	-	-	-	-
307	US Dollar Money	V0009-0276	USD	LU1683482316	N USD	3.4690	-	-	-	-	-	-	-	-	-
308	US Equity	V0009-0010	USD	LU0035763456	A USD	Nil	-	-	-	-	-	-	-	-	-
309	US Equity	V0009-0277	USD	LU1683485764	AN USD	Nil	-	-	-	-	-	-	-	-	-
310	US Equity	V0009-0278	USD	LU1550199050	ANG USD	Nil	-	-	-	-	-	-	-	-	0.6500
311	US Equity	V0009-0051	USD	LU0035765741	B USD	Nil	-	-	-	-	-	-	-	-	-
312	US Equity	V0009-0219	USD	LU1717118357	G GBP	0.7999	-	-	-	-	-	-	-	-	-
313	US Equity	V0009-0181	USD	LU1428951294	G USD	0.7934	-	-	-	-	-	-	-	-	-
314	US Equity	V0009-0360	USD	LU0218912151	H (hedged) EUR	Nil	-	-	-	-	-	-	-	-	-
315	US Equity	V0009-0361	USD	LU0368557038	HI (hedged) EUR	Nil	-	-	-	-	-	-	-	-	-
316	US Equity	V0009-0195	USD	LU0278092605	I USD	0.1493	-	-	-	-	-	-	-	-	-
317	US Equity	V0009-0066	USD	LU0897674072	N USD	Nil	-	-	-	-	-	-	-	-	-
318	US Equity	V0009-0372	USD	LU0420007790	R USD	3.4781	-	-	-	-	-	-	-	-	-
319	Value Bond	V0009-0042	CHF	LU0218909108	B CHF	4.7924	-	-	-	-	-	-	-	-	-
320	Value Bond	V0009-0279	CHF	LU1683480377	N CHF	5.3732	-	-	-	-	-	-	-	-	-
321	Vescore Artificial Intelligence Multi Asset	V0009-0290	EUR	LU1879231311	A EUR	Nil	-	-	-	-	-	-	-	-	-
322	Vescore Artificial Intelligence Multi Asset	V0009-0291	EUR	LU1879231402	B EUR	Nil	-	-	-	-	-	-	-	-	-
323	Vescore Artificial Intelligence Multi Asset	V0009-0292	EUR	LU1879231584	C EUR	Nil	-	-	-	-	-	-	-	-	-
324	Vescore Artificial Intelligence Multi Asset	V0009-0388	EUR	LU2260684571	H (hedged) CHF	Nil	-	-	-	-	-	-	-	-	-
325	Vescore Artificial Intelligence Multi Asset	V0009-0389	EUR	LU2260684902	H (hedged) USD	Nil	-	-	-	-	-	-	-	-	-
326	Vescore Artificial Intelligence Multi Asset	V0009-0293	EUR	LU1879232046	HI (hedged) CHF	0.4425	-	-	-	-	-	-	-	-	-
327	Vescore Artificial Intelligence Multi Asset	V0009-0297	EUR	LU1879232129	HI (hedged) GBP	0.5180	-	-	-	-	-	-	-	-	-
328	Vescore Artificial Intelligence Multi Asset	V0009-0294	EUR	LU1879231667	I EUR	0.5034	-	-	-	-	-	-	-	-	-
329	Vescore Artificial Intelligence Multi Asset	V0009-0295	EUR	LU1879231741	N EUR	0.4580	-	-	-	-	-	-	-	-	-
330	Vescore Artificial Intelligence Multi Asset	V0009-0296	EUR	LU1879231824	R EUR	0.7354	-	-	-	-	-	-	-	-	-

Regulation 63(5) states that if the computation gives rise to a negative amount, the reportable income is nil.

Confirmations:

- The Fund distribution date is 29 February 2024.
- For classes that have liquidated during the period the deemed distribution date is 6 months after the liquidation date.
- The Fund operates equalisation arrangements but not full equalisation.
- The Fund remains within the reporting fund regime as of the date of this report.
- The Fund declares that it has complied with its obligations specified in regulation 53 and regulation 58.