

Theam Quant Dispersion US

Unit class: I USD - C

ISIN: FR0013292281

HMRC REF: T0166-0001

REPORT FOR UK
CORPORATE INVESTORS
THAT ACCOUNT ON A
FAIR VALUE BASIS

Reporting period of the fund:

From	To
15 May 2018	31 December 2018

Statement:

The above named fund is tax transparent for income tax purposes and remains a reporting fund at the date that this report is issued.

Tax Summary

column 1	2	3	4
Type of Income	Income/unit (USD)	Withholding tax/unit (USD)	Total/unit (USD)
Non UK interest receivable	0.0472	0.0000	0.0472
Income from non reporting funds	0.4075		0.4075
Fair value movement of loan relationships	(21.1082)		(21.1082)
Fair value movement of derivatives	25.4729		25.4729
Management expenses	(0.4851)		(0.4851)

Please note that the relevance of each row depends on the specific tax status of the taxpayer. Tax advice should be sought to the extent there is any doubt.

Note - units thart are held throughout the period

Investors should take the amounts listed in column 4 and multiply by the number of units held throughout the period to arrive at the total amount of income (split according to source and fiscal year).

Note - units bought and sold during the period

If you are an investor that has left or joined during the period you will need to take the numbers in column 4 and then carry out a further adjustment to time apportion the amount of income. Once you have multiplied the reportable income amount/unit by your holding, this amount will then need to be time apportioned for your specific holding period.

For example, if you bought 1,000 units at the start of July 2018 and hold them at the end of December 2018 you will need to time apportion your share of interest income, (for example). If this is assumed to be USD 0.1100 per unit, your share is USD 0.1100 * 1,000 = USD 110. When time apportioned, this becomes USD 110 x 184 days/231 days = USD 87.62.

For example, if you sold 500 units at the end of September 2018 that you held since the beginning of that period, you will need to time apportion your share of dividends (for example). If this is assumed to be USD 0.1500 per unit, your share is USD 0.1500 x 500 = USD 75. When time apportioned, this becomes USD 75 x 91 days / 231 days = USD 29.55.



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Tax Summary

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Type of Income	Net income/unit (USD)	Withholding tax/unit (USD)	Total/unit (USD)
Non UK interest receivable	0.0472	0.0000	0.0472
Income from non reporting funds	0.4075		0.4075
Management expenses	(0.4851)		(0.4851)

Please note that the relevance of each row depends on the specific tax status of the individual. Tax advice should be sought to the extent that there is any doubt.

Note - units that are held throughout the period

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Theam Quant Dispersion US

Unit class: J USD - C

ISIN: FR0013292299

HMRC REF: T0166-0002

REPORT FOR UK
CORPORATE INVESTORS
THAT ACCOUNT ON A
FAIR VALUE BASIS

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From	To
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Statement:

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Tax Summary

column 1	2	3	4
Type of Income	Income/unit (USD)	Withholding tax/unit (USD)	Total/unit (USD)
Non UK interest receivable	0.0472	0.0000	0.0472
Income from non reporting funds	0.4076		0.4076
Fair value movement of loan relationships	(21.1289)		(21.1289)
Fair value movement of derivatives	25.4967		25.4967
Management expenses	(0.3236)		(0.3236)

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Note - units bought and sold during the period

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Income from non reporting funds	0.4076		0.4076
Management expenses	(0.3236)		(0.3236)

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Theam Quant Dispersion US

Unit class: S USD - C

ISIN: FR0013331907

HMRC REF: T0166-0003

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Statement:

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Tax Summary

column 1	2	3	4
Type of Income	Income/unit (USD)	Withholding tax/unit (USD)	Total/unit (USD)
Non UK interest receivable	0.0537	0.0000	0.0537
Income from non reporting funds	0.0750		0.0750
Fair value movement of loan relationships	(26.2217)		(26.2217)
Fair value movement of derivatives	30.0237		30.0237
Management expenses	(0.1645)		(0.1645)

Please note that the relevance of each row depends on the specific tax status of the taxpayer. Tax advice should be sought to the extent there is any doubt.

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Note - units bought and sold during the period

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column 1	2	3	4
Type of Income	Net income/unit (USD)	Withholding tax/unit (USD)	Total/unit (USD)
Non UK interest receivable	0.0537	0.0000	0.0537
Income from non reporting funds	0.0750		0.0750
Management expenses	(0.1645)		(0.1645)

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