

TEST UCITS Fund / 31.03.2015

Status: negativ erledigt

Betreff: Compliance Check

Bemerkung: Status: In Abklärung Begründung: Verletzungen werden behoben

## Liste der Compliancemeldungen:

Regel ID	Gruppe	Betreff	Status	ISIN	Name	Attributname
51/1 UCITS Kategorie		51/1 UCITS Kategorie	OK			
UCITS-G 89		UCITS-G 89	OK			
UCITS-G 89	Cash	8.51 % (1,944,742.99) >= -10 %	OK		Kontokorrent USD	
UCITS-G 89	Cash	8.51 % (1,944,742.99) >= -10 %	OK		Kontokorrent JPY	
UCITS-G 89	Cash	8.51 % (1,944,742.99) >= -10 %	OK		Management Fee TEST	
UCITS-G 89	Cash	8.51 % (1,944,742.99) >= -10 %	OK		Depotgebuehr TEST	
UCITS-G 89	Cash	8.51 % (1,944,742.99) >= -10 %	OK		Kontokorrent CHF	
UCITS-G 89	Cash	8.51 % (1,944,742.99) >= -10 %	OK		Kontokorrent EUR	
UCITS-G 51/1		UCITS-G 51/1	OK			
UCITS-G 51/1	valid	98.42 % (22,496,871.8) >= 90 %	OK		Kontokorrent USD	
UCITS-G 51/1	valid	98.42 % (22,496,871.8) >= 90 %	OK		Kontokorrent JPY	
UCITS-G 51/1	valid	98.42 % (22,496,871.8) >= 90 %	OK		Management Fee TEST	
UCITS-G 51/1	valid	98.42 % (22,496,871.8) >= 90 %	OK		Depotgebuehr TEST	
UCITS-G 51/1	valid	98.42 % (22,496,871.8) >= 90 %	OK	DE000A0G4X39	Wienerberger AG 07 Perpetual Bond	
UCITS-G 51/1	valid	98.42 % (22,496,871.8) >= 90 %	OK	FR0010762765	LVMH 2017	
UCITS-G 51/1	valid	98.42 % (22,496,871.8) >= 90 %	OK	CH0035703070	Sanofi-Aventis 07-21.12.15	
UCITS-G 51/1	valid	98.42 % (22,496,871.8) >= 90 %	OK	CH0197484386	AMG Gold Minen & Metalle -C-	
UCITS-G 51/1	valid	98.42 % (22,496,871.8) >= 90 %	OK	CH0244767585	UBS Group	
UCITS-G 51/1	valid	98.42 % (22,496,871.8) >= 90 %	OK	DE000BASF111	BASF (N)	
UCITS-G 51/1	valid	98.42 % (22,496,871.8) >= 90 %	OK	DE0005933956	iShares Euro Stoxx 50 ETF	
UCITS-G 51/1	valid	98.42 % (22,496,871.8) >= 90 %	OK	GB00B3MBS747	Ocado Group (N)	
UCITS-G 51/1	valid	98.42 % (22,496,871.8) >= 90 %	OK	LI0013255612	LLB Aktien Pazifik (JPY)	
UCITS-G 51/1	valid	98.42 % (22,496,871.8) >= 90 %	OK	LI0013255638	LLB Nordamerika	
UCITS-G 51/1	valid	98.42 % (22,496,871.8) >= 90 %	OK		DAX Index	
UCITS-G 51/1	valid	98.42 % (22,496,871.8) >= 90 %	OK		S&P 500 Index	
UCITS-G 51/1	valid	98.42 % (22,496,871.8) >= 90 %	OK		US Treasury Bond	
UCITS-G 51/1	valid	98.42 % (22,496,871.8) >= 90 %	OK		Salzgitter Equity	
UCITS-G 51/1	valid	98.42 % (22,496,871.8) >= 90 %	OK		DAX Call 2016	
UCITS-G 51/1	valid	98.42 % (22,496,871.8) >= 90 %	OK		UBS Put 16 Dez 2015	
UCITS-G 51/1	valid	98.42 % (22,496,871.8) >= 90 %	OK		DAX Future Dez 2017	
UCITS-G 51/1	valid	98.42 % (22,496,871.8) >= 90 %	OK		Forw CHF/EUR 21.12.15	
UCITS-G 51/1	valid	98.42 % (22,496,871.8) >= 90 %	OK		Forw USD/JPY 21.12.15	

# Complianceprüfung



Regel ID	Gruppe	Betreff	Status	ISIN	Name	Attributname
UCITS-G 51/1	valid	98.42 % (22,496,871.8) >= 90 %	OK	CH0191543625	FRN Netherland Finance 201&	
UCITS-G 51/1	valid	98.42 % (22,496,871.8) >= 90 %	OK		IRF EURIBOR 17	
UCITS-G 51/1	valid	98.42 % (22,496,871.8) >= 90 %	OK		S&P 500 Future	
UCITS-G 51/1	valid	98.42 % (22,496,871.8) >= 90 %	OK		10Yr US Treasury Future Dec 2015	
UCITS-G 51/1	valid	98.42 % (22,496,871.8) >= 90 %	OK		Kontokorrent CHF	
UCITS-G 51/1	valid	98.42 % (22,496,871.8) >= 90 %	OK		Kontokorrent EUR	
UCITS-G 51/2a 1		UCITS-G 51/2a 1	OK			
UCITS-G 51/2a 1	trash	1.49 % (340,176) <= 10 %	OK	US79466L3024	AMD	
UCITS-G 51/2a 1	trash	1.49 % (340,176) <= 10 %	OK		AMD Wandelanleihe 0 2018	
UCITS-G 51/2a 1	trash	1.49 % (340,176) <= 10 %	OK	DE000A1AYDS2	Salzgitter 2 2017	
UCITS-G 51/2a 2		UCITS-G 51/2a 2	NOK			TEST-2082
UCITS-G 51/2a 2	invalid	.09 % (20,590) <> 0 %	NOK		EFG BRC 2.8 2016	
UCITS-G 54/1+3		UCITS-G 54/1+3	NOK			TEST-2061
UCITS-G 54/1+3	ADVANCED SEMICONDUCTOR E	.29 % (67,000) <= 5 %	OK		AMD Wandelanleihe 0 2018	
UCITS-G 54/1+3	AMD	1.14 % (260,000) <= 5 %	OK	US79466L3024	AMD	
UCITS-G 54/1+3	Aurubis AG	.00 % (50) <= 5 %	OK		Salzgitter Equity	
UCITS-G 54/1+3	BASF SE	17.67 % (4,038,500) > 10 %	NOK	DE000BASF111	BASF (N)	
UCITS-G 54/1+3	LVMH MOET HENNESSY VUITT	2.29 % (524,260) <= 5 %	OK	FR0010762765	LVMH 2017	
UCITS-G 54/1+3	NEDER FINANCIERINGS-MAAT	.44 % (99,500) <= 5 %	OK	CH0191543625	FRN Netherland Finance 201&	
UCITS-G 54/1+3	Ocado Group PLC	17.98 % (4,108,910) > 10 %	NOK	GB00B3MBS747	Ocado Group (N)	
UCITS-G 54/1+3	SALZGITTER FINANCE BV	.06 % (13,176) <= 5 %	OK	DE000A1AYDS2	Salzgitter 2 2017	
UCITS-G 54/1+3	SANOFI	1.51 % (345,170.76) <= 5 %	OK	CH0035703070	Sanofi-Aventis 07-21.12.15	
UCITS-G 54/1+3	UBS Group	32.81 % (7,500,000) > 10 %	NOK	CH0244767585	UBS Group	
UCITS-G 54/1+3	US TREASURY N/B	.00 % (95) <= 5 %	OK		US Treasury Bond	
UCITS-G 54/1+3	WIENERBERGER AG	2.03 % (464,400) <= 5 %	OK	DE000A0G4X39	Wienerberger AG 07 Perpetual Bond	
UCITS-G 54/6		UCITS-G 54/6	OK			
UCITS-G 54/5		UCITS-G 54/5	OK			
UCITS-G 54/8		UCITS-G 54/8	NOK			TEST-2061
UCITS-G 54/8	Advanced Semiconductor Enginee	.29 % (67,000) <= 20 %	OK		AMD Wandelanleihe 0 2018	
UCITS-G 54/8	AMD	1.14 % (260,000) <= 20 %	OK	US79466L3024	AMD	
UCITS-G 54/8	Aurubis AG	.00 % (50) <= 20 %	OK		Salzgitter Equity	
UCITS-G 54/8	BASF SE	17.67 % (4,038,500) <= 20 %	OK	DE000BASF111	BASF (N)	
UCITS-G 54/8	Kingdom of the Netherlands	.44 % (99,500) <= 20 %	OK	CH0191543625	FRN Netherland Finance 201&	
UCITS-G 54/8	LVMH Moet Hennessy Louis Vuit	2.29 % (524,260) <= 20 %	OK	FR0010762765	LVMH 2017	
UCITS-G 54/8	Ocado Group PLC	17.98 % (4,108,910) <= 20 %	OK	GB00B3MBS747	Ocado Group (N)	
UCITS-G 54/8	Salzgitter AG	.06 % (13,176) <= 20 %	OK	DE000A1AYDS2	Salzgitter 2 2017	
UCITS-G 54/8	Sanofi	1.51 % (345,170.76) <= 20 %	OK	CH0035703070	Sanofi-Aventis 07-21.12.15	
UCITS-G 54/8	UBS Group	32.81 % (7,500,000) > 20 %	NOK	CH0244767585	UBS Group	
UCITS-G 54/8	United States of America	.00 % (95) <= 20 %	OK		US Treasury Bond	
UCITS-G 54/8	Wienerberger AG	2.03 % (464,400) <= 20 %	OK	DE000A0G4X39	Wienerberger AG 07 Perpetual Bond	
UCITS-G 54/1		UCITS-G 54/1	OK			
UCITS-G 54/1	Credit Suisse	4.51 % (1,031,260) <= 20 %	OK		Kontokorrent USD	

# Complianceprüfung



Regel ID	Gruppe	Betreff	Status	ISIN	Name	Attributname
UCITS-G 54/1	Credit Suisse	4.51 % (1,031,260) <= 20 %	OK		Kontokorrent JPY	
UCITS-G 54/1	UBS Group	4.00 % (913,482.99) <= 20 %	OK		Management Fee TEST	
UCITS-G 54/1	UBS Group	4.00 % (913,482.99) <= 20 %	OK		Depotgebuehr TEST	
UCITS-G 54/1	UBS Group	4.00 % (913,482.99) <= 20 %	OK		Kontokorrent CHF	
UCITS-G 54/1	UBS Group	4.00 % (913,482.99) <= 20 %	OK		Kontokorrent EUR	
UCITS-G 57/1		UCITS-G 57/1	OK			
UCITS-G 57/1	CH0197484386	2.41 % (550,989.05) <= 20 %	OK	CH0197484386	AMG Gold Minen & Metalle -C-	
UCITS-G 57/1	DE0005933956	2.13 % (485,850) <= 20 %	OK	DE0005933956	iShares Euro Stoxx 50 ETF	
UCITS-G 57/1	LI0013255612	3.94 % (900,000) <= 20 %	OK	LI0013255612	LLB Aktien Pazifik (JPY)	
UCITS-G 57/1	LI0013255638	5.71 % (1,306,250) <= 20 %	OK	LI0013255638	LLB Nordamerika	
UCITS-G 57/2		UCITS-G 57/2	OK			
UCITS-G 58/2a		UCITS-G 58/2a	NOK			TEST-2064
UCITS-G 58/2a	AMD	10.00 % (100,000) <= 10 % (1,000,000)	OK	US79466L3024	AMD	
UCITS-G 58/2a	Aurubis AG	.00 % (1) <= 10 % (44,956,720)	OK		Salzgitter Equity	
UCITS-G 58/2a	BASF SE	.10 % (50,000) <= 10 % (50,000,000)	OK	DE000BASF111	BASF (N)	
UCITS-G 58/2a	Ocado Group PLC	90.91 % (750,000) > 10 % (825,000)	NOK	GB00B3MBS747	Ocado Group (N)	
UCITS-G 58/2a	UBS Group	.20 % (100,000) <= 10 % (50,000,000)	OK	CH0244767585	UBS Group	
UCITS-G 58/2b		UCITS-G 58/2b	OK			
UCITS-G 58/2b	LVMH MOET HENNESSY VUITT	.33 % (500,000) <= 10 % (150,000,000)	OK	FR0010762765	LVMH 2017	
UCITS-G 58/2b	NEDER FINANCIERINGS-MAAT	.06 % (100,000) <= 10 % (175,000,000)	OK	CH0191543625	FRN Netherland Finance 201&	
UCITS-G 58/2b	SANOFI	.10 % (400,000) <= 10 % (400,000,000)	OK	CH0035703070	Sanofi-Aventis 07-21.12.15	
UCITS-G 58/2b	US TREASURY N/B	.00 % (1) <= 10 % (45,000,000,000)	OK		US Treasury Bond	
UCITS-G 58/2b	WIENERBERGER AG	.22 % (500,000) <= 10 % (227,812,000)	OK	DE000A0G4X39	Wienerberger AG 07 Perpetual Bond	
UCITS-G 58/2c		UCITS-G 58/2c	NOK			TEST-2066
UCITS-G 58/2c		26.67 % (8,000) > 25 % (30,000)	NOK	CH0197484386	AMG Gold Minen & Metalle -C-	
UCITS-G 58/2c		33.33 % (15,000) > 25 % (45,000)	NOK	DE0005933956	iShares Euro Stoxx 50 ETF	
UCITS-G 58/2c		.90 % (9,000) <= 25 % (1,000,000)	OK	LI0013255612	LLB Aktien Pazifik (JPY)	
UCITS-G 58/2c		2.00 % (5,000) <= 25 % (250,000)	OK	LI0013255638	LLB Nordamerika	
UCITS-G 91		UCITS-G 91	OK			
100% Derivatexposure	Interest Rate Futures	102.91 % > 100 % Portfoliovermögen (23523662 - 22857637.800000)	NOK			TEST-2075
100% Derivatexposure		Exposure Value calculated: 12438402	OK		10Yr US Treasury Future Dec 2015	
100% Derivatexposure		Exposure Value calculated: 3746978	OK		DAX Future Dez 2017	
100% Derivatexposure		Exposure Value calculated: 100572	OK		S&P 500 Future	
100% Derivatexposure		Exposure Value calculated: 195718	OK		DAX Call 2016	
100% Derivatexposure		Exposure Value calculated: 10232	OK		UBS Put 16 Dez 2015	
100% Derivatexposure		Exposure Value calculated: 2087540	OK		Forw CHF/EUR 21.12.15	
100% Derivatexposure		Exposure Value calculated: 1944220	OK		Forw USD/JPY 21.12.15	
100% Derivatexposure		Exposure Value calculated: 3000000	OK		IRF EURIBOR 17	