

UBS (Lux) Strategy Fund  
Report of income for UK tax purposes - Period ended 31 January 2024

Dear Investor,

The class of units listed above are registered with HM Revenue & Customs in the UK as a "reporting fund". As such, the fund is required to make reports of income to the investors. This report comprises the report of income required to be sent to participants under Regulation 90 of the Offshore Funds (Tax) Regulations 2009 for the period ended 31 January 2024.

If you are not subject to UK taxation, you may ignore this notice. If you are subject to UK taxation (unless you are a non-domiciled individual paying tax on the remittance basis), you will be required to pay tax on the share of income reported to you in this notice.

The amounts reported are treated as arising throughout the year and should be shown as such in your tax return. If you held your units for less than the full period, you should pro rate these figures accordingly based on your actual holding period.

As the tax basis for different investors varies, the report is split into those amounts which should be considered by individual investors and those amounts which should be considered by corporate investors.

If you are uncertain about any aspect of this report you should seek advice from your tax advisor.

Balanced Sustainable (USD) - I-A1-dist - LU2694994190

Reporting period: 06/11/2023 to 31/01/2024

Reportable income per unit – UK corporate investor

	Total USD	Per Unit USD
Profit, gains and losses from debt	242	24.2458
Dividends	(0)	(0.0010)
Other income/expense - subscriptions & redemptions commission	0	0.0270
Management expenses	(25)	(2.4510)
Profits, gains and losses on derivatives	(42)	(4.1570)
Excess reportable income - bond funds	25	2.4783
Excess reportable income - other	20	2.0302

Reportable income per unit – UK individual investor

	Total USD	Per Unit USD
Interest income	1	0.1459
Dividends	(0)	(0.0010)
Other income/expense - subscriptions & redemptions commission	0	0.0270
Interest expense	(0)	(0.0009)
Management expenses	(25)	(2.4510)
Excess reportable income - bond funds	25	2.4783
Excess reportable income - other	20	2.0302

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

Balanced Sustainable (USD) - Q-4%-mdist - LU1240798964

Reporting period: 01/02/2023 to 31/01/2024

Reportable income per unit – UK corporate investor

	Total USD	Per Unit USD
Profit, gains and losses from debt	225,906	1.8820
Dividends	17,414	0.1451
Other income/expense - subscriptions & redemptions commission	1,492	0.0124
Management expenses	(120,636)	(1.0050)
Profits, gains and losses on derivatives	61,579	0.5130
Excess reportable income - bond funds	123,752	1.0310
Excess reportable income - other	101,374	0.8445

Reportable income per unit – UK individual investor

	Total USD	Per Unit USD
Interest income	6,802	0.0567
Dividends	17,414	0.1451
Other income/expense - subscriptions & redemptions commission	1,492	0.0124
Interest expense	(40)	(0.0003)
Management expenses	(120,636)	(1.0050)
Excess reportable income - bond funds	123,752	1.0310
Excess reportable income - other	101,374	0.8445

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

Balanced Sustainable (USD) - Q-acc - LU0941351255

Reporting period: 01/02/2023 to 31/01/2024

Reportable income per unit – UK corporate investor

	Total USD	Per Unit USD
Profit, gains and losses from debt	493,535	2.8795
Dividends	34,627	0.2020
Other income/expense - subscriptions & redemptions commission	2,976	0.0174
Management expenses	(242,874)	(1.4170)
Profits, gains and losses on derivatives	114,840	0.6700
Excess reportable income - bond funds	248,977	1.4526
Excess reportable income - other	203,955	1.1899

Reportable income per unit – UK individual investor

	Total USD	Per Unit USD
Interest income	13,657	0.0797
Dividends	34,627	0.2020
Other income/expense - subscriptions & redemptions commission	2,976	0.0174
Interest expense	(81)	(0.0005)
Management expenses	(242,874)	(1.4170)
Excess reportable income - bond funds	248,977	1.4526
Excess reportable income - other	203,955	1.1899

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

Balanced Sustainable (USD) - Q-dist - LU1240799186

Reporting period: 01/02/2023 to 31/01/2024

Reportable income per unit – UK corporate investor

	Total USD	Per Unit USD
Profit, gains and losses from debt	69,208	2.8049
Dividends	4,288	0.1738
Other income/expense - subscriptions & redemptions commission	381	0.0154
Management expenses	(30,895)	(1.2521)
Profits, gains and losses on derivatives	14,962	0.6064
Excess reportable income - bond funds	31,632	1.2820
Excess reportable income - other	25,912	1.0502

Reportable income per unit – UK individual investor

	Total USD	Per Unit USD
Interest income	1,750	0.0709
Dividends	4,288	0.1738
Other income/expense - subscriptions & redemptions commission	381	0.0154
Interest expense	(10)	(0.0004)
Management expenses	(30,895)	(1.2521)
Excess reportable income - bond funds	31,632	1.2820
Excess reportable income - other	25,912	1.0502

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

Balanced Sustainable (USD) - Q-mdist - LU1240799269

Reporting period: 01/02/2023 to 31/01/2024

Reportable income per unit – UK corporate investor

	Total USD	Per Unit USD
Profit, gains and losses from debt	68,710	1.4356
Dividends	7,616	0.1591
Other income/expense - subscriptions & redemptions commission	632	0.0132
Management expenses	(48,492)	(1.0131)
Profits, gains and losses on derivatives	26,159	0.5465
Excess reportable income - bond funds	49,844	1.0414
Excess reportable income - other	40,831	0.8531

Reportable income per unit – UK individual investor

	Total USD	Per Unit USD
Interest income	2,650	0.0554
Dividends	7,616	0.1591
Other income/expense - subscriptions & redemptions commission	632	0.0132
Interest expense	(16)	(0.0003)
Management expenses	(48,492)	(1.0131)
Excess reportable income - bond funds	49,844	1.0414
Excess reportable income - other	40,831	0.8531

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

Fixed Income Sustainable (USD) - Q-acc - LU1240800026

Reporting period: 01/02/2023 to 31/01/2024

Reportable income per unit – UK corporate investor

	Total USD	Per Unit USD
Profit, gains and losses from debt	274,159	4.0752
Dividends	0	0.0000
Other income/expense - subscriptions & redemptions commission	3,190	0.0474
Management expenses	(52,873)	(0.7859)
Profits, gains and losses on derivatives	14,660	0.2179
Excess reportable income - bond funds	135,150	2.0089
Excess reportable income - other	0	0.0000

Reportable income per unit – UK individual investor

	Total USD	Per Unit USD
Interest income	42,097	0.6257
Dividends	0	0.0000
Other income/expense - subscriptions & redemptions commission	3,190	0.0474
Interest expense	(10)	(0.0001)
Management expenses	(52,873)	(0.7859)
Excess reportable income - bond funds	135,150	2.0089
Excess reportable income - other	0	0.0000

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

Fixed Income Sustainable (USD) - Q-dist - LU1240800299

Reporting period: 01/02/2023 to 31/01/2024

Reportable income per unit – UK corporate investor

	Total USD	Per Unit USD
Profit, gains and losses from debt	10,333	4.2566
Dividends	0	0.0000
Other income/expense - subscriptions & redemptions commission	97	0.0401
Management expenses	(1,654)	(0.6813)
Profits, gains and losses on derivatives	136	0.0558
Excess reportable income - bond funds	4,222	1.7390
Excess reportable income - other	0	0.0000

Reportable income per unit – UK individual investor

	Total USD	Per Unit USD
Interest income	1,311	0.5399
Dividends	0	0.0000
Other income/expense - subscriptions & redemptions commission	97	0.0401
Interest expense	(0)	(0.0001)
Management expenses	(1,654)	(0.6813)
Excess reportable income - bond funds	4,222	1.7390
Excess reportable income - other	0	0.0000

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

Growth Sustainable (USD) - F-acc - LU1317082466  
Reporting period: 01/02/2023 to 12/06/2023  
Reportable income per unit – UK corporate investor

	Total USD	Per Unit USD
Profit, gains and losses from debt	(365)	(0.0211)
Dividends	2,095	0.1211
Other income/expense - subscriptions & redemptions commission	82	0.0048
Management expenses	(9,376)	(0.5417)
Profits, gains and losses on derivatives	12,824	0.7410
Excess reportable income - bond funds	5,145	0.2973
Excess reportable income - other	15,091	0.8719

Reportable income per unit – UK individual investor

	Total USD	Per Unit USD
Interest income	524	0.0302
Dividends	2,095	0.1211
Other income/expense - subscriptions & redemptions commission	82	0.0048
Interest expense	(27)	(0.0016)
Management expenses	(9,376)	(0.5417)
Excess reportable income - bond funds	5,145	0.2973
Excess reportable income - other	15,091	0.8719

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

Growth Sustainable (USD) - I-A1-dist - LU2694994356  
Reporting period: 06/11/2023 to 31/01/2024  
Reportable income per unit – UK corporate investor

	Total USD	Per Unit USD
Profit, gains and losses from debt	131	13.1136
Dividends	(0)	(0.0010)
Other income/expense - subscriptions & redemptions commission	0	0.0280
Management expenses	(27)	(2.7380)
Profits, gains and losses on derivatives	(48)	(4.8030)
Excess reportable income - bond funds	13	1.3116
Excess reportable income - other	38	3.8471

Reportable income per unit – UK individual investor

	Total USD	Per Unit USD
Interest income	1	0.1497
Dividends	(0)	(0.0010)
Other income/expense - subscriptions & redemptions commission	0	0.0280
Interest expense	(0)	(0.0077)
Management expenses	(27)	(2.7380)
Excess reportable income - bond funds	13	1.3116
Excess reportable income - other	38	3.8471

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

Growth Sustainable (USD) - Q-acc - LU0941351685  
Reporting period: 01/02/2023 to 31/01/2024  
Reportable income per unit – UK corporate investor

	Total USD	Per Unit USD
Profit, gains and losses from debt	274,475	1.6377
Dividends	50,054	0.2987
Other income/expense - subscriptions & redemptions commission	2,865	0.0171
Management expenses	(306,401)	(1.8282)
Profits, gains and losses on derivatives	159,357	0.9508
Excess reportable income - bond funds	144,916	0.8647
Excess reportable income - other	425,060	2.5362

Reportable income per unit – UK individual investor

	Total USD	Per Unit USD
Interest income	16,640	0.0993
Dividends	50,054	0.2987
Other income/expense - subscriptions & redemptions commission	2,865	0.0171
Interest expense	(855)	(0.0051)
Management expenses	(306,401)	(1.8282)
Excess reportable income - bond funds	144,916	0.8647
Excess reportable income - other	425,060	2.5362

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

Yield Sustainable (USD) - I-A1-dist - LU2694994273  
Reporting period: 06/11/2023 to 31/01/2024  
Reportable income per unit – UK corporate investor

	Total USD	Per Unit USD
Profit, gains and losses from debt	330	32.9819
Dividends	0	0.0000
Other income/expense - subscriptions & redemptions commission	0	0.0130
Management expenses	(21)	(2.1430)
Profits, gains and losses on derivatives	(37)	(3.7140)
Excess reportable income - bond funds	32	3.2349
Excess reportable income - other	14	1.4065

Reportable income per unit – UK individual investor

	Total USD	Per Unit USD
Interest income	1	0.1409
Dividends	0	0.0000
Other income/expense - subscriptions & redemptions commission	0	0.0130
Interest expense	(0)	(0.0009)
Management expenses	(21)	(2.1430)
Excess reportable income - bond funds	32	3.2349
Excess reportable income - other	14	1.4065

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

Yield Sustainable (USD) - Q-4%-mdist - LU1891428622

Reporting period: 01/02/2023 to 31/01/2024

Reportable income per unit – UK corporate investor

	Total USD	Per Unit USD
Profit, gains and losses from debt	223,788	2.6409
Dividends	8,310	0.0981
Other income/expense - subscriptions & redemptions commission	489	0.0058
Management expenses	(69,528)	(0.8205)
Profits, gains and losses on derivatives	20,810	0.2456
Excess reportable income - bond funds	104,363	1.2316
Excess reportable income - other	45,376	0.5355

Reportable income per unit – UK individual investor

	Total USD	Per Unit USD
Interest income	4,386	0.0518
Dividends	8,310	0.0981
Other income/expense - subscriptions & redemptions commission	489	0.0058
Interest expense	(29)	(0.0003)
Management expenses	(69,528)	(0.8205)
Excess reportable income - bond funds	104,363	1.2316
Excess reportable income - other	45,376	0.5355

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

Yield Sustainable (USD) - Q-acc - LU0941351925

Reporting period: 01/02/2023 to 31/01/2024

Reportable income per unit – UK corporate investor

	Total USD	Per Unit USD
Profit, gains and losses from debt	958,637	3.6245
Dividends	36,902	0.1395
Other income/expense - subscriptions & redemptions commission	2,166	0.0082
Management expenses	(308,036)	(1.1647)
Profits, gains and losses on derivatives	104,914	0.3967
Excess reportable income - bond funds	462,195	1.7475
Excess reportable income - other	200,959	0.7598

Reportable income per unit – UK individual investor

	Total USD	Per Unit USD
Interest income	19,390	0.0733
Dividends	36,902	0.1395
Other income/expense - subscriptions & redemptions commission	2,166	0.0082
Interest expense	(128)	(0.0005)
Management expenses	(308,036)	(1.1647)
Excess reportable income - bond funds	462,195	1.7475
Excess reportable income - other	200,959	0.7598

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

Yield Sustainable (USD) - Q-dist - LU1240800539  
Reporting period: 01/02/2023 to 31/01/2024  
Reportable income per unit – UK corporate investor

	Total USD	Per Unit USD
Profit, gains and losses from debt	167,593	3.2822
Dividends	5,811	0.1138
Other income/expense - subscriptions & redemptions commission	347	0.0068
Management expenses	(49,459)	(0.9686)
Profits, gains and losses on derivatives	12,360	0.2421
Excess reportable income - bond funds	74,223	1.4536
Excess reportable income - other	32,272	0.6320

Reportable income per unit – UK individual investor

	Total USD	Per Unit USD
Interest income	3,119	0.0611
Dividends	5,811	0.1138
Other income/expense - subscriptions & redemptions commission	347	0.0068
Interest expense	(21)	(0.0004)
Management expenses	(49,459)	(0.9686)
Excess reportable income - bond funds	74,223	1.4536
Excess reportable income - other	32,272	0.6320

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