

					Breakdown in % of NAV				Simulating Redemptions in % of NAV				
Portfolio	Currency		% Covered	% Cash	Highly Liquid	Liquid	Less Liquid	Illiquid	1%	2%	5%	10%	20%
PTF1	EUR	✓	100.00	17.11	96.16	3.51	0.33	-	✓	✓	✓	✓	!
PTF2	EUR	✓	100.00	2.82	97.62	2.38	-	-	✓	✓	!	!	!
PTF3	EUR	✓	100.00	8.73	75.51	14.96	9.54	-	✓	✓	✓	!	!
PTF4	EUR	✗	85.30	21.10	100.00	-	-	-	✓	✓	✓	✓	✓
PTF5	EUR	✓	100.00	5.27	56.49	43.51	-	-	✓	✓	✓	!	!
PTF6	EUR	✓	100.00	5.74	80.67	18.74	0.57	0.02	✓	✓	✓	!	!
PTF7	USD	✓	100.00	12.82	57.65	42.35	-	-	✓	✓	✓	✓	!
PTF8	EUR	✗	90.17	8.64	82.20	15.11	1.80	0.89	✓	✓	✓	!	!
PTF9	EUR	✓	99.66	68.99	96.43	0.77	2.80	-	✓	✓	✓	✓	✓
PTF10	EUR	✓	100.00	0.18	100.00	-	-	-	!	!	!	!	!
PTF11	EUR	✓	100.00	4.60	100.00	-	-	-	✓	✓	!	!	!
PTF12	USD	✓	100.00	100.00	100.00	-	-	-	✓	✓	✓	✓	✓
PTF13	EUR	✓	100.00	4.66	89.45	10.55	-	-	✓	✓	!	!	!
PTF14	EUR	✓	100.00	0.18	51.18	33.64	8.14	7.05	!	!	!	!	!
PTF15	EUR	✓	100.00	0.18	39.17	39.16	13.72	7.95	!	!	!	!	!
PTF16	CHF	✓	100.00	0.12	57.94	37.36	4.70	-	!	!	!	!	!
PTF17	JPY	✓	100.00	0.02	92.16	7.84	-	-	!	!	!	!	!
PTF18	EUR	✓	100.00	4.35	90.84	9.16	-	-	✓	✓	!	!	!
PTF19	EUR	✓	100.00	0.02	86.40	10.17	3.43	-	!	!	!	!	!
PTF20	EUR	✓	100.00	1.13	1.13	98.87	-	-	✓	✗	✗	✗	✗
PTF21	USD	✓	100.00	42.25	48.84	37.03	13.39	0.74	✓	✓	✓	✓	✓
PTF22	EUR	✓	100.00	37.32	89.32	6.32	4.34	0.02	✓	✓	✓	✓	✓
PTF23	EUR	✓	100.00	58.28	96.74	3.26	-	-	✓	✓	✓	✓	✓
PTF24	EUR	✓	100.00	17.45	59.13	21.86	10.4	8.96	✓	✓	✓	✓	!
PTF25	EUR	✓	100.00	41.47	99.52	0.26	0.22	-	✓	✓	✓	✓	✓