



BNY Mellon Service KAG mbH - LIQUIDITY REPORT

10.02.2012 - LAUF_1

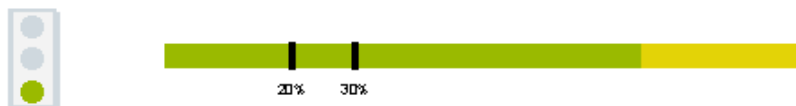
Fonds (647)



PRIVAT SEIT 1854

(647)	10.02.2012	Changes to 09.02.2012
Portfolio Value:	40.701.538	(0,0%)
Cash Quota:	4,7%	(0,0%)
Liquidity Ratio:	75,5%	(0,0%)
Liquidable beyond 10 days:	24,5%	(0,0%)
Not Liquidable:	0,0%	(0,0%)

Limit



TOP 10 Liquidable Positions	Liquidity Ratio	Portfolio Quota
1 LU0*	100,0%	7,124%
2 GBI	100,0%	4,314%
3 DEI	100,0%	4,131%
4 LU0	100,0%	3,809%
5 LU0	100,0%	3,640%
6 LU0	100,0%	3,565%
7 XSC	80,0%	3,250%
8 XSC	70,0%	3,612%
9 EUI	100,0%	2,467%
10 CHI	100,0%	2,257%

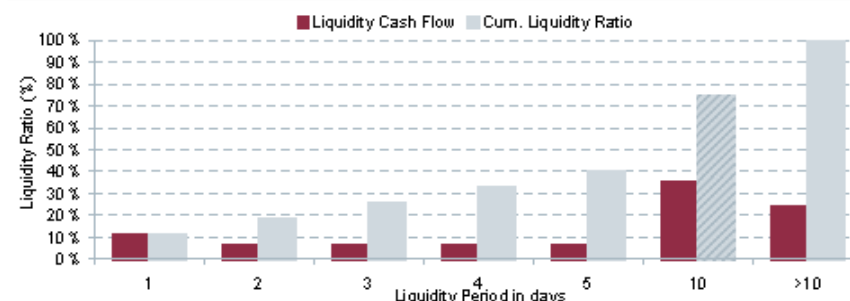
TOP 10 Non-Liquidable Positions

TOP 10 Non-Liquidable Positions	Liquidity Ratio	Portfolio Quota
1 LU0*	100,0%	7,124%
2 GBI	100,0%	4,314%
3 DEI	100,0%	4,131%
4 LU0	100,0%	3,809%
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Liquidity Stresstest

Liquidity Stresstest	Stress Liquidity Ratio	Liquidity Change
1 Liquidity Stresstest für Aktien, Renten und Mixedfonds 50%	55,7%	-19,8%
2 Unt.	61,4%	-14,1%
3 Liqu.	73,7%	-1,7%
4 Sta:	75,0%	-0,5%

Liquidity Ratio over Period



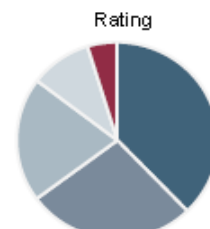
Allocation



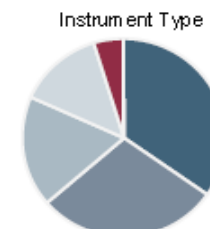
Currency	Percentage
EUR	95,4%
NOK	3,1%
USD	1,4%
CHF	0,1%
DKK	0,0%



Country of Risk	Percentage
DE	29,6%
LU	28,9%
US	8,2%
NL	7,4%
IE	6,1%
OTHER	19,9%



Rating	Percentage
3 (A)	17,7%
4 (BBB)	12,6%
1 (AAA)	9,7%
2 (AA)	4,8%
5 (BB)	2,2%



Instrument Type	Percentage
Fixed Income Fund	34,7%
Fixed Rate Bond	28,9%
Floating Rate Note	18,1%
Fund	13,6%
Foreign Exchange	4,7%