



Les marchés financiers en toute sérénité



Cartographie des couvertures

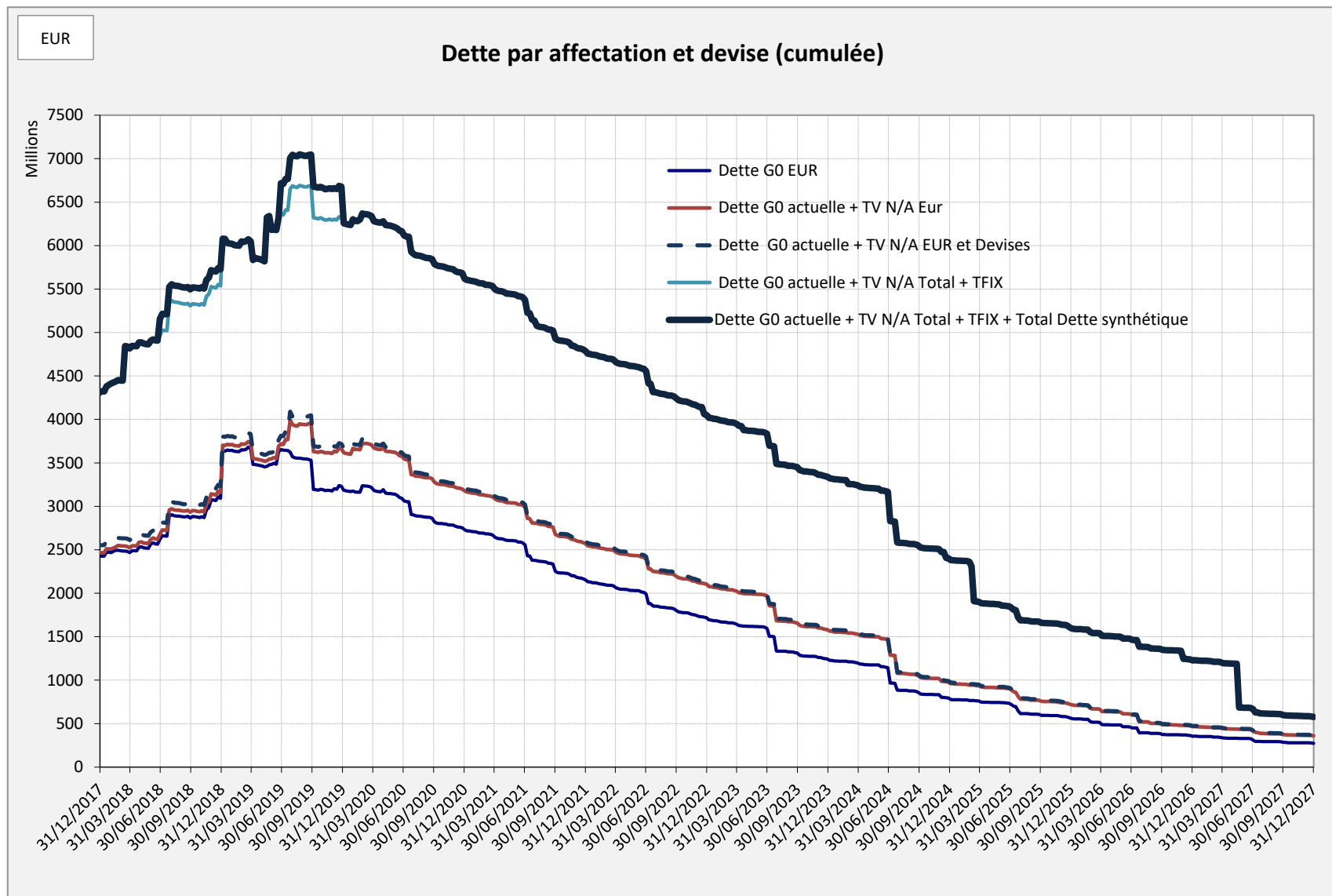
29 Mai 2020

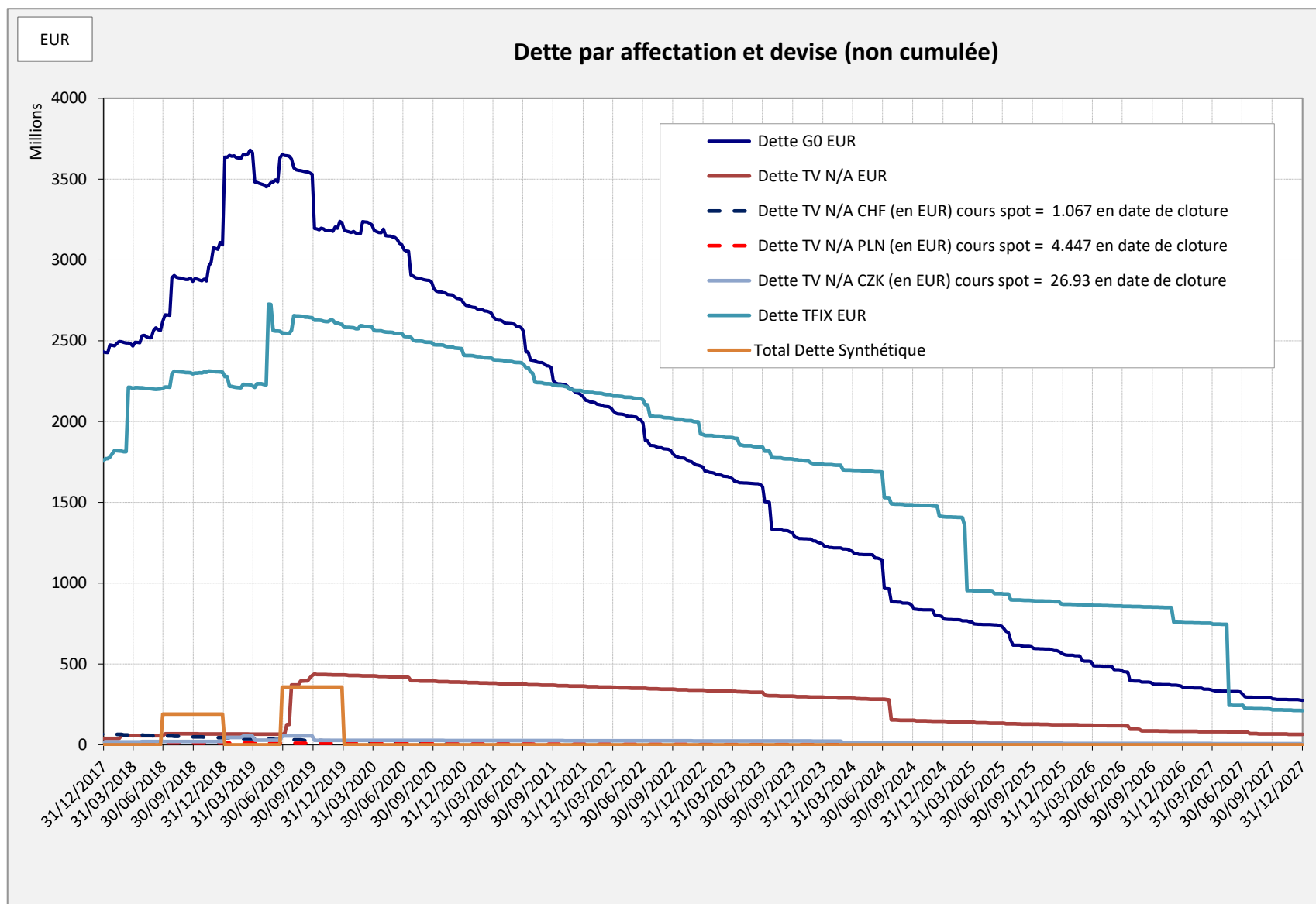
KERIUS Finance SAS

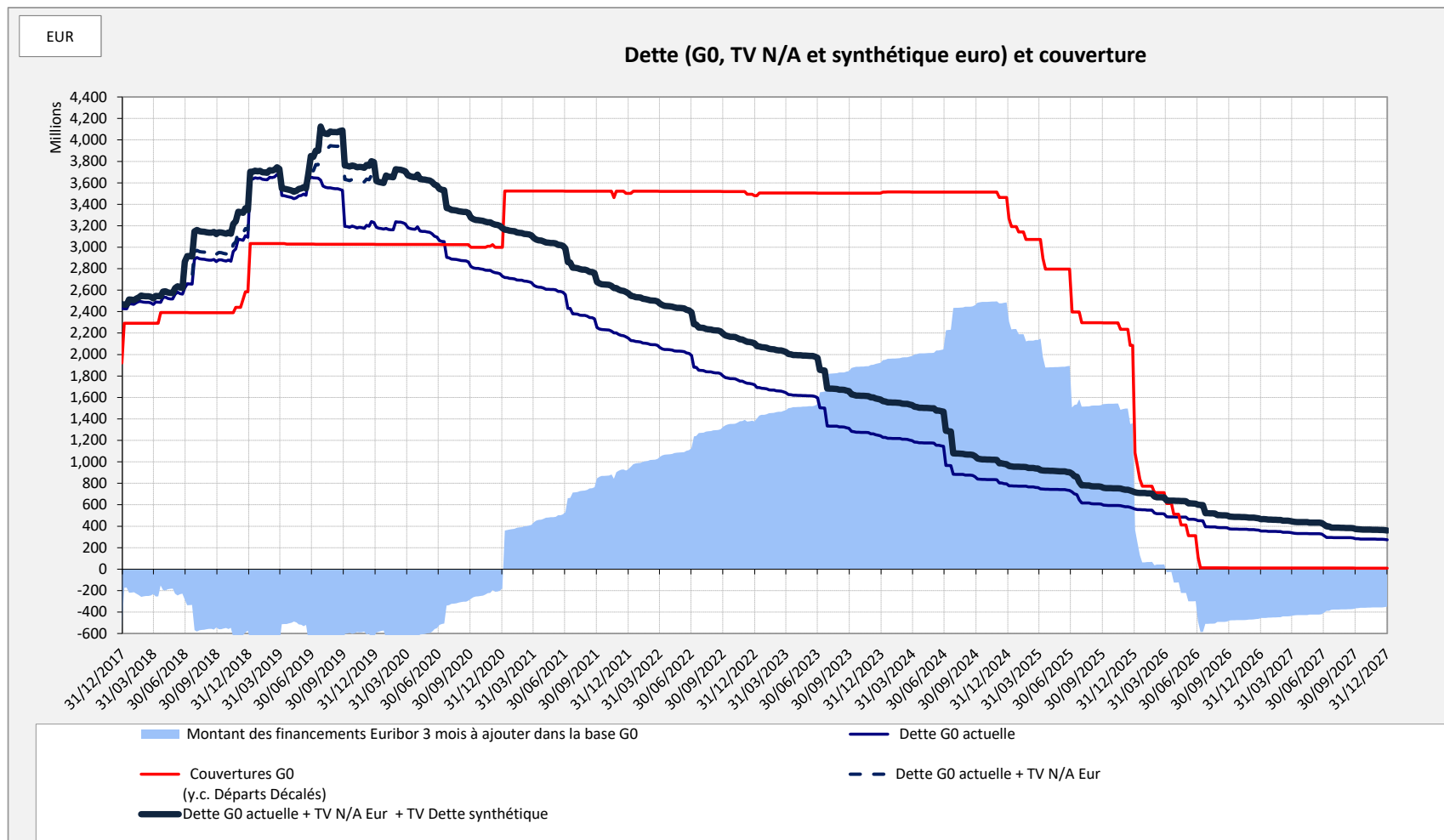
Conseiller en Investissements Financiers

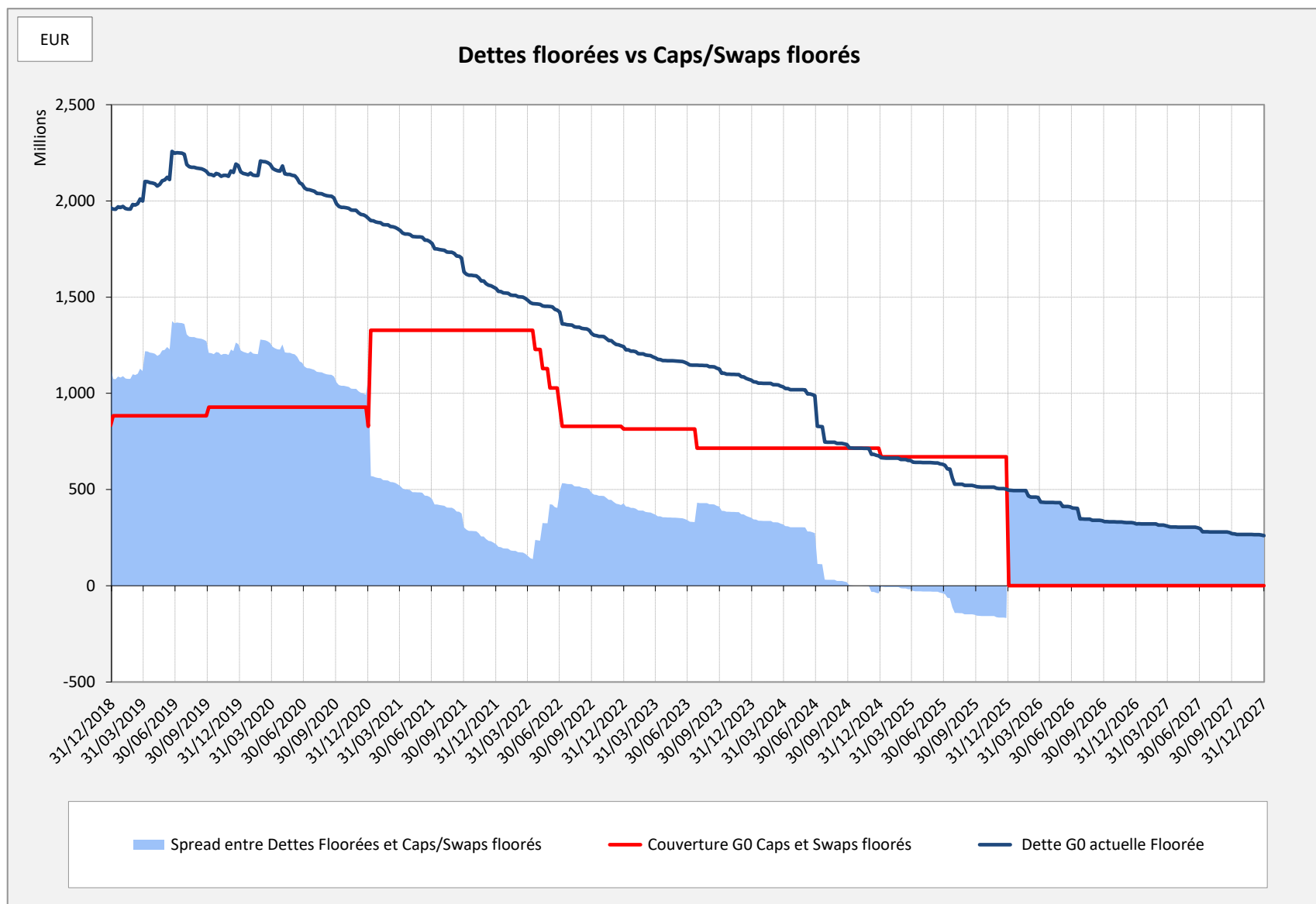
Membre de l'ANACOFI CIF- Association agréée par l'AMF - ORIAS N° 13000716

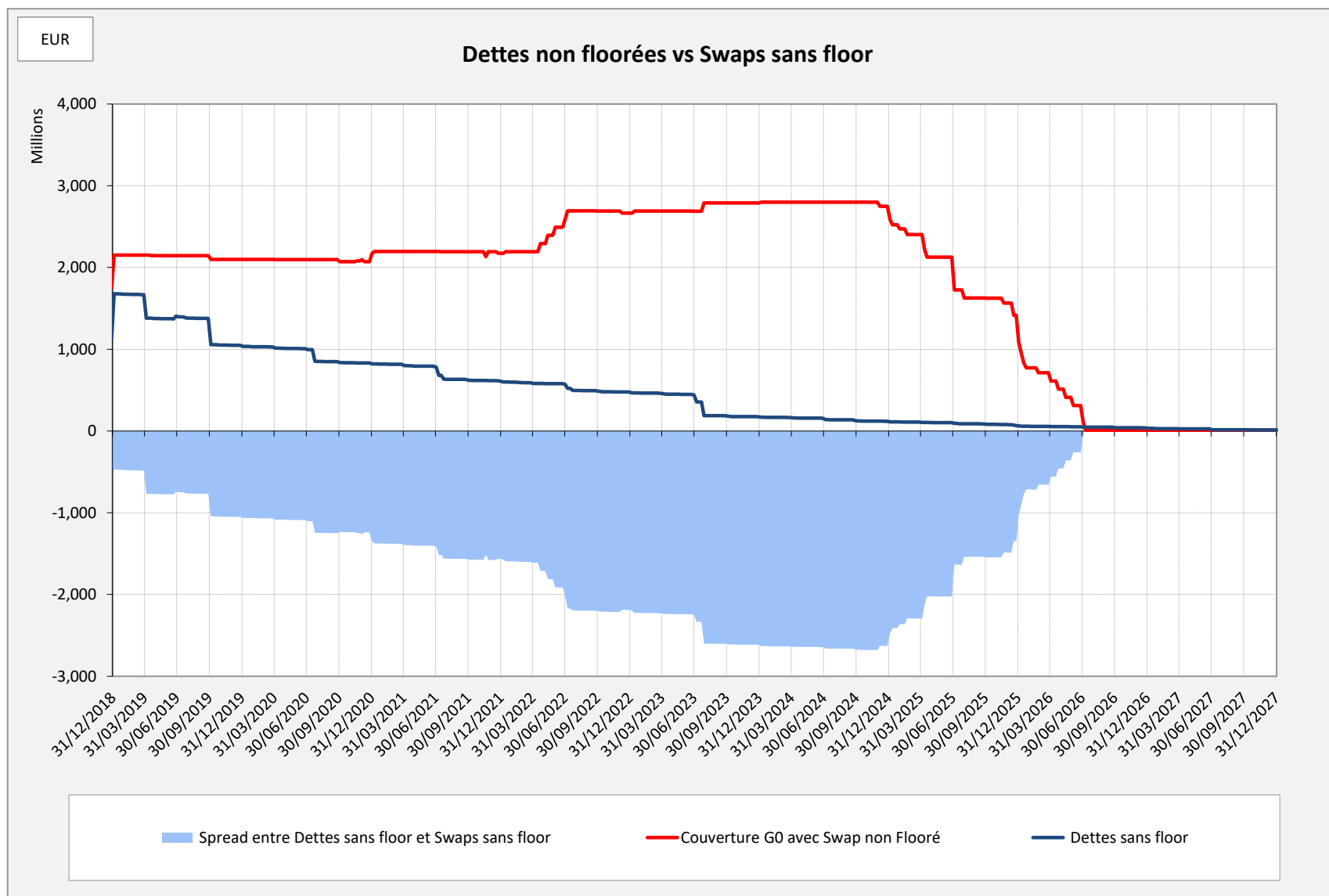
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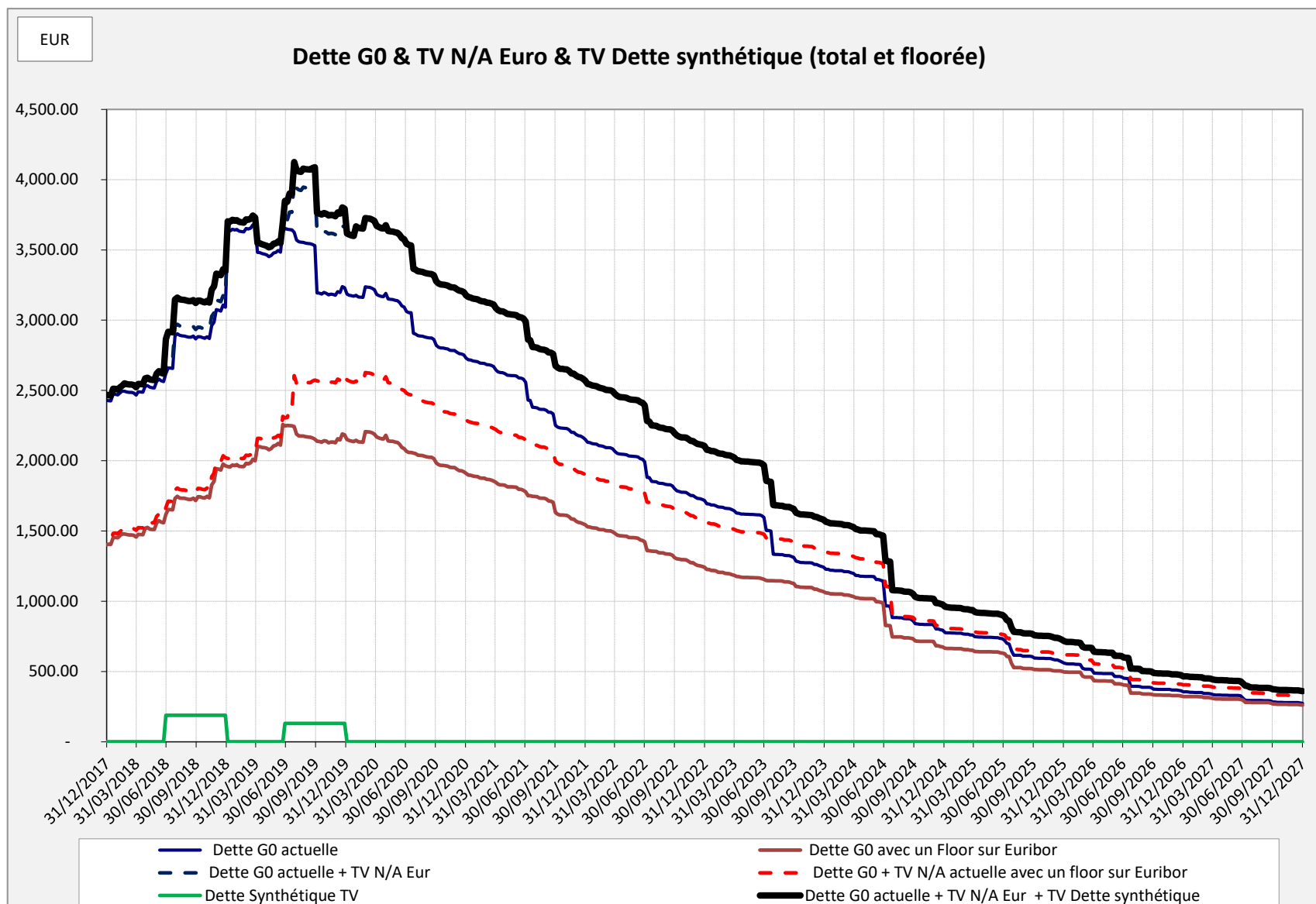


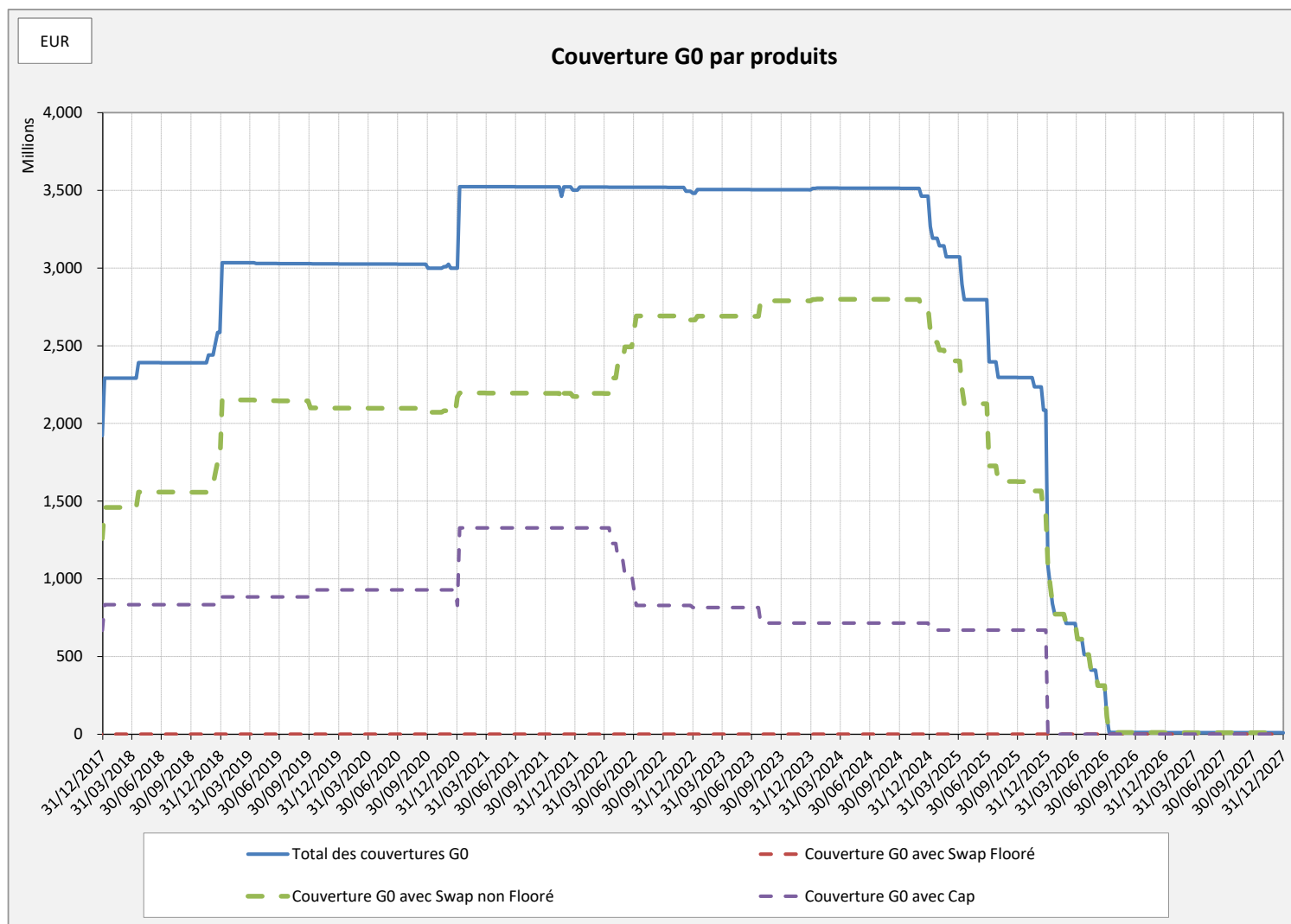


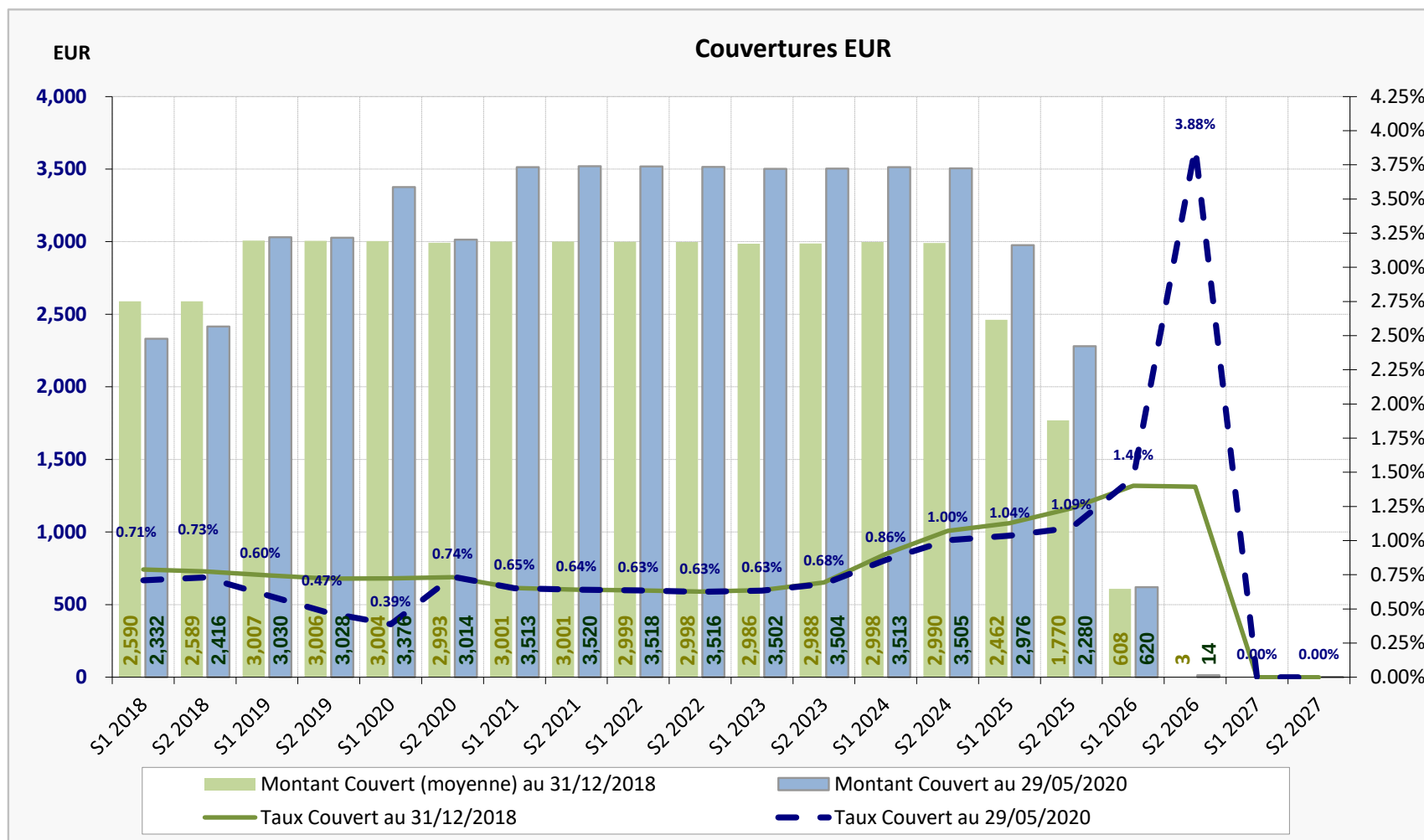


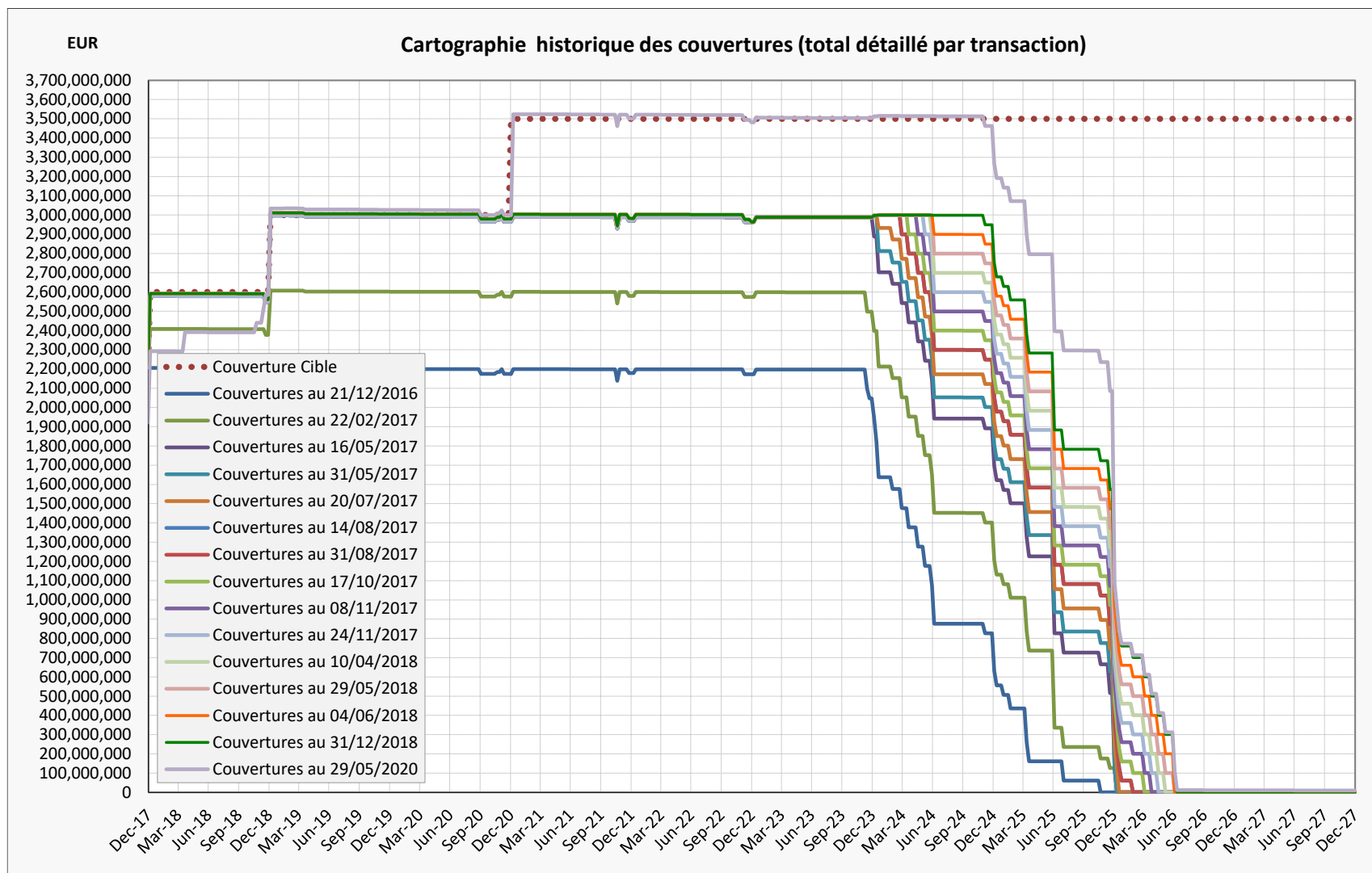




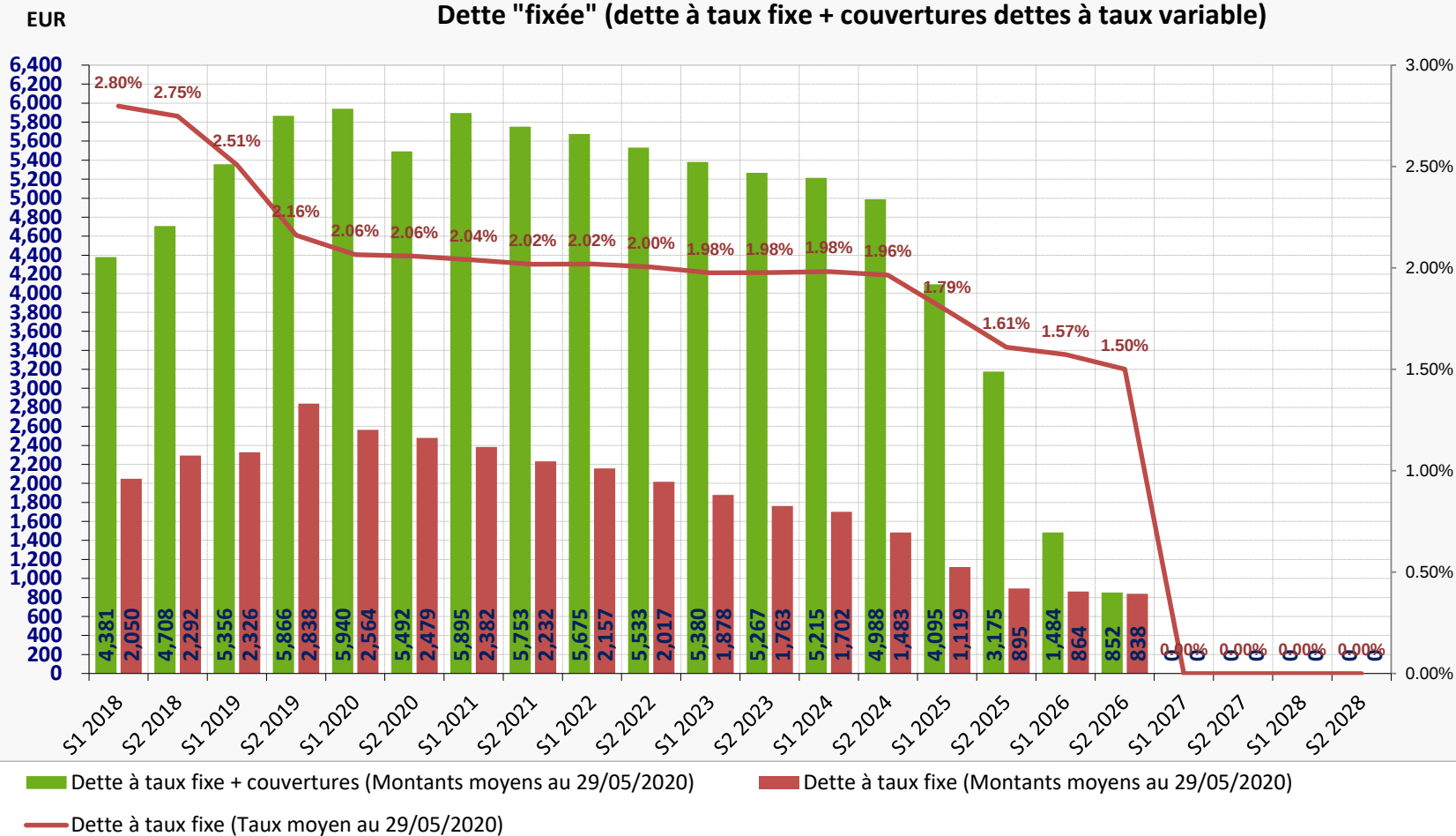


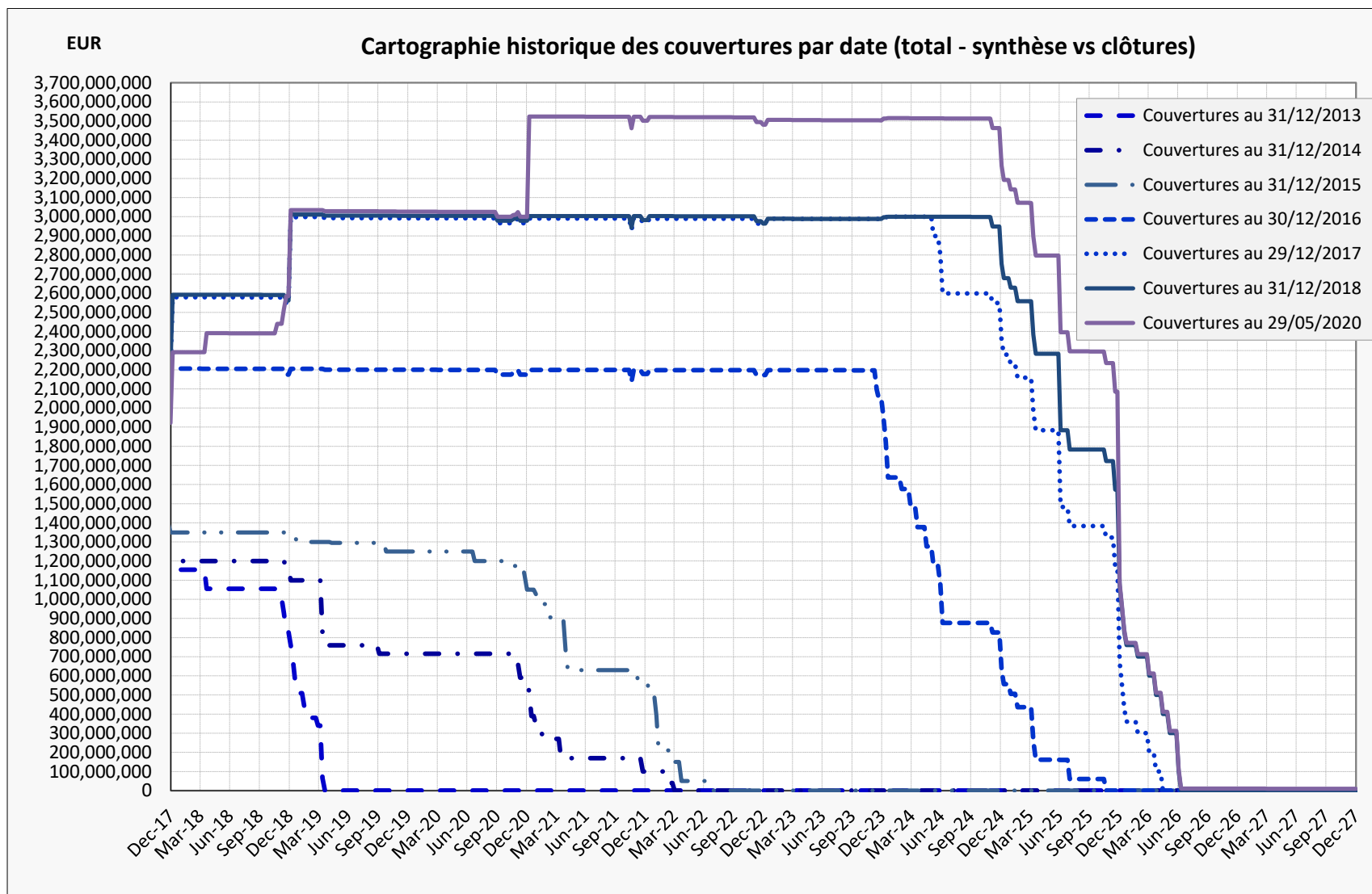




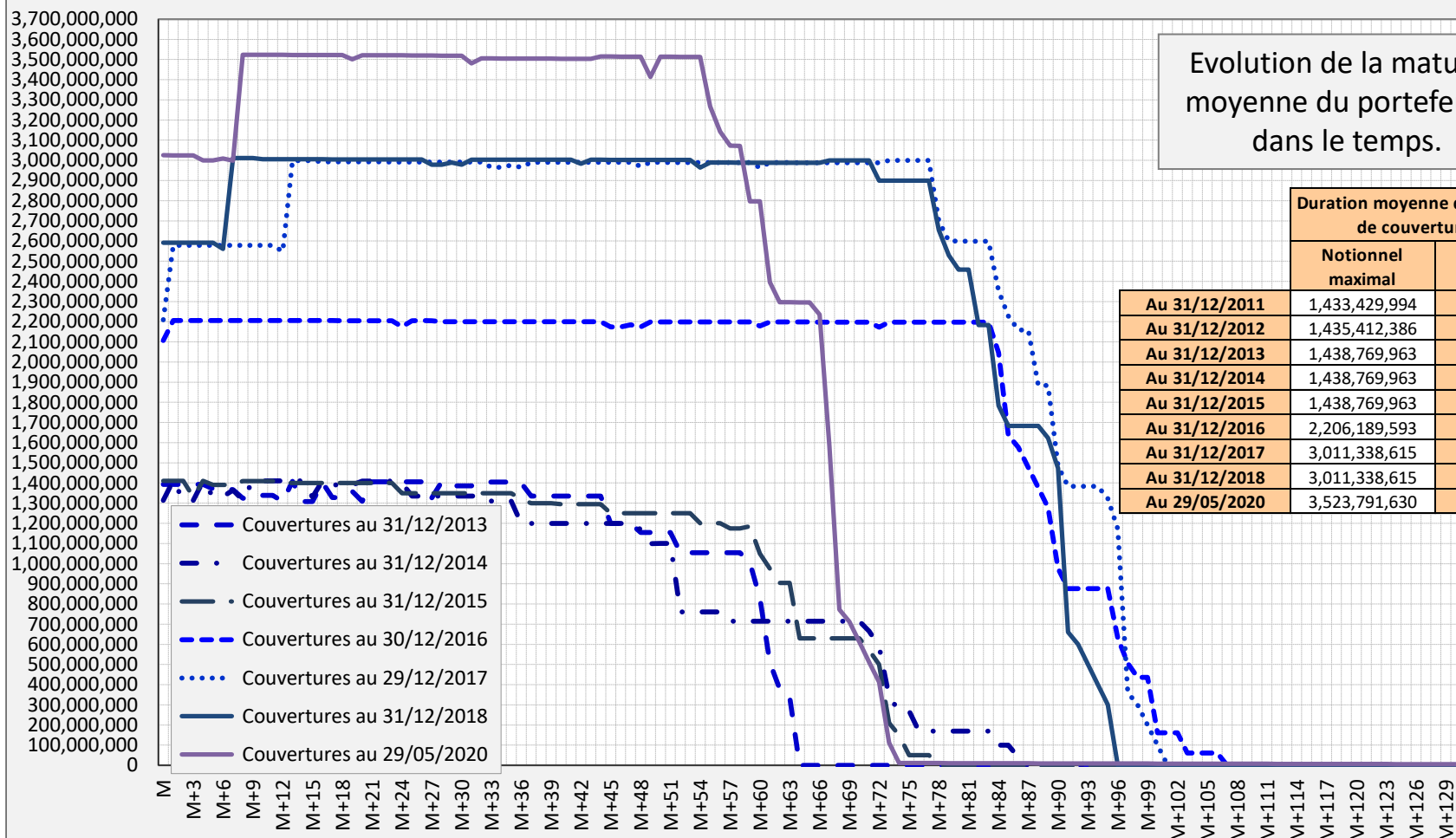


Dette "fixée" (dettes à taux fixe + couvertures dettes à taux variable)

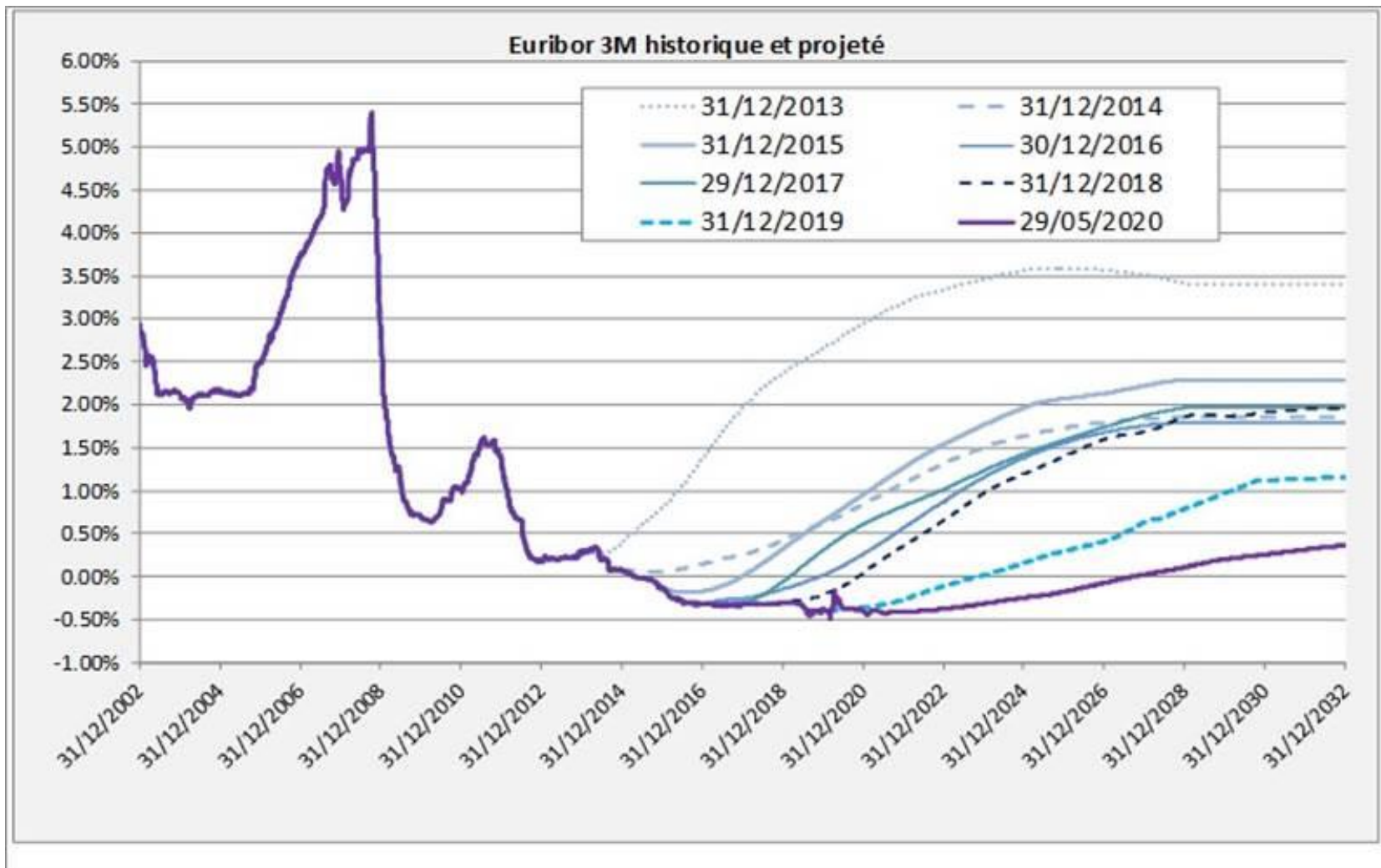




Cartographie des couvertures (EUR) - "Base glissante"



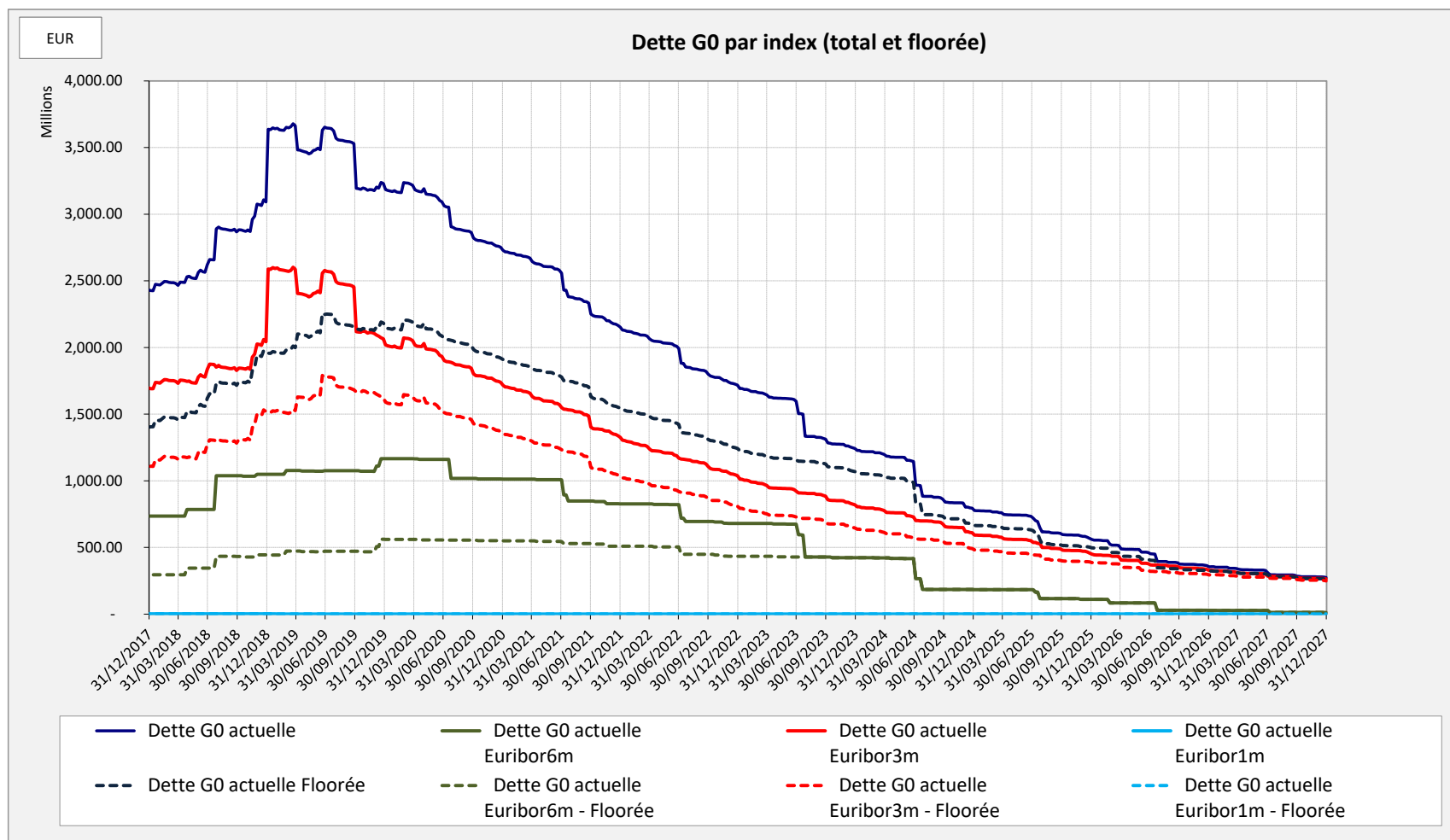
Annexes

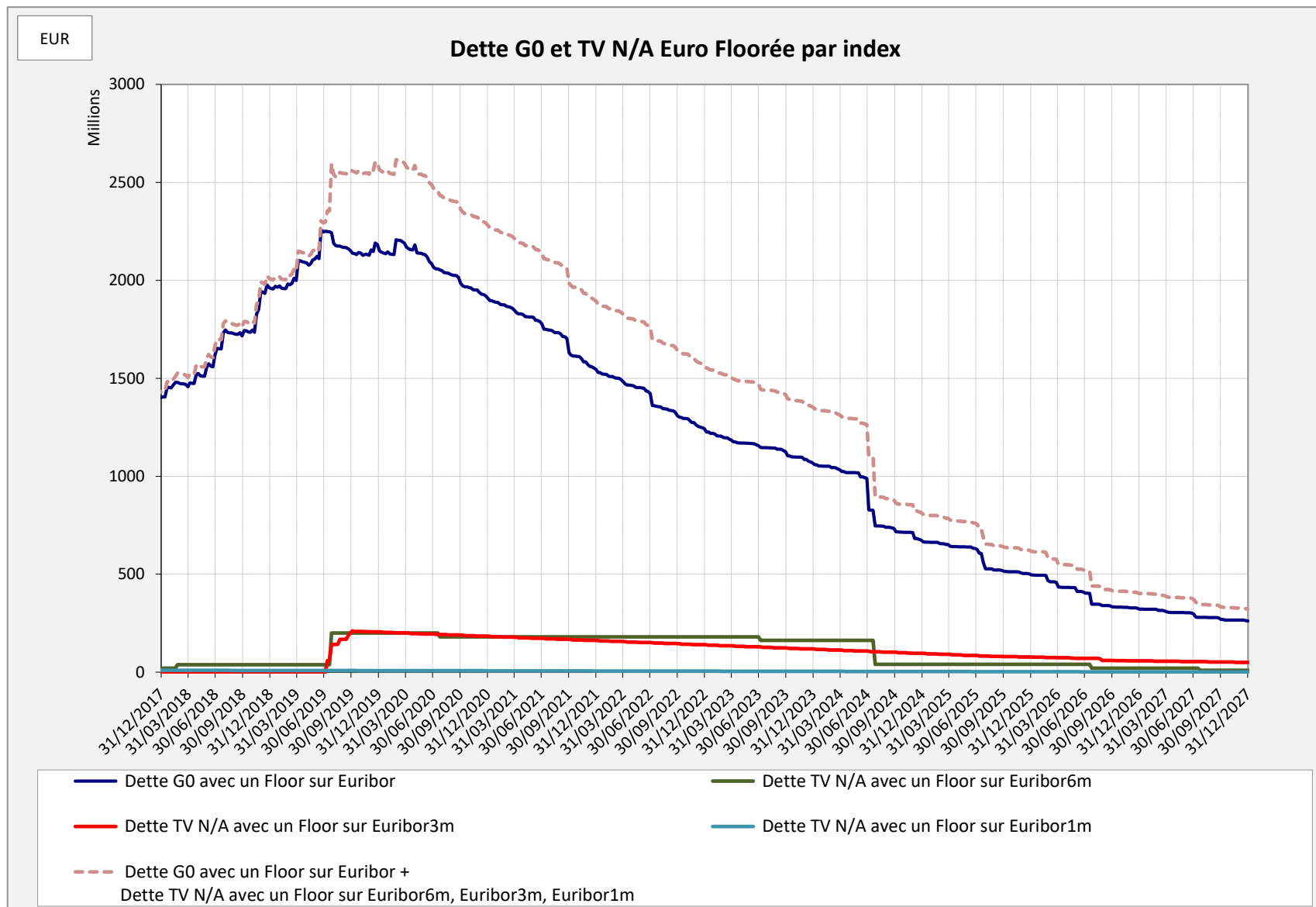


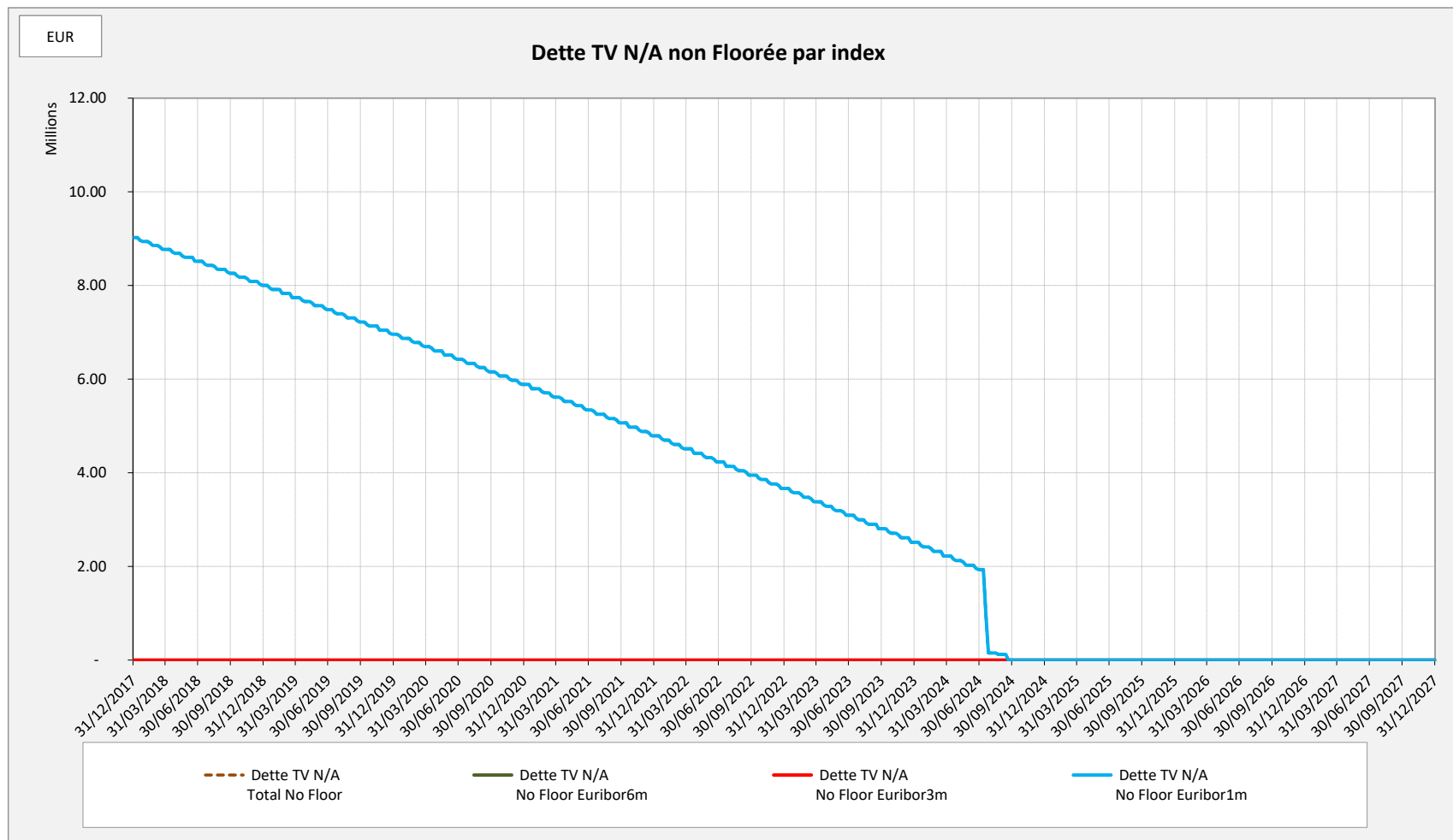
Détail de la dette TV N/A

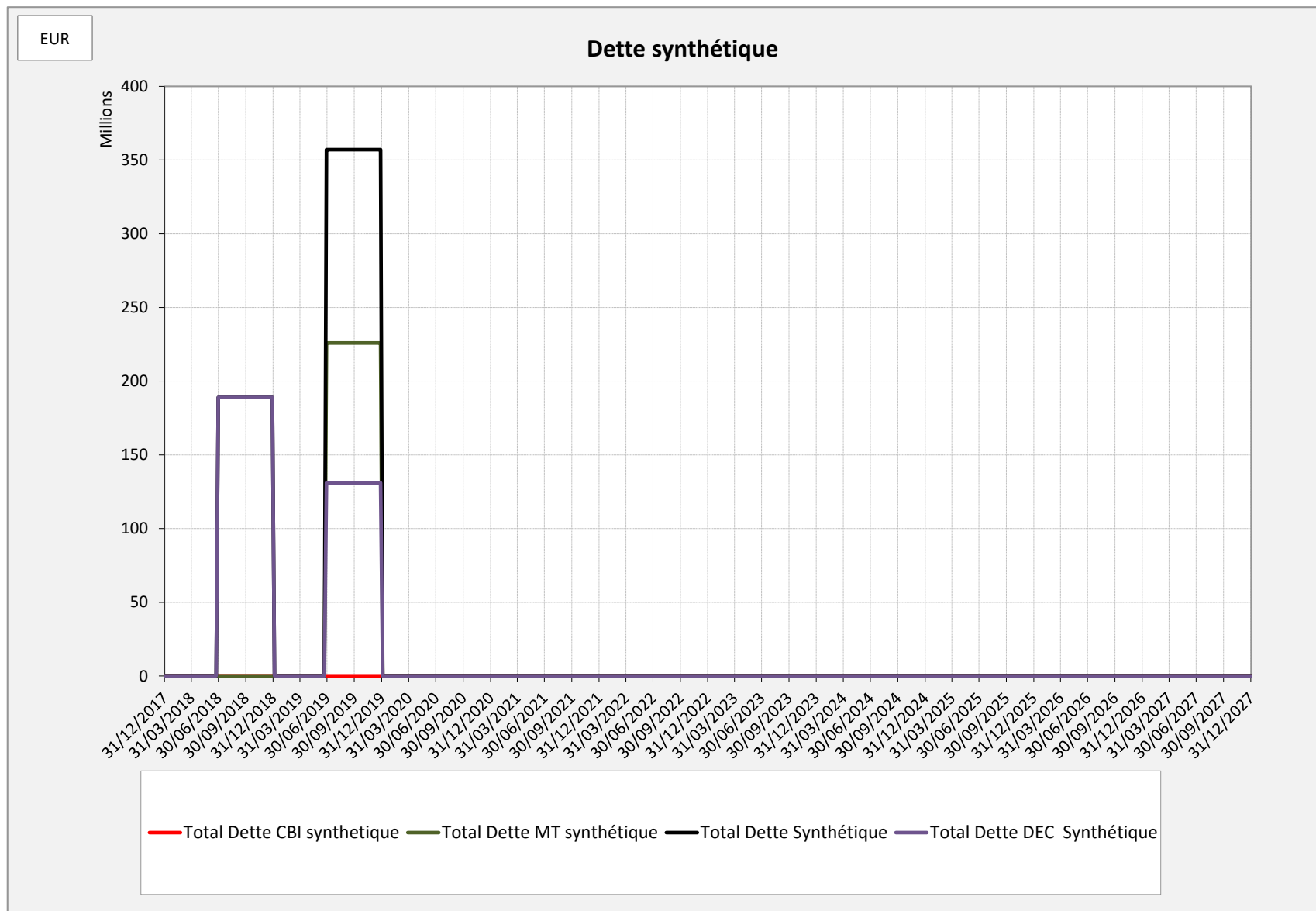
Strategy ID	Trade Description	Counterparty	Trade Date	Effective Date	Maturity Date	Payment Timing	Payment Frequency	Currency	Amortizing	Rate	Floor	Initial notional
BNP24-F	BNP 40MCHF	BNP	25-Nov-15	01-Dec-15	01-Dec-20	END	3m	CHF	RAI	Libor3MCHF	Floor	40,000,000.00
CASU01-F	CA 40MCHF	CA	16-Nov-15	25-Nov-15	25-Nov-20	END	3m	CHF	RAI	Libor3MCHF	Floor	40,000,000.00
SOG11-F	SG 40MCHF	SOCGEN	31-Jul-15	31-Jul-15	30-Jul-20	END	3m	CHF	RAI	Libor3MCHF	Floor	40,000,000.00
Total CHF												120,000,000.00
R05-F	SR KLAMOVSKA S.R.O - Emprunt amortissable	RAIFFEISENBANK A.S	25-Mar-15	31-Dec-16	31-Dec-36	END	3m	CZK	RAI	Pribor3m		94,000,000.00
SBER1-F	CZK sans floor	Sberbank	01-Apr-17	01-Apr-17	31-Jan-28	END	1m	CZK	RAI	Pribor1m		49,915,343.00
SBER2-F	CZK avec floor	Sberbank	01-Apr-17	01-Apr-17	30-Sep-28	END	1m	CZK	RAI	Pribor1m	Floor	69,780,364.79
SBER3-F	CZK sans floor	Sberbank	01-Apr-17	01-Apr-17	31-Jan-29	END	1m	CZK	RAI	Pribor1m		60,100,000.00
CEK1-F	CZK sans floor	CeskaSporitelna	01-Apr-17	01-Apr-17	30-Apr-33	END	1m	CZK	RAI	Pribor1m		84,406,867.62
SBER4-F	CZK avec floor	Sberbank	17-Apr-18	27-Apr-18	31-Dec-27	END	1m	CZK	RAI	Pribor1m	Floor	67,600,000.00
SBER5-F	CZK avec floor	Sberbank	31-Dec-17	31-Dec-17	31-Dec-25	END	1m	CZK	RAI	Pribor3m	Floor	135,999,058.76
SSD33-F	ORPEA SA - Emprunt remboursable in fine	SCHULDSCHIEIN	20-Feb-19	26-Feb-19	26-Feb-24	END	3m	CZK	RAI	Pribor3m	Floor	240,000,000.00
Total CZK												801,801,634.17
GENF6-F	CBI Campello 5.5ME Amort. Euribor 1m + 1.87%	GENEFIM	22-Jul-09	22-Jul-09	22-Jul-24	BEG	1m	EUR	RAI	Euribor1m		5,467,319.87
GENF7-F	CBI Torrelodones 6.15ME Amort. Euribor 1m + 1.87%	GENEFIM	16-Jul-09	16-Jul-09	16-Jul-24	BEG	1m	EUR	RAI	Euribor1m		6,113,330.10
SOG13-F	Emprunt 20MEUR Euribor 6m + 1.6%	SOCGEN	13-Nov-15	20-Nov-15	21-Jul-20	END	6m	EUR	RAI	Euribor6m	Floor	20,000,000.00
KBC12-F	Belgique	KBC	19-Apr-12	19-Apr-12	30-Jun-31	END	1m	EUR	RAI	Euribor1m	Floor	11,750,000.00
SSD18-F	ORPEA SA - Emprunt in fine	OBLIG	30-Jan-18	23-Feb-18	05-Jul-23	END	6m	EUR	RAI	Euribor6m	Floor	18,000,000.00
LIBERBANK01-F	ORPEA SA - Emprunt amortissable	Liberbank	03-Jul-18	03-Jul-18	21-Apr-34	END	3m	EUR	RAI	Euribor12m		7,385,784.00
BANKINT02-F	ORPEA SA - Emprunt amortissable	Bankinter	03-Jul-18	03-Jul-18	18-Mar-25	END	1m	EUR	RAI	Euribor12M		4,705,059.65
GENF35-F	ORPEA SA - CBI	GENEFIM	18-Sep-09	18-Sep-09	08-Sep-24	END	1m	EUR	RAI	Euribor1m		5,067,041.14
SSD36-F	SCHULDSCHIEIN 7M EUR,Taux variable	SCHULDSCHIEIN	16-Jul-19	22-Jul-19	22-Jul-24	END	6m	EUR	RAI	Euribor6m	Floor	7,000,000.00
BP08-F	Emprunt Standard 27.5M EUR, Taux variable	Banque Postale	25-Jul-19	25-Jul-19	25-Jul-31	END	3m	EUR	RAI	Euribor3m	Floor	27,587,000.00
BP09-F	Emprunt Standard 19.1M EUR, Taux variable	Banque Postale	25-Jul-19	25-Jul-19	25-Jul-31	END	3m	EUR	RAI	Euribor3m	Floor	19,170,000.00
BP10-F	Emprunt Standard 26M EUR, Taux variable	Banque Postale	25-Jul-19	25-Jul-19	25-Jul-31	END	3m	EUR	RAI	Euribor3m	Floor	26,001,000.00
SSD39-F	SCHULDSCHIEIN 10M EUR,Taux variable	SCHULDSCHIEIN	16-Jul-19	22-Jul-19	22-Jul-29	END	6m	EUR	RAI	Euribor6m	Floor	10,000,000.00
SSD40-F	SCHULDSCHIEIN 20M EUR,Taux variable	SCHULDSCHIEIN	16-Jul-19	22-Jul-19	22-Jul-26	END	6m	EUR	RAI	Euribor6m	Floor	20,000,000.00
SSD41-F	SCHULDSCHIEIN 115,5M EUR,Taux variable	SCHULDSCHIEIN	16-Jul-19	22-Jul-19	22-Jul-24	END	6m	EUR	RAI	Euribor6m	Floor	115,500,000.00
ARK6-F	Emprunt Standard 25M EUR, Taux variable	ARKEA	06-Aug-19	22-Aug-19	24-Aug-26	END	3m	EUR	RAI	Euribor3m	Floor	25,000,000.00
SSD43-F	SCHULDSCHIEIN 10M EUR,Taux variable	SCHULDSCHIEIN	16-Jul-19	22-Jul-19	22-Jul-27	END	6m	EUR	RAI	Euribor6m	Floor	10,000,000.00
BP11-F	Emprunt Standard 8,8M EUR,Taux variable	BANQUE POSTALE	25-Jul-19	25-Jul-19	25-Jul-31	END	3m	EUR	RAI	Euribor3m	Floor	8,891,520.00

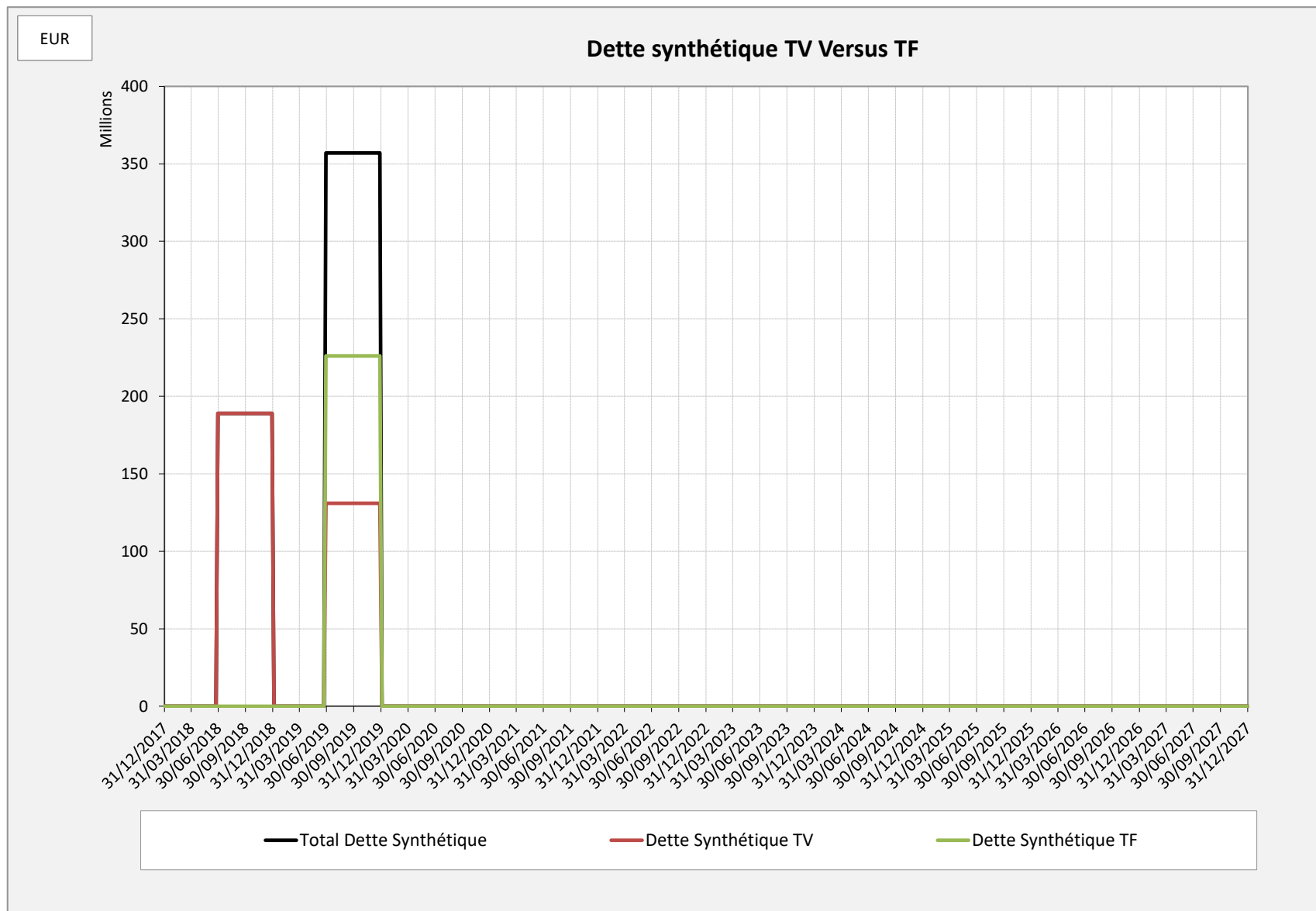
Strategy ID	Trade Description	Counterparty	Trade date	Effective Date	Maturity Date	Payment Timing	Tenor	Not CCY	Amortizing	Rate	Strike Rate	Floating Rate Margin	Initial Amount	Current Amount	Trade Type
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Strategy ID	Trade Description	Counterparty	Trade Date	Effective Date	Maturity Date	Payment Timing	Payment Frequency	Currency	Amortizing	Rate	Initial notional	Current Amount
CS1-F	SENEVITA AG - Emprunt amortissable	Crédit Suisse	01-Dec-16	16-Dec-16	31-Dec-22	END	3m	CHF	VRAI	1.6000%	12,500,000.00	7,500,000.00
CS7-F	SENEVITA AG - Emprunt amortissable	Crédit Suisse	01-Dec-16	16-Dec-16	31-Dec-21	END	3m	CHF	VRAI	1.7200%	12,500,000.00	12,500,000.00
VAL1-F	SENEVITA AG - Emprunt amortissable	VALIANT	31-Aug-16	31-Aug-16	31-Aug-31	END	3m	CHF	VRAI	1.3500%	8,000,000.00	7,350,000.00
BCF01-F	Emprunt 25MCHF Taux fixe 1.8%	BCF	11-Sep-17	22-Sep-17	30-Sep-37	END	3m	CHF	FAUX	1.8000%	25,000,000.00	24,212,500.00
VAL2-F	Emprunt 32MCHF Taux fixe 1.35%	Valiant	19-Jun-17	19-Jun-17	31-Dec-31	END	3m	CHF	FAUX	1.3500%	850,000.00	31,660,000.00
CS8-F	ORPEA SA - Emprunt amortissable	CS	01-Nov-18	01-Nov-18	30-Apr-24	END	3m	CHF	FAUX	2.1350%	9,000,000.00	6,000,000.00
R28-F	Emprunt 3,2MCHF Taux fixe 0,999380%	Raiffeisen	31-Dec-18	31-May-17	31-Dec-23	END	1m	CHF	FAUX	0.9994%	3,335,233.67	1,021,928.01
R29-F	Emprunt 1,8MCHF Taux fixe 1,28041%	Raiffeisen	01-Jun-18	01-Jul-18	01-Jun-23	END	1m	CHF	FAUX	1.2804%	1,855,685.01	1,180,249.37
R30-F	Emprunt 1,4MCHF Taux fixe 1,28041%	Raiffeisen Landesbank	25-Jan-05	25-Oct-05	30-Dec-22	END	3m	CHF	FAUX	0.7500%	1,408,957.01	1,408,957.01
R31-F	Emprunt 5,5MCHF Taux fixe 1,425%	Raiffeisen	18-Dec-18	01-Jan-19	31-Dec-24	END	3m	CHF	FAUX	1.4250%	8,550,000.00	8,300,000.00
Total CHF											82,999,875.69	101,133,634.39
CESK2-F	CZK	CeskaSporitelna	01-Apr-17	01-Apr-17	30-Jun-33	END	1m	CZK	VRAI	2.6400%	35,428,471.00	30,071,360.00
Total CZK											35,428,471.00	30,071,360.00
FORT11-F	Emprunt 3,055MEUR Taux fixe 1,8535%	LEASECOM	02-Dec-04	31-Dec-09	31-Dec-21	END	1m	EUR	FAUX	0.1856%	3,055,762.81	486,733.44
DB4-F	Note 90ME Taux Fixe 5.25%	DB	04-Dec-12	04-Dec-12	04-Dec-26	END	1y	EUR	FAUX	5.2500%	90,000,000.00	90,000,000.00
FRUCT11-F	Crédit-bail Livry Gargan 1.08ME Taux Fixe 4%	FRUCTICOMI	01-Jan-11	01-Jan-11	01-Jan-31	END	3m	EUR	VRAI	4.0000%	1,082,542.03	805,732.52
FRUCT11-F	Crédit-bail Livry Gargan 7.30ME Taux Fixe 4%	FRUCTICOMI	01-Jan-11	01-Jan-11	01-Jan-31	END	3m	EUR	VRAI	4.0000%	7,295,994.68	5,430,382.86
FRUCT11-F	Crédit-bail Livry Gargan 3.92ME Taux Fixe 4%	FRUCTICOMI	01-Jan-11	01-Jan-11	01-Jan-31	END	3m	EUR	VRAI	4.0000%	3,917,120.75	2,915,499.23
FRUCT11-F	Crédit-bail Livry Gargan 7.30ME Taux Fixe 4%	FRUCTICOMI	01-Jan-11	01-Jan-11	01-Jan-31	END	3m	EUR	VRAI	4.0000%	7,295,994.68	5,430,382.86
FRUCT11-F	Crédit-bail Livry Gargan 1.70ME Taux Fixe 4%	FRUCTICOMI	01-Jan-11	01-Jan-11	01-Jan-31	END	3m	EUR	VRAI	4.0000%	1,704,342.55	1,268,536.06
CFF2-F	Emprunt 3,5ME 3,04%	CFF	30-Mar-13	30-Mar-13	30-Mar-45	END	3m	EUR	VRAI	3.0400%	3,500,000.00	3,113,554.95
SSD1-F	SSD Schuldschein 4eme Tranche 15ME 6y FIX	OBLIG	21-Jul-14	25-Jul-14	27-Jul-20	END	1y	EUR	FAUX	3.0220%	15,000,000.00	15,000,000.00
SSD1-F	SSD Schuldschein 6eme Tranche 8ME 7y FIX	OBLIG	21-Jul-14	25-Jul-14	27-Jul-21	END	1y	EUR	FAUX	3.3270%	8,000,000.00	8,000,000.00
SSD1-F	SSD Schuldschein 7eme Tranche 6,5ME 10y FIX	OBLIG	21-Jul-14	25-Jul-14	25-Jul-24	END	1y	EUR	FAUX	4.1480%	6,500,000.00	6,500,000.00
EUROPP1-F	Euro PP 7y FIX	OBLIG	24-Jul-14	31-Jul-14	31-Jul-21	END	1y	EUR	FAUX	3.3270%	52,000,000.00	52,000,000.00
SOG9-F	Prêt n°726A	SOCGEN	30-Nov-11	19-Nov-12	19-Dec-26	END	1m	EUR	VRAI	4.9000%	1,350,000.00	741,543.52
SSD2-F	SSD Schuldschein 8y 40M FIX	OBLIG	10-Apr-15	17-Apr-15	17-Apr-23	END	1y	EUR	FAUX	2.5090%	40,000,000.00	40,000,000.00
SSD3-F	SSD Schuldschein 2eme Tranche 5ME 5y FIX	OBLIG	14-Jul-15	21-Jul-15	21-Jul-20	END	1y	EUR	FAUX	2.1630%	5,000,000.00	5,000,000.00
SSD3-F	SSD Schuldschein 4eme Tranche 25ME 6y FIX	OBLIG	14-Jul-15	21-Jul-15	21-Jul-21	END	1y	EUR	FAUX	2.4800%	25,000,000.00	25,000,000.00
SSD3-F	SSD Schuldschein 6eme Tranche 67,5ME 7y FIX	OBLIG	14-Jul-15	21-Jul-15	21-Jul-22	END	1y	EUR	FAUX	2.7890%	67,500,000.00	67,500,000.00
BTAR01-F	Emprunt 5ME Taux Fixe 1,90%	Banque Paribas	28-Jul-15	28-Jul-15	28-Jul-20	END	3m	EUR	FAUX	1.9000%	5,000,000.00	261,414.09
BLB01-F	Emprunt 9,21ME Taux Fixe 2,15%	Bremer Landesbank	29-May-15	31-May-15	31-May-25	END	1m	EUR	FAUX	2.1500%	9,210,000.00	6,943,421.32
BLB02-F	Emprunt 12,79ME Taux Fixe 2,55%	Bremer Landesbank	29-May-15	31-May-15	31-May-25	END	1m	EUR	FAUX	2.5500%	12,790,000.00	9,745,111.05
CAI181-F	Emprunt 20ME Taux Fixe 2,568%	CACIB	17-Dec-15	22-Dec-15	22-Dec-22	END	1y	EUR	FAUX	2.5680%	20,000,000.00	20,000,000.00
CAI181-F	Emprunt 6ME Taux Fixe 3,144%	CACIB	17-Dec-15	22-Dec-15	22-Dec-25	END	1y	EUR	FAUX	3.1440%	6,000,000.00	6,000,000.00
BELO1-F	Emprunt 50ME Taux Fixe 2,506%	BELFIUS Bank&Insurance	11-Dec-15	22-Dec-15	22-Dec-22	END	1y	EUR	FAUX	2.5060%	50,000,000.00	50,000,000.00
BNPA1-F	C.E.E.C.S.H - Emprunt amortissable	BNP Allemagne	14-Jan-16	14-Jan-16	31-Dec-20	END	3m	EUR	VRAI	1.9500%	40,000,000.00	12,000,000.00
BKB1-F	C.E.E.C.S.H - Emprunt amortissable	BKB	16-Jan-16	16-Jan-16	30-Dec-20	END	6m	EUR	VRAI	2.0000%	7,500,000.00	3,125,000.00
BKB2-F	C.E.E.C.S.H - Emprunt amortissable	BKB	16-Jan-16	16-Jan-16	30-Dec-20	END	6m	EUR	VRAI	2.0000%	7,500,000.00	3,125,000.00
CECA1-F	ORPEA SA - Emprunt amortissable	CECA	26-Apr-16	30-May-16	30-May-23	END	1m	EUR	VRAI	2.1000%	20,000,000.00	8,571,428.57
SSD4-F	SSD Schuldschein 2eme Tranche 20ME 5y FIX	OBLIG	05-Jul-16	05-Jul-16	05-Jul-21	END	1y	EUR	FAUX	1.5000%	20,000,000.00	20,000,000.00
SSD4-F	SSD Schuldschein 4eme Tranche 10ME 6y FIX	OBLIG	05-Jul-16	05-Jul-16	05-Jul-22	END	1y	EUR	FAUX	1.6000%	10,000,000.00	10,000,000.00
SSD4-F	SSD Schuldschein 6eme Tranche 20ME 7y FIX	OBLIG	05-Jul-16	05-Jul-16	05-Jul-23	END	1y	EUR	FAUX	1.7790%	20,000,000.00	20,000,000.00
TARN3-F	ORPEA SA - Emprunt amortissable	TARNEAUD	27-Jun-16	27-Jun-16	27-Jun-20	END	3m	EUR	VRAI	1.1000%	4,000,000.00	250,000.00
BBVA1-F	Espagne - Emprunt amortissable	BBVA	28-Jun-16	28-Jun-16	28-Jun-26	END	1m	EUR	VRAI	1.7500%	4,500,000.00	2,737,500.00
BBVA2-F	Espagne - Emprunt amortissable	BBVA	28-Jun-16	28-Jun-16	28-Jun-26	END	1m	EUR	VRAI	1.7500%	4,500,000.00	2,737,500.00

Detail Dette Taux Fixe (2/5)

Strategy ID	Trade Description	Counterparty	Trade Date	Effective Date	Maturity Date	Payment Timing	Payment Frequency	Currency	Amortizing	Rate	Initial notional	Current Amount
NATX10-F	Espagne - Emprunt amortissable	NATIXIS	27-May-16	27-May-16	27-May-30	END	3m	EUR	VRAI	1.4000%	9,360,000.00	7,331,189.96
KBC8-F	Belgique - CBM	KBC	07-Jun-16	07-Jun-16	07-May-23	END	1m	EUR	VRAI	1.5500%	1,803,532.00	785,890.95
BEL02-F	Belgique - CBM	BELFIUS Lease	20-May-16	20-May-16	20-May-23	END	1m	EUR	VRAI	1.3300%	984,596.00	427,205.35
BEL03-F	Belgique - CBM	BELFIUS Lease	20-May-16	20-May-16	20-May-23	END	1m	EUR	VRAI	1.3300%	1,232,578.30	534,804.50
CELCA1-F	ORPEA SA - Emprunt amortissable	CAISSE D'EP	01-Sep-16	21-Sep-16	30-Sep-22	END	3m	EUR	VRAI	1.0500%	10,000,000.00	4,166,666.62
FINA20-F	SCI RUE DE LONDRES	FINAMUR	14-Apr-16	28-Apr-16	28-Jul-23	END	3m	EUR	VRAI	1.7800%	4,000,000.00	1,787,270.00
CMCIC14-F	Clinea SAS	CMCIC	01-Apr-16	01-Apr-16	01-Oct-25	END	3m	EUR	VRAI	1.6930%	5,013,000.00	2,920,356.00
HSBC10-F	SCI LE VALLON	HSBC	01-Apr-16	01-Apr-16	01-Oct-23	END	3m	EUR	VRAI	1.4000%	8,800,000.00	4,222,654.00
SSD6-F	SSD Schuldschein 1ere Tranche 15ME 5y FIX	OBLIG	09-Nov-16	18-Nov-16	18-Nov-21	END	6m	EUR	FAUX	1.5200%	15,000,000.00	15,000,000.00
SSD6-F	SSD Schuldschein 4eme Tranche 12ME 7y FIX	OBLIG	09-Nov-16	18-Nov-16	18-Nov-23	END	6m	EUR	FAUX	1.9170%	12,000,000.00	12,000,000.00
SOGE15-F	ORPEA SA - Emprunt amortissable	SOCGEN	17-Oct-16	07-Nov-16	07-Nov-21	END	3m	EUR	VRAI	1.1950%	30,000,000.00	9,000,000.00
BBVA4-F	GRUPO CARE - Emprunt amortissable	BBVA	30-Dec-16	30-Dec-16	30-Dec-31	END	3m	EUR	VRAI	1.8000%	37,880,000.00	30,155,847.19
SOGE16-F	ORPEA SA - Emprunt amortissable	SOCGEN	02-Mar-17	29-Mar-17	29-Mar-22	END	3m	EUR	VRAI	1.4800%	40,000,000.00	16,000,000.00
NATX12-F	ORPEA SA - Emprunt obligataire	NATIXIS	02-Mar-17	06-Mar-17	06-Mar-25	END	12m	EUR	VRAI	2.3000%	50,000,000.00	50,000,000.00
BKB3-F	ORPEA VITALIS HOLDING GMBH - Emprunt amortissable	BKB	21-Jul-16	12-Aug-16	30-Dec-20	END	6m	EUR	VRAI	1.9000%	6,000,000.00	2,500,000.00
BKB4-F	ORPEA VITALIS HOLDING GMBH - Emprunt amortissable	BKB	21-Jul-16	12-Aug-16	30-Dec-20	END	6m	EUR	VRAI	1.9000%	6,000,000.00	2,500,000.00
GMBH1-F	PSYCHOSOMATISCHE FACHKLINIK GENGENBACH GMBH - CBM	HW LEASING GMBH	30-Aug-16	01-Sep-16	01-Sep-21	END	1m	EUR	VRAI	4.1883%	499,501.04	134,863.98
SGL1-F	CLINEA SAS - CBM	SOGELEASE	22-Dec-16	31-Dec-16	31-Dec-21	END	3m	EUR	VRAI	0.7004%	325,131.41	101,000.68
SGL2-F	ORPEA SA - CBM	SOGELEASE	22-Dec-16	31-Dec-16	31-Dec-21	END	3m	EUR	VRAI	0.7006%	1,165,363.38	362,016.33
BANCO1-F	GRUPO CARE CBM	BANCO POPULAR	07-Jun-16	07-Jun-16	07-Jun-20	END	1m	EUR	VRAI	3.8177%	19,008.27	418.33
BNP30-F	Belgique - Emprunt amortissable	BNP PARIBAS	13-Apr-17	13-Apr-17	13-Apr-21	END	1m	EUR	VRAI	0.9940%	2,487,000.00	578,695.38
BNP31-F	Belgique Emprunt amortissable	BNP PARIBAS	13-Apr-17	13-Apr-17	13-Apr-21	END	1m	EUR	VRAI	0.9800%	272,000.00	63,291.17
BNP32-F	Belgique Emprunt amortissable	BNP PARIBAS	13-Apr-17	13-Apr-17	13-Apr-21	END	1m	EUR	VRAI	0.9800%	49,000.00	11,401.72
BNP33-F	Belgique Emprunt amortissable	BNP PARIBAS	13-Apr-17	13-Apr-17	13-Apr-21	END	1m	EUR	VRAI	0.9800%	195,000.00	45,374.19
BNP34-F	Belgique Emprunt amortissable	BNP PARIBAS	13-Apr-17	13-Apr-17	13-Apr-21	END	1m	EUR	VRAI	0.9800%	160,000.00	37,230.10
EO2-F	Belgique- modification interne n°- ancien n°688	OBLIG	03-Jul-13	03-Jul-13	31-Dec-20	END	12M	EUR	FAUX	4.4500%	20,000,000.00	20,000,000.00
BBVA4-F	Espagne - Emprunt amortissable	BBVA	27-May-17	27-May-17	27-May-32	END	1m	EUR	VRAI	1.8000%	21,556,000.00	17,697,079.74
IMPULS1-F	Autriche CBM 24	Impuls Leasing	26-Apr-17	01-May-17	01-May-25	END	1m	EUR	VRAI	2.6500%	250,458.65	161,185.98
SANT01-F	Espagne - Emprunt amortissable	SANTANDER	27-Feb-17	27-Feb-17	27-Feb-29	END	3m	EUR	VRAI	1.4900%	7,616,670.24	5,553,822.05
ARK3-F	SAS AP5 - Emprunt amortissable	ARKEA	30-Nov-15	01-Mar-17	05-Dec-22	END	3m	EUR	VRAI	2.6500%	3,750,000.00	1,875,000.00
CIC25-F	SCI FRANCOIS RABELAIS	CIC NORD OUEST	30-Jan-12	01-Mar-17	20-Jan-24	END	1m	EUR	VRAI	4.6000%	170,500.00	62,363.12
CIC26-F	SCI FRANCOIS RABELAIS	CIC NORD OUEST	27-Jan-12	01-Mar-17	20-Jan-24	END	1m	EUR	VRAI	4.6000%	169,500.00	63,289.33
CECA3-F	CLINEA SAS - Siège	CECA	04-Jul-17	04-Jul-17	04-Jul-24	END	1m	EUR	VRAI	2.4000%	5,000,000.00	3,076,684.51
SSD8-F	ORPEA SA - Siège	OBLIG	30-Jun-17	05-Jul-17	05-Jul-22	END	12m	EUR	VRAI	1.5950%	20,000,000.00	20,000,000.00
SSD12-F	ORPEA SA - Siège	OBLIG	30-Jun-17	05-Jul-17	05-Jul-27	END	12m	EUR	VRAI	2.7930%	20,000,000.00	20,000,000.00
CECA4-F	CLINEA SAS - Siège	CECA	30-May-17	06-Aug-17	06-Aug-24	END	1m	EUR	VRAI	2.4000%	20,000,000.00	12,540,549.81
BTAR02-F	ORPEA SA - Siège	BTAR	29-Aug-17	20-Sep-17	20-Sep-22	END	3m	EUR	VRAI	1.0500%	5,000,000.00	2,532,767.59
SSD13-F	SSD	OBLIG	20-Jun-17	03-Jul-17	03-Jul-24	END	12m	EUR	VRAI	2.1300%	150,000,000.00	150,000,000.00
SSD15-F	SGL_000001	OBLIG	08-Mar-16	22-Dec-16	22-Dec-25	END	12m	EUR	VRAI	3.1440%	13,000,000.00	13,000,000.00
TRIO2-F	Belgique	TRIODOS	27-Mar-14	08-Nov-16	01-Nov-36	END	3m	EUR	VRAI	2.1560%	12,150,000.00	10,382,599.69
R09-F	Autriche	Raiffeisen BANK	10-Oct-16	30-Jun-16	30-Jun-37	END	3m	EUR	VRAI	2.5008%	5,492,033.00	4,938,012.22
NATX13-F	CBM-ORPEA SA - Siège	NATIXIS	01-Jul-17	01-Jul-17	01-Jul-22	END	1m	EUR	VRAI	1.6938%	15,563,298.27	6,906,089.17
BBVA5-F	Espagne	BBVA	20-May-15	20-May-15	20-Jun-25	END	1m	EUR	VRAI	2.0379%	5,745,785.67	3,043,917.88
R11-F		Raiffeisen BANK	03-Jan-11	29-Feb-16	31-Oct-20	END	3m	EUR	VRAI	5.7000%	3,000,000.00	3,000,000.00
BBVA6-F	Regroupé 1228;1229;1230	BBVA	30-Sep-17	30-Sep-17	30-Sep-32	END	1m	EUR	VRAI	1.8000%	16,442,000.00	13,833,524.24
SSD17-F	ORPEA SA Holding	OBLIG	15-Dec-17	15-Dec-17	15-Dec-24	END	12m	EUR	VRAI	2.2000%	63,000,000.00	63,000,000.00
VOLKS2-F	Autriche	VOLKSBANK	30-Nov-17	31-Dec-17	31-Dec-42	END	1m	EUR	VRAI	1.8750%	11,000,000.00	10,193,333.26
OBLIG1-F	OBLIG - BNP-HSBC-SG-CACIB	OBLIG	06-Mar-18	10-Mar-18	10-Mar-25	END	1y	EUR	FAUX	2.6250%	400,000,000.00	400,000,000.00
CADEP12-F	ORPEA SA - Emprunt amortissable	CAISSE D'EP	03-Jan-18	15-Jan-18	05-Feb-24	END	3m	EUR	FAUX	1.4000%	10,000,000.00	6,347,908.90
BBVA9-F	Espagne - Emprunt amortissable	BBVA	22-Dec-17	22-Dec-17	22-Dec-32	END	1m	EUR	FAUX	1.8000%	4,854,000.00	4,157,700.49

Strategy ID	Trade Description	Counterparty	Trade Date	Effective Date	Maturity Date	Payment Timing	Payment Frequency	Currency	Amortizing	Rate	Initial notional	Current Amount
BBVA12-F	Espagne - Emprunt amortissable	BBVA	25-Jan-18	25-Jan-18	25-Dec-24	END	1m	EUR	FAUX	1.8000%	4,319,000.00	2,921,622.42
TRIO1-F	ORPEA SA - Emprunt amortissable	TRIODOS	28-Jun-18	28-Jun-18	01-Apr-39	END	3m	EUR	FAUX	2.2900%	10,000,000.00	9,600,974.67
BNP44-F	ORPEA SA - Emprunt amortissable	BNP Fortis	05-Jun-18	16-Jun-18	16-Jun-23	END	1m	EUR	FAUX	1.0800%	1,800,000.00	1,121,617.84
SSD26-F	Emprunt 10ME Taux fixe 1,9% In Fine	SCHULDSCHEIN	20-Jul-18	25-Jul-18	25-Jul-24	END	12M	EUR	FAUX	1.9000%	10,000,000.00	10,000,000.00
SSD28-F	Emprunt 35ME Taux fixe 2,229% In Fine	SCHULDSCHEIN	20-Jul-18	25-Jul-18	25-Jul-25	END	12M	EUR	FAUX	2.2290%	35,000,000.00	35,000,000.00
SSD29-F	Emprunt 37.5ME Taux fixe 1,633% In Fine	SCHULDSCHEIN	20-Jul-18	25-Jul-18	25-Jul-23	END	12M	EUR	FAUX	1.6330%	37,500,000.00	37,500,000.00
BTAR02-F	Emprunt 8ME Taux fixe 1,15%	Banque Paribas	24-Sep-18	01-Oct-18	01-Oct-23	END	3m	EUR	FAUX	1.1500%	8,000,000.00	5,648,043.31
BPI11-F	Emprunt 10ME Taux fixe 0,55%	BPI France	07-Nov-18	15-Nov-18	30-Nov-23	END	3m	EUR	FAUX	0.5500%	8,000,000.00	7,525,704.24
CS6-F	Emprunt 8.5ME Taux fixe 1,75%	Credit Suisse	04-Oct-18	01-Nov-18	31-Dec-28	END	3m	EUR	FAUX	1.7500%	8,500,000.00	8,250,000.00
BPIPORT01-F	Emprunt 2.38ME Taux fixe 2%	BPI Portugal	17-Oct-18	17-Oct-18	05-Jan-30	END	1m	EUR	FAUX	2.0000%	2,387,463.59	2,086,613.30
SSD31-F	ORPEA SA - Emprunt remboursable in fine	SCHULDSCHEIN	13-Feb-19	26-Feb-19	26-Feb-24	END	12m	EUR	FAUX	1.5280%	25,000,000.00	25,000,000.00
NATX15-F	Emprunt 27MEUR Taux fixe 1,3485%	NATIXIS	28-Dec-18	01-Jan-19	01-Jan-24	END	1m	EUR	FAUX	1.3485%	27,185,277.15	20,114,237.26
BP04-F	Emprunt 23MEUR Taux fixe 1,5978%	Banque Postale	01-Jan-18	01-Feb-18	01-Jan-23	END	1m	EUR	FAUX	1.5978%	22,320,533.18	11,946,329.79
CB11-F	Emprunt 18MEUR Taux fixe 2,215018%	Autre	12-Feb-18	01-Dec-16	01-Nov-36	END	1m	EUR	FAUX	2.2150%	18,110,068.89	16,044,336.14
NATX16-F	Emprunt 17MEUR Taux fixe 1,659558%	NATIXIS	20-Dec-17	20-Jan-18	20-Dec-22	END	1m	EUR	FAUX	1.6596%	17,158,634.65	9,189,850.41
NATX17-F	Emprunt 14MEUR Taux fixe 1,659564%	NATIXIS	01-Jul-18	01-Aug-18	01-Jul-23	END	1m	EUR	FAUX	1.6596%	14,758,163.16	9,642,637.54
CB12-F	Emprunt 14MEUR Taux fixe 2,0000%	Autre	01-Jul-18	01-Jul-18	28-Feb-79	END	3m	EUR	FAUX	2.0000%	12,570,004.83	12,553,064.64
CB13-F	Emprunt 14MEUR Taux fixe 1,9967%	Autre	01-Jan-12	01-Jun-15	01-Jan-32	END	1m	EUR	FAUX	1.9967%	14,250,524.80	11,054,178.61
R22-F	Emprunt 9MEUR Taux fixe 2,4948%	Raiffeisen	01-Jul-09	01-Sep-15	01-Jul-29	END	1m	EUR	FAUX	2.4948%	9,495,992.26	7,939,579.21
ALB1-F	Emprunt 8MEUR Taux fixe 2,50031%	Alba Leasing	30-Jun-17	01-Jul-17	31-Dec-31	END	1m	EUR	FAUX	2.5003%	8,562,425.33	7,332,984.94
CB14-F	Emprunt 10MEUR Taux fixe 4,445613%	Autre	01-Jun-15	01-Jul-15	01-Oct-37	END	1m	EUR	FAUX	4.4456%	7,779,491.32	6,711,009.70
CBM1-F	Emprunt 7MEUR Taux fixe 1,344%	Autre	28-Dec-18	01-Jan-19	01-Dec-23	END	1m	EUR	FAUX	1.3440%	7,084,806.66	5,241,856.55
R23-F	Emprunt 6MEUR Taux fixe 1,897%	Raiffeisen	01-Feb-16	01-Mar-16	01-Oct-27	END	1m	EUR	FAUX	1.8970%	6,356,004.39	5,299,780.85
UBI1-F	Emprunt 6MEUR Taux fixe 4,5133%	UBI Leasing	01-Jun-17	15-Jun-17	15-Oct-23	END	1m	EUR	FAUX	4.5133%	6,473,414.42	5,003,775.70
R24-F	Emprunt 7MEUR Taux fixe 2,7935%	Raiffeisen	01-Dec-12	01-May-16	01-Dec-32	END	1m	EUR	FAUX	2.7935%	7,088,020.87	5,209,911.59
CB15-F	Emprunt 8,9MEUR Taux fixe 3,6%	Autre	01-Jul-16	01-Aug-16	01-Nov-39	END	1m	EUR	FAUX	3.6000%	5,718,860.82	5,098,655.53
UBI2-F	Emprunt 5,9MEUR Taux fixe 4,460028%	UBI Leasing	01-Jun-17	01-Jul-17	01-Nov-22	END	1m	EUR	FAUX	4.4600%	5,868,545.58	4,423,369.86
TRIO3-F	Emprunt 4,75MEUR Taux fixe 1,35%	TRIODOS	28-Jun-18	28-Jun-18	01-Jul-24	END	1m	EUR	FAUX	1.3500%	4,750,000.00	4,750,000.00
R25-F	Emprunt 7MEUR Taux fixe 2,48%	Raiffeisen	30-Jun-16	30-Sep-16	30-Sep-23	END	3m	EUR	FAUX	2.4800%	7,280,000.00	3,640,000.00
BBVA13-F	Emprunt 6MEUR Taux fixe 2,003317%	BBVA	20-May-15	20-Jun-15	20-May-25	END	1m	EUR	FAUX	2.0033%	6,566,783.90	3,484,515.73
BP05-F	Emprunt 4MEUR Taux fixe 0,9491%	Banque Postale	01-Jul-18	01-Aug-18	01-Jul-23	END	1m	EUR	FAUX	0.9491%	4,621,126.88	3,017,457.40
R26-F	Emprunt 4MEUR Taux fixe 3%	Raiffeisen	01-Jul-14	01-Jun-16	01-Jul-34	END	1m	EUR	FAUX	3.0000%	4,709,273.08	3,706,250.94
OB3-F	Emprunt 4MEUR Taux fixe 3,07%	Oberbank	01-Dec-17	01-Jan-18	01-Dec-20	END	1m	EUR	FAUX	3.0700%	4,138,868.15	3,154,389.74
LEAS4-F	Emprunt 4MEUR Taux fixe 1,6631%	LEASECOM	01-Jul-18	01-Oct-18	01-Jul-23	END	3m	EUR	FAUX	1.6631%	3,818,685.19	2,657,599.23
CB16-F	Emprunt 4MEUR Taux fixe 3,07%	Autre	01-Oct-11	01-May-13	01-Oct-31	END	1m	EUR	FAUX	3.0700%	3,791,248.05	2,736,608.94
CB17-F	Emprunt 3,4MEUR Taux fixe 2,2956%	Autre	01-Aug-15	01-Sep-15	01-Oct-31	END	1m	EUR	FAUX	2.2956%	3,426,262.30	2,659,650.53
CB18-F	Emprunt 3,1MEUR Taux fixe 0%	Autre	01-Jul-16	01-Aug-16	01-Dec-39	END	1m	EUR	FAUX	0.0000%	3,178,723.31	2,667,851.36
CB19-F	Emprunt 3,1MEUR Taux fixe 1,9967%	Autre	01-Jan-12	01-Jun-15	01-Jan-32	END	1m	EUR	FAUX	1.9967%	3,036,466.54	2,460,824.71
CB10-F	Emprunt 3,3MEUR Taux fixe 1,99667%	Autre	01-Jan-12	01-Feb-12	01-Jan-32	END	1m	EUR	FAUX	1.9967%	3,390,843.22	2,415,927.16
HYPO2-F	Emprunt 2,7MEUR Taux fixe 12%	HYPO LANDESBANK	19-Nov-14	01-Feb-16	01-Apr-50	END	6m	EUR	FAUX	12.0000%	2,700,764.34	2,467,495.59
CB11-F	Emprunt 3,4MEUR Taux fixe 2%	Autre	01-Jan-12	01-Jun-15	01-Jan-32	END	1m	EUR	FAUX	2.0000%	3,029,404.69	2,341,700.24
HYPO3-F	Emprunt 3MEUR Taux fixe 9%	HYPO LANDESBANK	01-Oct-15	01-Oct-15	01-Nov-34	END	6m	EUR	FAUX	9.1000%	2,515,468.98	2,242,251.87
SGL4-F	Emprunt 4,3MEUR Taux fixe 0,6992%	SOGELASE	22-Dec-16	31-Mar-17	31-Dec-21	END	3m	EUR	FAUX	0.6992%	4,381,215.91	1,660,008.58
SGL4-F	Emprunt 4,3MEUR Taux fixe 3,2%	SOGELASE	25-Jun-13	01-Jul-13	01-Jan-23	END	3m	EUR	FAUX	3.2000%	3,730,314.73	2,151,594.44
BBVA14-F	Emprunt 3,56MEUR Taux fixe 2,037914%	BBVA	20-May-15	20-Jun-15	20-Jun-25	END	1m	EUR	FAUX	2.0379%	3,535,932.67	1,876,263.00
CB12-F	Emprunt 2,7MEUR Taux fixe 0%	Autre	01-Oct-14	01-Nov-14	01-Oct-37	END	1m	EUR	FAUX	0.0000%	2,748,556.25	2,088,902.75
CECA5-F	Emprunt 3,9MEUR Taux fixe 1,8473%	CECA	24-Nov-16	01-Jan-17	01-Dec-21	END	1m	EUR	FAUX	1.8473%	3,991,488.37	1,325,275.46
NATIOCR1-F	Emprunt 2,9MEUR Taux fixe 2,2922%	NATIOCREDIMURS	01-Nov-17	01-Jan-18	01-Jan-23	END	3m	EUR	FAUX	2.2791%	2,981,581.86	1,694,942.39

Detail Dette Taux Fixe (4/5)

Strategy ID	Trade Description	Counterparty	Trade Date	Effective Date	Maturity Date	Payment Timing	Payment Frequency	Currency	Amortizing	Rate	Initial notional	Current Amount
CBI14-F	Emprunt 3,32MEUR Taux fixe 2,594378%	Autre	01-Dec-12	01-Dec-13	01-Oct-31	END	1m	EUR	FAUX	2.5944%	3,325,690.44	1,954,089.98
CBI15-F	Emprunt 2,12MEUR Taux fixe 2,000004%	Autre	01-Dec-12	01-Jun-15	01-Jan-32	END	1m	EUR	FAUX	2.5000%	3,325,690.44	1,997,837.67
BNP46-F	Emprunt 3,36MEUR Taux fixe 4,79%	BNP	23-Mar-11	23-Mar-11	08-Apr-26	END	1m	EUR	FAUX	4.7900%	3,360,000.00	1,621,390.07
HYPO4-F	Emprunt 1,9MEUR Taux fixe 9,15%	HYPO LANDESBANK	27-Apr-09	01-Dec-15	01-May-36	END	6m	EUR	FAUX	9.1500%	1,933,701.15	1,805,790.37
CBI16-F	Emprunt 2,2MEUR Taux fixe 2,3%	Autre	01-Jul-15	01-Aug-15	01-Jan-32	END	1m	EUR	FAUX	2.9560%	2,218,711.94	1,722,939.15
MILLE04-F	Emprunt 1,9MEUR Taux fixe 1,4%	Bank Millennium	15-Jun-18	15-Jun-18	15-May-30	END	1m	EUR	FAUX	1.4000%	1,923,713.03	1,636,351.76
BNP47-F	Emprunt 4,1MEUR Taux fixe 2,120266%	BNP	31-Mar-16	01-Oct-16	01-Apr-21	END	3m	EUR	FAUX	2.1091%	4,118,395.40	1,124,207.08
R27-F	Emprunt 2,1MEUR Taux fixe 1,8999996%	Raiffeisen	01-Feb-16	01-Mar-16	01-Feb-25	END	1m	EUR	FAUX	1.9000%	2,579,213.78	1,439,769.50
SGL5-F	Emprunt 5,0MEUR Taux fixe 1,552003%	SOGELLEASE	21-Dec-15	25-Mar-16	25-Dec-20	END	3m	EUR	FAUX	1.5460%	5,043,880.34	865,621.31
LEA55-F	Emprunt 5,0MEUR Taux fixe 1,792681%	LEASECOM	09-May-16	01-Oct-16	01-Jul-20	END	3m	EUR	FAUX	1.7847%	5,433,725.99	373,697.33
KBC16-F	Emprunt 2,3MEUR Taux fixe 0,82%	KBC	15-Jul-16	15-Aug-16	15-Jul-23	END	1m	EUR	FAUX	0.8194%	2,386,261.06	1,122,226.56
LEA56-F	Emprunt 3,3MEUR Taux fixe 1,739013%	LEASECOM	27-Jun-16	01-Oct-16	01-Jul-21	END	3m	EUR	FAUX	1.7315%	3,352,341.36	909,155.88
BNP48-F	Emprunt 3,5MEUR Taux fixe 2,23244%	BNP	31-Mar-16	01-Jul-16	01-Apr-21	END	3m	EUR	FAUX	2.2010%	3,588,868.81	787,406.27
CECA6-F	Emprunt 1,74MEUR Taux fixe 5,3%	CECA	19-May-09	19-Jun-09	05-Oct-27	END	1m	EUR	FAUX	5.3000%	1,740,000.00	1,030,866.34
CADEP17-F	Emprunt 23MCHF Taux fixe 2,0000%	CAISSE D'EP	05-Apr-19	11-Apr-19	05-Apr-26	END	1m	EUR	FAUX	2.0000%	23,000,000.00	19,647,475.22
OCE1-F	Obligation convertible OCEANE à 0.375%	OCEANE	17-May-19	17-May-19	17-May-27	END	12m	EUR	FAUX	0.3750%	499,999,958.50	499,999,958.50
IMPULS2-F	Emprunt 1,079ME Taux fixe 2,650004%	Impuls Leasing	01-Jan-18	01-Feb-18	01-Jan-26	END	1m	EUR	FAUX	2.6500%	1,079,137.41	798,354.39
LEAS7-F	Emprunt 1,5ME Taux fixe 1,304753%	LEASECOM	01-Jul-17	01-Oct-17	01-Jul-22	END	3m	EUR	FAUX	1.3048%	1,433,900.61	690,280.70
CAGR27-F	Emprunt 1,35ME Taux fixe 4,9%	CA	19-Dec-11	28-Dec-11	05-Jan-27	END	1m	EUR	FAUX	4.9000%	1,350,000.00	757,629.91
CAGR28-F	Emprunt 1,2ME Taux fixe 5,466839%	CA	30-Dec-13	01-Jan-18	30-Mar-21	END	3m	EUR	FAUX	5.4668%	936,832.63	762,376.11
AUT05-F	Emprunt 1,2ME Taux fixe 6,703054%	Autre	01-Dec-10	01-Jan-11	01-Dec-30	END	1m	EUR	FAUX	6.7031%	1,097,811.14	756,508.56
KBC18-F	Emprunt 1,49ME Taux fixe 1,270352%	KBC	03-Apr-18	03-May-18	03-Feb-23	END	1m	EUR	FAUX	1.2704%	1,018,944.77	603,488.64
BAWAG2-F	Emprunt 1,2ME Taux fixe 0,5%	BAWAG PSK	01-Jan-07	30-Jun-07	30-Jun-37	END	12m	EUR	FAUX	5.0000%	1,220,903.50	754,344.51
BMPB03-F	Emprunt 1,73ME Taux fixe 2,2313%	Banca Monte Paschi Belgio	16-Nov-15	01-Jan-19	16-Sep-22	END	3m	EUR	FAUX	2.3130%	844,747.74	570,959.58
NATX18-F	Emprunt 25,6 ME Taux fixe 1,249896%	NATIXIS	27-Jun-19	01-Aug-19	01-Jul-24	END	1m	EUR	FAUX	1.2499%	25,836,981.37	21,997,589.35
BP06-F	Emprunt 15 ME Taux fixe 1,155191%	Banque Postale	21-Jun-19	01-Aug-19	01-Jul-24	END	1m	EUR	FAUX	1.5519%	14,766,765.59	12,568,037.13
BP07-F	Emprunt 5 ME Taux fixe 1,243234%	Banque Postale	21-Jun-19	01-Aug-19	01-Jul-24	END	1m	EUR	FAUX	1.2432%	5,228,081.38	4,451,077.92
AUT25-F	Emprunt 9 ME Taux fixe 2,03166%	Autre	01-Apr-18	01-Apr-18	01-Jan-43	END	1m	EUR	FAUX	2.0317%	9,077,041.55	8,487,855.80
BANCO2-F	ORPEA Emprunt standard -1612	BANCO BPM	30-Sep-16	01-Jan-19	30-Sep-31	END	3m	EUR	FAUX	1.8000%	1,965,777.04	1,792,338.29
SSD37-F	SCHULDSCHHEIN 8M EUR, Taux fixe 1.4%	SCHULDSCHHEIN	16-Jul-19	22-Jul-19	22-Jul-24	END	12m	EUR	FAUX	1.4000%	8,000,000.00	8,000,000.00
SSD38-F	SCHULDSCHHEIN 8.5M EUR, Taux fixe 1.7%	SCHULDSCHHEIN	16-Jul-19	22-Jul-19	22-Jul-24	END	12m	EUR	FAUX	1.7000%	8,500,000.00	8,500,000.00
AUT26-F	Emprunt Standard 2,2M EUR, Taux fixe	Autre	30-Dec-18	30-Dec-18	31-Dec-80	END	3m	EUR	FAUX	6.0000%	2,202,813.84	2,216,451.76
R34-F	Emprunt Standard 2,2M EUR, Taux fixe	RAIFFEISEN LANDESBANK	30-Jun-17	30-Jun-17	30-Sep-22	END	3m	EUR	FAUX	4.0000%	1,699,193.55	853,454.59
SPAR5-F	Emprunt Standard 2,78M EUR, Taux fixe	SPARKASSE	06-Oct-17	06-Oct-17	31-Oct-32	END	6m	EUR	FAUX	1.5000%	2,778,925.03	2,272,542.95
SPAR6-F	Emprunt Manuel 6M EUR, Taux fixe	SPARKASSE	06-Oct-17	06-Oct-17	01-May-30	END	1m	EUR	FAUX	4.8000%	6,071,872.38	4,928,527.06
SSD42-F	SCHULDSCHHEIN 4.5M EUR, Taux fixe 1.4%	SCHULDSCHHEIN	16-Jun-19	22-Jul-19	22-Jul-24	END	12m	EUR	FAUX	1.4000%	4,500,000.00	4,500,000.00
SPAR7-F	Emprunt Manuel 1,44M EUR, Taux fixe	SPARKASSE	06-Oct-17	06-Oct-17	31-Oct-32	END	6m	EUR	FAUX	5.5000%	1,441,230.35	1,176,555.74
AUT27-F	Emprunt Standard 50M EUR, Taux fixe	Autre	26-Jul-19	31-Jul-19	31-Jul-31	END	12m	EUR	FAUX	2.5000%	50,000,000.00	50,000,000.00
OB4-F	Emprunt Manuel 2,72M EUR, Taux fixe	OBERBANK	30-Sep-17	30-Sep-17	01-Aug-26	END	3m	EUR	FAUX	2.1700%	2,723,435.14	2,008,415.41
ERB5-F	Emprunt Standard 7,14M EUR, Taux fixe	ERSTE BANK	30-Jun-17	30-Jun-17	31-Dec-33	END	1m	EUR	FAUX	0.0000%	7,145,130.57	5,918,188.89
R37-F	Emprunt Manuel 3,1M EUR, Taux fixe	RAIFFEISEN BANK CZ	01-Oct-17	01-Oct-17	15-Jun-30	END	3m	EUR	FAUX	2.3700%	3,101,301.40	2,565,637.90
ERB6-F	Emprunt Manuel 3,675M EUR, Taux fixe	ERSTE BANK	30-Jun-17	30-Jun-17	30-Apr-22	END	3m	EUR	FAUX	2.4300%	3,675,896.59	1,560,332.59
SPAR8-F	Emprunt Manuel 1,69M EUR, Taux fixe	SPARKASSE	06-Oct-17	06-Oct-17	01-May-30	END	3m	EUR	FAUX	1.5300%	1,503,705.97	1,243,225.15
ERB7-F	Emprunt Standard 5,13M EUR, Taux fixe	ERSTE BANK	18-Feb-15	30-Jun-17	31-Jul-28	END	3m	EUR	FAUX	2.3790%	4,834,498.43	4,834,498.43
OB5-F	Emprunt Manuel 1,16M EUR, Taux fixe	OBERBANK	30-Sep-17	30-Sep-17	15-Sep-28	END	1m	EUR	FAUX	1.6300%	1,160,729.32	904,924.77
AUT29-F	Emprunt Standard 2M EUR, Taux fixe	Autre	30-Apr-08	30-Apr-08	30-Apr-24	END	6m	EUR	FAUX	4.5000%	2,000,000.00	654,000.00
AUT30-F	Emprunt Manuel 2,06M EUR, Taux fixe	Autre	02-Jul-18	02-Jul-18	01-Jun-25	END	1m	EUR	FAUX	7.5000%	919,136.23	667,274.01
OB6-F	Emprunt Manuel 1,21M EUR, Taux fixe	OBERBANK	30-Sep-17	30-Sep-17	05-Dec-21	END	3m	EUR	FAUX	1.6400%	1,211,785.74	506,493.43

Strategy ID	Trade Description	Counterparty	Trade Date	Effective Date	Maturity Date	Payment Timing	Payment Frequency	Currency	Amortizing	Rate	Initial notional	Current Amount
OB7-F	Emprunt Standard 956,5K EUR, Taux fixe	OBERBANK	30-Sep-17	30-Sep-17	05-Mar-22	END	3m	EUR	FAUX	1.3900%	956,615.14	432,571.10
OB8-F	Emprunt Manuel 748K EUR, Taux fixe	OBERBANK	30-Sep-17	30-Sep-17	01-Mar-24	END	3m	EUR	FAUX	3.2900%	748,568.43	478,281.60
AUT31-F	Location financière 750K EUR, Taux fixe	Autre	12-May-06	01-Mar-08	01-Mar-33	END	1m	EUR	FAUX	5.6764%	748,862.75	511,573.72
AUT32-F	Location financière 723K EUR, Taux fixe	Autre	20-Nov-06	01-Jul-08	01-Jul-23	END	1m	EUR	FAUX	5.6000%	722,090.56	500,447.44
IMPULS3-F	Location financière 1,72M EUR, Taux fixe	IMPULS LEASING	30-Sep-14	01-Oct-14	01-Jul-21	END	1m	EUR	FAUX	3.3556%	1,710,180.18	346,749.82
SPAR10-F	Emprunt Standard 9,673M EUR, Taux Fixe	SPARKASSE	30-Jun-19	30-Jun-19	31-Aug-33	END	1m	EUR	FAUX	3.9800%	7,568,255.18	7,225,747.28
SPAR11-F	Emprunt Standard 2.3M EUR, Taux Fixe	SPARKASSE MINDEN LÜBBECKE	30-Jan-07	01-Jun-19	01-Jun-31	END	1m	EUR	FAUX	3.5000%	1,447,024.33	1,356,507.32
BTAR03-F	Emprunt Standard 8M EUR, Taux Fixe	BANQUE TARNEAUD	20-Nov-19	02-Dec-19	28-Nov-24	END	3m	EUR	FAUX	0.8900%	8,000,000.00	7,215,907.13
BBVA17-F	Emprunt Standard 5,5 M EUR, Taux Fixe	BBVA	18-Nov-19	18-Nov-19	18-Nov-34	END	1m	EUR	FAUX	2.0000%	4,919,452.54	5,174,102.81
CADEP21-F	Emprunt Standard 20M EUR, Taux Fixe	Caisse d'Epargne et de Prévoyance Grand Est Europe	29-Nov-19	18-Feb-20	05-Mar-26	END	3m	EUR	FAUX	0.9000%	20,000,000.00	20,000,000.00
Total EUR											2,889,311,799.18	2,551,163,872.29
POL1-D	ORPEA SA - Emprunt amortissable	Not specified	01-Feb-18	01-Feb-18	31-Oct-31	END	3m	PLN	FAUX	0.0000%	11,322,300.00	9,453,072.00
Total PLN											11,322,300.00	9,453,072.00

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