



*Les marchés financiers en toute sérénité*



## **Cartographie des couvertures**

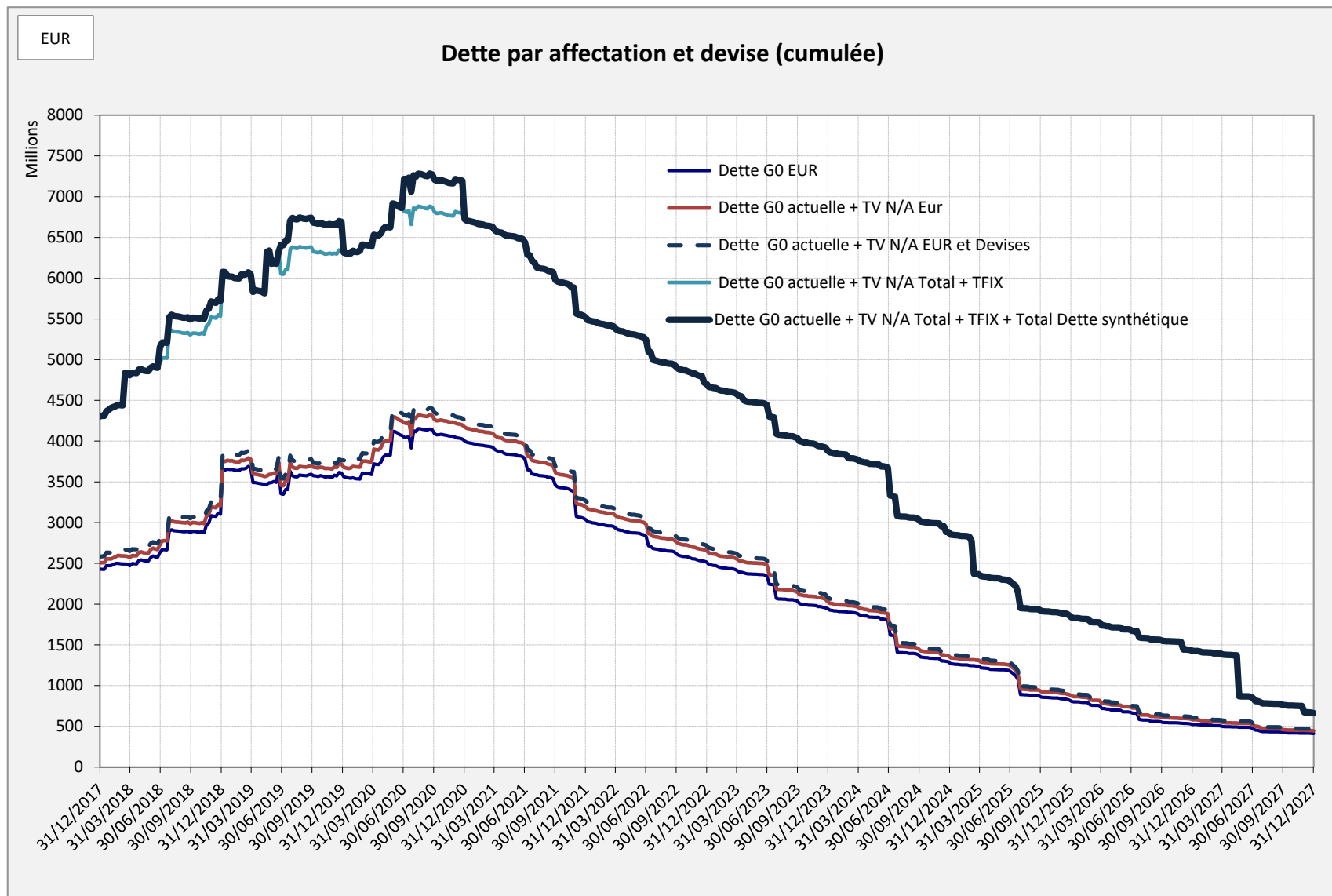
**30 Novembre 2020**

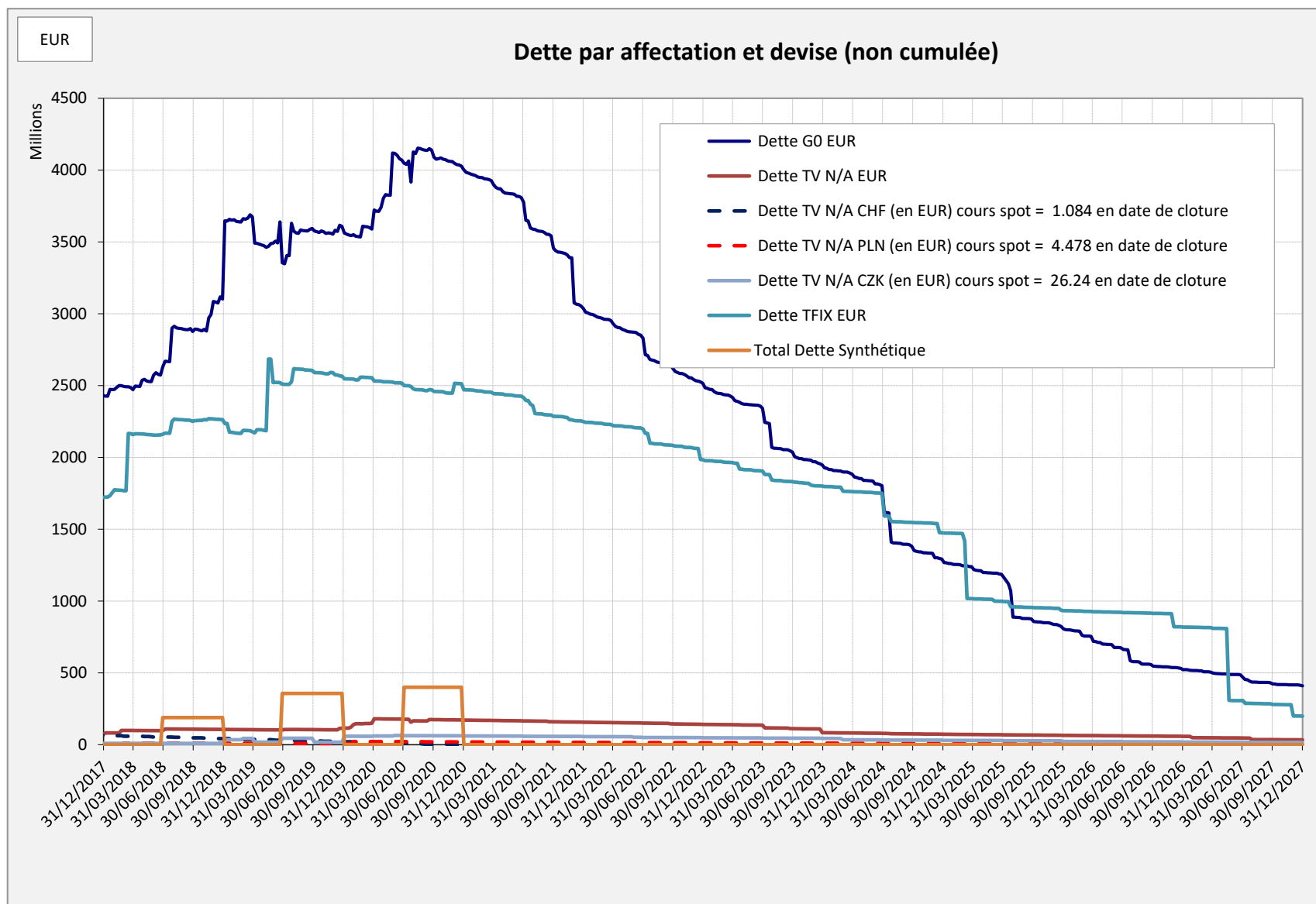
KERIUS Finance SAS

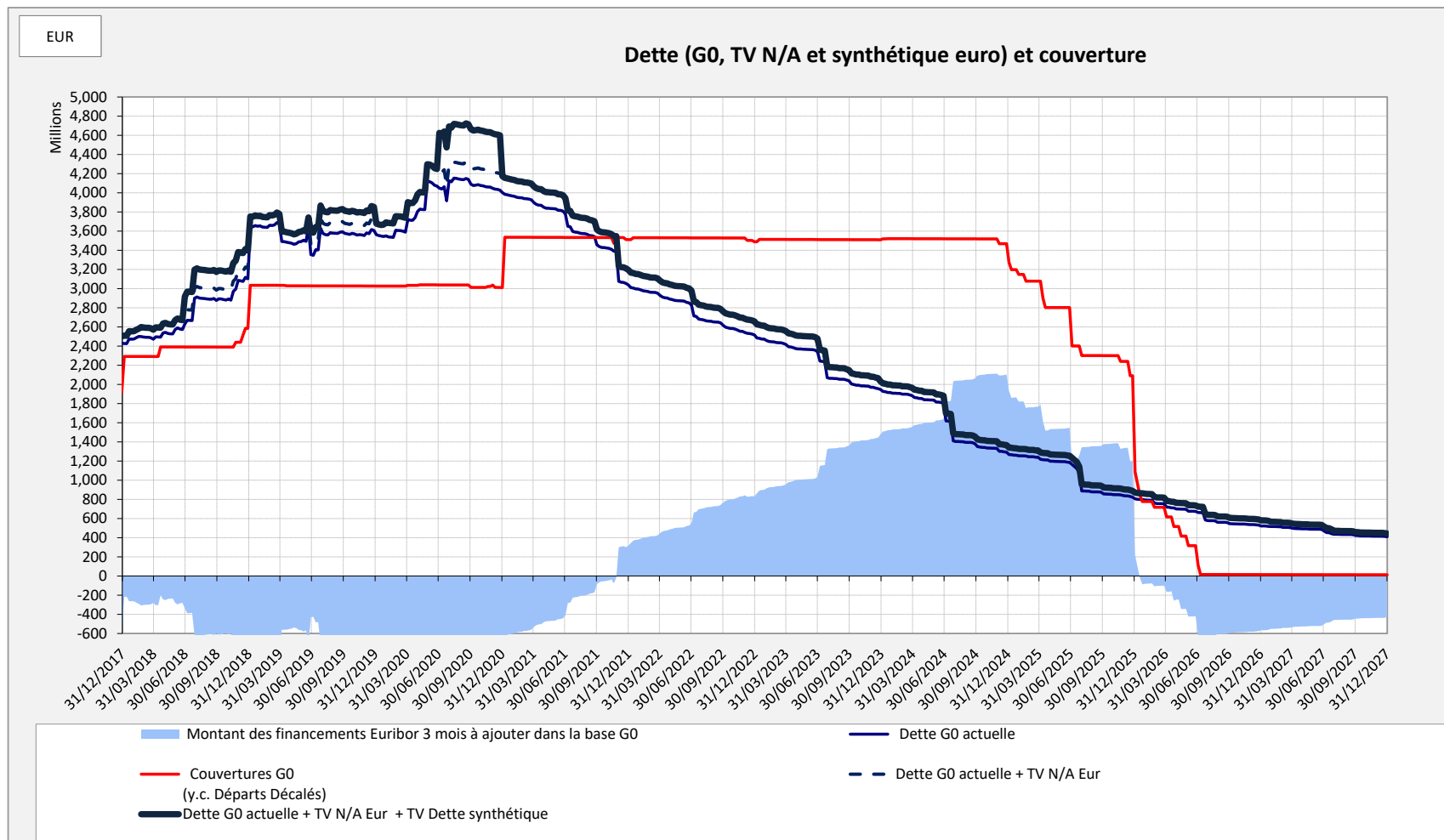
Conseiller en Investissements Financiers

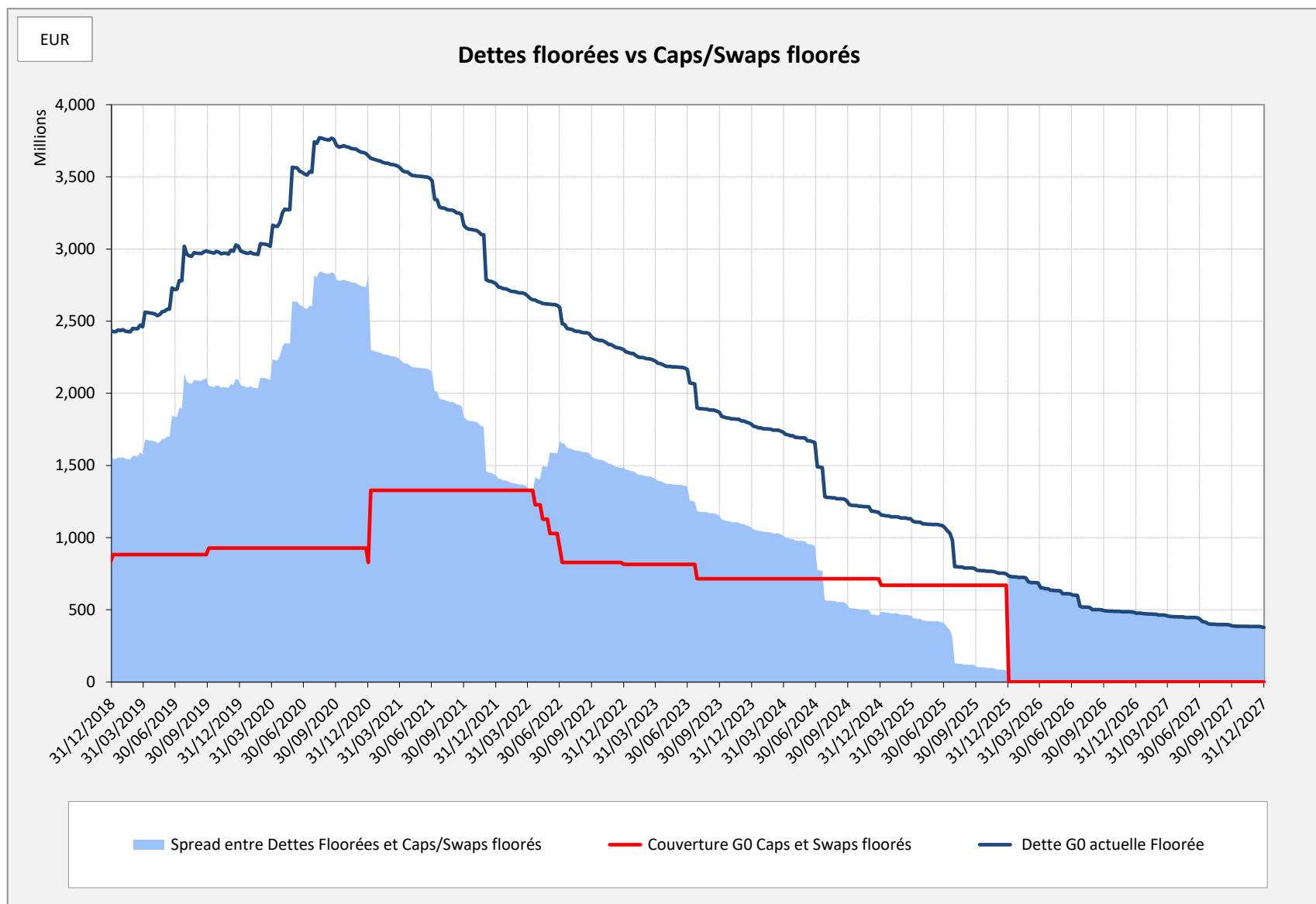
Membre de l'ANACOFI CIF- Association agréée par l'AMF - ORIAS N° 13000716

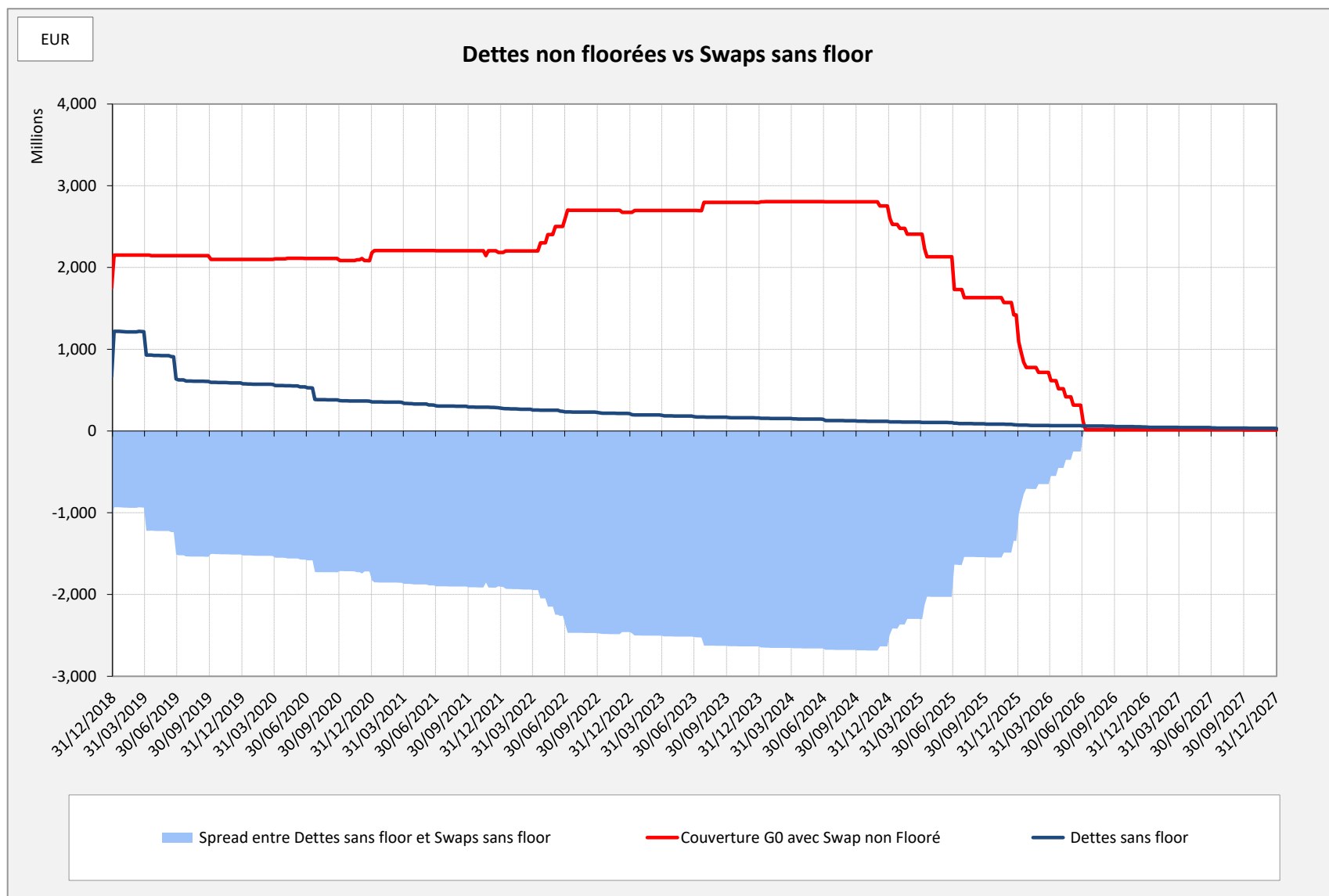
**30 Novembre 2020**

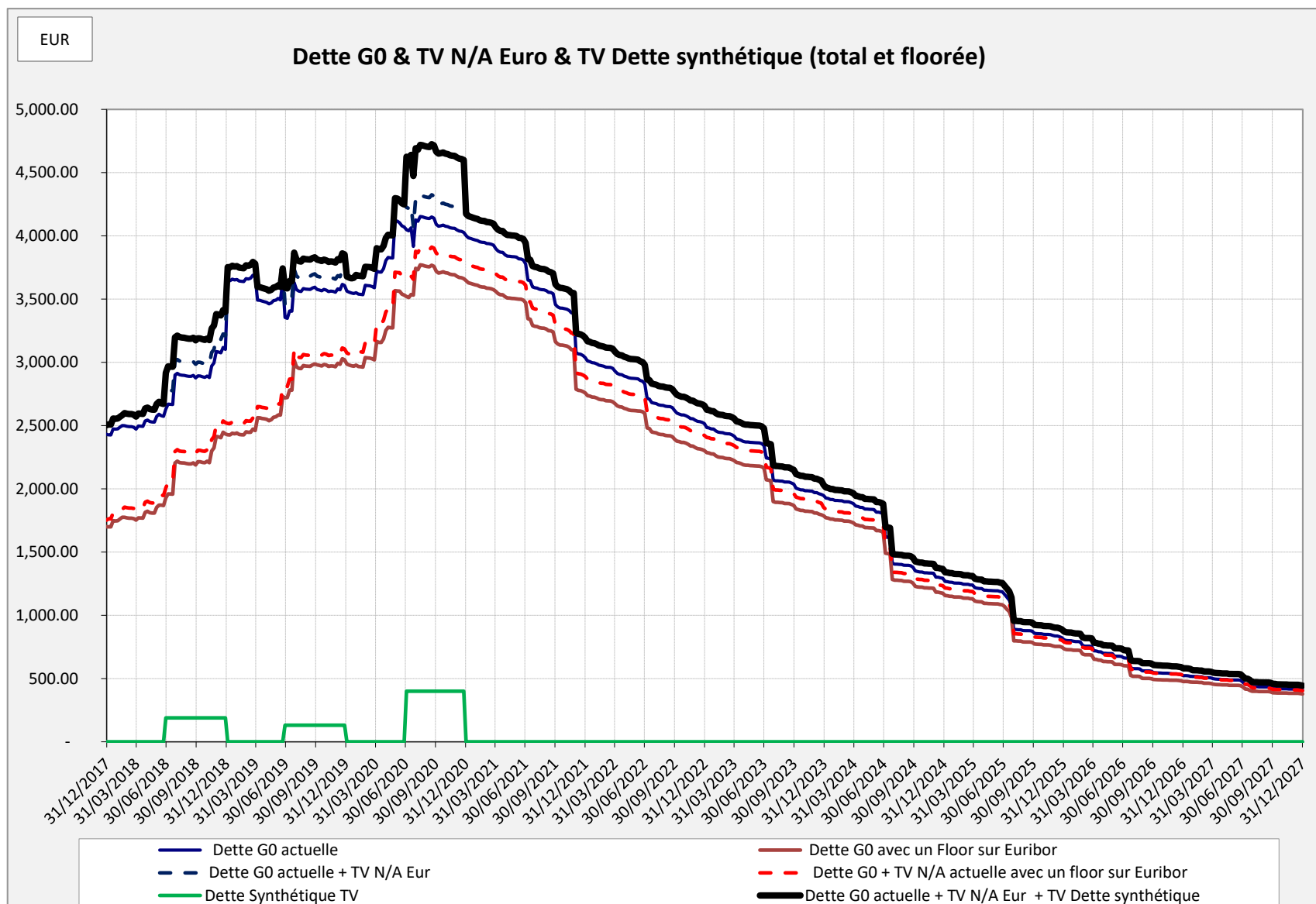


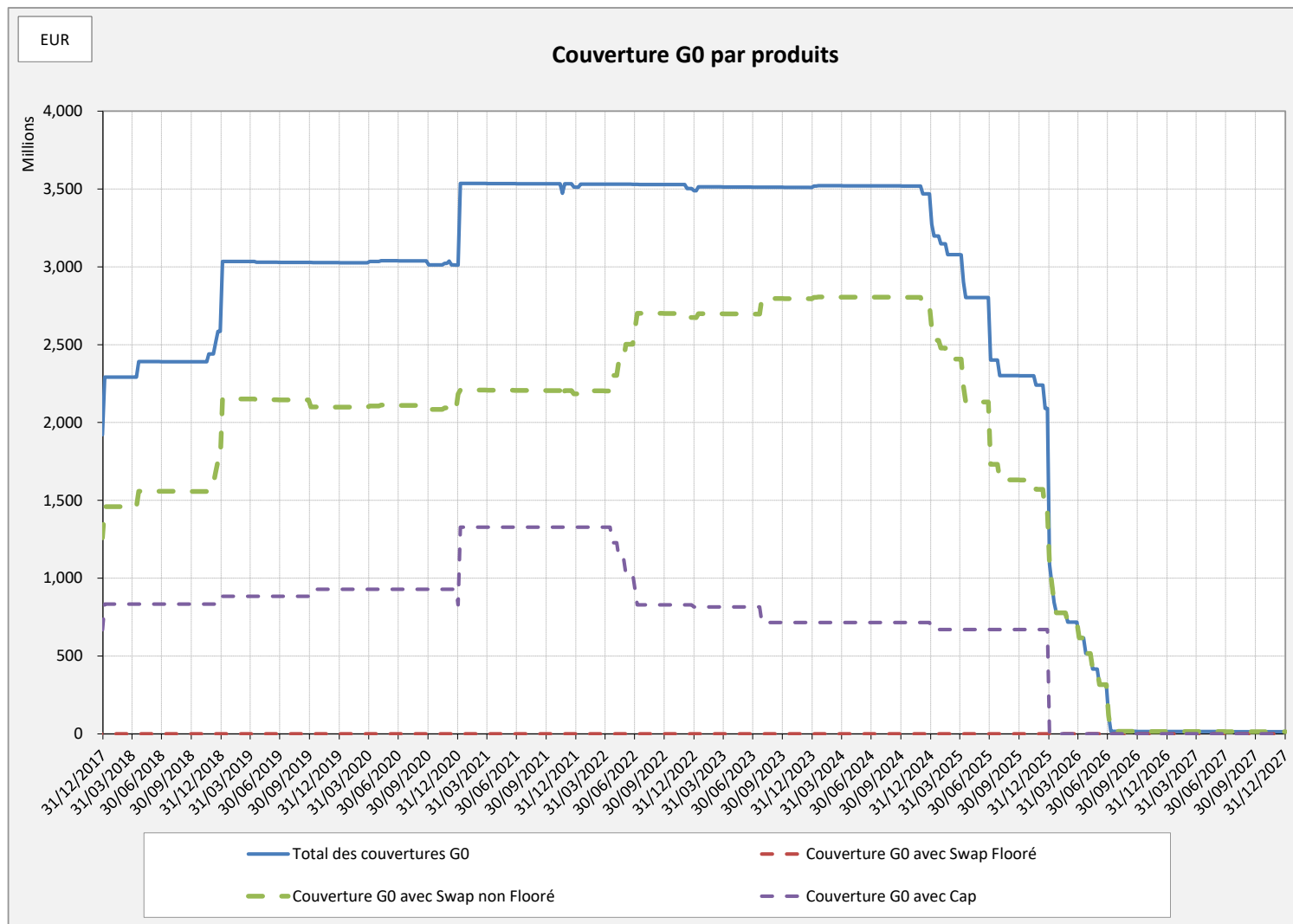


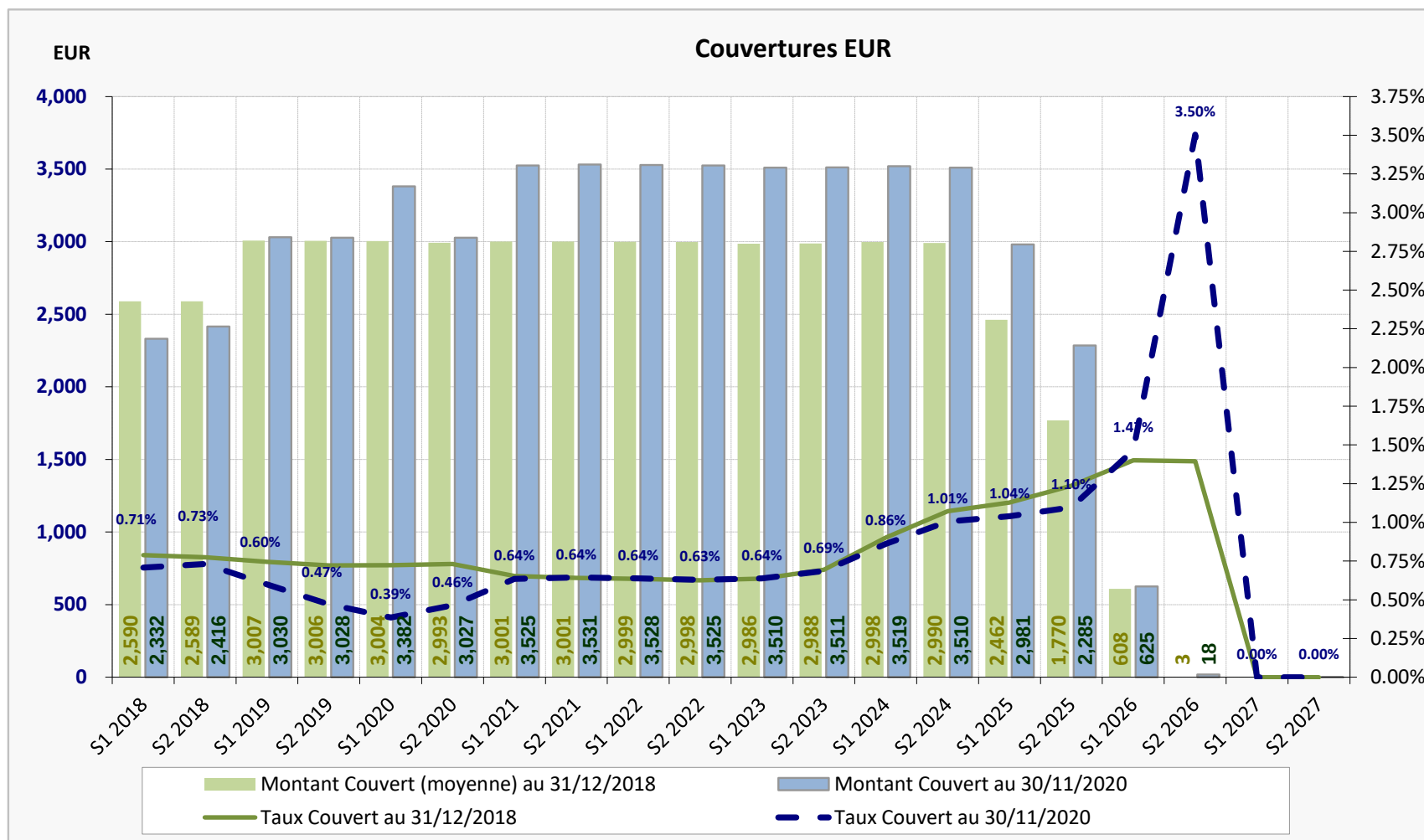


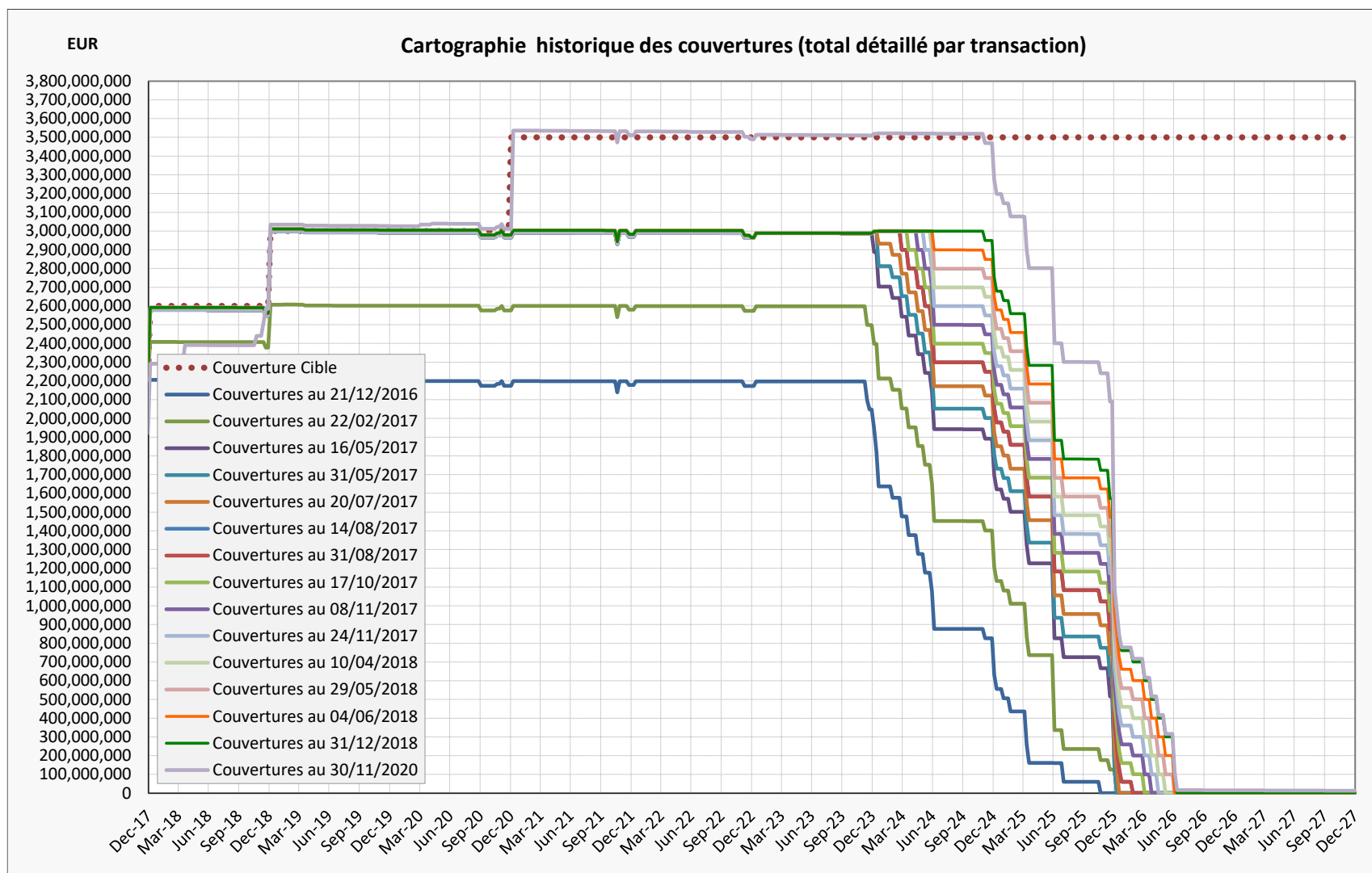




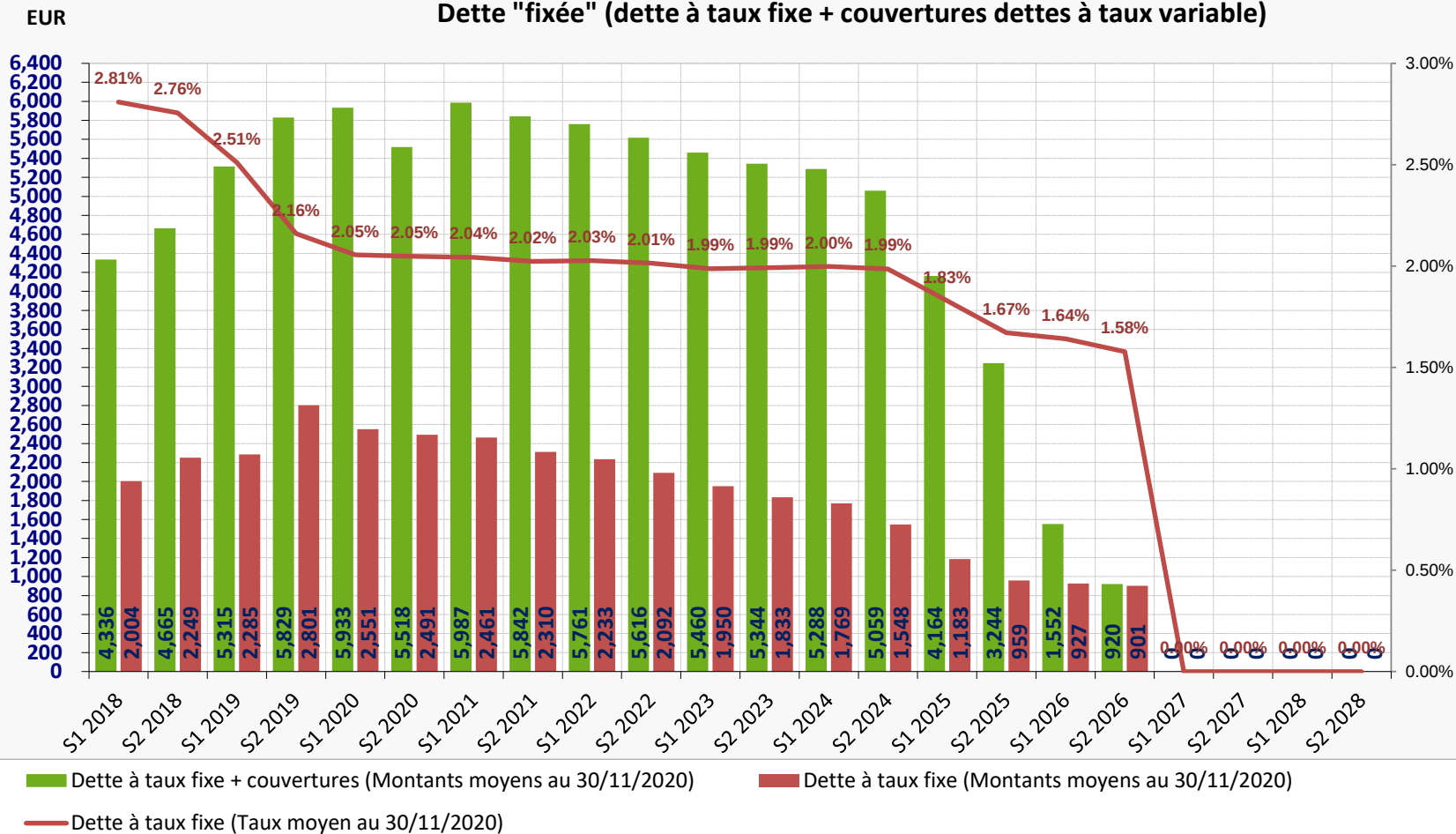


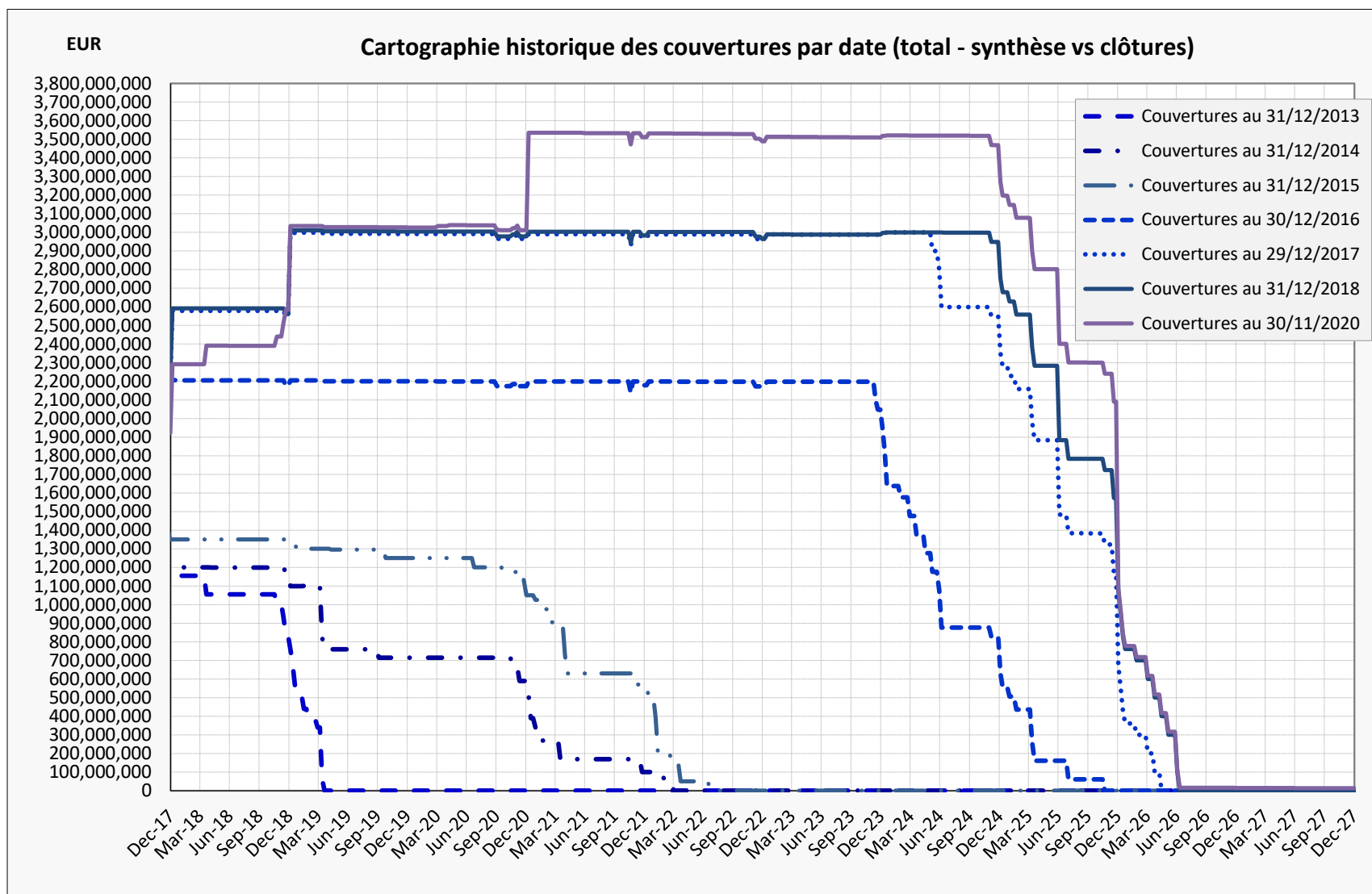






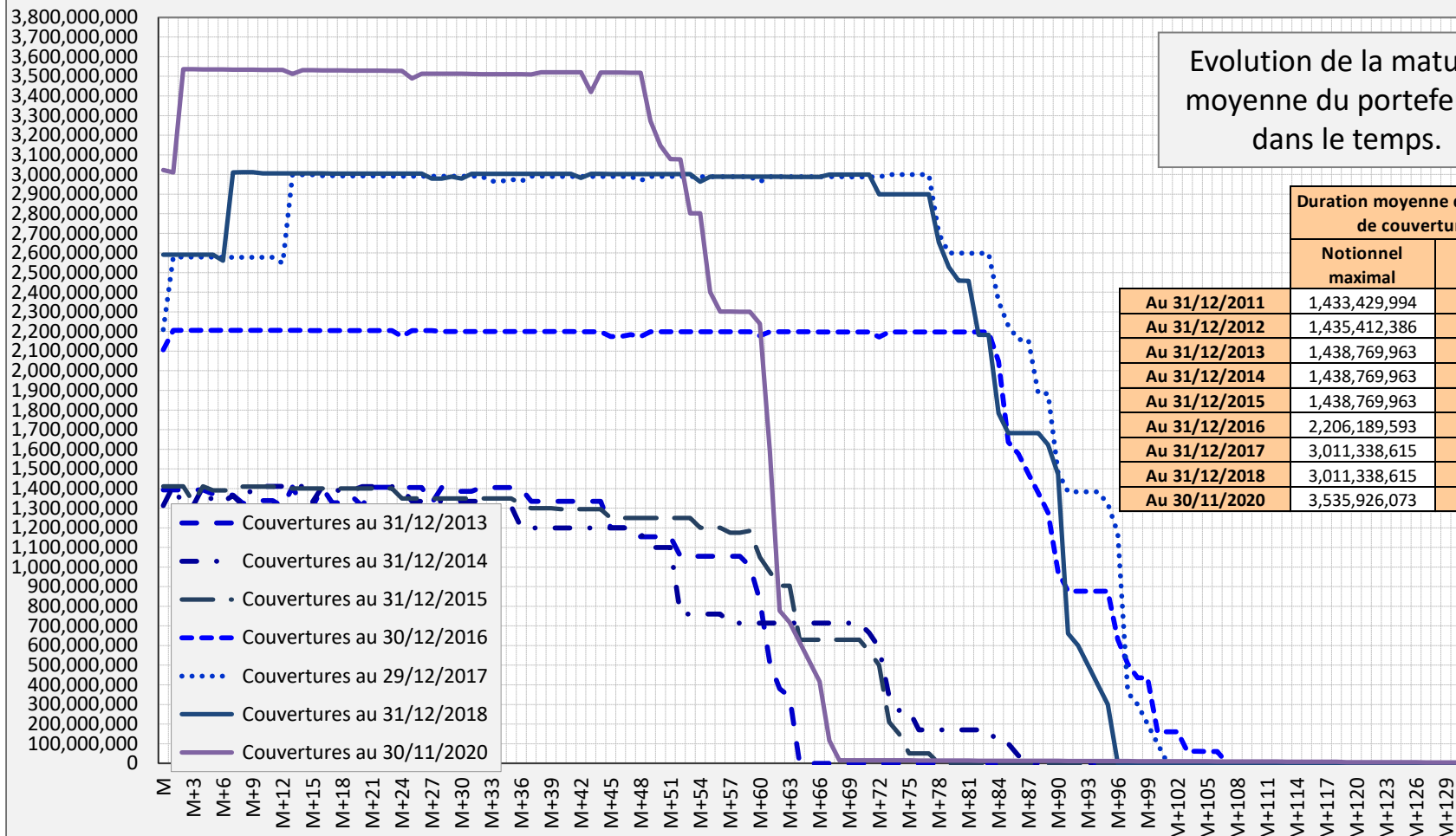
### Dettes "fixées" (dettes à taux fixe + couvertures dettes à taux variable)



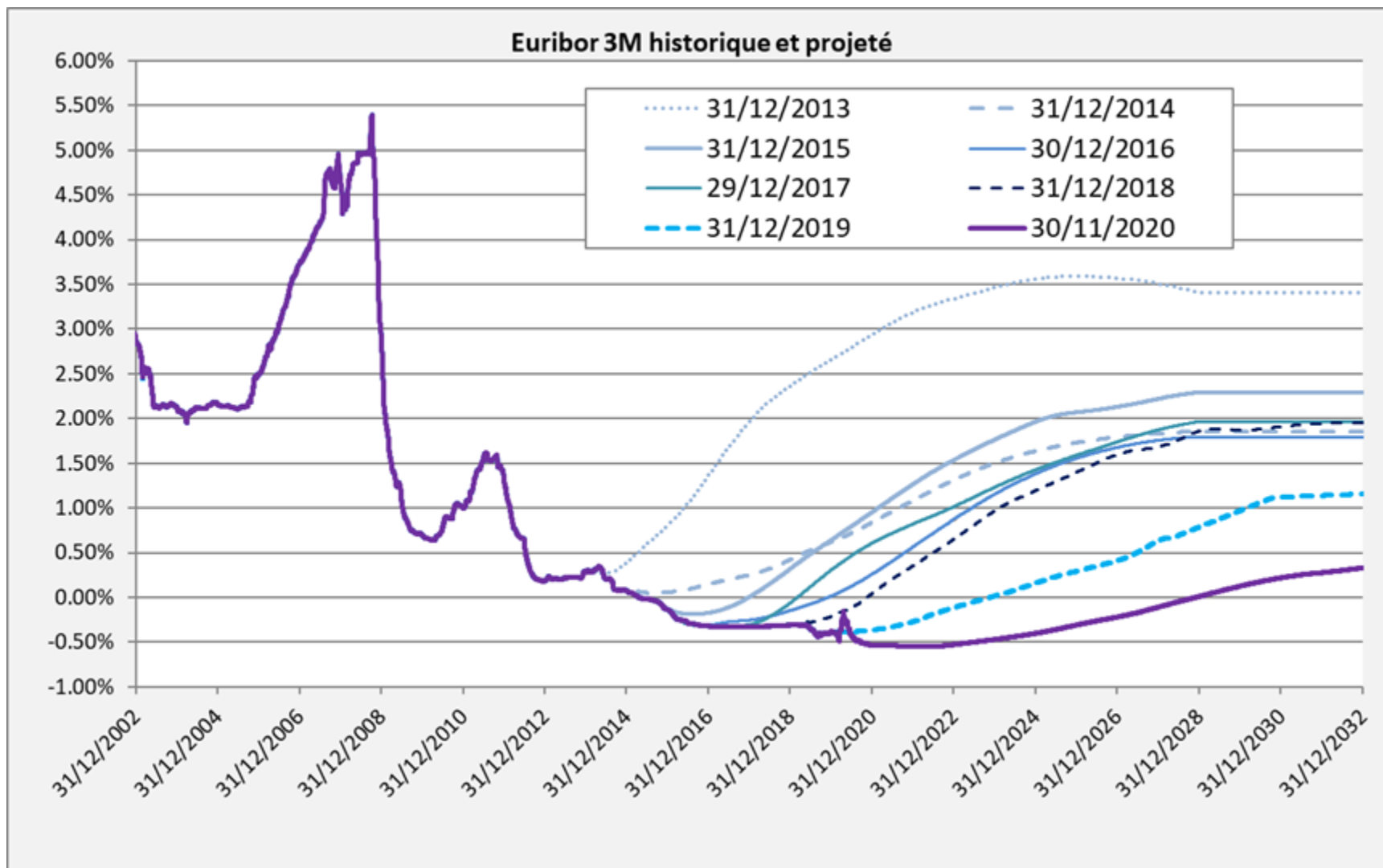


EUR

# Cartographie des couvertures (EUR) - "Base glissante "



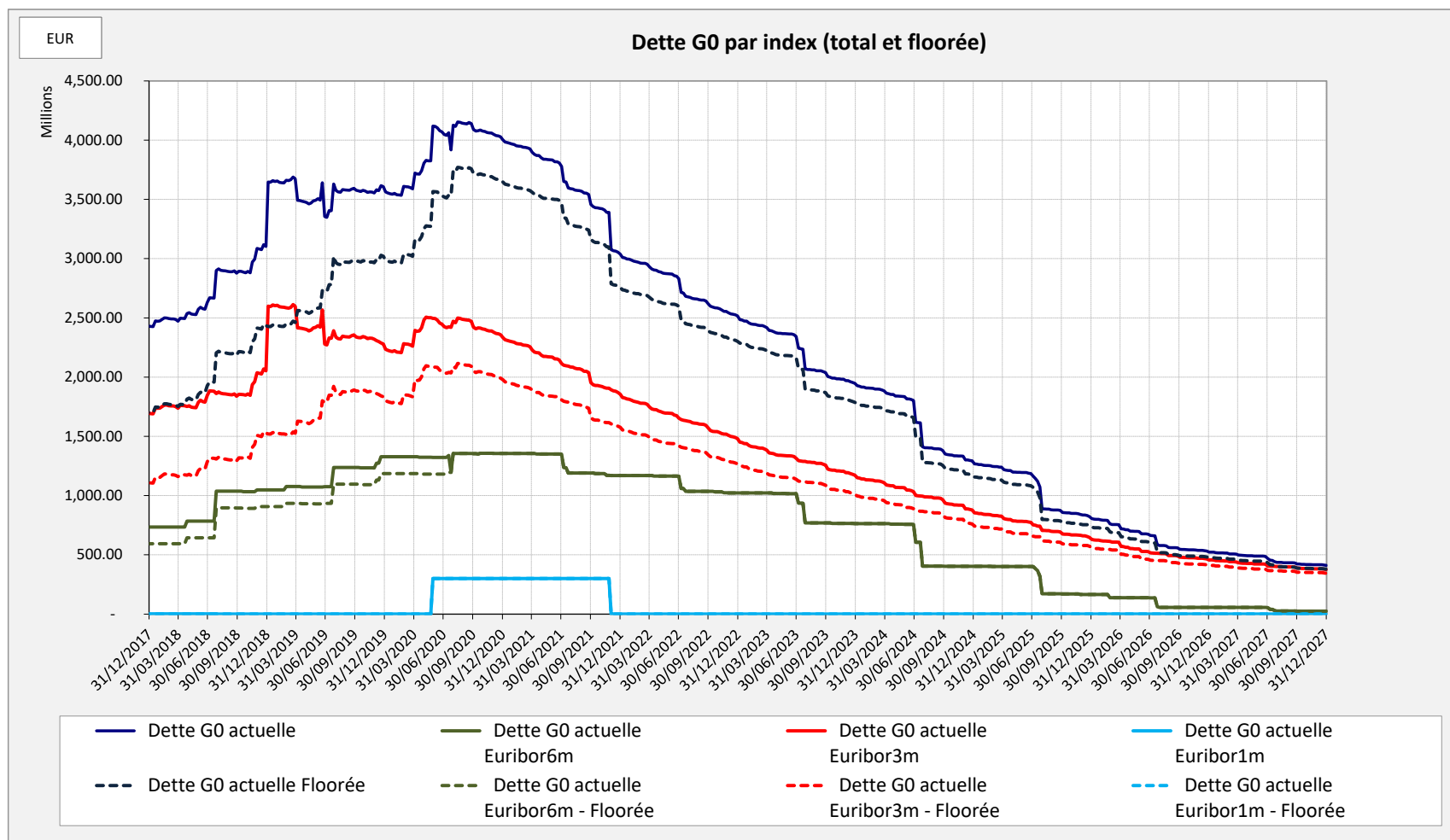
# Annexes

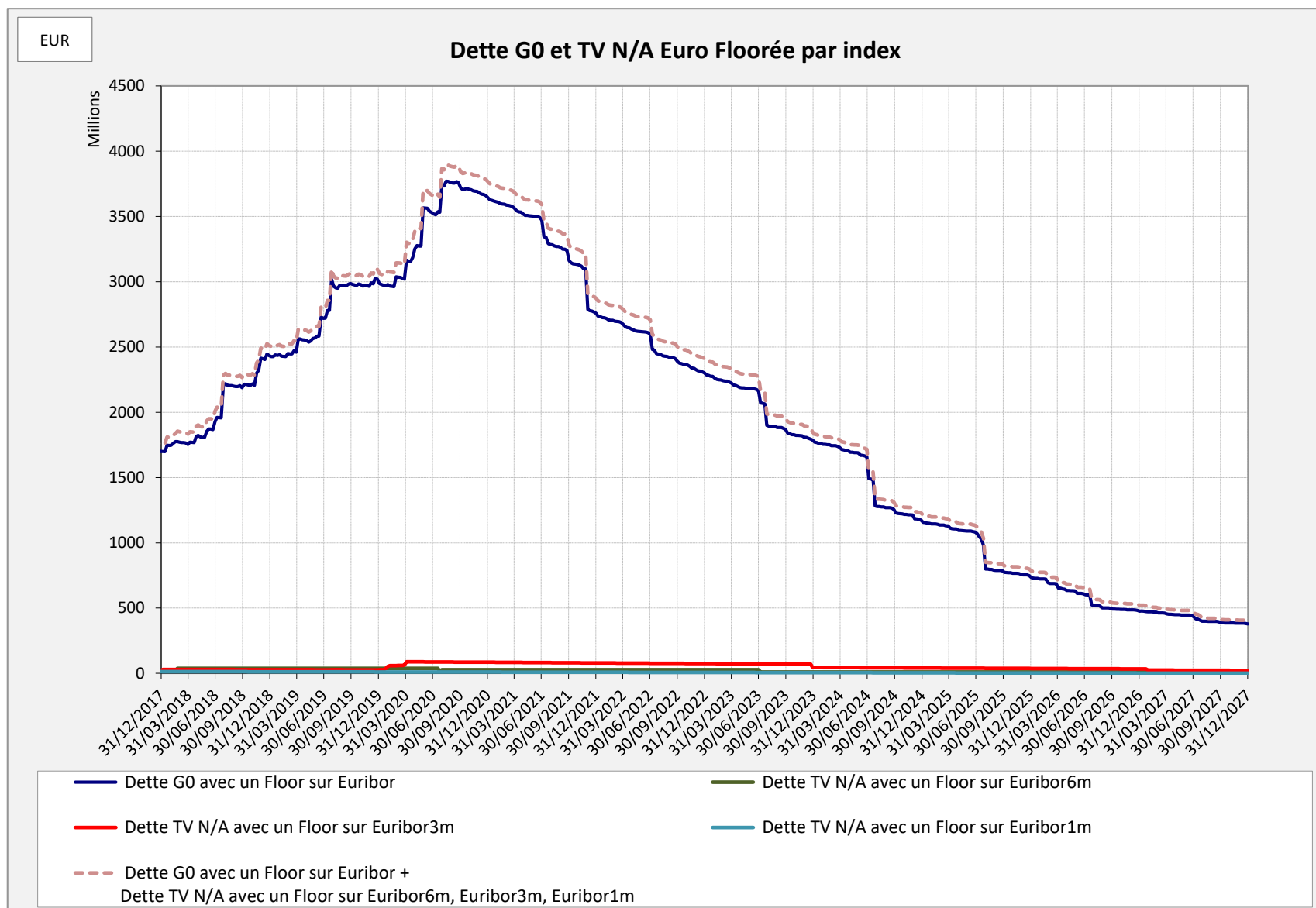


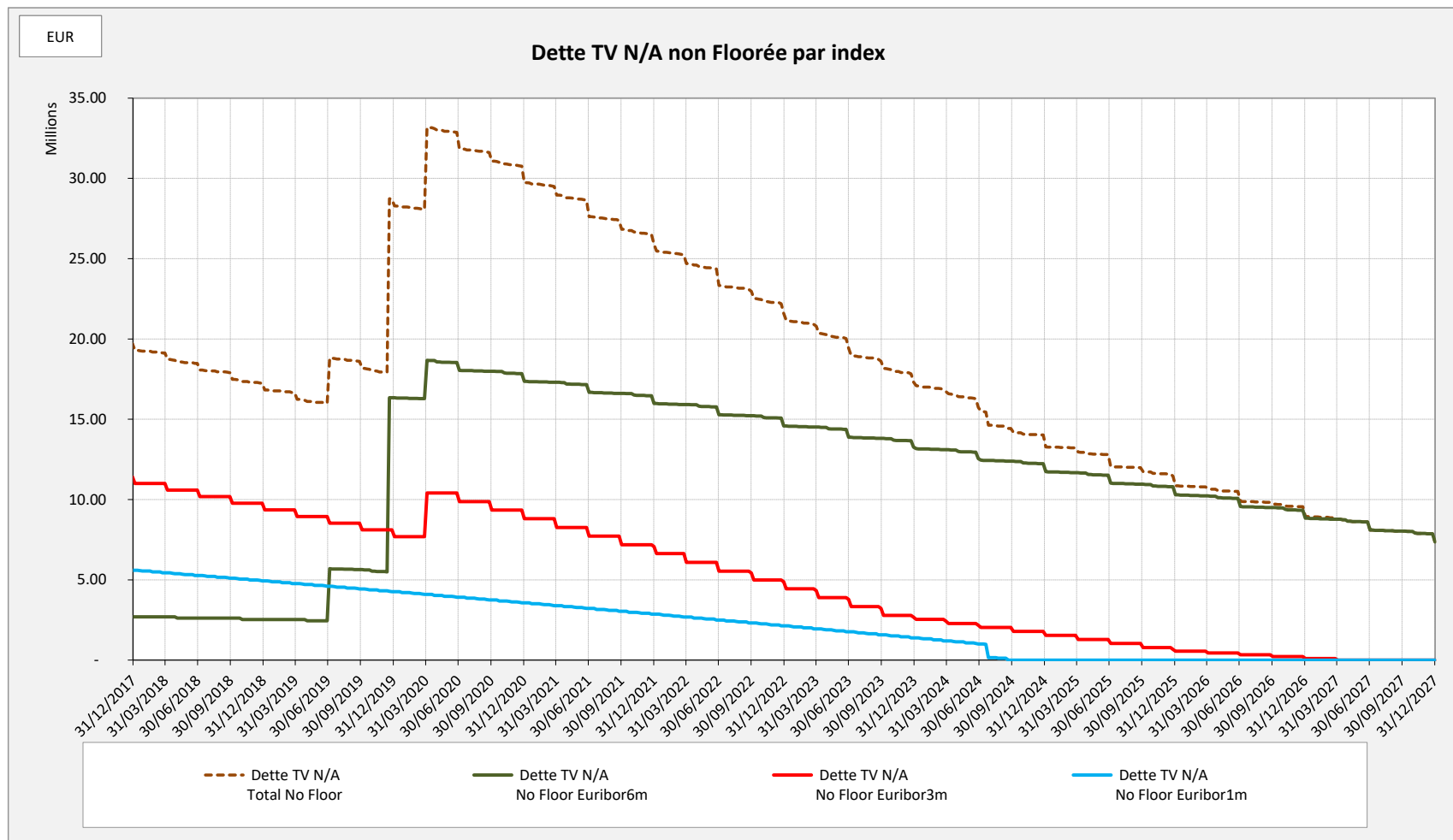
# Détail de la dette TV N/A

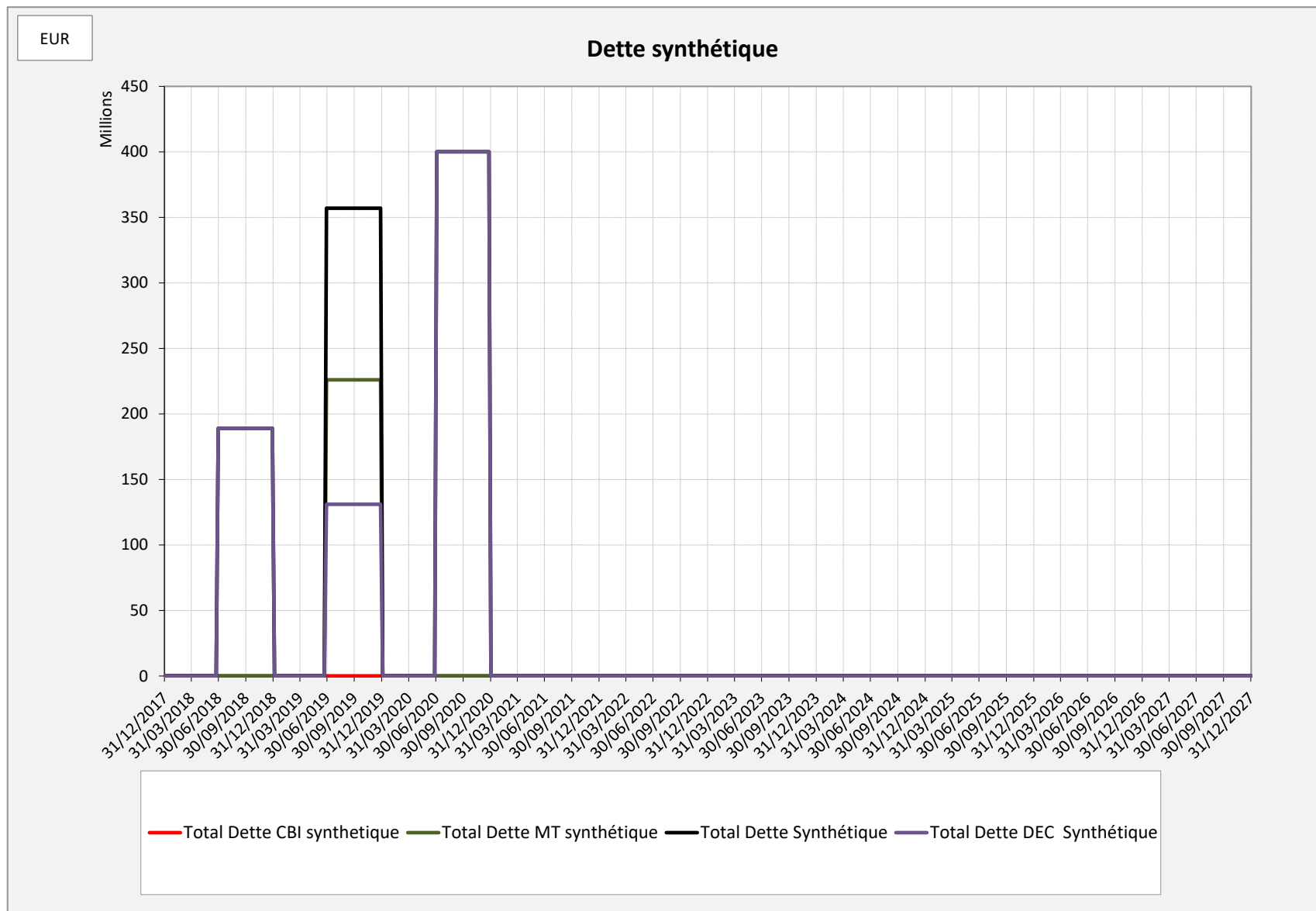
| Strategy ID   | Trade Description                                 | Counterparty                      | Trade Date | Effective Date | Maturity Date | Payment Timing | Payment Frequency | Currency | Amortizing | Rate       | Floor     | Initial notional |
|---------------|---------------------------------------------------|-----------------------------------|------------|----------------|---------------|----------------|-------------------|----------|------------|------------|-----------|------------------|
| BNP24-F       | BNP 40MCHF                                        | BNP                               | 25-Nov-15  | 01-Dec-15      | 01-Dec-20     | END            | 3m                | CHF      | VRAI       | Libor3MCHF | Floor     | 40,000,000.00    |
|               |                                                   |                                   |            |                |               |                |                   |          |            |            | Total CHF | 40,000,000.00    |
| R05-F         | SR KLAMOVKA S.R.O - Emprunt amortissable          | RAIFFEISENBANK A.S                | 25-Mar-15  | 31-Dec-19      | 31-Dec-36     | END            | 3m                | CZK      | VRAI       | Pribor3m   |           | 94,000,000.00    |
| SBER1-F       | CZK sans floor                                    | Sberbank                          | 01-Apr-17  | 01-Apr-17      | 31-Jan-28     | END            | 1m                | CZK      | VRAI       | Pribor1m   |           | 49,915,343.00    |
| SBER2-F       | CZK avec floor                                    | Sberbank                          | 01-Apr-17  | 01-Apr-17      | 30-Sep-28     | END            | 1m                | CZK      | VRAI       | Pribor1m   | Floor     | 69,780,364.79    |
| SBER3-F       | CZK sans floor                                    | Sberbank                          | 01-Apr-17  | 01-Apr-17      | 31-Jan-29     | END            | 1m                | CZK      | VRAI       | Pribor1m   |           | 60,100,000.00    |
| CESK1-F       | CZK sans floor                                    | CeskaSporitelna                   | 01-Apr-17  | 01-Apr-17      | 30-Apr-33     | END            | 1m                | CZK      | VRAI       | Pribor1m   |           | 84,406,867.62    |
| SBER4-F       | CZK avec floor                                    | Sberbank                          | 17-Apr-18  | 31-Dec-19      | 31-Dec-27     | END            | 1m                | CZK      | VRAI       | Pribor1m   | Floor     | 67,600,000.00    |
| SBER5-F       | CZK avec floor                                    | Sberbank                          | 31-Dec-17  | 31-Dec-19      | 31-Dec-25     | END            | 1m                | CZK      | VRAI       | Pribor3m   |           | 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      | VRAI       | Pribor3m   | Floor     | 240,000,000.00   |
| CESKO01-F     | Emprunt Standard 95M CZK, Taux variable           | Ceskoslovenska Obchodni Banka A.S | 14-Aug-19  | 31-Dec-19      | 28-Sep-29     | END            | 3m                | CZK      | VRAI       | Pribor3m   | Floor     | 95,010,200.00    |
| R45-F         | Emprunt Standard 60M CZK, Taux variable           | Raiffeisen bank CZ                | 16-Dec-19  | 31-Mar-20      | 31-Dec-29     | END            | 3m                | CZK      | VRAI       | Pribor3m   | Floor     | 60,000,000.00    |
| R46-F         | Emprunt Standard 639M CZK, Taux variable          | Raiffeisen bank CZ                | 14-Aug-19  | 31-Dec-19      | 29-Dec-28     | END            | 3m                | CZK      | VRAI       | Pribor3m   | Floor     | 639,000,000.00   |
| CESKO02-F     | Emprunt Standard 80M CZK, Taux variable           | Ceskoslovenska Obchodni Banka A.S | 14-Aug-19  | 31-Dec-19      | 28-Sep-29     | END            | 3m                | CZK      | VRAI       | Pribor3m   | Floor     | 80,000,000.00    |
| R47-F         | Ligne de crédit 100ME, Taux variable              | Raiffeisen bank CZ                | 08-Jul-19  | 08-Jul-19      | 03-Jun-22     | END            | 1m                | CZK      | VRAI       | Pribor1m   | Floor     | 100,000,000.00   |
|               |                                                   |                                   |            |                |               |                |                   |          |            |            | Total CZK | 1,775,811,834.17 |
| GENF6-F       | CBI Campello 5.5ME Amort. Euribor 1m + 1.87%      | GENEFIM                           | 22-Jul-09  | 22-Jul-09      | 22-Jul-24     | BEG            | 1m                | EUR      | VRAI       | Euribor1m  |           | 5,467,319.87     |
| GENF7-F       | CBI Torrelozones 6.15ME Amort. Euribor 1m + 1.87% | GENEFIM                           | 16-Jul-09  | 16-Jul-09      | 16-Jul-24     | BEG            | 1m                | EUR      | VRAI       | Euribor1m  | Floor     | 6,113,330.10     |
| FINA20-F      | SCI RUE DE LONDRES                                | FINAMUR                           | 28-Oct-08  | 14-Apr-16      | 28-Apr-23     | END            | 3m                | EUR      | VRAI       | Euribor3m  | Floor     | 3,999,999.00     |
| CMCIC14-F     | Clinea SAS                                        | CMCIC                             | 01-Apr-16  | 01-Apr-16      | 23-Dec-25     | END            | 3m                | EUR      | VRAI       | Euribor3m  |           | 5,013,000.00     |
| HSBC10-F      | SCI LE VALLON                                     | HSBC                              | 18-Feb-05  | 01-Apr-16      | 01-Oct-23     | END            | 3m                | EUR      | VRAI       | Euribor3m  |           | 8,800,000.00     |
| ARK3-F        |                                                   | ARKEA                             | 30-Nov-15  | 01-Mar-17      | 05-Dec-22     | END            | 3m                | EUR      | VRAI       | Euribor3m  | Floor     | 3,750,000.00     |
| KBC12-F       | Belgique                                          | KBC                               | 19-Apr-12  | 19-Apr-12      | 30-Jun-31     | END            | 1m                | EUR      | VRAI       | Euribor1m  | Floor     | 11,750,000.00    |
| R48-F         | Emprunt Standard 5,4 MEUR, Taux variable          | RLB Kaernten                      | 01-Jun-16  | 01-Jun-16      | 30-Jun-37     | END            | 1m                | EUR      | VRAI       | Euribor3m  | Floor     | 5,492,033.00     |
| VOLKS2-F      | Autriche                                          | VOLKSBANK                         | 30-Nov-17  | 31-Dec-17      | 05-Jan-43     | END            | 3m                | EUR      | VRAI       | Euribor3m  | Floor     | 11,000,000.00    |
| SSD18-F       | ORPEA SA - Emprunt In fine                        | OBLIG                             | 30-Jan-18  | 23-Feb-18      | 05-Jul-23     | END            | 6m                | EUR      | VRAI       | 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      | VRAI       | Euribor12m |           | 7,385,784.00     |
| BANKINT02-F   | ORPEA SA - Emprunt amortissable                   | Bankinter                         | 03-Jul-18  | 03-Jul-18      | 18-Mar-25     | END            | 1m                | EUR      | VRAI       | Euribor12m |           | 4,705,059.65     |
| GENF35-F      | ORPEA SA - CBI                                    | GENEFIM                           | 18-Sep-09  | 18-Sep-09      | 08-Sep-24     | END            | 1m                | EUR      | VRAI       | Euribor1m  |           | 5,067,041.14     |
| SPAR5-F       | Emprunt Standard 2,78 MEUR, Taux variable         | SPARKASSE                         | 06-Oct-17  | 06-Oct-17      | 31-Oct-32     | END            | 6m                | EUR      | VRAI       | Euribor6m  |           | 2,778,925.03     |
| ERB5-F        | Emprunt Standard 7,14M EUR, Taux variable         | ERSTE BANK                        | 30-Jun-17  | 30-Jun-17      | 31-Dec-33     | END            | 3m                | EUR      | VRAI       | Euribor3m  | Floor     | 7,145,130.57     |

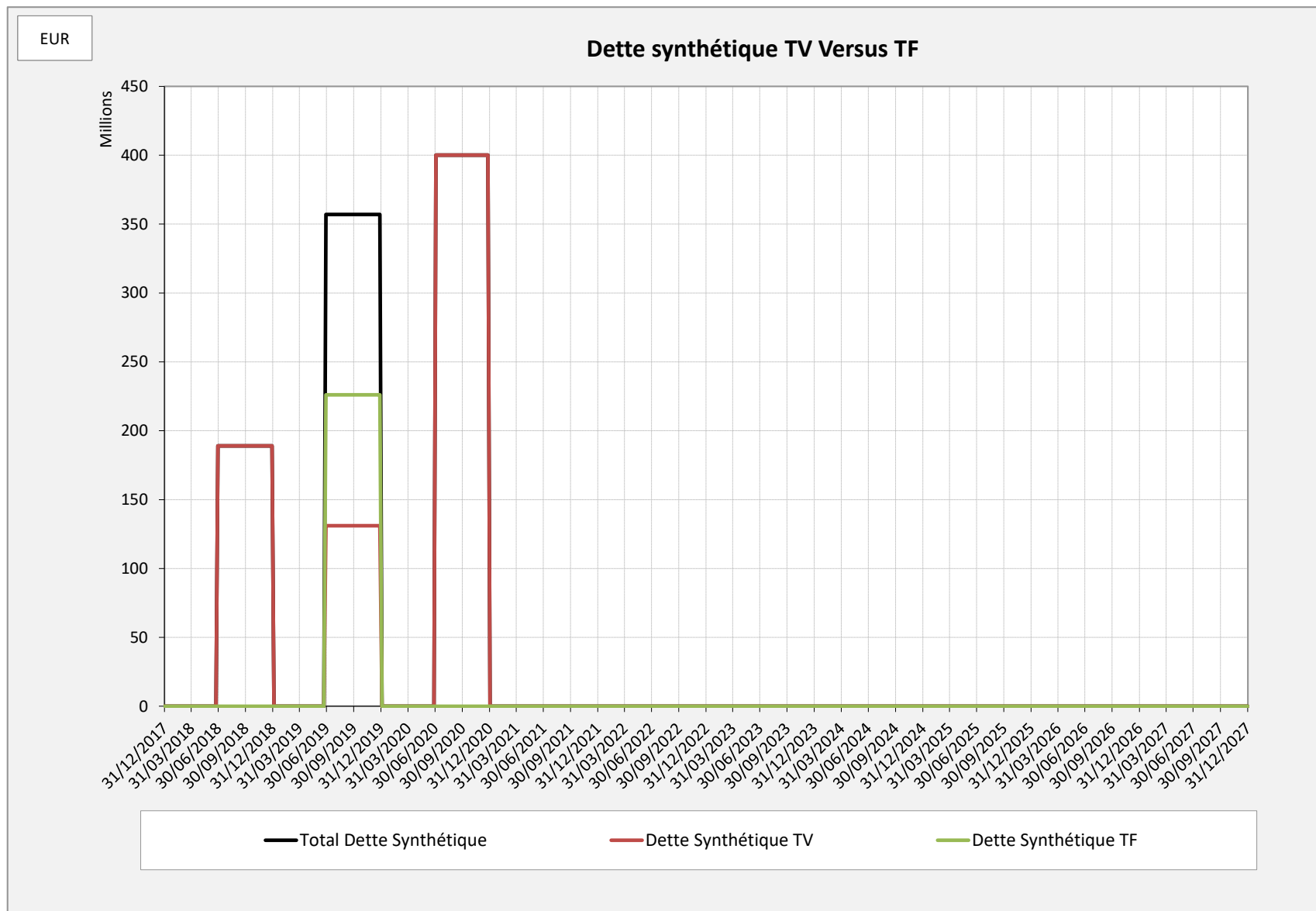
| Strategy ID    | Trade Description              | Counterparty | Trade date | Effective Date | Maturity Date | Payment Timing | Tenor | Not CCY | Amortizing | Rate      | Strike Rate | Floating Rate Margin | Initial Amount | Current Amount | Trade Type |
|----------------|--------------------------------|--------------|------------|----------------|---------------|----------------|-------|---------|------------|-----------|-------------|----------------------|----------------|----------------|------------|
| CBI17-F        | CBI, 22,6 M EUR, Taux fixe     | Autres       | 27/12/2019 | 01/01/2020     | 01/01/2025    | END            | 1m    | EUR     | VRAI       |           | 0.01254108  |                      | 22,693,726.63  | 19,009,517.94  | FIXED      |
| Total FIXED    |                                |              |            |                |               |                |       |         |            |           |             |                      | 22,693,726.63  | 19,009,517.94  |            |
| DECS-F         | Découvert Synthétique 30/06/20 | Divers       | 30/06/2020 | 30/06/2020     | 31/12/2020    | END            | 1m    | EUR     | VRAI       | Euribor1m |             | 0.0165               | 400,000,000.00 | 400,000,000.00 | FLOATING   |
| Total FLOATING |                                |              |            |                |               |                |       |         |            |           |             |                      | 400,000,000.00 | 400,000,000.00 |            |











| 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         | 7,250,000.00          |
| 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        | 24,037,500.00         |
| 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           | 31,210,000.00         |
| 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         | 879,672.99            |
| 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         | 993,272.70            |
| 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         | 8,200,000.00          |
| R44-F            | Emprunt Standard 1,01M CHF, Taux Fixe        | Raiffeisen landesbank  | 25-Oct-05  | 29-Dec-05      | 01-Jan-23     | END            | 3m                | CHF      | FAUX       | 0.7500% | 1,018,374.27         | 1,018,374.27          |
| <b>Total CHF</b> |                                              |                        |            |                |               |                |                   |          |            |         | <b>84,018,249.96</b> | <b>100,997,776.97</b> |
| CEK2-F           | CZK                                          | CeskaSporitelna        | 01-Apr-17  | 01-Apr-17      | 30-Jun-33     | END            | 1m                | CZK      | VRAI       | 2.6400% | 35,428,471.00        | 29,363,714.00         |
| <b>Total CZK</b> |                                              |                        |            |                |               |                |                   |          |            |         | <b>35,428,471.00</b> | <b>29,363,714.00</b>  |
| 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         | 318,085.78            |
| 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         | 774,515.26            |
| 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         | 5,219,988.07          |
| 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         | 2,802,541.10          |
| 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         | 5,219,988.07          |
| 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         | 1,219,387.89          |
| CFF2-F           | Emprunt 3,5ME 3,04%                          | CFF                    | 30-Mar-13  | 30-Mar-13      | 30-Mar-45     | END            | 3m                | EUR      | VRAI       | 1.8200% | 3,500,000.00         | 3,071,593.86          |
| SSD1-F           | SSD Schuldschein Geme 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         |
| SOGE9-F          | Prêt n°726A                                  | SOCGEN                 | 30-Nov-11  | 19-Nov-12      | 19-Dec-26     | END            | 1m                | EUR      | VRAI       | 4.9000% | 1,350,000.00         | 692,490.44            |
| 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 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 Geme 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         |
| 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         | 6,658,271.88          |
| 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        | 9,357,888.83          |
| CAIB14-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         |
| CAIB15-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        | 4,000,000.00          |
| 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         | 2,250,000.00          |
| 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         | 2,250,000.00          |
| 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        | 7,142,857.14          |
| 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 Geme 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         |
| 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         | 2,512,500.00          |
| 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         | 2,512,500.00          |
| NATX10-F         | Espagne - Emprunt amortissable               | NATTIXIS               | 27-May-16  | 27-May-16      | 27-May-30     | END            | 3m                | EUR      | VRAI       | 1.4000% | 9,360,000.00         | 7,084,486.87          |
| KBC8-F           | Belgique - CBM                               | KBC                    | 07-Jun-16  | 07-Jun-16      | 07-May-23     | END            | 1m                | EUR      | VRAI       | 1.5500% | 1,803,532.00         | 656,741.60            |
| BEL02-F          | Belgique - CBM                               | BELFIUS Lease          | 20-May-16  | 20-May-16      | 20-May-23     | END            | 1m                | EUR      | VRAI       | 1.3300% | 984,596.00           | 356,818.87            |

| Strategy ID | Trade Description                                 | Counterparty    | Trade Date | Effective Date | Maturity Date | Payment Timing | Payment Frequency | Currency | Amortizing | Rate    | Initial notional | Current Amount |
|-------------|---------------------------------------------------|-----------------|------------|----------------|---------------|----------------|-------------------|----------|------------|---------|------------------|----------------|
| 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     | 446,690.64     |
| 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    | 3,333,333.28   |
| 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    | 6,000,000.00   |
| 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    | 28,988,610.94  |
| 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    | 12,000,000.00  |
| 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     | 1,800,000.00   |
| 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     | 1,800,000.00   |
| GMBH1-F     | PSYCHOSOMATISCHE FACHKLINIK GENGEBACH GMBH - CBM  | HW LEASING GMBH | 30-Aug-16  | 01-Sep-16      | 01-Sep-21     | END            | 1m                | EUR      | VRAI       | 4.1883% | 499,501.04       | 81,765.70      |
| SGL1-F      | CLINEA SAS - CBM                                  | SOGEELEASE      | 22-Dec-16  | 31-Dec-16      | 31-Dec-21     | END            | 3m                | EUR      | VRAI       | 0.7004% | 325,131.41       | 68,531.51      |
| SGL2-F      | ORPEA SA - CBM                                    | SOGEELEASE      | 22-Dec-16  | 31-Dec-16      | 31-Dec-21     | END            | 3m                | EUR      | VRAI       | 0.7006% | 1,165,363.38     | 245,637.28     |
| 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     | 263,696.58     |
| 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       | 28,840.16      |
| 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        | 5,195.47       |
| 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       | 20,675.85      |
| 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       | 16,964.80      |
| 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    | 17,033,438.51  |
| 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       | 146,010.33     |
| SANTO1-F    | Espagne - Emprunt amortissable                    | SANTANDER       | 27-Feb-17  | 27-Feb-17      | 27-Feb-29     | END            | 3m                | EUR      | VRAI       | 1.4900% | 7,616,670.24     | 5,236,460.79   |
| CIC25-F     | SCI FRANCOIS RABELAIS                             | CIC NORO OUEST  | 30-Jan-12  | 01-Mar-17      | 20-Jan-24     | END            | 1m                | EUR      | VRAI       | 4.6000% | 170,500.00       | 54,464.43      |
| CIC26-F     | SCI FRANCOIS RABELAIS                             | CIC NORO OUEST  | 27-Jan-12  | 01-Mar-17      | 20-Jan-24     | END            | 1m                | EUR      | VRAI       | 4.6000% | 169,500.00       | 55,467.02      |
| 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     | 2,723,504.28   |
| 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    | 11,130,648.76  |
| 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     | 2,031,511.92   |
| 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     | SGI_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    | 10,119,080.05  |
| 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    | 5,334,780.86   |
| BBVA5-F     | Espagne                                           | BBVA            | 20-May-15  | 20-May-15      | 20-Jun-25     | END            | 1m                | EUR      | VRAI       | 2.0379% | 5,745,785.67     | 2,758,292.44   |
| 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    | 13,330,352.72  |
| 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  |
| 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    | 5,520,619.13   |
| 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     | 4,009,820.87   |
| BBVA10-F    | Espagne - Emprunt amortissable                    | BBVA            | 22-Dec-17  | 22-Dec-17      | 22-Dec-32     | END            | 1m                | EUR      | FAUX       | 1.8000% | 4,269,000.00     | 3,526,560.55   |
| BBVA11-F    | Espagne - Emprunt amortissable                    | BBVA            | 22-Dec-17  | 22-Dec-17      | 22-Dec-32     | END            | 1m                | EUR      | FAUX       | 1.8000% | 3,297,000.00     | 2,723,605.05   |
| 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     | 2,614,477.87   |
| 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    | 9,398,019.03   |
| 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     | 942,295.56     |
| SSD26-F     | Emprunt 10ME Taux fixe 1,9% In Fine               | SCHULDSCHHEIN   | 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             | SCHULDSCHHEIN   | 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           | SCHULDSCHHEIN   | 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 Tarneaud | 24-Sep-18  | 01-Oct-18      | 01-Oct-23     | END            | 3m                | EUR      | FAUX       | 1.1500% | 8,000,000.00     | 4,855,011.67   |
| 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     | 6,032,946.62   |
| 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     | 8,000,000.00   |

| Strategy ID | Trade Description                    | Counterparty    | Trade Date | Effective Date | Maturity Date | Payment Timing | Payment Frequency | Currency | Amortizing | Rate     | Initial notional | Current Amount |
|-------------|--------------------------------------|-----------------|------------|----------------|---------------|----------------|-------------------|----------|------------|----------|------------------|----------------|
| 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    | 17,429,629.90  |
| 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    | 9,672,483.40   |
| CB11-F      | Emprunt 18MEUR Taux fixe 2,215018%   | Autre           | 12-Feb-16  | 01-Dec-16      | 01-Nov-36     | END            | 1m                | EUR      | FAUX       | 2.2150%  | 18,110,068.89    | 15,728,718.32  |
| 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    | 7,441,764.31   |
| 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    | 8,153,581.86   |
| 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    | 12,545,710.78  |
| 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    | 10,711,185.89  |
| 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     | 7,761,806.85   |
| 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     | 7,106,851.56   |
| 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     | 6,585,499.02   |
| 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     | 4,542,186.25   |
| 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     | 5,167,327.19   |
| 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     | 4,731,873.40   |
| 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     | 5,082,716.22   |
| 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     | 5,009,228.07   |
| 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     | 4,148,873.22   |
| 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     | 3,120,000.00   |
| 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     | 3,155,071.39   |
| 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     | 2,554,350.37   |
| 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     | 3,631,855.24   |
| 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     | 2,934,109.71   |
| 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     | 2,264,075.72   |
| 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     | 2,651,556.18   |
| 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     | 2,572,531.58   |
| 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     | 2,599,735.10   |
| 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     | 2,399,053.89   |
| CB110-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     | 2,350,551.82   |
| 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     | 2,437,009.63   |
| CB111-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     | 2,267,904.22   |
| 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%    | SOGLEASE        | 22-Dec-16  | 31-Mar-17      | 31-Dec-21     | END            | 3m                | EUR      | FAUX       | 0.6992%  | 4,381,215.91     | 1,200,893.84   |
| SGL4-F      | Emprunt 4,3MEUR Taux fixe 3,2%       | SOGLEASE        | 25-Jun-13  | 01-Jul-13      | 01-Jan-23     | END            | 3m                | EUR      | FAUX       | 3.2000%  | 3,730,314.73     | 2,020,580.80   |
| 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     | 1,698,871.30   |
| CB112-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     | 2,028,934.25   |
| 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     | 910,982.43     |
| 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     | 1,399,924.77   |
| CB113-F     | Emprunt 3,5MEUR Taux fixe 3,2779%    | Autre           | 01-Dec-12  | 01-Jan-13      | 01-Oct-31     | END            | 1m                | EUR      | FAUX       | 3.2779%  | 3,516,517.30     | 1,946,406.35   |
| BBVA15-F    | Emprunt 3,3MEUR Taux fixe 2,037917%  | BBVA            | 20-May-15  | 20-Jun-15      | 20-Jun-25     | END            | 1m                | EUR      | FAUX       | 2.0379%  | 3,301,024.29     | 1,586,007.42   |
| CB114-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     | 1,894,626.46   |
| CB115-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     | 1,983,083.59   |
| 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     | 1,501,634.40   |
| 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     | 1,778,426.60   |
| CB116-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     | 1,667,535.11   |
| MILLE04-F   | Emprunt 1,9MEUR Taux fixe 1,4%       | Bank Millenium  | 15-Jun-18  | 15-Jun-18      | 15-May-30     | END            | 1m                | EUR      | FAUX       | 1.4000%  | 1,923,713.03     | 1,560,111.91   |
| 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     | 678,087.04     |
| 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     | 1,296,879.71   |
| SGL5-F      | Emprunt 5,0MEUR Taux fixe 1,552003%  | SOGLEASE        | 21-Dec-15  | 25-Mar-16      | 25-Dec-20     | END            | 3m                | EUR      | FAUX       | 1.5460%  | 5,043,880.34     | 324,900.30     |

# 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 |
|-------------|------------------------------------------|----------------------------------------------------|------------|----------------|---------------|----------------|-------------------|----------|------------|---------|------------------|----------------|
| 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     | 395,894.29     |
| 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     | 973,352.96     |
| 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    | 18,075,506.76  |
| 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     | 733,654.36     |
| 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     | 538,628.59     |
| 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     | 708,975.01     |
| 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       | 721,036.93     |
| 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     | 731,516.43     |
| 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     | 497,966.17     |
| 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     | 714,189.44     |
| 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       | 459,294.26     |
| 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    | 19,417,936.94  |
| BP06-F      | Emprunt 15 ME Taux fixe 1,155191%        | Banque Postale                                     | 21-Jun-19  | 01-Aug-19      | 01-Jul-24     | END            | 1m                | EUR      | FAUX       | 1.1551% | 14,766,765.59    | 11,091,604.42  |
| 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     | 3,929,038.08   |
| 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     | 8,318,369.81   |
| 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     | 1,721,865.20   |
| 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     | 2,219,204.02   |
| 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     | 689,488.90     |
| SPAR6-F     | Emprunt Manuel 6M EUR, Taux fixe         | SPARKASSE                                          | 06-Oct-17  | 06-Oct-17      | 01-May-30     | END            | 1m                | EUR      | FAUX       | 0.5000% | 6,071,872.38     | 4,702,537.34   |
| 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     | 1,133,477.10   |
| 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  |
| 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     | 2,454,657.57   |
| 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     | 1,175,684.59   |
| SPAR8-F     | Emprunt Manuel 1,69M EUR, Taux fixe      | SPARKASSE                                          | 06-Oct-17  | 06-Oct-17      | 01-May-30     | END            | 3m                | EUR      | FAUX       | 1.5000% | 1,503,705.97     | 1,187,262.01   |
| 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     | 854,193.28     |
| 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     | 578,000.00     |
| 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       | 594,279.75     |
| OB6-F       | Emprunt Manuel 1,21M EUR, Taux fixe      | OBERBANK                                           | 30-Sep-17  | 30-Sep-17      | 05-Dec-21     | END            | 3m                | EUR      | FAUX       | 1.3750% | 1,211,785.74     | 361,917.76     |
| SPAR9-F     | Emprunt Standard 1,05M EUR, Taux fixe    | Taunus Sparkasse                                   | 31-Mar-18  | 31-Mar-18      | 28-Feb-23     | END            | 1m                | EUR      | FAUX       | 3.7500% | 816,261.46       | 406,131.31     |
| SOZ03-F     | Emprunt Standard 1,05M EUR, Taux fixe    | BANK FÜR SOZIALWIRTSCHAFT                          | 24-Jun-13  | 31-Mar-18      | 31-Mar-23     | END            | 1m                | EUR      | FAUX       | 3.7500% | 816,261.46       | 394,526.30     |
| OB7-F       | Emprunt Standard 956,5K EUR, Taux fixe   | OBERBANK                                           | 30-Sep-17  | 30-Sep-17      | 05-Mar-22     | END            | 3m                | EUR      | FAUX       | 1.3750% | 956,615.14       | 325,554.00     |
| OB8-F       | Emprunt Manuel 748K EUR, Taux fixe       | OBERBANK                                           | 30-Sep-17  | 30-Sep-17      | 01-Mar-24     | END            | 3m                | EUR      | FAUX       | 3.2500% | 748,568.43       | 421,513.03     |
| 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       | 497,821.48     |
| 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       | 487,402.37     |
| 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     | 209,817.63     |
| 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     | 6,979,153.71   |
| 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     | 1,305,898.43   |
| 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     | 6,428,321.16   |
| 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     | 5,023,693.33   |
| 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    | 18,374,227.58  |
| HYPO5-F     | Emprunt Standard 2,15M EUR, Taux Fixe    | Hypo Landesbank Vorarlberg                         | 22-Jan-20  | 28-Feb-20      | 30-Jun-33     | END            | 6m                | EUR      | FAUX       | 1.1220% | 2,150,000.00     | 2,070,370.00   |
| SPAR9-F     | Emprunt Standard 1,08M eur, Taux Fixe    | Sparkasse Minden Lubbecke                          | 30-Jan-07  | 01-Jun-19      | 01-Jun-29     | END            | 1m                | EUR      | FAUX       | 3.9000% | 661,960.92       | 585,644.35     |
| SPAR10-F    | Emprunt Standard 1,025M eur, Taux Fixe   | Sparkasse Minden Lubbecke                          | 19-Sep-13  | 01-Jun-19      | 01-Apr-29     | END            | 1m                | EUR      | FAUX       | 3.5000% | 727,334.34       | 637,213.55     |

## Detail Dette Taux Fixe (5/5)

| Strategy ID      | Trade Description                   | Counterparty    | Trade Date | Effective Date | Maturity Date | Payment Timing | Payment Frequency | Currency | Amortizing | Rate    | Initial notional        | Current Amount          |
|------------------|-------------------------------------|-----------------|------------|----------------|---------------|----------------|-------------------|----------|------------|---------|-------------------------|-------------------------|
| CBI18-F          | CBI, 2,3 M EUR, Taux fixe           | Autres          | 30-Dec-19  | 05-Feb-20      | 05-Jan-26     | END            | 1m                | EUR      | FAUX       | 0.6905% | 2,372,166.00            | 2,079,757.40            |
| BPI124-F         | Emprunt standard 5 MEUR, Taux fixe  | BPI             | 31-Mar-15  | 06-May-20      | 31-Dec-23     | END            | 3m                | EUR      | FAUX       | 2.4900% | 2,777,777.72            | 2,407,407.34            |
| BTAR04-F         | Emprunt standard 8 MEUR, Taux fixe  | Banque Paribas  | 17-Sep-20  | 17-Sep-20      | 17-Sep-26     | END            | 3m                | EUR      | FAUX       | 1.0800% | 8,000,000.00            | 8,000,000.00            |
| AUT40-F          | Emprunt standard 2 MEUR, Taux fixe  | Banco Santander | 29-Sep-20  | 01-Oct-20      | 29-Sep-23     | END            | 6m                | EUR      | FAUX       | 2.0000% | 2,000,000.00            | 2,000,000.00            |
| AUT41-F          | Emprunt standard 77 MEUR, Taux fixe | Pool            | 25-Nov-20  | 30-Nov-20      | 30-Nov-27     | END            | 12m               | EUR      | FAUX       | 2.5640% | 77,000,000.00           | 77,000,000.00           |
| <b>Total EUR</b> |                                     |                 |            |                |               |                |                   |          |            |         | <b>2,920,349,919.78</b> | <b>2,541,173,993.34</b> |
| 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           | 9,037,688.00            |
| <b>Total PLN</b> |                                     |                 |            |                |               |                |                   |          |            |         | <b>11,322,300.00</b>    | <b>9,037,688.00</b>     |

KERIUS Finance Suisse SARL  
Rue Cardinal Journet 27,  
1217 Meyrin - Genève, Suisse

Tel : + 41 22 566 40 52

*RC Genève, numéro fédéral: CH-660-2330011-1*

KERIUS Finance SAS  
17 rue Dupin,  
75006 Paris, France

Tel: +33 1 83 62 27 61

*RC Paris: 520 300 948*

Immatriculé au Registre Unique des Intermédiaire en Assurance, Banque et Finance (ORIAS) sous le n°13000716 au titre des activités de **Conseiller en Investissements Financiers**, enregistré auprès de l'Association Nationale des Conseils Financiers-CIF, association agréée par l'Autorité des Marchés Financiers .

**[www.kerius-finance.com](http://www.kerius-finance.com)**

Sébastien Rouzaire  
[s.rouzaire@kerius-finance.com](mailto:s.rouzaire@kerius-finance.com)

**Ce document a été préparé à l'usage des services financiers du Client. Ce document ou son contenu ne doivent pas être communiqués ou diffusés en externe sans l'accord préalable écrit de KERIUS FINANCE .**

Pour ce document, KERIUS FINANCE a été amenée à utiliser des informations et données chiffrées fournies par le Client. KERIUS FINANCE a pris ces données en compte sans réaliser de procédure d'audit et n'émettra en conséquence aucune opinion sur leur fiabilité. Ce document ne constitue pas une documentation contractuelle des transactions éventuellement décrites, ni une recommandation ou une sollicitation de mettre en place les transactions décrites. Tout Client intéressé par ce type de transactions ou procédure doit mener ses propres analyses pour vérifier l'adéquation à ses besoins, ainsi que les conséquences, notamment fiscales et comptables. Il lui appartient également de prendre les dispositions nécessaires à la mise en œuvre des décisions qu'il aura prises.

Ni KERIUS FINANCE ou ses administrateurs ou employés ne pourront être tenus responsables des conséquences de l'utilisation de ce document ou de la mise en place, totale ou partielle, par le client, des idées ou opérations décrites.

**This document has been prepared for the Finance department of the Client. It must not be communicated or published externally without prior written consent of KERIUS FINANCE**

For this document, KERIUS FINANCE used information and data provided by the Client. The Client agrees that KERIUS FINANCE took this information into account without auditing them or checking their accuracy and, as a consequence, without producing any opinion on their reliability. Please note that this document does not constitute a contractual documentation of the transactions or processes that may be described, nor a recommendation or solicitation to enter into the transactions or processes described herein. If the Client is interested in setting up this type of transactions or processes, the Client should conduct his own analysis of the suitability to his needs. The Client must also verify the consequences of his decisions, including accounting and fiscal aspects. The Client is also responsible for the implementation of his decisions.

Neither KERIUS FINANCE nor its directors and employees accept liability for any loss or damage resulting from the use of this document and expressly excludes all liability in respect of any implication of the described ideas or transactions on the Client's own specific particulars.