

Bond List : USD NEW & RECENT ISSUES (PAGE 1)

Indicative prices as of 26-10-2015



ISIN	Outst. (mln)	Issue date	Comments...	Coupon	Issuer	Rating	Maturity	Price	Ann. Yield	Δ Treasury	Δ Swap	Life	Modified duration
				0.625%	Benchmark : 2Y T-Note	Aaa / AAA	30.09.2017	100.00	0.64%	+0	-11	1.9	1.91
				1.375%	Benchmark : 5Y T-Note	Aaa / AAA	30.09.2020	99.80	1.42%	+0	-1	4.9	4.74
				2.000%	Benchmark : 10Y T-Note	Aaa / AAA	15.08.2025	99.35	2.09%	+0	+5	9.8	8.82
				2.875%	Benchmark : 30Y T-Bond	Aaa / AAA	15.08.2045	99.75	2.91%	+0	+34	29.8	19.80
USU42832AA07	2'250	oct 15		2.450%	HP ENTERPRISE CO	Baa2 / A-	05.10.2017	100.45	2.23%	+158	+223	1.9	1.88
US713448DB10	450	oct 15		1.000%	PEPSICO INC	A1 / A	13.10.2017	100.15	0.93%	+29	+93	2.0	1.93
XS1305131317	1'000	oct 15	Piece 200K	1.000%	ERSTE ABWICKLUNGSANSTALT	Aa1e / AAA	13.10.2017	100.05	0.99%	+35	+99	2.0	1.93
US191216BR05	750	oct 15	VAL 27 / 10	0.875%	COCA-COLA CO/THE	Aa3e / A+	27.10.2017	100.10	0.83%	+17	+83	2.0	1.97
XS1303458084	2'000	oct 15		0.875%	KFW	Aaa / AAA	16.11.2017	100.10	0.84%	+17	+84	2.1	2.02
US375558BE21	1'000	sept 15		1.850%	GILEAD SCIENCES INC	A3 / -	04.09.2018	101.40	1.36%	+47	+136	2.9	2.76
XS1288035568	1'000	sept 15	Min 200K	1.250%	MUNICIPALITY FINANCE PLC	Aaa / -	10.09.2018	100.25	1.17%	+28	+117	2.9	2.80
USJ04306AA49	500	sept 15	Min 200K	2.150%	BK TOKYO-MITSUBISHI UFJ	A1 / -	14.09.2018	100.70	1.91%	+102	+191	2.9	2.77
US235851AN21	500	sept 15		1.650%	DANAHER CORP	A2 / -	15.09.2018	100.80	1.37%	+48	+137	2.9	2.80
XS1290252987	500	sept 15	Min 200K	2.500%	SHANGHAI PUDONG DEV/HK	Baa1 / -	17.09.2018	100.95	2.17%	+128	+217	2.9	2.77
US65557DAQ43	500	sept 15	Min 200K	1.875%	NORDEA BANK AB	Aa3 / AA-	17.09.2018	100.50	1.71%	+82	+171	2.9	2.79
US25468PDD50	500	sept 15	Min 200K	1.500%	WALT DISNEY COMPANY/THE	A2 / A	17.09.2018	100.65	1.28%	+39	+128	2.9	2.81
XS1299179207	1'000	oct 15		1.250%	NRW.BANK	Aa1 / AAA	01.10.2018	99.90	1.30%	+40	+130	2.9	2.85
XS1301030810	1'000	oct 15	Min 100K	1.000%	KINGDOM OF SWEDEN	NA / -	05.10.2018	100.00	1.01%	+11	+101	2.9	2.88
USU42832AC62	2'650	oct 15		2.850%	HP ENTERPRISE CO	Baa2 / A-	05.10.2018	100.60	2.67%	+176	+267	2.9	2.79
US459058ER04	4'000	oct 15		1.000%	INTL BK RECON & DEVELOP	Aaa / AAA	05.10.2018	99.90	1.05%	+14	+105	2.9	2.88
US345397XN89	1'000	oct 15	Min 200K	2.551%	FORD MOTOR CREDIT CO LLC	Baa3 / BBB-	05.10.2018	100.65	2.35%	+144	+235	2.9	2.81
XS1302788416	1'250	oct 15	Min 200K	1.125%	KOMMUNINVEST I SVERIGE	Aaa / -	09.10.2018	99.75	1.22%	+32	+122	2.9	2.89
XS1308276168	400	oct 15	Min 200K	2.125%	AGRICULTURAL BK OF CHINA	A1 / A	20.10.2018	100.85	1.84%	+93	+184	3.0	2.87
USJ45992PQ12	500	oct 15	Min 200K	2.150%	MIZUHO BANK LTD	A1 / -	20.10.2018	100.60	1.95%	+104	+195	3.0	2.87
XS1311132002	1'750	oct 15	VAL 29 / 10	1.250%	BK NEDERLANDSE GEMEENTEN	Aaae / AA+e	29.10.2018	99.95	1.28%	+36	+128	3.0	2.94
US30216BFX55	1'000	oct 15	VAL 29 / 10, Piece 5K	1.000%	EXPORT DEVELOPMNT CANADA	Aaae / -	01.11.2018	99.90	1.05%	+13	+105	3.0	2.95
US37045XBB10	1'500	oct 15		3.100%	GENERAL MOTORS FINL CO	Ba1 / BBB-	15.01.2019	100.95	2.81%	+183	+281	3.2	3.03
US4581XOCR74	1'000	oct 15		1.250%	INTER-AMERICAN DEVEL BK	Aaae / AAA	15.10.2019	99.65	1.35%	+18	+135	4.0	3.85
US375558BB81	2'000	sept 15		2.550%	GILEAD SCIENCES INC	A3 / -	01.09.2020	101.50	2.24%	+84	+224	4.8	4.52
USJ04306AC05	1'000	sept 15	Min 200K	2.750%	BK TOKYO-MITSUBISHI UFJ	A1 / -	14.09.2020	101.30	2.48%	+107	+248	4.9	4.53
US053015AD56	1'000	sept 15		2.250%	AUTOMATIC DATA PROCESSNG	Aa3 / -	15.09.2020	101.45	1.95%	+53	+195	4.9	4.52
US38141GVP61	2'000	sept 15		2.750%	GOLDMAN SACHS GROUP INC	A3 / A	15.09.2020	100.95	2.56%	+115	+256	4.9	4.45
US235851AP78	500	sept 15		2.400%	DANAHER CORP	A2 / -	15.09.2020	101.40	2.11%	+70	+211	4.9	4.50
US09062XAC74	1'500	sept 15		2.900%	BIOGEN INC	Baa1 / -	15.09.2020	101.60	2.57%	+116	+257	4.9	4.51
US83368RAF91	750	sept 15	Min 200K	2.625%	SOCIETE GENERALE	A2 / A	16.09.2020	101.00	2.42%	+101	+242	4.9	4.55
XS1291169867	500	sept 15	Min 200K	2.850%	AVI FUNDING CO LTD	Aa3 / -	16.09.2020	101.15	2.62%	+121	+262	4.9	4.52
US65557DAP69	1'250	sept 15	Min 200K	2.500%	NORDEA BANK AB	Aa3 / AA-	17.09.2020	101.00	2.30%	+89	+230	4.9	4.56

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Bond List : USD NEW & RECENT ISSUES (PAGE 2)

Indicative prices as of 26-10-2015



ISIN	Outst. (mln)	Issue date	Comments...	Coupon	Issuer	Rating	Maturity	Price	Ann. Yield	Δ Treasury	Δ Swap	Life	Modified duration
				0.625%	Benchmark : 2Y T-Note	Aaa / AAA	30.09.2017	100.00	0.64%	+0	-11	1.9	1.91
				1.375%	Benchmark : 5Y T-Note	Aaa / AAA	30.09.2020	99.80	1.42%	+0	-1	4.9	4.74
				2.000%	Benchmark : 10Y T-Note	Aaa / AAA	15.08.2025	99.35	2.09%	+0	+5	9.8	8.82
				2.875%	Benchmark : 30Y T-Bond	Aaa / AAA	15.08.2045	99.75	2.91%	+0	+34	29.8	19.80
US23636BAD10	1'000	sept 15	Min 200K	2.750%	DANSKE BANK A/S	A2 / A	17.09.2020	101.65	2.41%	+100	+241	4.9	4.54
US25468PDE34	750	sept 15		2.150%	WALT DISNEY COMPANY/THE	A2 / A	17.09.2020	101.60	1.82%	+41	+182	4.9	4.61
USG91703AA90	1'500	sept 15	Min 200K	2.950%	UBS GROUP FUNDING	Baa3u / *+ / A	24.09.2020	100.70	2.82%	+140	+282	4.9	4.53
XS1293573397	700	sept 15	Min 200K	6.875%	EA PARTNERS I BV	NA / B-	28.09.2020	103.85	6.10%	+468	+610	4.9	4.14
USK0479SAD01	500	sept 15		2.875%	AP MOELLER-MAERSK A/S	Baa1 / -	28.09.2020	100.15	2.86%	+144	+286	4.9	4.54
US65562QAZ81	1'000	sept 15	Min 200K	1.500%	NORDIC INVESTMENT BANK	Aaa / -	29.09.2020	100.05	1.50%	+8	+150	4.9	4.72
XS1294535833	400	sept 15	Min 200K	4.125%	WEICHAI INTL HK ENERGY	NA / BBB	30.09.2020	100.35	4.09%	+267	+409	4.9	4.40
US038222AH86	600	sept 15		2.625%	APPLIED MATERIALS INC	A3 / -	01.10.2020	100.50	2.53%	+111	+253	4.9	4.51
US871829AX53	750	sept 15		2.600%	SYSCO CORPORATION	A2 / -	01.10.2020	101.10	2.38%	+96	+238	4.9	4.52
XS1301292261	1'000	oct 15	Min 200K	2.500%	CHINA DEVELOPMENT BANK	Aa3 / -	09.10.2020	101.10	2.28%	+85	+228	4.9	4.63
USF2893TAN66	1'500	oct 15		2.350%	ELECTRICITE DE FRANCE SA	A1 / A	13.10.2020	99.70	2.44%	+101	+244	5.0	4.65
US713448DC92	1'100	oct 15		2.150%	PEPSICO INC	A1 / A	14.10.2020	100.60	2.03%	+61	+203	5.0	4.60
US06675GAF28	1'000	oct 15	Min 200K	2.750%	BANQUE FED CRED MUTUEL	Aa3 / A+	15.10.2020	100.70	2.63%	+120	+263	5.0	4.61
US29250RAV87	500	oct 15		4.375%	ENBRIDGE ENERGY PARTNERS	Baa3 / -	15.10.2020	101.45	4.09%	+267	+409	5.0	4.35
USU42832AE29	3'000	oct 15		3.600%	HP ENTERPRISE CO	Baa2 / A-	15.10.2020	101.15	3.38%	+195	+338	5.0	4.44
US80281LAC90	1'000	oct 15		2.875%	SANTANDER UK GROUP HLDGS	Baa1 / A	16.10.2020	100.70	2.75%	+132	+275	5.0	4.60
USJ4506XAR91	1'250	oct 15	Min 200K	2.650%	MITSUBISHI UFJ TR & BANK	A1 / -	19.10.2020	100.55	2.55%	+112	+255	5.0	4.63
XS1303791336	500	oct 15	Min 200K	2.750%	AGRICULTURAL BK OF CHINA	A1 / A	20.10.2020	100.75	2.61%	+118	+261	5.0	4.62
US05946KAD37	1'000	oct 15	Min 200K	3.000%	BANCO BILBAO VIZCAYA ARG	Baa1 / A-	20.10.2020	100.45	2.93%	+150	+293	5.0	4.59
USJ45992PU24	1'000	oct 15	Min 200K	2.700%	MIZUHO BANK LTD	A1 / -	20.10.2020	100.80	2.55%	+112	+255	5.0	4.63
US865622BY94	500	oct 15	Min 250K	2.450%	SUMITOMO MITSUI BANKING	A1 / -	20.10.2020	99.75	2.52%	+109	+252	5.0	4.65
XS1309490966	500	oct 15	Min 200K	2.750%	MITSUBISHI UFJ LEASE&FIN	A3 / -	21.10.2020	99.90	2.80%	+137	+280	5.0	4.62
US676167BP30	1'000	oct 15		1.500%	OEKB OEST. KONTROLLBANK	NA / -	21.10.2020	99.05	1.71%	+28	+171	5.0	4.77
US064159GW01	1'000	oct 15		2.350%	BANK OF NOVA SCOTIA	Aa2e / AA-	21.10.2020	100.10	2.35%	+92	+235	5.0	4.67
US172967KB60	2'700	oct 15	VAL 26 / 10	2.650%	CITIGROUP INC	Baa1e / Ae	26.10.2020	100.15	2.64%	+120	+264	5.0	4.65
US191216BT60	1'500	oct 15	VAL 27 / 10	1.875%	COCA-COLA CO/THE	Aa3e / A+	27.10.2020	99.85	1.92%	+48	+192	5.0	4.75
XS1310192031	750	oct 15	VAL 27 / 10, Min 200K	2.754%	QIB SUKUK LTD	NA / A+	27.10.2020	100.15	2.74%	+131	+274	5.0	4.64
XS1310991424	500	oct 15	VAL 28 / 10, Min 200K	2.383%	APICORP SUKUK	Aa3 / -	28.10.2020	100.25	2.35%	+91	+235	5.0	4.69
US46625HMX43	2'500	oct 15	VAL 29 / 10	2.550%	JPMORGAN CHASE & CO	NA / A+e	29.10.2020	100.05	2.56%	+113	+256	5.0	4.67
US298785GY62	4'000	oct 15		1.625%	EUROPEAN INVESTMENT BANK	Aaa / AAA	15.12.2020	99.85	1.67%	+21	+167	5.1	4.90
US571903AN35	450	sept 15		2.875%	MARRIOTT INTERNATIONAL	Baa2 / BBB	01.03.2021	101.20	2.65%	+117	+265	5.3	4.84
US375558BC64	1'000	sept 15		3.250%	GILEAD SCIENCES INC	A3 / -	01.09.2022	102.60	2.85%	+116	+285	6.8	5.95
US09062XAE31	1'000	sept 15		3.625%	BIOGEN INC	Baa1 / -	15.09.2022	101.10	3.48%	+179	+348	6.9	6.02

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ISIN	Outst. (mln)	Issue date	Comments...	Coupon	Issuer	Rating	Maturity	Price	Ann. Yield	Δ Treasury	Δ Swap	Life	Modified duration
				0.625%	Benchmark : 2Y T-Note	Aaa / AAA	30.09.2017	100.00	0.64%	+0	-11	1.9	1.91
				1.375%	Benchmark : 5Y T-Note	Aaa / AAA	30.09.2020	99.80	1.42%	+0	-1	4.9	4.74
				2.000%	Benchmark : 10Y T-Note	Aaa / AAA	15.08.2025	99.30	2.09%	+0	+5	9.8	8.82
				2.875%	Benchmark : 30Y T-Bond	Aaa / AAA	15.08.2045	99.75	2.91%	+0	+34	29.8	19.80
XS1291333760	1'000	sept 15	Min 200K	4.750%	SANTANDER UK GROUP HLDGS	Baa1 / A-	15.09.2025	101.00	4.68%	+258	+263	9.9	7.79
US548661DH71	750	sept 15		3.375%	LOWE'S COS INC	A3 / -	15.09.2025	103.15	3.02%	+93	+98	9.9	8.17
XS1286029506	1'200	sept 15	Min 200K	2.750%	DEVELOPMENT BK OF JAPAN	A1 / -	16.09.2025	100.90	2.67%	+57	+62	9.9	8.59
XS1291170360	500	sept 15	Min 200K	3.800%	AVI FUNDING CO LTD	Aa3 / -	16.09.2025	101.80	3.62%	+152	+157	9.9	8.17
USP3143NAW40	2'000	sept 15	Min 200K	4.500%	CODELCO INC	A1 / A+	16.09.2025	99.20	4.66%	+256	+261	9.9	7.85
US25468PDF09	750	sept 15		3.150%	WALT DISNEY COMPANY/THE	A2 / A	17.09.2025	103.90	2.72%	+62	+67	9.9	8.46
XS1293482599	500	sept 15	Min 200K	3.875%	SWIRE PACIFIC MTN FIN	A3 / -	21.09.2025	101.95	3.68%	+158	+163	9.9	8.15
USY39656AC06	2'000	sept 15	Min 200K	4.875%	IND & COMM BK OF CHINA	Baa3 / -	21.09.2025	102.20	4.65%	+255	+260	9.9	7.77
USG91703AB73	2'500	sept 15	Min 200K	4.125%	UBS GROUP FUNDING	Baa3u / *+ / A	24.09.2025	101.35	4.00%	+190	+195	9.9	8.05
USK0479SAE83	500	sept 15		3.875%	AP MOELLER-MAERSK A/S	Baa1 / -	28.09.2025	98.90	4.05%	+196	+200	9.9	8.12
US05581LAA70	1'000	sept 15	Min 200K	4.375%	BNP PARIBAS	Baa2 / A	28.09.2025	100.30	4.39%	+229	+234	9.9	7.95
US038222AJ43	700	sept 15		3.900%	APPLIED MATERIALS INC	A3 / -	01.10.2025	100.45	3.88%	+179	+183	9.9	7.97
US571903AP82	350	sept 15		3.750%	MARRIOTT INTERNATIONAL	Baa2 / BBB	01.10.2025	100.95	3.67%	+158	+162	9.9	8.03
US871829AZ02	750	sept 15		3.750%	SYSCO CORPORATION	A2 / -	01.10.2025	103.65	3.34%	+124	+129	9.9	8.07
US25746UCE73	650	sept 15		3.900%	DOMINION RESOURCES INC	Baa2 / BBB+	01.10.2025	102.85	3.58%	+149	+153	9.9	8.00
US50065XAK00	600	oct 15	Min 200K	3.250%	KOREA NATIONAL OIL CORP	Aa3 / AA-	01.10.2025	101.00	3.16%	+106	+110	9.9	8.42
USF2893TAS53	1'250	oct 15		3.625%	ELECTRICITE DE FRANCE SA	A1 / A	13.10.2025	100.90	3.55%	+145	+149	10.0	8.12
USG76237AB53	1'000	oct 15	Min 200K	3.625%	ROLLS-ROYCE PLC	A3 / -	14.10.2025	101.90	3.43%	+133	+137	10.0	8.14
USP14517AA73	1'000	oct 15	Min 200K	4.375%	BANCO NACIONAL COMERCIO	(P)A3 / -	14.10.2025	100.35	4.38%	+228	+232	10.0	7.99
XS1298711729	500	oct 15	Min 200K	5.750%	TURKCELL ILETISIM HIZMET	Baa3 / BBB-	15.10.2025	100.50	5.76%	+367	+371	10.0	7.50
US29250RAW60	500	oct 15		5.875%	ENBRIDGE ENERGY PARTNERS	Baa3 / -	15.10.2025	101.85	5.71%	+361	+365	10.0	7.33
USU42832AH59	2'500	oct 15		4.900%	HP ENTERPRISE CO	Baa2 / A-	15.10.2025	100.45	4.91%	+281	+285	10.0	7.64
USJ4599LAH53	750	oct 15	Min 200K	4.353%	MIZUHO FINANCIAL GROUP	NA / BBB	20.10.2025	101.10	4.27%	+217	+221	10.0	8.03
US191216BS87	1'750	oct 15	<u>VAL 27 / 10</u>	2.875%	COCA-COLA CO/THE	Aa3e / A+	27.10.2025	100.05	2.89%	+79	+83	10.0	8.63
US195325CX13	1'500	sept 15	Min 200K	4.500%	REPUBLIC OF COLOMBIA	NA / BBB	28.01.2026	100.55	4.48%	+237	+242	10.3	7.96
US902118BS60	750	sept 15		3.900%	TYCO INTERNATIONAL FINAN	A3 / A-	14.02.2026	102.50	3.64%	+153	+157	10.3	8.24
US375558BF95	2'750	sept 15		3.650%	GILEAD SCIENCES INC	A3 / -	01.03.2026	101.90	3.46%	+134	+139	10.3	8.37
US46625HJ58	1'500	sept 15	Subordinated	4.250%	JPMORGAN CHASE & CO	Baa1 / A	01.10.2027	100.65	4.23%	+205	+212	11.9	9.25
US760942BB71	1'700	oct 15	<u>VAL 27 / 10, SINKABLE</u>	4.375%	REPUBLICA ORIENT URUGUAY	Baa2e / BBB-	27.10.2027	100.00	4.42%	+224	+231	12.0	8.64
US038222AK16	500	sept 15		5.100%	APPLIED MATERIALS INC	A3 / -	01.10.2035	102.00	5.00%	+250	+269	19.9	12.26
US375558BG78	1'000	sept 15		4.600%	GILEAD SCIENCES INC	A3 / -	01.09.2035	102.20	4.48%	+198	+217	19.8	12.73
USF2893TAP15	500	oct 15		4.750%	ELECTRICITE DE FRANCE SA	A1 / A	13.10.2035	101.60	4.68%	+217	+237	20.0	12.64
USU42832AJ16	750	oct 15		6.200%	HP ENTERPRISE CO	Baa2 / A-	15.10.2035	100.60	6.24%	+374	+393	20.0	11.20

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				0.625%	Benchmark : 2Y T-Note	Aaa / AAA	30.09.2017	100.00	0.65%	+0	-11	1.9	1.91
				1.375%	Benchmark : 5Y T-Note	Aaa / AAA	30.09.2020	99.80	1.43%	+0	-1	4.9	4.74
				2.000%	Benchmark : 10Y T-Note	Aaa / AAA	15.08.2025	99.30	2.09%	+0	+5	9.8	8.82
				2.875%	Benchmark : 30Y T-Bond	Aaa / AAA	15.08.2045	99.70	2.91%	+0	+34	29.8	19.80
US902118BT44	750	sept 15		5.125%	TYCO INTERNATIONAL FINAN	A3 / A-	14.09.2045	105.45	4.84%	+192	+227	29.9	15.39
XS1291352711	500	sept 15	Min 200K	5.625%	SANTANDER UK GROUP HLDGS	Baa1 / A-	15.09.2045	102.30	5.54%	+263	+298	29.9	14.46
US235851AR35	500	sept 15		4.375%	DANAHER CORP	A2 / -	15.09.2045	103.55	4.21%	+129	+164	29.9	16.60
US09062XAD57	1'750	sept 15		5.200%	BIOGEN INC	Baa1 / -	15.09.2045	103.40	5.04%	+213	+248	29.9	15.12
US548661DJ38	750	sept 15		4.375%	LOWE'S COS INC	A3 / -	15.09.2045	104.10	4.18%	+126	+161	29.9	16.64
US871829AY37	500	sept 15		4.850%	SYSCO CORPORATION	A2 / -	01.10.2045	105.75	4.55%	+163	+198	29.9	15.92
USF2893TAQ97	1'150	oct 15		4.950%	ELECTRICITE DE FRANCE SA	A1 / A	13.10.2045	101.35	4.92%	+201	+236	30.0	15.48
USU42832AK88	1'500	oct 15		6.350%	HP ENTERPRISE CO	Baa2 / A-	15.10.2045	98.50	6.57%	+365	+400	30.0	13.17
US38141GVS01	1'750	oct 15	VAL 21 / 10	4.750%	GOLDMAN SACHS GROUP INC	A3 / A	21.10.2045	102.50	4.65%	+173	+208	30.0	15.93
US375558BD48	2'250	sept 15		4.750%	GILEAD SCIENCES INC	A3 / -	01.03.2046	103.00	4.62%	+169	+204	30.3	15.98
US713448DD75	750	oct 15		4.450%	PEPSICO INC	A1 / A	14.04.2046	104.20	4.25%	+131	+166	30.5	16.72
USF2893TAR70	350	oct 15		5.250%	ELECTRICITE DE FRANCE SA	A1 / A	13.10.2055	99.45	5.36%	+203	+253	40.0	16.55

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Bond List : USD SOVEREIGN & SUPRA

Indicative prices as of 26-10-2015



ISIN	Outst. (mln)	Issue date	Comments...	Coupon	Issuer	Rating	Maturity	Price	Ann. Yield	Δ Treasury	Δ Swap	Life	Modified duration
				0.625%	Benchmark : 2Y T-Note	Aaa / AAA	30.09.2017	100.00	0.64%	+0	-11	1.9	1.91
				1.375%	Benchmark : 5Y T-Note	Aaa / AAA	30.09.2020	99.80	1.42%	+0	-1	4.9	4.74
				2.000%	Benchmark : 10Y T-Note	Aaa / AAA	15.08.2025	99.30	2.09%	+0	+5	9.8	8.82
				2.875%	Benchmark : 30Y T-Bond	Aaa / AAA	15.08.2045	99.75	2.91%	+0	+34	29.8	19.80
XS0615235537	2'000	déc 11	Min 200K	3.125%	STATE OF QATAR	Aa2 / -	20.01.2017	103.15	0.57%	+18	+1	1.2	1.20
XS0767469827	2'000	avr 12	Piece 200K	3.250%	RUSSIAN FEDERATION	Ba1 / BBB-	04.04.2017	101.25	2.37%	+191	+175	1.4	1.39
XS1135379656	3'000	nov 14	Min 100K	1.000%	KINGDOM OF SWEDEN	NR / -	13.11.2017	100.50	0.77%	+10	-2	2.0	2.01
US459058EM17	3'500	juin 15		1.000%	INTL BK RECON & DEVELOP	Aaa / AAA	15.11.2017	100.45	0.79%	+12	+0	2.0	2.01
XS0895794658	2'000	févr 13	Min 500K	4.000%	KINGDOM OF SPAIN	Baa2 / BBB+	06.03.2018	105.95	1.43%	+67	+56	2.4	2.21
US135087E426	3'500	mars 15	Piece 5K	1.125%	CANADA GOVERNMENT	Aaa / AAA	19.03.2018	100.60	0.88%	+12	+1	2.4	2.35
US298785GU41	4'000	mars 15		1.250%	EUROPEAN INVESTMENT BANK	Aaa / AAA	15.05.2018	100.70	0.99%	+19	+8	2.5	2.49
BE6253986085	1'000	juin 13		1.500%	BELGIUM KINGDOM	Aa3 / AA	22.06.2018	101.15	1.07%	+24	+13	2.6	2.58
US500769GS77	6'000	juil 15		1.125%	KFW	Aaa / AAA	06.08.2018	100.10	1.10%	+23	+12	2.8	2.71
XS0971721377	1'500	sept 13	Piece 200K	3.500%	RUSSIAN FEDERATION	Ba1 / BBB-	16.01.2019	101.60	3.00%	+203	+193	3.2	3.00
XS1091688660	700	juil 14	Min 200K, Supranational	4.750%	AFRICAN EXPORT-IMPORT BA	Baa2 / BBB-	29.07.2019	103.75	3.70%	+259	+251	3.7	3.39
US4581X0CH92	3'000	juil 14		1.750%	INTER-AMERICAN DEVEL BK	NR / AAA	15.10.2019	101.60	1.34%	+17	+10	4.0	3.82
US045167CV39	2'150	janv 15		1.500%	ASIAN DEVELOPMENT BANK	Aaa / AAA	22.01.2020	100.55	1.38%	+13	+8	4.2	4.07
US298785GR12	4'000	janv 15		1.625%	EUROPEAN INVESTMENT BANK	Aaa / AAA	16.03.2020	100.50	1.51%	+23	+19	4.4	4.21
XS0498952679	1'250	mars 10		5.500%	KINGDOM OF BAHRAIN	NR / BBB-	31.03.2020	107.50	3.68%	+239	+235	4.4	3.92
XS1225008538	750	avr 15	Min 200K, Supranational	4.375%	AFRICA FINANCE CORP	A3 / -	29.04.2020	102.40	3.83%	+252	+248	4.5	3.98
USP1393HAB44	350	mai 15	Min 150K, Supranational	3.250%	BANCO LATINOAMERICANO SA	Baa2 / BBB+	07.05.2020	99.60	3.38%	+206	+202	4.5	4.11
US500769GR94	4'000	juin 15		1.875%	KFW	Aaa / AAA	30.06.2020	101.40	1.58%	+22	+19	4.7	4.43
XS0972645112	500	sept 13	Min 200K	5.000%	EURASIAN DEVELOPMENT BAN	Baa1 / -	26.09.2020	100.75	4.88%	+346	+345	4.9	4.30
US857524AA08	2'000	avr 11		5.125%	REPUBLIC OF POLAND	A2 / A-	21.04.2021	114.15	2.37%	+87	+85	5.5	4.83
US676167BL26	1'000	oct 14	Gtd by AUSTRIA	2.375%	OEKB OEST. KONTROLLBANK	Aaa / -	01.10.2021	103.00	1.85%	+29	+25	5.9	5.51
XS0615236006	2'000	déc 11	Min 200K	4.500%	STATE OF QATAR	Aa2 / -	20.01.2022	111.90	2.45%	+84	+81	6.2	5.42
US459058DY63	4'000	févr 15		1.625%	INTL BK RECON & DEVELOP	Aaa / AAA	10.02.2022	98.95	1.82%	+21	+17	6.3	5.92
XS0782720402	1'500	mai 12	Min 200K	4.375%	SLOVAK REPUBLIC	A2 / A+	21.05.2022	113.05	2.24%	+59	+55	6.6	5.67
US46513AGA25	1'500	janv 12	Min 200K	4.000%	STATE OF ISRAEL	A1 / A	30.06.2022	109.50	2.46%	+80	+75	6.7	5.82
XS0831571434	500	sept 12	Supranational	4.767%	EURASIAN DEVELOPMENT BAN	Baa1 / WD	20.09.2022	97.50	5.27%	+358	+353	6.9	5.76
US731011AT95	2'000	sept 12		3.000%	REPUBLIC OF POLAND	A2 / A-	17.03.2023	101.90	2.73%	+97	+93	7.4	6.57
XS0956406135	1'500	août 13	Min 200K	6.125%	KINGDOM OF BAHRAIN	NA / BBB-	01.08.2023	107.25	5.05%	+324	+321	7.8	6.11
US50064FAK03	1'000	sept 13	Min 200K	3.875%	REPUBLIC OF KOREA	Aa3 / AA-	11.09.2023	109.80	2.52%	+69	+67	7.9	6.79
XS0971721450	3'000	sept 13	Piece 200K	4.875%	RUSSIAN FEDERATION	Ba1 / BBB-	16.09.2023	104.40	4.26%	+243	+241	7.9	6.50
US857524AC63	2'000	janv 14		4.000%	REPUBLIC OF POLAND	A2 / A-	22.01.2024	107.75	2.95%	+108	+107	8.2	6.97
BE6271706747	1'000	sept 14	Min 200K	2.875%	BELGIUM KINGDOM	NR / AA	18.09.2024	104.55	2.31%	+34	+36	8.9	7.79
XS1085735899	4'500	juil 14	Min 100K	5.125%	REPUBLIC OF PORTUGAL	Ba1 / BB+	15.10.2024	106.45	4.30%	+232	+234	9.0	7.19
US4581X0CM87	2'000	janv 15		2.125%	INTER-AMERICAN DEVEL BK	Aaa / AAA	15.01.2025	99.30	2.23%	+22	+25	9.2	8.27
US459058EP48	3'500	juil 15		2.500%	INTL BK RECON & DEVELOP	Aaa / AAA	29.07.2025	102.25	2.25%	+17	+22	9.7	8.58

Bond List : USD FINANCIALS

Indicative prices as of 26-10-2015



ISIN	Outst. (mln)	Issue date	Comments...	Coupon	Issuer	Rating	Maturity	Price	Ann. Yield	Δ Treasury	Δ Swap	Life	Modified duration
				0.625%	Benchmark : 2Y T-Note	Aaa / AAA	30.09.2017	100.00	0.65%	+0	-11	1.9	1.91
				1.375%	Benchmark : 5Y T-Note	Aaa / AAA	30.09.2020	99.80	1.42%	+0	-1	4.9	4.74
				2.000%	Benchmark : 10Y T-Note	Aaa / AAA	15.08.2025	99.30	2.09%	+0	+5	9.8	8.82
				2.875%	Benchmark : 30Y T-Bond	Aaa / AAA	15.08.2045	99.70	2.91%	+0	+34	29.8	19.80
US55608RAK68	1'000	oct 14		1.600%	MACQUARIE BANK LTD	A2 / A	27.10.2017	99.80	1.73%	+107	+96	2.0	1.95
XS1041751980	700	mai 14	Min 200K	2.500%	INDU & COML BNK CHINA SG	A1 / NA	21.11.2017	101.55	1.76%	+108	+96	2.1	1.99
US38141GRC05	2'750	janv 13		2.375%	GOLDMAN SACHS GROUP INC	A3 / A	22.01.2018	101.50	1.70%	+97	+86	2.2	2.15
US06738EAF25	1'000	mars 15	Min 200K	2.000%	BARCLAYS PLC	Baa3 / A	16.03.2018	100.50	1.81%	+104	+93	2.4	2.31
US46625HJL50	2'000	mai 13		1.625%	JPMORGAN CHASE & CO	A3 / A+	15.05.2018	100.10	1.61%	+80	+69	2.5	2.46
XS1252209165	1'000	juin 15	Min 200K	2.125%	BANK OF CHINA/HONG KONG	A1 / A	30.06.2018	100.80	1.84%	+100	+90	2.7	2.57
XS0987063566	750	oct 13	Min 200K	2.750%	QNB FINANCE LTD	Aa3 / AA-	31.10.2018	102.00	2.07%	+114	+104	3.0	2.84
US06051GEX34	3'750	oct 13		2.600%	BANK OF AMERICA CORP	Baa1 / A	15.01.2019	101.65	2.08%	+110	+101	3.2	3.05
US25152RVS92	2'250	févr 14		2.500%	DEUTSCHE BANK AG LONDON	A3 / A	13.02.2019	101.15	2.15%	+115	+106	3.3	3.13
US65535HAG48	1'000	mars 14		2.750%	NOMURA HOLDINGS INC	Baa1 / NA	19.03.2019	101.70	2.25%	+122	+113	3.4	3.22
US24023LAA44	750	juil 14	Min 200K	2.246%	DBS GROUP HOLDINGS LTD	Aa2 / AA-	16.07.2019	101.20	1.93%	+82	+74	3.7	3.53
US53944VAB53	1'000	sept 14	Min 200K	2.350%	LLOYDS BANK PLC	A1 / A+	05.09.2019	100.70	2.18%	+104	+96	3.9	3.65
US38148FAB58	2'500	oct 14		2.550%	GOLDMAN SACHS GROUP INC	A3 / A	23.10.2019	101.25	2.24%	+106	+99	4.0	3.77
US36962G7M04	895	janv 15		2.200%	GENERAL ELEC CAP CORP	A1 / NA	09.01.2020	101.15	1.93%	+69	+63	4.2	3.89
US302154BS76	1'000	janv 15	Min 200K	2.250%	EXPORT-IMPORT BANK KOREA	Aa3 / AA-	21.01.2020	100.40	2.17%	+92	+87	4.2	3.99
XS1186986904	750	févr 15	Min 200K	2.250%	NATIONAL BK OF ABU DHABI	Aa3 / AA-	11.02.2020	100.55	2.13%	+87	+82	4.3	4.05
US172967JJ16	2'000	févr 15		2.400%	CITIGROUP INC	Baa1 / A	18.02.2020	99.80	2.47%	+121	+116	4.3	4.05
US40428HPR74	1'750	mars 15	Min 100K	2.350%	HSBC USA INC	A2 / AA-	05.03.2020	99.50	2.49%	+122	+117	4.4	4.10
XS0923450414	1'000	avr 13	Min 200K	2.875%	QNB FINANCE LTD	Aa3 / AA-	29.04.2020	102.60	2.28%	+96	+93	4.5	4.15
US61761JB325	2'500	juin 15		2.800%	MORGAN STANLEY	A3 / A	16.06.2020	101.25	2.54%	+119	+116	4.6	4.28
US46625HLW87	2'250	juin 15		2.750%	JPMORGAN CHASE & CO	A3 / A+	23.06.2020	101.10	2.51%	+116	+113	4.7	4.23
XS1252209322	800	juin 15	Min 200K	2.875%	BANK OF CHINA/HONG KONG	A1 / A	30.06.2020	101.35	2.58%	+122	+120	4.7	4.31
US21685WDD65	3'000	févr 12		3.875%	RABOBANK NEDERLAND	Aa2 / NA	08.02.2022	106.60	2.75%	+114	+110	6.3	5.53
US172967GT25	1'250	mai 13		3.500%	CITIGROUP INC	Baa3 / A-	15.05.2023	98.55	3.76%	+197	+194	7.5	6.46
USN45780CT38	2'000	sept 13	Min 200K, Subordinated	5.800%	ING BANK NV	Baa2 / A-	25.09.2023	110.80	4.23%	+239	+237	7.9	6.37
USF8590LAA47	1'000	janv 14	Min 200K, Subordinated	5.000%	SOCIETE GENERALE	Baa3 / A-	17.01.2024	104.45	4.40%	+252	+252	8.2	6.64
US404280AP48	2'000	mars 14	Min 200K	4.250%	HSBC HOLDINGS PLC	A2 / A+	14.03.2024	102.65	3.92%	+202	+202	8.4	6.98
US06051GFF19	2'750	avr 14		4.000%	BANK OF AMERICA CORP	Baa1 / A	01.04.2024	103.40	3.56%	+166	+166	8.4	7.11
US36962G7K48	528	mai 14		3.450%	GENERAL ELEC CAP CORP	A1 / NA	15.05.2024	102.45	3.14%	+122	+122	8.5	7.07
US06738EAC93	1'250	sept 14	Min 200K, Subordinated	4.375%	BARCLAYS PLC	Baa3 / A-	11.09.2024	99.30	4.52%	+256	+257	8.9	7.23
US46625HKC33	2'500	janv 15		3.125%	JPMORGAN CHASE & CO	A3 / A+	23.01.2025	98.15	3.39%	+138	+141	9.2	7.88
US94974BGH78	2'500	févr 15		3.000%	WELLS FARGO & COMPANY	A2 / AA-	19.02.2025	97.85	3.30%	+128	+131	9.3	7.99
US251525AP63	1'500	avr 15	Min 200K, Subordinated	4.500%	DEUTSCHE BANK AG	Ba1 / A-	01.04.2025	98.75	4.72%	+268	+272	9.4	7.57
US38148LAE65	2'250	mai 15		3.750%	GOLDMAN SACHS GROUP INC	A3 / A	22.05.2025	101.40	3.61%	+155	+159	9.6	7.69
US6174468C63	3'000	juil 15		4.000%	MORGAN STANLEY	A3 / A	23.07.2025	103.75	3.58%	+149	+154	9.7	7.97

Bond List : USD CORPORATES (EX TELECOM & US AUTOS)

Indicative prices as of 26-10-2015



ISIN	Outst. (mln)	Issue date	Comments...	Coupon	Issuer	Rating	Maturity	Price	Ann. Yield	Δ Treasury	Δ Swap	Life	Modified duration
				0.625%	Benchmark : 2Y T-Note	Aaa / AAA	30.09.2017	100.00	0.65%	+0	-11	1.9	1.91
				1.375%	Benchmark : 5Y T-Note	Aaa / AAA	30.09.2020	99.80	1.43%	+0	-1	4.9	4.74
				2.000%	Benchmark : 10Y T-Note	Aaa / AAA	15.08.2025	99.30	2.09%	+0	+5	9.8	8.82
				2.875%	Benchmark : 30Y T-Bond	Aaa / AAA	15.08.2045	99.70	2.91%	+0	+34	29.8	19.80
XS0701035320	1'500	nov 11	Min 200'000	3.750%	IPIC GMTN LTD	Aa2 / AA	01.03.2017	103.45	1.18%	+75	+58	1.3	1.31
XS0717839525	750	déc 11	Min 200'000	4.125%	TAQA ABU DHABI NATL ENER	A3 / NA	13.03.2017	103.90	1.28%	+83	+67	1.4	1.34
USG46747AA27	2'000	oct 14	Min 200K	1.625%	HUTCH WHAMPOA INT 14 LTD	A3 / A-	31.10.2017	100.05	1.62%	+96	+84	2.0	1.95
XS0863523972	750	déc 12	Min 200'000	2.500%	ABU DHABI NATIONAL ENERG	A3 / NA	12.01.2018	100.75	2.16%	+144	+133	2.2	2.12
US166764AV24	1'750	mars 15		1.365%	CHEVRON CORP	Aa1 / NA	02.03.2018	100.50	1.15%	+40	+29	2.3	2.29
XS1218431705	500	avr 15		2.125%	GLENCORE FUNDING LLC	Baa2 / NA	16.04.2018	88.75	7.31%	+653	+642	2.5	2.33
US05565QCE61	1'250	mai 13		1.375%	BP CAPITAL MARKETS PLC	A2 / NA	10.05.2018	99.75	1.49%	+68	+57	2.5	2.46
US89153VAM19	1'000	juin 14		2.100%	TOTAL CAPITAL INTL SA	Aa1 / AA-	19.06.2019	101.40	1.71%	+62	+54	3.6	3.47
USU75000AZ95	1'500	sept 14	Min 200'000	2.250%	ROCHE HOLDING INC	A1 / NA	30.09.2019	101.85	1.77%	+60	+53	3.9	3.66
XS1144352959	400	déc 14		2.000%	NESTLE HOLDINGS INC	Aa2 / NA	30.09.2019	101.25	1.68%	+51	+44	3.9	3.74
US68389XAX30	2'000	juil 14		2.250%	ORACLE CORP	A1 / A+	08.10.2019	102.05	1.73%	+55	+48	3.9	3.76
US037833AX89	1'250	févr 15		1.550%	APPLE INC	Aa1 / NA	07.02.2020	99.80	1.61%	+35	+30	4.3	4.10
US30231GAG73	1'500	mars 15		1.912%	EXXON MOBIL CORPORATION	Aaa / NA	06.03.2020	101.00	1.68%	+40	+35	4.4	4.08
XS1197832089	600	mars 15		2.000%	ROCHE HOLDING INC	A1 / NA	13.03.2020	101.05	1.74%	+46	+42	4.4	3.96
US713448CS53	750	avr 15		1.850%	PEPSICO INC	A1 / A	30.04.2020	100.00	1.86%	+54	+51	4.5	4.26
US056752AF54	750	juin 15	Min 200'000	3.000%	BAIDU INC	A3 / A	30.06.2020	100.50	2.91%	+155	+152	4.7	4.29
US458140AQ35	1'750	juil 15		2.450%	INTEL CORP	A1 / A+	29.07.2020	102.25	1.97%	+58	+56	4.8	4.45
US904764AR81	500	juil 15	Min 100'000	2.100%	UNILEVER CAPITAL CORP	A1 / A+e	30.07.2020	100.80	1.93%	+55	+53	4.8	4.48
US191216BG40	1'250	nov 13		2.450%	COCA-COLA CO/THE	Aa3 / A+	01.11.2020	102.60	1.92%	+48	+47	5.0	4.65
USG0446NAG90	500	avr 14	Min 200'000	4.125%	ANGLO AMERICAN CAPITAL	Baa2 / NA	15.04.2021	90.00	6.42%	+492	+490	5.5	4.75
US68389XBA28	1'500	juil 14		2.800%	ORACLE CORP	A1 / A+	08.07.2021	102.65	2.32%	+79	+76	5.7	5.20
US742718DY23	1'000	févr 12		2.300%	PROCTER & GAMBLE CO/THE	Aa3 / NA	06.02.2022	100.40	2.24%	+63	+60	6.3	5.78
US594918BA18	1'500	févr 15		2.375%	MICROSOFT CORP	Aaa / AA+	12.02.2022	101.35	2.16%	+54	+51	6.3	5.72
US66989HAE80	1'500	sept 12		2.400%	NOVARTIS CAPITAL CORP	Aa3 / NA	21.09.2022	100.35	2.36%	+66	+61	6.9	6.31
US377372AH03	1'250	mars 13		2.800%	GLAXOSMITHKLINE CAP INC	A2 / NA	18.03.2023	99.95	2.83%	+107	+103	7.4	6.61
US594918AT18	1'000	mai 13		2.375%	MICROSOFT CORP	Aaa / AA+	01.05.2023	99.75	2.43%	+65	+61	7.5	6.76
USP3143NAR54	750	août 13	Min 200'000	4.500%	CODELCO INC	A1 / A+	13.08.2023	103.30	4.04%	+223	+220	7.8	6.49
US806854AH81	1'500	déc 13		3.650%	SCHLUMBERGER INVESTMENT	Aa3 / NA	01.12.2023	103.95	3.11%	+125	+124	8.1	6.71
US05565QCP19	1'250	févr 14		3.814%	BP CAPITAL MARKETS PLC	A2 / A	10.02.2024	103.75	3.32%	+143	+143	8.3	7.03
US459200HU86	2'000	févr 14	Min 100'000	3.625%	IBM CORP	Aa3 / A+	12.02.2024	104.55	3.02%	+114	+113	8.3	7.10
XS1017435352	750	mai 14	Min 200'000	3.875%	ABU DHABI NATIONAL ENERG	A3 / NA	06.05.2024	99.75	3.95%	+203	+203	8.5	7.07
US037833AZ38	1'500	févr 15		2.500%	APPLE INC	Aa1 / NA	09.02.2025	97.35	2.85%	+83	+86	9.3	8.16
US58933YAR62	2'500	févr 15		2.750%	MERCK & CO INC	A2 / A	10.02.2025	99.80	2.80%	+77	+81	9.3	8.09
US822582BD31	2'750	mai 15		3.250%	SHELL INTERNATIONAL FIN	Aa1 / NA	11.05.2025	100.95	3.16%	+110	+115	9.5	8.03

Bond List : USD TELECOM

Indicative prices as of 26-10-2015



ISIN	Outst. (mln)	Issue date	Comments...	Coupon	Issuer	Rating	Maturity	Price	Ann. Yield	Δ Treasury	Δ Swap	Life	Modified duration
				0.625%	Benchmark : 2Y T-Note	Aaa / AAA	30.09.2017	100.00	0.65%	+0	-11	1.9	1.91
				1.375%	Benchmark : 5Y T-Note	Aaa / AAA	30.09.2020	99.80	1.43%	+0	-1	4.9	4.74
				2.000%	Benchmark : 10Y T-Note	Aaa / AAA	15.08.2025	99.30	2.09%	+0	+5	9.8	8.82
				2.875%	Benchmark : 30Y T-Bond	Aaa / AAA	15.08.2045	99.65	2.91%	+0	+34	29.8	19.79
US00206RBF82	1'150	juin 12		1.700%	AT&T INC	Baa1 / A-	01.06.2017	100.40	1.45%	+93	+79	1.6	1.55
US92343VCE20	2'000	juin 14		1.350%	VERIZON COMMUNICATIONS	Baa1 / A-	09.06.2017	100.25	1.21%	+68	+54	1.6	1.58
XS0754808227	700	mars 12	Min 200K	2.375%	SINGTEL GROUP TREASURY P	Aa3 / A+	08.09.2017	101.90	1.35%	+73	+61	1.9	1.81
USG4690AAA54	1'000	nov 12	Min 200K	2.000%	HUTCH WHAMPOA INT 12 II	A3 / A-	08.11.2017	100.80	1.62%	+95	+84	2.0	1.96
US92857WBE93	1'400	févr 13		1.500%	VODAFONE GROUP PLC	Baa1 / BBB+	19.02.2018	99.85	1.57%	+83	+72	2.3	2.25
USY4935NAL83	700	nov 12	Min 200K	2.125%	SK TELECOM CO LTD	A3 / A-	01.05.2018	100.75	1.84%	+104	+94	2.5	2.41
XS0933241373	500	mai 13	Min 200K	1.750%	TELENOR ASA	A3 / NA	22.05.2018	101.05	1.33%	+52	+41	2.6	2.48
US87927VAU26	677	juin 08		6.999%	TELECOM ITALIA CAPITAL	Ba1 / BBB-	04.06.2018	110.50	2.81%	+199	+188	2.6	2.34
US92343VBP85	2'698	sept 13		3.650%	VERIZON COMMUNICATIONS	Baa1 / A-	14.09.2018	106.35	1.40%	+51	+40	2.9	2.73
US685218AA79	750	févr 14		2.750%	ORANGE SA	Baa1 / BBB+	06.02.2019	102.80	1.87%	+88	+78	3.3	3.10
US111021AK71	800	févr 14		2.350%	BRITISH TELECOM PLC	Baa2 / BBB	14.02.2019	100.80	2.12%	+111	+102	3.3	3.14
US00206RCC43	1'100	mars 14		2.300%	AT&T INC	Baa1 / A-	11.03.2019	103.30	1.31%	+29	+20	3.4	3.23
XS1077881743	900	juin 14	Min 200K	2.375%	EMIRATES TELECOM CORP	Aa3 / A+	18.06.2019	100.75	2.17%	+108	+100	3.6	3.44
XS1028952155	500	juin 14	Min 200K	3.750%	TURK TELEKOMUNIKASYON AS	NA / BBB-	19.06.2019	100.45	3.66%	+256	+248	3.6	3.33
USG15632AQ89	750	sept 14	Min 200K	2.625%	SKY PLC	Baa2 / BBB-	16.09.2019	100.90	2.40%	+124	+117	3.9	3.66
US02364WAV72	2'125	août 10	Min 100K	5.000%	AMERICA MOVIL SAB DE CV	A2 / A	30.03.2020	110.50	2.50%	+120	+116	4.4	3.98
US00206RCL42	3'000	mai 15		2.450%	AT&T INC	Baa1 / A-	30.06.2020	99.80	2.51%	+115	+112	4.7	4.34
US35177PAW77	1'000	sept 11		4.125%	ORANGE SA	Baa1 / BBB+	14.09.2021	107.05	2.84%	+128	+125	5.9	5.20
US92343VCN29	1'500	oct 14		3.000%	VERIZON COMMUNICATIONS	Baa1 / A-	01.11.2021	101.35	2.77%	+120	+116	6.0	5.25
US02364WBD65	1'600	juil 12	Min 200K	3.125%	AMERICA MOVIL SAB DE CV	A2 / A	16.07.2022	99.65	3.21%	+154	+149	6.7	5.96
USP28768AA04	750	sept 12	Wireline Telecom Serv CO	5.375%	COLOMBIA TELECOMM SA ESP	NA / BB	27.09.2022	89.90	7.40%	+570	+565	6.9	5.56
USG4690AAB38	500	nov 12	Min 200K	3.250%	HUTCH WHAMPOA INT 12 II	A3 / A-	08.11.2022	101.40	3.06%	+134	+129	7.0	6.15
US00206RBN17	1'500	déc 12		2.625%	AT&T INC	Baa1 / A-	01.12.2022	98.20	2.93%	+121	+116	7.1	6.35
US92857WBC38	1'600	févr 13		2.950%	VODAFONE GROUP PLC	Baa1 / BBB+	19.02.2023	95.55	3.69%	+193	+189	7.3	6.45
XS0866438475	1'000	déc 12	Min 200K	3.250%	OOREDOO INTERNATIONAL FI	A2 / A+	21.02.2023	100.25	3.24%	+148	+144	7.3	6.43
US92343VBR42	8'517	sept 13		5.150%	VERIZON COMMUNICATIONS	Baa1 / A-	15.09.2023	111.05	3.57%	+173	+171	7.9	6.50
XS1077883012	500	juin 14	Min 200K	3.500%	EMIRATES TELECOM CORP	Aa3 / A+	18.06.2024	103.15	3.11%	+117	+118	8.6	7.35
XS1028951264	500	juin 14	Min 200K	4.875%	TURK TELEKOMUNIKASYON AS	NA / BBB-	19.06.2024	97.40	5.32%	+339	+340	8.6	6.83
USG15632AP07	1'250	sept 14	Min 200K	3.750%	SKY PLC	Baa2 / BBB-	16.09.2024	99.40	3.87%	+190	+192	8.9	7.45
USQ8940FAA23	1'000	avr 15		3.125%	TELSTRA CORP LTD	A2 / NA	07.04.2025	97.75	3.44%	+139	+143	9.4	8.08
US00206RCN08	5'000	mai 15		3.400%	AT&T INC	Baa1 / A-	15.05.2025	98.10	3.67%	+161	+165	9.5	7.93
USY0889VAA80	1'000	juin 15	Wireline Telecom Serv IN	4.375%	BHARTI AIRTEL LTD	Baa3 / BBB-	10.06.2025	101.55	4.22%	+215	+220	9.6	7.68
XS1253849357	500	juin 15	Wireline Telecom Serv SG	3.250%	SINGTEL GROUP TREASURY P	Aa3 / NA	30.06.2025	100.95	3.17%	+109	+113	9.7	8.17

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Bond List : USD AUTOS (FORD, GENL MOTORS, DAIMLER, VW, FIAT CHRYSLER)

Indicative prices as of 26-10-2015



ISIN	Outst. (mln)	Issue date	Comments...	Coupon	Issuer	Rating	Maturity	Price	Ann. Yield	Δ Treasury	Δ Swap	Life	Modified duration
				0.625%	Benchmark : 2Y T-Note	Aaa / AAA	30.09.2017	100.00	0.65%	+0	-11	1.9	1.91
				1.375%	Benchmark : 5Y T-Note	Aaa / AAA	30.09.2020	99.80	1.43%	+0	-1	4.9	4.74
				2.000%	Benchmark : 10Y T-Note	Aaa / AAA	15.08.2025	99.30	2.09%	+0	+5	9.8	8.82
				2.875%	Benchmark : 30Y T-Bond	Aaa / AAA	15.08.2045	99.65	2.91%	+0	+34	29.8	19.79
US345397WT68	1'000	sept 14	Min 200K	1.684%	FORD MOTOR CREDIT CO LLC	Baa3 / BBB-	08.09.2017	99.60	1.93%	+131	+120	1.9	1.82
US345397WZ29	750	janv 15	Min 200K	2.145%	FORD MOTOR CREDIT CO LLC	Baa3 / BBB-	09.01.2018	100.25	2.05%	+133	+122	2.2	2.12
US345397WY53	1'250	nov 14	Min 200K	2.597%	FORD MOTOR CREDIT CO LLC	Baa3 / BBB-	04.11.2019	99.85	2.66%	+147	+141	4.0	3.74
US345397XK41	1'300	août 15	Min 200K	3.157%	FORD MOTOR CREDIT CO LLC	Baa3 / BBB-	04.08.2020	101.25	2.90%	+151	+149	4.8	4.37
US345397XA68	750	janv 15	Min 200K	3.219%	FORD MOTOR CREDIT CO LLC	Baa3 / BBB-	09.01.2022	100.40	3.18%	+157	+154	6.2	5.53
US345397WW97	750	sept 14	Min 200K	3.664%	FORD MOTOR CREDIT CO LLC	Baa3 / BBB-	08.09.2024	99.65	3.75%	+178	+180	8.9	7.46
US345397XL24	700	août 15	Min 200K	4.134%	FORD MOTOR CREDIT CO LLC	Baa3 / BBB-	04.08.2025	103.15	3.78%	+169	+175	9.8	7.94
US37045XAE67	999	janv 14		4.750%	GENERAL MOTORS FINL CO	Ba1 / BBB-	15.08.2017	104.55	2.17%	+158	+145	1.8	1.71
US37045VAD29	1'493	juil 14		3.500%	GENERAL MOTORS CO	Ba1 / BBB-	02.10.2018	102.55	2.61%	+170	+160	2.9	2.77
US37045XAY22	1'500	juil 15		3.200%	GENERAL MOTORS FINL CO	Ba1 / BBB-	13.07.2020	99.80	3.28%	+190	+188	4.7	4.30
US37045XAL01	749	janv 14		4.250%	GENERAL MOTORS FINL CO	Ba1 / BBB-	15.05.2023	101.15	4.11%	+233	+230	7.5	6.29
US37045XAZ96	800	juil 15		4.300%	GENERAL MOTORS FINL CO	Ba1 / BBB-	13.07.2025	99.75	4.38%	+230	+235	9.7	7.77
USU2339CBJ63	800	mars 14	Min 150K	1.125%	DAIMLER FINANCE NA LLC	A3 / A-	10.03.2017	99.35	1.62%	+118	+102	1.4	1.34
USU2339CBL10	1'150	août 14	Min 150K	1.375%	DAIMLER FINANCE NA LLC	A3 / A-	01.08.2017	99.35	1.78%	+119	+107	1.8	1.72
USU2339CBS62	1'000	mars 15	Min 150K	1.650%	DAIMLER FINANCE NA LLC	A3 / A-	02.03.2018	99.45	1.91%	+116	+105	2.3	2.28
USU2339CCA46	1'000	août 15	Min 150K	2.000%	DAIMLER FINANCE NA LLC	A3 / A-	03.08.2018	100.15	1.97%	+111	+100	2.8	2.66
USU2339CBN75	500	août 14	Min 150K	2.250%	DAIMLER FINANCE NA LLC	A3 / A-	03.09.2019	98.70	2.64%	+149	+141	3.8	3.64
USU2339CCB29	850	août 15	Min 150K	2.700%	DAIMLER FINANCE NA LLC	A3 / A-	03.08.2020	100.75	2.55%	+116	+114	4.8	4.42
USU2339CBK37	650	mars 14	Min 150K	2.875%	DAIMLER FINANCE NA LLC	A3 / A-	10.03.2021	99.30	3.05%	+156	+154	5.4	4.91
USU2339CBQ07	500	août 14	Min 150K	3.250%	DAIMLER FINANCE NA LLC	A3 / A-	01.08.2024	99.10	3.40%	+145	+146	8.8	7.50
USU2339CCC02	500	août 15	Min 150K	3.500%	DAIMLER FINANCE NA LLC	A3 / A-	03.08.2025	100.05	3.53%	+144	+149	9.8	8.14
XS1070074312	1'450	mai 14	Min 200K	1.250%	VOLKSWAGEN GROUP AMERICA	A2 / A- / *-	23.05.2017	97.65	2.81%	+230	+215	1.6	1.53
XS1139231721	750	nov 14	Min 200K	1.600%	VOLKSWAGEN GROUP AMERICA	A2 / A- / *-	20.11.2017	97.75	2.75%	+207	+196	2.1	1.99
USU9273AAK17	1'000	mai 15	Min 200K	1.650%	VOLKSWAGEN GROUP AMERICA	A2 / A- / *-	22.05.2018	96.80	2.99%	+218	+207	2.6	2.47
XS0995839833	500	nov 13	Min 200K	2.125%	VOLKSWAGEN INTL FIN NV	A2 / A- / *-	20.11.2018	96.35	3.42%	+248	+238	3.1	2.90
XS1070074668	1'000	mai 14	Min 200K	2.125%	VOLKSWAGEN GROUP AMERICA	A2 / A- / *-	23.05.2019	96.20	3.30%	+222	+214	3.6	3.37
XS1139232299	750	nov 14	Min 200K	2.450%	VOLKSWAGEN GROUP AMERICA	A2 / A- / *-	20.11.2019	96.55	3.40%	+220	+214	4.1	3.78
USU9273AAM72	750	mai 15	Min 200K	2.400%	VOLKSWAGEN GROUP AMERICA	A2 / A- / *-	22.05.2020	95.80	3.44%	+210	+207	4.6	4.23
USN93695BL23	750	août 10		4.000%	VOLKSWAGEN INTL FIN NV	A2 / A- / *-	12.08.2020	103.00	3.35%	+196	+194	4.8	4.30
USN31738AA00	40	avr 15	Min 200K	4.500%	FIAT CHRYSLER AUTOMOBILE	B2 / BB-	15.04.2020	96.50	5.47%	+416	+412	4.5	3.97
USN31738AB82	32	avr 15	Min 200K	5.250%	FIAT CHRYSLER AUTOMOBILE	B2 / BB-	15.04.2023	100.90	5.17%	+340	+336	7.5	6.11

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Contact +41 (0)22 593 55 60

Bond List : USD LOW RATINGS MISCELLANEOUS

Indicative prices as of 26-10-2015



ISIN	Outst. (mln)	Issue date	Comments...	Coupon	Issuer	Rating	Maturity	Price	Ann. Yield	Δ Treasury	Δ Swap	Life	Modified duration
				0.625%	Benchmark : 2Y T-Note	Aaa / AAA	30.09.2017	100.00	0.65%	+0	-11	1.9	1.91
				1.375%	Benchmark : 5Y T-Note	Aaa / AAA	30.09.2020	99.80	1.43%	+0	-1	4.9	4.74
				2.000%	Benchmark : 10Y T-Note	Aaa / AAA	15.08.2025	99.30	2.09%	+0	+5	9.8	8.82
				2.875%	Benchmark : 30Y T-Bond	Aaa / AAA	15.08.2045	99.70	2.91%	+0	+34	29.8	19.79
XS0744126961	500	févr 12	Oil Comp-linegrated AZ	5.450%	STATE OIL CO OF THE AZER	Ba1 / BBB-	09.02.2017	102.40	3.56%	+315	+299	1.3	1.22
XS0652911420	250	mai 12	Pipelines GE	6.875%	GEORGIAN OIL & GAS CORP	NA / BB-	16.05.2017	101.00	6.28%	+577	+563	1.5	1.41
USY9366LAA36	250	mai 12	Commer Banks Non-US VN	8.000%	VN JSC BK FOR IND & TRAD	B1 / B+	17.05.2017	103.15	5.93%	+542	+528	1.5	1.40
XS1086135727	500	juil 14	Metals & Mining VG	3.500%	SKYLAND MINING BVI LTD	NA / NA	17.07.2017	100.35	3.34%	+277	+264	1.7	1.64
USC10602AZ01	750	mars 15	Aerospace & Defence CA	5.500%	BOMBARDIER INC	B2 / B	15.09.2018	91.25	9.22%	+832	+822	2.9	2.56
USQ7162LAE40	800	oct 13	Utilities AU	3.500%	ORIGIN ENERGY FINANCE	Baa3 / NA	09.10.2018	99.20	3.84%	+293	+282	2.9	2.77
XS1107316041	400	sept 14	Call 09/11/17@ 103.25, HK	6.500%	WEST CHINA CEMENT LTD	Ba3 / BB-	11.09.2019	103.15	5.67%	+452	+444	3.9	3.37
XS0454935395	1'000	sept 09	Utilities PT	4.900%	EDP FINANCE BV	Baa3 / BBB-	01.10.2019	104.65	3.66%	+249	+242	3.9	3.55
XS1092182606	500	juil 14	Metals & Mining SG	4.850%	ABJA INVESTMENT CO	NA / BB+	31.01.2020	102.00	4.38%	+312	+307	4.3	3.78
XS1225512026	500	avr 15	Banks ZA	4.250%	FIRSTRAND BANK LTD	Baa2 / BBB	30.04.2020	102.55	3.67%	+235	+231	4.5	4.00
XS1234270921	500	mai 15	Transport & Logistics AE	3.250%	DP WORLD LTD	Baa3 / BBB-	18.05.2020	101.25	2.98%	+165	+162	4.6	4.15
US89253YAA01	500	mai 15	Banks MN	9.375%	TRAD & DEV BANK MONGOLIA	B2 / NA	19.05.2020	101.25	9.24%	+791	+787	4.6	3.51
US03938LAY02	500	juin 15	Metals & Mining LU	5.125%	ARCELORMITTAL	Ba1 / BB+	01.06.2020	98.75	5.51%	+417	+414	4.6	3.95
XS1014868779	750	janv 14	Utilities PT	5.250%	EDP FINANCE BV	Baa3 / BBB-	14.01.2021	105.50	4.11%	+265	+263	5.2	4.49
XS0579851949	1'750	janv 11	Sovereign Agency ZA	5.750%	ESKOM HOLDINGS SOC LTD	Ba1 / NA	26.01.2021	95.00	7.03%	+556	+554	5.2	4.36
XS1244682487	900	juin 15	Government Regional AR	9.950%	PROVINCIA DE BUENOS AIRE	WR / NA	09.06.2021	96.15	11.26%	+974	+971	5.6	3.74
USP56243AA91	350	juil 14	Financial Services PE	6.500%	INRETAIL SHOPPING MALLS	Ba2 / BB+	09.07.2021	101.80	6.15%	+462	+459	5.7	3.93
US151191AW36	497	juil 12	Paper&Related Products CL	4.750%	CELULOSA ARAUCO CONSTITU	Baa3 / BBB	11.01.2022	103.65	4.10%	+250	+246	6.2	5.09
USP98047AA42	600	févr 12	Diversified Minerals PE	5.375%	VOLCAN CIA MINERA SAA-CM	Ba1 / BBB-	02.02.2022	89.65	7.62%	+601	+597	6.3	5.07
USP31389AY82	500	févr 12	Finance-Other Services PE	4.750%	CORP FINANCI DE DESARROL	NA / BBB+	08.02.2022	103.50	4.15%	+254	+250	6.3	5.35
US03938LAX29	1'100	févr 12	Steel-Producers LU	7.000%	ARCELORMITTAL	Ba1 / BB+	25.02.2022	99.00	7.33%	+571	+567	6.3	4.97
USP93077AA61	750	mars 12	Pipelines CO	5.700%	TRANSPRTDRA DE GAS INTL	Baa3 / BBB	20.03.2022	103.50	4.86%	+323	+319	6.4	3.84
XS0792911298	600	juin 12	Agricultural Operations MY	4.375%	IOI INVESTMENT L BHD	Baa2u / NA	27.06.2022	99.75	4.47%	+281	+276	6.7	5.64
XS1266660635	1'000	juil 15	Wireline Tel Services JPN	5.375%	SOFTBANK GROUP CORP	Ba1 / NA	30.07.2022	101.40	5.19%	+351	+346	6.8	5.37
USG77636AB74	750	août 15	Wireline Tel Services KY	6.875%	SABLE INTL FINANCE LTD	Ba3 / NA	01.08.2022	102.25	6.51%	+483	+479	6.8	4.64
USN1384FAA32	1'500	mars 13	Wireline Tel Services NL	5.125%	BHARTI AIRTEL INTERNATIO	Baa3 / BBB-	11.03.2023	107.05	4.05%	+229	+225	7.4	6.11
XS0903465127	1'000	mars 13	Integrated Oil AZ	4.750%	STATE OIL CO OF THE AZER	Ba1 / BBB-	13.03.2023	89.00	6.77%	+501	+497	7.4	5.99
XS0925015074	1'000	avr 13	Exploration & Prod KZ	4.400%	KAZMUNAYGAS NATIONAL CO	Baa3 / BBB	30.04.2023	89.25	6.31%	+453	+450	7.5	6.06
USP2867KAE66	500	juil 14	Power Generation CL	4.500%	COLBUN SA	NA / BBB	10.07.2024	100.75	4.44%	+250	+251	8.7	6.88
XS1090889947	1'000	juil 14	Metals & Mining SG	5.950%	ABJA INVESTMENT CO	NA / BB+	31.07.2024	94.00	6.99%	+504	+505	8.8	6.55
US151191AZ66	500	nov 14	Forest & Paper Prod CL	4.500%	CELULOSA ARAUCO CONSTITU	Baa3 / BBB	01.08.2024	101.25	4.37%	+242	+244	8.8	6.94
US92936MAF41	750	sept 14	Advertising&Marketing GB	3.750%	WPP FINANCE 2010	Baa2 / BBB+	19.09.2024	101.30	3.62%	+164	+166	8.9	7.49
XS1187065443	1'250	févr 15	Government Agencies ZA	7.125%	ESKOM HOLDINGS SOC LTD	Ba1 / NA	11.02.2025	94.85	8.07%	+605	+608	9.3	6.51
XS1132166031	500	nov 14	Exploration & Prod KZ	4.875%	KAZMUNAYGAS NATIONAL CO	Baa3 / BBB	07.05.2025	91.00	6.23%	+418	+422	9.5	7.22

Bond List : USD ASIA (Ex INDIA & CHINA)

Indicative prices as of 26-10-2015



ISIN	Outst. (mln)	Issue date	Comments...	Coupon	Issuer	Rating	Maturity	Price	Ann. Yield	Δ Treasury	Δ Swap	Life	Modified duration
				0.625%	Benchmark : 2Y T-Note	Aaa / AAA	30.09.2017	100.00	0.65%	+0	-11	1.9	1.91
				1.375%	Benchmark : 5Y T-Note	Aaa / AAA	30.09.2020	99.80	1.43%	+0	-1	4.9	4.74
				2.000%	Benchmark : 10Y T-Note	Aaa / AAA	15.08.2025	99.30	2.09%	+0	+5	9.8	8.82
				2.875%	Benchmark : 30Y T-Bond	Aaa / AAA	15.08.2045	99.65	2.91%	+0	+34	29.8	19.79
XS0648400702	300	juil 11	Banks KR	3.625%	KOOKMIN BANK	A1 / A	14.01.2017	102.80	1.31%	+93	+76	1.2	1.18
US63243MAC0	500	août 11	Banks KR	3.500%	NATIONAL AGRICULTURAL CO	A1 / WD	08.02.2017	102.35	1.66%	+125	+108	1.3	1.24
XS0776621970	500	avr 12	Banks ID	4.125%	BANK NEGARA IDN/LONDON	Baa3 / BBB-	27.04.2017	103.15	2.01%	+152	+137	1.5	1.45
USY0646EAR37	500	mai 12	Banks LK	6.875%	BANK OF CEYLON	B1 / BB-	03.05.2017	103.10	4.78%	+429	+414	1.5	1.38
US45604HAA59	500	juil 12	Government Dev Banks KR	2.375%	INDUSTRIAL BANK OF KOREA	Aa3 / AA-	17.07.2017	101.50	1.50%	+94	+81	1.7	1.67
US50066CAE93	700	juil 12	Utilities KR	2.250%	KOREA GAS CORP	Aa3 / AA-	25.07.2017	101.35	1.48%	+91	+78	1.7	1.69
US50065TAD54	800	août 12	Government Dev Banks KR	2.250%	KOREA DEVELOPMENT BANK	Aa3 / AA-	07.08.2017	101.40	1.47%	+88	+76	1.8	1.73
XS0754808227	700	mars 12	Wireline Telecom SG	2.375%	SINGTEL GROUP TREASURY P	Aa3 / A+	08.09.2017	101.90	1.35%	+73	+61	1.9	1.81
US40963MAE21	500	avr 12	Financial Services KR	3.500%	KEB HANA BANK	A1 / A-	25.10.2017	103.65	1.66%	+99	+88	2.0	1.92
XS0793277277	500	juin 12	Government Dev Banks MY	2.875%	EXPT-IMPT BANK MALAYSIA	A3 / A-	14.12.2017	101.95	1.96%	+126	+115	2.1	2.04
USY0606WBT63	400	sept 12	Banks TH	2.750%	BANGKOK BANK PUB CO (HK)	Baa1 / BBB+	27.03.2018	101.55	2.10%	+133	+122	2.4	2.32
US82460EAF79	350	janv 13	Banks KR	1.875%	SHINHAN BANK	Aa3 / A	30.07.2018	99.85	1.96%	+110	+99	2.8	2.66
USU44886AE61	500	août 13	Autos Manufacturing KR	2.875%	HYUNDAI CAPITAL AMERICA	Baa1 / NA	09.08.2018	101.85	2.21%	+134	+124	2.8	2.65
US50065TAE38	500	août 13	Government Dev Banks KR	2.875%	KOREA DEVELOPMENT BANK	Aa3 / AA-	22.08.2018	102.90	1.83%	+95	+84	2.8	2.69
USY7145PCM87	500	sept 13	Exploration & Prod TH	3.707%	PTT EXPLOR & PRODUCT PCL	Baa1 / NA	16.09.2018	103.75	2.37%	+148	+137	2.9	2.72
US50066EAB11	500	oct 13	Power Generation KR	2.875%	KOREA WESTERN POWER CO	Aa3 / AA-	10.10.2018	102.60	1.99%	+108	+97	2.9	2.82
US50065XAE40	750	janv 14	Government Agencies KR	2.750%	KOREA NATIONAL OIL CORP	Aa3 / AA-	23.01.2019	102.00	2.13%	+114	+104	3.2	3.06
US82460EAH36	600	avr 15	Banks KR	2.250%	SHINHAN BANK	Aa3 / NA	15.04.2020	99.80	2.32%	+101	+97	4.5	4.22
USY49140AA76	350	avr 15	Coal Operations KR	2.250%	KOREA RESOURCES CORP	Aa3 / NA	29.04.2020	99.90	2.29%	+97	+93	4.5	4.26
US500630CE66	500	mai 15	Government Dev Banks KR	2.250%	KOREA DEVELOPMENT BANK	Aa3 / AA-	18.05.2020	100.35	2.19%	+85	+82	4.6	4.26
USY0606WBS80	800	oct 10	Banks TH	4.800%	BANGKOK BANK PUB CO (HK)	Baa1 / BBB+	18.10.2020	109.80	2.70%	+127	+125	5.0	4.44
USY70750AN78	700	oct 10	Steel-Producers KR	4.250%	POSCO	Baa2 / BBB	28.10.2020	107.40	2.68%	+124	+123	5.0	4.51
US302154AX70	1'000	oct 10	Government Dev Banks KR	4.000%	EXPORT-IMPORT BK KOREA	Aa3 / AA-	29.01.2021	108.75	2.24%	+76	+74	5.3	4.72
USY7138AAA89	1'000	mai 11	Exploration & Prod ID	5.250%	PERTAMINA PERSERO PT	Baa3 / BBB-	23.05.2021	104.00	4.48%	+296	+294	5.6	4.71
XS0592233729	300	mars 11	Banks PH	5.500%	DEV BANK PHILIPPINES	NA / BB+	25.03.2021	112.25	3.05%	+156	+154	5.4	4.70
USY70750AR82	700	avr 11	Steel-Producers KR	5.250%	POSCO	Baa2 / BBB	14.04.2021	111.55	2.97%	+146	+144	5.5	4.78
US71568QAA58	1'000	nov 11	Utilities ID	5.500%	PERUSAHAAN LISTRIK NEGAR	Baa3 / BBB-	22.11.2021	105.00	4.60%	+301	+298	6.1	5.03
USY7138AAC46	1'250	mai 12	Government Agencies ID	4.875%	PERTAMINA PERSERO PT	Baa3 / BBB-	03.05.2022	100.95	4.76%	+311	+307	6.5	5.40
US500630BX56	750	sept 12	Government Dev Banks KR	3.000%	KOREA DEVELOPMENT BANK	Aa3 / AA-	14.09.2022	101.40	2.80%	+110	+105	6.9	6.16
USY7150WAA37	1'000	sept 12	Chemicals TH	4.250%	PTT GLOBAL CHEMICAL PCL	Baa2 / NA	19.09.2022	103.20	3.76%	+206	+201	6.9	5.92
USY8620BAP68	500	janv 13	Refining & Marketing TH	3.625%	THAI OIL PCL	Baa1 / NA	23.01.2023	99.70	3.71%	+196	+192	7.2	6.25
USY7138AAE02	1'625	mai 13	Exploration&Prodtn, ID	4.300%	PERTAMINA PERSERO PT	Baa3 / BBB-	20.05.2023	96.90	4.85%	+307	+304	7.6	6.24
USY06072AC92	500	oct 13	Banks TH	5.000%	BANGKOK BANK PUB CO (HK)	Baa1 / BBB+	03.10.2023	111.05	3.43%	+159	+158	7.9	6.59
US302154BK41	750	janv 14	Government Dev Banks KR	4.000%	EXPORT-IMPORT BK KOREA	Aa3 / AA-	14.01.2024	107.35	3.01%	+113	+112	8.2	6.95

Bond List : USD INDIA

Indicative prices as of 26-10-2015



ISIN	Outst. (mln)	Issue date	Comments...	Coupon	Issuer	Rating	Maturity	Price	Ann. Yield	Δ Treasury	Δ Swap	Life	Modified duration
				0.625%	Benchmark : 2Y T-Note	Aaa / AAA	30.09.2017	100.00	0.65%	+0	-11	1.9	1.91
				1.375%	Benchmark : 5Y T-Note	Aaa / AAA	30.09.2020	99.80	1.43%	+0	-1	4.9	4.74
				2.000%	Benchmark : 10Y T-Note	Aaa / AAA	15.08.2025	99.30	2.09%	+0	+5	9.8	8.82
				2.875%	Benchmark : 30Y T-Bond	Aaa / AAA	15.08.2045	99.65	2.91%	+0	+34	29.8	19.79
USU85528AB04	1'250	août 12	Banks	4.125%	STATE BANK INDIA/LONDON	Baa3 / BBB-	01.08.2017	103.75	1.96%	+137	+125	1.8	1.68
US05463EAB48	750	mars 12	Banks	5.125%	AXIS BANK/DUBAI	Baa3 / BBB-	05.09.2017	105.45	2.12%	+150	+138	1.9	1.76
XS0836520717	300	oct 12	Financial Services	3.417%	INDIAN RAILWAY FINANCE C	Baa3 / BBB-	10.10.2017	102.65	2.06%	+141	+129	1.9	1.88
US45112FAC05	1'000	août 12	Banks	4.700%	ICICI BANK LTD/DUBAI	Baa3 / BBB-	21.02.2018	105.25	2.38%	+163	+152	2.3	2.18
XS0773015853	500	août 12	Banks	4.625%	INDIAN OVERSEAS BANK/HK	Ba1 / -	21.02.2018	103.70	2.99%	+224	+213	2.3	2.17
XS0897434949	500	mars 13	Banks	3.000%	HDFC BANK LTD/BAH	Baa3 / -	06.03.2018	101.80	2.23%	+147	+136	2.4	2.26
XS0832492267	500	sept 12	Banks	4.375%	IDBI BANK LTD/DIFC DUBAI	Baa3 / BBB-	26.03.2018	103.10	3.07%	+230	+219	2.4	2.27
XS0841358103	500	oct 12	Banks	4.125%	SYNDICATE BANK	Baa3 / -	12.04.2018	103.45	2.69%	+190	+179	2.5	2.33
USY81636AC94	1'000	avr 13	Banks	3.250%	STATE BANK INDIA/LONDON	Baa3 / BBB-	18.04.2018	102.45	2.25%	+146	+135	2.5	2.37
USY06865AA04	500	mars 13	Banks	3.625%	BANK OF INDIA LONDON	Baa3 / -	21.09.2018	102.80	2.63%	+174	+163	2.9	2.73
XS0982652520	500	oct 13	Banks	5.250%	CANARA BANK LONDON	Baa3 / BBB-	18.10.2018	107.35	2.69%	+177	+166	3.0	2.76
XS0923436264	350	avr 13	Banks	3.625%	UNION BANK OF INDIA HK	Baa3 / -	25.10.2018	102.60	2.74%	+181	+171	3.0	2.82
XS0908349912	500	mars 13	Banks	3.750%	IDBI BANK LTD/DIFC DUBAI	Baa3 / BBB-	25.01.2019	101.10	3.42%	+243	+234	3.2	3.00
USG9328DAH38	1'200	juin 13	Metals & Mining	6.000%	VEDANTA RESOURCES PLC	Ba3 / WD	31.01.2019	81.00	13.83%	+1283	+1274	3.3	2.71
XS1016035476	500	févr 14	Financial Services	3.917%	INDIAN RAILWAY FINANCE C	Baa3 / BBB-	26.02.2019	103.90	2.71%	+170	+161	3.3	3.10
XS1084957155	750	juil 14	Exploration & Production	3.250%	ONGC VIDESH LTD	Baa2 / -	15.07.2019	101.50	2.85%	+173	+165	3.7	3.45
USY04342AA28	1'000	janv 14	Banks	4.875%	BANK OF BARODA/LONDON	Baa3 / BBB-	23.07.2019	107.30	2.82%	+171	+163	3.7	3.38
XS1048474396	300	mars 14	Banks	5.000%	IDBI BANK LTD/DIFC DUBAI	Baa3 / BBB-	25.09.2019	105.15	3.62%	+245	+238	3.9	3.53
XS1073127901	400	juin 14	Metals & Mining CL	3.875%	SYNDICATE BANK/LONDON	Baa3 / -	04.12.2019	103.10	3.10%	+188	+182	4.1	3.72
XS1209864229	500	avr 15	Banks	2.750%	EXPORT-IMPORT BK INDIA	Baa3 / -	01.04.2020	99.85	2.81%	+151	+147	4.4	4.13
XS1227592703	750	mai 15	Banks	3.125%	BANK OF INDIA/JERSEY	Baa3 / -	06.05.2020	100.05	3.14%	+181	+178	4.5	4.13
USY00130CZ88	650	juil 15	Transportation & Logistics	3.500%	ADANI PORTS AND SPECIAL	Baa3 / BBB-	29.07.2020	100.10	3.51%	+213	+211	4.8	4.31
XS1274011102	500	août 15	Banks	3.125%	ICICI BANK LTD/DUBAI	Baa3 / -	12.08.2020	100.65	3.01%	+161	+159	4.8	4.39
USU75888AA26	1'000	oct 10	Refining & Marketing	4.500%	RELIANCE HOLDINGS USA	Baa2 / -	19.10.2020	107.65	2.87%	+143	+142	5.0	4.46
XS1216623022	300	mai 15	Wireless Telecom	6.500%	RELIANCE COMMUNICATION	Ba3 / BB-	06.11.2020	103.80	5.69%	+425	+423	5.0	4.14
XS0648477593	500	juil 11	Power Generation	5.625%	NTPC LTD	- / BBB-	14.07.2021	111.05	3.51%	+197	+194	5.7	4.85
XS0654493823	500	août 11	Refining & Marketing	5.625%	INDIAN OIL CORP LTD	Baa3 / BBB-	02.08.2021	110.05	3.71%	+217	+214	5.8	4.89
XS1165980274	289	févr 15	Transportation & Logistics	6.125%	DELHI INTERNATIONAL AIRP	Ba1 / -	03.02.2022	103.15	5.60%	+399	+395	6.3	5.10
XS0835676353	500	oct 12	Power Generation	4.750%	NTPC LTD	- / BBB-	03.10.2022	106.20	3.77%	+207	+202	6.9	5.89
XS0848436365	500	oct 12	Refining & Marketing	4.625%	BHARAT PETROLEUM CORP LT	Baa3 / BBB-	25.10.2022	104.10	3.99%	+228	+223	7.0	5.96
XS0955024236	500	août 13	Refining & Marketing	5.750%	INDIAN OIL CORP LTD	Baa3 / BBB-	01.08.2023	110.85	4.15%	+233	+231	7.8	6.24
XS1079848369	750	juil 14	Exploration & Production	4.625%	ONGC VIDESH LTD	Baa2 / -	15.07.2024	104.25	4.08%	+214	+215	8.7	7.07
USY72596BU56	1'000	janv 15	Refining & Marketing	4.125%	RELIANCE INDUSTRIES LTD	Baa2 / -	28.01.2025	101.05	4.03%	+201	+204	9.3	7.56
XS1227064430	500	mai 15	Refining & Marketing	4.000%	BHARAT PETROLEUM CORP	Baa3 / BBB-	08.05.2025	99.15	4.15%	+210	+214	9.5	7.70
USY0889VAA80	1'000	juin 15	Wireless Telecom Services	4.375%	BHARTI AIRTEL LTD	Baa3 / BBB-	10.06.2025	101.60	4.22%	+215	+220	9.6	7.68

Bond List : USD CHINA & HONG KONG

Indicative prices as of 26-10-2015



ISIN	Outst. (mln)	Issue date	Comments...	Coupon	Issuer	Rating	Maturity	Price	Ann. Yield	Δ Treasury	Δ Swap	Life	Modified duration
				0.625%	Benchmark : 2Y T-Note	Aaa / AAA	30.09.2017	100.00	0.65%	+0	-11	1.9	1.91
				1.375%	Benchmark : 5Y T-Note	Aaa / AAA	30.09.2020	99.80	1.43%	+0	-1	4.9	4.74
				2.000%	Benchmark : 10Y T-Note	Aaa / AAA	15.08.2025	99.30	2.09%	+0	+5	9.8	8.82
				2.875%	Benchmark : 30Y T-Bond	Aaa / AAA	15.08.2045	99.65	2.91%	+0	+34	29.8	19.79
XS1081204957	500	juil 14	Financial Services HK	2.750%	WHELOCK FINANCE LIMITED	NA / NA	02.07.2017	101.15	2.06%	+151	+138	1.7	1.62
XS0754769577	300	mars 12	Banks CN	2.750%	INDU & COML BNK CHINA SG	A1 / NA	12.09.2017	101.70	1.86%	+123	+111	1.9	1.82
XS0906440333	400	mars 13	Coal Operations HK	3.625%	NOBLE GROUP LTD	Baa3 / BBB-	20.03.2018	77.90	15.51%	+1475	+1464	2.4	2.13
XS0945673191	350	août 13	Power Generation CN	4.000%	CGN MEIYA POWER HOLDINGS	NA / A+	19.08.2018	102.45	3.12%	+225	+214	2.8	2.63
XS0996402862	500	nov 13	Food & Beverage CN	3.500%	CHINA MENGNIU DAIRY CO L	Baa1 / NA	27.11.2018	101.95	2.87%	+192	+182	3.1	2.87
XS1016655349	500	janv 14	Banks CN	3.125%	BANK OF CHINA/HONG KONG	A1 / A	23.01.2019	102.80	2.24%	+125	+115	3.2	3.05
XS1019652368	400	janv 14	Real Estate HK	3.500%	WHARF FINANCE LTD	NA / A-	23.01.2019	102.90	2.59%	+160	+151	3.2	3.02
XS1017786143	500	janv 14	Transportation&Logistics CN	4.250%	CHINA SHIP OVERSEAS FIN	A1 / NA	28.01.2019	104.25	2.90%	+190	+181	3.2	3.00
XS1039273740	800	févr 14	Real Estate CN	4.375%	CHINA RESOURCES LAND LTD	Baa1 / BBB+	27.02.2019	104.90	2.85%	+183	+174	3.3	3.08
USG816AMAC61	500	avr 14	Chemicals HK	3.250%	SINOCHEN OFFSHORE CAPITA	A3 / A-	29.04.2019	101.85	2.72%	+167	+158	3.5	3.29
XS1082890317	600	juil 14	Banks HK	3.250%	CHINA CONSTRUCT BK ASIA	A2 / NA	02.07.2019	102.90	2.44%	+134	+126	3.7	3.42
XS1088292815	1'200	juil 14	Financial Services HK	4.000%	HUARONG FINANCE CO LTD	Baa1 / A	17.07.2019	102.85	3.21%	+210	+202	3.7	3.41
XS1092649620	500	août 14	Machinery Manufacturing HK	3.000%	SHANGHAI ELC GRP GLB INV	A2 / A	14.08.2019	100.90	2.77%	+164	+156	3.8	3.55
XS1172051424	500	janv 15	Metals & Mining HK	3.875%	BAOSTEEL FINANCING 2015	Baa1 / A-	28.01.2020	101.25	3.59%	+233	+228	4.2	3.86
XS1163232900	500	févr 15	Retail-Consumer Discr. CN	6.125%	CAR INC	Ba1 / BB+	04.02.2020	103.85	5.18%	+393	+387	4.3	3.68
XS0881550684	500	févr 13	Airlines HK	3.625%	HAIRAN AIRLINE HK	A1 / NA	07.02.2020	101.90	3.18%	+192	+187	4.3	3.91
US88032XAC83	1'100	févr 15	Internet Media CN	2.875%	TENCENT HOLDINGS LTD	A2 / A+	11.02.2020	100.75	2.72%	+145	+140	4.3	3.98
XS1171484832	500	févr 15	Industrial Other HK	4.750%	HONGKONG INTL QINGDAO	NA / BBB+	12.02.2020	102.65	4.11%	+285	+280	4.3	3.82
XS0899374002	500	mars 13	Real Estate HK	2.750%	SWIRE PROPERT MTN FIN	A2 / NA	07.03.2020	101.75	2.34%	+106	+101	4.4	4.08
XS1245212037	500	juin 15	Chemicals CN	4.375%	BLUESTAR FIN HOLDINGS	(P)Baa3 / BBB-	11.06.2020	100.65	4.27%	+292	+289	4.6	4.08
USG8185TAA72	1'500	nov 10	Chemicals HK	4.500%	SINOCHEN OVERSEAS CAPITA	A3 / A-	12.11.2020	105.90	3.25%	+181	+179	5.0	4.42
XS0565475505	750	déc 10	Utilities HK	4.250%	HONGKONG ELECTRIC FINANC	NA / NA	14.12.2020	109.15	2.36%	+90	+89	5.1	4.57
XS0611586263	750	avr 11	Metals & Mining HK	6.625%	CITIC LTD	A3 / NA	15.04.2021	116.10	3.41%	+191	+188	5.5	4.65
USG4673GAB17	1'480	janv 12	Retail-Consumer HK	4.625%	HUTCH WHAMPOA INT 11 LTD	A3 / A-	13.01.2022	108.95	3.06%	+145	+142	6.2	5.35
USG2113BAA64	750	avr 12	Utilities CN	4.500%	CHINA RESOURCES GAS GROU	Baa1 / BBB+	05.04.2022	104.95	3.67%	+203	+199	6.4	5.56
XS0766460157	300	avr 12	Wireline Telecom HK	5.750%	PCCW CAPITAL NO 4 LTD	NA / NA	17.04.2022	108.70	4.25%	+261	+257	6.5	5.42
XS0775625246	500	mai 12	Transportation&Logistics CN	5.000%	CHINA MERCHANTS FINANCE	Baa1 / NA	04.05.2022	106.70	3.87%	+222	+218	6.5	5.44
XS0794206465	500	juin 12	Real Estate HK	4.375%	SWIRE PROPERT MTN FIN	A2 / A	18.06.2022	108.15	3.04%	+137	+133	6.6	5.70
USG4690AAB38	500	nov 12	Retail-Consumer HK	3.250%	HUTCH WHAMPOA INT 12 II	A3 / A-	08.11.2022	101.40	3.06%	+134	+129	7.0	6.15
XS0880288997	500	févr 13	Industrial Other HK	3.850%	CHINA RAILWAY RESOURCES	NA / BBB+	05.02.2023	100.50	3.81%	+206	+202	7.3	6.24
XS0900763029	500	mars 13	Wireline Telecom HK	3.750%	PCCW-HKT CAPITAL NO5 LTD	Baa2 / NA	08.03.2023	100.75	3.67%	+191	+187	7.4	6.36
XS0979067427	700	oct 13	Real Estate HK	4.500%	SWIRE PACIFIC MTN FIN	A3 / NA	09.10.2023	107.75	3.41%	+157	+155	7.9	6.69
XS1039273666	700	févr 14	Real Estate CN	6.000%	CHINA RESOURCES LAND LTD	Baa1 / BBB+	27.02.2024	112.70	4.23%	+233	+233	8.3	6.59
US88032XAD66	900	févr 15	Internet Media CN	3.800%	TENCENT HOLDINGS LTD	A2 / A+	11.02.2025	100.60	3.76%	+174	+177	9.3	7.71

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Bond List : USD CHINA HIGH GRADE

Indicative prices as of 26-10-2015



ISIN	Outst. (mln)	Issue date	Comments...	Coupon	Issuer	Rating	Maturity	Price	Ann. Yield	Δ Treasury	Δ Swap	Life	Modified duration
				0.625%	Benchmark : 2Y T-Note	Aaa / AAA	30.09.2017	100.00	0.65%	+0	-11	1.9	1.91
				1.375%	Benchmark : 5Y T-Note	Aaa / AAA	30.09.2020	99.80	1.43%	+0	-1	4.9	4.74
				2.000%	Benchmark : 10Y T-Note	Aaa / AAA	15.08.2025	99.30	2.09%	+0	+5	9.8	8.82
				2.875%	Benchmark : 30Y T-Bond	Aaa / AAA	15.08.2045	99.65	2.91%	+0	+35	29.8	19.79
USG21895AA87	700	avr 11	Min 200K	3.125%	CNPC HK OVERSEAS CAPITAL	A1 / A+	28.04.2016	101.05	1.07%	+95	+74	0.5	0.49
USG22004AA67	650	avr 12	Min 200K	2.750%	CNPC GENERAL CAPITAL LTD	A1 / A+	19.04.2017	101.65	1.65%	+117	+102	1.5	1.44
USG22004AD07	500	avr 13	Min 200K	1.950%	CNPC GENERAL CAPITAL LTD	A1 / A+	16.04.2018	99.75	2.07%	+128	+117	2.5	2.39
USG21895AB60	650	avr 11	Min 200K	4.500%	CNPC HK OVERSEAS CAPITAL	A1 / A+	28.04.2021	107.15	3.11%	+160	+157	5.5	4.88
USG22004AB41	500	avr 12	Min 200K	3.950%	CNPC GENERAL CAPITAL LTD	A1 / A+	19.04.2022	103.25	3.42%	+178	+174	6.5	5.69
USG22004AE89	750	avr 13	Min 200K	3.400%	CNPC GENERAL CAPITAL LTD	A1 / A+	16.04.2023	98.70	3.64%	+186	+183	7.5	6.52
USG21895AC44	500	avr 11	Min 200K	5.950%	CNPC HK OVERSEAS CAPITAL	A1 / A+	28.04.2041	120.30	4.65%	+191	+219	25.5	14.16
USG81877AB17	1'000	avr 13	Min 200K	1.875%	SINOPEC CAPITAL 2013 LTD	Aa3 / NA	24.04.2018	99.75	2.01%	+122	+111	2.5	2.42
USG22004AG38	750	mai 14	Min 200K	2.750%	CNPC GENERAL CAPITAL LTD	A1 / A+	14.05.2019	100.80	2.53%	+146	+138	3.5	3.32
USG81877AA34	1'250	avr 13	Min 200K	3.125%	SINOPEC CAPITAL 2013 LTD	Aa3 / NA	24.04.2023	96.90	3.64%	+186	+182	7.5	6.60
USG81877AD72	500	avr 13	Min 200K	4.250%	SINOPEC CAPITAL 2013 LTD	Aa3 / NA	24.04.2043	95.85	4.57%	+175	+206	27.5	15.85
USG82003AA54	1'550	avr 14	Min 200K	1.750%	SINOPEC GRP OVERSEA 2014	Aa3 / NA	10.04.2017	100.35	1.51%	+104	+89	1.4	1.42
USG8200QAA43	750	oct 13	Min 200K	2.500%	SINOPEC GRP OVERSEA 2013	Aa3 / NA	17.10.2018	101.45	2.01%	+109	+98	3.0	2.85
USG82003AC11	750	avr 14	Min 200K	2.750%	SINOPEC GRP OVERSEA 2014	Aa3 / NA	10.04.2019	101.80	2.23%	+118	+109	3.4	3.27
USG8201JAB73	2'500	avr 15	Min 200K	2.500%	SINOPEC GRP OVERSEA 2015	Aa3 / NA	28.04.2020	99.30	2.69%	+137	+133	4.5	4.22
USG8200QAB26	1'500	oct 13	Min 200K	4.375%	SINOPEC GRP OVERSEA 2013	Aa3 / NA	17.10.2023	105.45	3.62%	+177	+176	8.0	6.72
USG8201JAC56	1'500	avr 15	Min 200K	3.250%	SINOPEC GRP OVERSEA 2015	Aa3 / NA	28.04.2025	97.20	3.64%	+158	+162	9.5	8.08
USG8200QAC09	500	oct 13	Min 200K	5.375%	SINOPEC GRP OVERSEA 2013	Aa3 / NA	17.10.2043	113.55	4.57%	+173	+205	28.0	15.21
US12591DAA90	1'250	avr 14	Min 200K	1.625%	CNOOC FINANCE 2014 ULC	Aa3 / A+	30.04.2017	100.15	1.54%	+105	+90	1.5	1.47
US12625GAB05	750	mai 13	Min 200K	1.750%	CNOOC FINANCE 2013 LTD	Aa3 / NA	09.05.2018	99.35	2.04%	+123	+113	2.5	2.44
USG2353WAA92	1'500	janv 11	Min 200K	4.250%	CNOOC FINANCE 2011 LTD	Aa3 / A+	26.01.2021	106.15	3.00%	+152	+151	5.2	4.65
USG23530AA92	1'500	mai 12	Min 200K	3.875%	CNOOC FINANCE 2012 LTD	Aa3 / NA	02.05.2022	102.70	3.44%	+180	+176	6.5	5.62
US12625GAC87	2'000	mai 13	Min 200K	3.000%	CNOOC FINANCE 2013 LTD	Aa3 / NA	09.05.2023	95.55	3.72%	+193	+190	7.5	6.55
US12591DAC56	2'250	avr 14	Min 200K	4.250%	CNOOC FINANCE 2014 ULC	Aa3 / A+	30.04.2024	103.55	3.80%	+188	+189	8.5	6.97
US12634MAB63	2'000	mai 15	Min 200K	3.500%	CNOOC FINANCE 2015 US	Aa3 / NA	05.05.2025	97.80	3.82%	+176	+180	9.5	7.87
USG21886AB53	300	mai 03		5.500%	CNOOC FINANCE 2003 LTD	Aa3 / A+	21.05.2033	110.45	4.68%	+227	+243	17.6	11.29
USG2353WAB75	500	janv 11	Min 200K	5.750%	CNOOC FINANCE 2011 LTD	Aa3 / A+	26.01.2041	117.95	4.60%	+187	+215	25.2	14.04
US12591DAD30	500	avr 14	Min 200K	4.875%	CNOOC FINANCE 2014 ULC	Aa3 / A+	30.04.2044	105.20	4.60%	+174	+206	28.5	15.30
USY23862AE81	1'500	juil 14	Min 200K	2.500%	EXPORT-IMPORT BANK CHINA	Aa3 / NA	31.07.2019	101.60	2.08%	+95	+87	3.8	3.55
USY23862AF56	1'500	juil 14	Min 200K	3.625%	EXPORT-IMPORT BANK CHINA	Aa3 / NA	31.07.2024	103.35	3.21%	+126	+127	8.8	7.42

Bond List : USD TURKEY CORPS & BANKS

Indicative prices as of 26-10-2015



ISIN	Outst. (mln)	Issue date	Comments...	Coupon	Issuer	Rating	Maturity	Price	Ann. Yield	Δ Treasury	Δ Swap	Life	Modified duration
				0.625%	Benchmark : 2Y T-Note	Aaa / AAA	30.09.2017	100.00	0.65%	+0	-11	1.9	1.91
				1.375%	Benchmark : 5Y T-Note	Aaa / AAA	30.09.2020	99.80	1.43%	+0	-1	4.9	4.74
				2.000%	Benchmark : 10Y T-Note	Aaa / AAA	15.08.2025	99.30	2.09%	+0	+5	9.8	8.82
				2.875%	Benchmark : 30Y T-Bond	Aaa / AAA	15.08.2045	99.65	2.91%	+0	+34	29.8	19.79
XS0698260758	350	oct 11	Min 200K	5.875%	KT SUKUK VARLK K	NA / BBB	31.10.2016	105.00	0.87%	+56	+37	1.0	0.96
XS0701688128	500	nov 11	Min 200K	5.375%	TURK EXIMBANK	Baa3 / NA	04.11.2016	103.75	1.66%	+134	+115	1.0	0.97
XS0772024120	500	avr 12	Min 200K	5.750%	TURKIYE VAKIFLAR	Baa3 / BBB-	24.04.2017	104.65	2.59%	+210	+195	1.5	1.43
XS0806482948	750	juil 12	Min 200K	4.875%	HALKBANK	Baa3 / BBB-	19.07.2017	103.40	2.87%	+230	+218	1.7	1.63
USM8931TAE93	600	sept 12	Min 200K	4.000%	TURKIYE GARANTI	Baa3 / BBB	13.09.2017	102.15	2.85%	+222	+210	1.9	1.79
USM0375YAJ75	500	oct 12	Min 150K	3.875%	AKBANK	Baa3 / BBB-	24.10.2017	101.90	2.92%	+226	+214	2.0	1.90
XS0849733273	350	nov 12	Min 200K	5.150%	FINANSBANK	Ba2 / BBB-	01.11.2017	102.85	3.71%	+304	+293	2.0	1.85
XS0852697712	500	nov 12	Min 200K	3.875%	IS BANKASI	Baa3 / BBB-	07.11.2017	101.60	3.08%	+241	+229	2.0	1.90
USM0300LAC02	500	mars 11	Min 150K	6.500%	AKBANK	Baa3 / BBB-	09.03.2018	106.50	3.63%	+287	+277	2.4	2.18
XS0849020556	700	nov 12	Min 200K	4.125%	TUPRAS	Ba1 / BBB-	02.05.2018	101.00	3.74%	+294	+283	2.5	2.32
XS0975576165	500	oct 13	Min 200K	4.750%	COCA-COLA ICECEK	Baa3 / BBB	01.10.2018	104.75	3.06%	+216	+205	2.9	2.72
XS0808632250	750	avr 13	Min 200K	3.750%	IS BANKASI	Baa3 / BBB-	10.10.2018	99.50	3.97%	+306	+295	2.9	2.76
XS0987355939	500	oct 13	Min 200K	5.000%	VAKIFBANK	Baa3 / BBB-	31.10.2018	101.75	4.42%	+349	+339	3.0	2.70
XS0994815016	500	déc 13	Min 200K	5.250%	YAPI KREDI BANKA	Baa3 / BBB	03.12.2018	102.75	4.34%	+339	+328	3.1	2.78
XS0982644774	500	oct 13	Min 200K	5.500%	IS BANKASI	Baa3 / BBB-	21.04.2019	104.25	4.22%	+317	+308	3.5	3.15
XS0774764152	750	avr 12	Min 200K	5.875%	TURK EXIMBANK	Baa3 / NA	24.04.2019	104.75	4.44%	+339	+330	3.5	3.14
XS1063442484	500	avr 14	Min 200K	6.250%	FINANSBANK	Ba2 / BBB-	30.04.2019	105.50	4.59%	+353	+344	3.5	3.05
XS1069383856	500	juin 14	Min 200K	4.750%	HALKBANK	Baa3 / BBB-	04.06.2019	100.25	4.73%	+365	+356	3.6	3.22
XS1028952155	500	juin 14	Min 200K	3.750%	TURK TELEKOM	NA / BBB-	19.06.2019	100.40	3.67%	+258	+250	3.6	3.33
XS1083936028	750	juil 14	Min 200K	4.250%	TC ZIRAAT BANKAS	Baa3 / BBB-	03.07.2019	100.40	4.18%	+308	+300	3.7	3.33
XS1057541838	750	avr 14	Min 200K	4.750%	GARANTI BANKASI	Baa3 / BBB	17.10.2019	101.40	4.42%	+324	+317	4.0	3.58
XS0882347072	750	févr 13	Min 200K	3.875%	HALKBANK	Baa3 / BBB-	05.02.2020	96.15	4.95%	+369	+364	4.3	3.84
XS1219733752	350	avr 15	Min 200K	5.125%	TURKIYE SINAI	Baa3 / BBB-	22.04.2020	100.85	4.98%	+367	+363	4.5	3.96
XS1121459074	750	oct 14	Min 200K	5.000%	IS BANKASI	Baa3 / BBB-	30.04.2020	100.50	4.93%	+362	+358	4.5	3.90
XS0927634807	500	mai 13	Min 200K	4.250%	SISECAM	Ba1 / NA	09.05.2020	99.00	4.55%	+322	+319	4.5	3.99
XS1188073081	500	févr 15	Min 200K	4.750%	HALKBANK	Baa3 / BBB-	11.02.2021	98.20	5.21%	+373	+371	5.3	4.57
USM8931TAA71	500	avr 11	Min 200K	6.250%	TURKIYE GARANTI	Baa3 / BBB	20.04.2021	106.00	5.05%	+354	+352	5.5	4.62
USM8931TAF68	750	sept 12	Min 200K	5.250%	TURKIYE GARANTI	Baa3 / BBB	13.09.2022	101.40	5.07%	+338	+333	6.9	5.69
USM0375YAK49	500	oct 12	Min 150K	5.000%	AKBANK	Baa3 / BBB-	24.10.2022	99.70	5.12%	+341	+336	7.0	5.83
XS0847042024	1'000	oct 12	Min 200K, Subordinated	6.000%	IS BANKASI	Ba3 / BB+	24.10.2022	99.00	6.27%	+456	+451	7.0	5.63
XS0849728190	900	nov 12	Min 200K, Subordinated	6.000%	TURKIYE VAKIFLAR	Ba2 / BB+	01.11.2022	95.00	7.03%	+532	+527	7.0	5.42
XS0848940523	500	oct 12	Min 200K	3.375%	ANADOLU EFES	Baa3 / NA	01.11.2022	88.25	5.49%	+377	+372	7.0	5.97
XS0910932788	500	avr 13	Min 200K	5.000%	ARCELIK	NA / BB+	03.04.2023	94.75	5.97%	+420	+416	7.4	6.06
XS1003016018	400	déc 13	Min 200K, Subordinated	7.850%	IS BANKASI	Ba3 / BB+	10.12.2023	108.75	6.55%	+469	+468	8.1	5.89
XS1028951264	500	juin 14	Min 200K	4.875%	TURK TELEKOM	NA / BBB-	19.06.2024	97.40	5.32%	+339	+340	8.6	6.83

Bond List : USD RUSSIAN BANKS

Indicative prices as of 26-10-2015



ISIN	Outst. (mln)	Issue date	Comments...	Coupon	Issuer	Rating	Maturity	Price	Ann. Yield	Δ Treasury	Δ Swap	Life	Modified duration
				0.625%	Benchmark : 2Y T-Note	Aaa / AAA	30.09.2017	100.00	0.64%	+0	-11	1.9	1.91
				1.375%	Benchmark : 5Y T-Note	Aaa / AAA	30.09.2020	99.80	1.43%	+0	-1	4.9	4.74
				2.000%	Benchmark : 10Y T-Note	Aaa / AAA	15.08.2025	99.30	2.09%	+0	+5	9.8	8.82
				2.875%	Benchmark : 30Y T-Bond	Aaa / AAA	15.08.2045	99.70	2.91%	+0	+34	29.8	19.79
XS0742380412	1'300	févr 12	Min 200K	4.950%	SBERBANK	Ba1 / BBB-	07.02.2017	101.90	3.46%	+305	+288	1.3	1.22
XS0543956717	1'250	sept 10	Min 100K	5.400%	SBERBANK	Ba1 / BBB-	24.03.2017	102.50	3.59%	+314	+298	1.4	1.34
XS0799357354	1'000	juin 12	Min 200K	5.180%	SBERBANK	Ba1 / BBB-	28.06.2019	101.65	4.75%	+365	+357	3.7	3.26
XS0638572973	1'000	juin 11	Min 200K	5.717%	SBERBANK	Ba1 / BBB-	16.06.2021	101.15	5.56%	+403	+401	5.6	4.67
XS0743596040	1'500	févr 12	Min 200K	6.125%	SBERBANK	Ba1 / BBB-	07.02.2022	102.75	5.68%	+406	+402	6.3	5.11
XS0848530977	2'000	oct 12	Min 200K, Subordinated	5.125%	SBERBANK	Ba2 / BB+	29.10.2022	93.50	6.39%	+467	+462	7.0	5.60
XS0935311240	1'000	mai 13	Min 200K, Subordinated	5.250%	SBERBANK	NA / BB+	23.05.2023	87.25	7.63%	+584	+581	7.6	5.86
XS0772509484	1'724	avr 12	Min 100K	6.000%	VTB BANK	Ba1 / WD	12.04.2017	103.65	3.45%	+298	+283	1.5	1.39
XS0592794597	590	févr 11	Min 200K	6.315%	VTB BANK	Ba1 / WD	22.02.2018	104.50	4.30%	+355	+344	2.3	2.13
XS0365923977	1'325	mai 08	Min 100K	6.875%	VTB BANK	Ba1 / WD	29.05.2018	105.75	4.56%	+374	+363	2.6	2.30
XS0548633659	888	oct 10	Min 100K	6.551%	VTB BANK	Ba1 / WD	13.10.2020	103.75	5.75%	+432	+431	5.0	4.20
XS0842078536	1'471	oct 12	Min 200K	6.950%	VTB BANK	Ba3 / WD	17.10.2022	96.50	7.75%	+604	+599	7.0	5.40
XS0300998779	584	mai 07	Min 100K	6.299%	OJSC RUSS AGRIC	Ba2 / BB+	15.05.2017	103.25	4.15%	+365	+350	1.5	1.43
XS0796426228	1'300	juin 12	Min 200K	5.298%	OJSC RUSS AGRIC	Ba2 / BB+	27.12.2017	101.65	4.55%	+384	+373	2.2	1.99
XS0366630902	980	mai 08	Min 100K	7.750%	OJSC RUSS AGRIC	Ba2 / BB+	29.05.2018	107.25	4.79%	+398	+387	2.6	2.28
XS0955232854	1'300	juil 13	Min 200K	5.100%	OJSC RUSS AGRIC	Ba2 / BB+	25.07.2018	100.90	4.81%	+395	+384	2.7	2.50
XS0979891925	500	oct 13	Min 200K, Subordinated	8.500%	OJSC RUSS AGRIC	NR / NA	16.10.2023	94.15	9.80%	+796	+794	8.0	5.59
XS0719009754	750	févr 12	Min 200K	5.375%	VEB FINANCE PLC	NA / BBB-	13.02.2017	101.50	4.21%	+380	+363	1.3	1.23
XS0559800122	600	nov 10	Min 100K	5.450%	VEB FINANCE PLC	NA / BBB-	22.11.2017	101.75	4.60%	+392	+381	2.1	1.90
XS0524610812	1'600	juil 10	Min 100K	6.902%	VEB FINANCE PLC	NA / BBB-	09.07.2020	102.75	6.31%	+494	+492	4.7	3.90
XS0800817073	1'000	juil 12	Min 200K	6.025%	VEB FINANCE PLC	NA / BBB-	05.07.2022	97.35	6.63%	+496	+492	6.7	5.31
XS0993162683	1'150	nov 13	Min 200K	5.942%	VEB FINANCE PLC	NA / BBB-	21.11.2023	96.10	6.69%	+483	+482	8.1	6.11
XS0559915961	1'000	nov 10	Min 100K	6.800%	VEB FINANCE PLC	NA / BBB-	22.11.2025	98.75	7.10%	+499	+503	10.1	6.97
XS0783291221	1'000	mai 12	Min 200K	5.625%	GAZPROMBANK	Ba2 / BB+	17.05.2017	102.00	4.32%	+382	+367	1.5	1.44
XS0779213460	500	mai 12	Min 200K	7.250%	GAZPROMBANK	B2 / BB	03.05.2019	102.00	6.71%	+565	+557	3.5	2.97
XS1040726587	750	mars 14	Min 200K	4.960%	GAZPROMBANK	NA / BB+	05.09.2019	97.25	5.85%	+470	+462	3.9	3.43
XS0544362972	1'000	sept 10	Min 100K	7.875%	ALFA BANK	Ba2 / BB+	25.09.2017	106.30	4.45%	+381	+369	1.9	1.76
XS0923110232	500	avr 13	Min 200K	7.250%	NOMOS BANK	Ba3 / WD	25.04.2018	101.25	6.81%	+602	+591	2.5	2.25
XS0776121062	500	avr 12	Subordinated	10.000%	BANK OTKRITIE	B2 / WD	26.04.2019	102.90	9.23%	+817	+809	3.5	2.91
XS0832412505	750	sept 12	Min 200K	7.500%	ALFA BANK	B1 / BB	26.09.2019	101.50	7.18%	+601	+594	3.9	3.33
XS0851672435	284	nov 12	Min 200K	10.200%	PROMSVYAZBK	B2 / WD	06.11.2019	103.00	9.50%	+831	+824	4.0	3.11
XS0620695204	1'000	avr 11	Min 200K	7.750%	ALFA BANK	Ba2 / BB+	28.04.2021	103.50	7.09%	+559	+556	5.5	4.44
XS1135611652	250	nov 14	CALL 02/18/20@100	9.500%	ALFA BANK	B2u / BB	18.02.2025	103.50	8.69%	+666	+669	9.3	3.44

Bond List : USD RUSSIAN CORPS

Indicative prices as of 26-10-2015



ISIN	Outst. (mln)	Issue date	Comments...	Coupon	Issuer	Rating	Maturity	Price	Ann. Yield	Δ Treasury	Δ Swap	Life	Modified duration
				0.625%	Benchmark : 2Y T-Note	Aaa / AAA	30.09.2017	100.00	0.65%	+0	-11	1.9	1.91
				1.375%	Benchmark : 5Y T-Note	Aaa / AAA	30.09.2020	99.80	1.43%	+0	-1	4.9	4.74
				2.000%	Benchmark : 10Y T-Note	Aaa / AAA	15.08.2025	99.30	2.09%	+0	+5	9.8	8.82
				2.875%	Benchmark : 30Y T-Bond	Aaa / AAA	15.08.2045	99.65	2.91%	+0	+35	29.8	19.79
XS0861980372	1'000	déc 12	Oil Comp, <u>Min 200'000</u>	3.149%	ROSNEFT OIL CO	Ba1 / WD	06.03.2017	99.25	3.75%	+332	+316	1.4	1.31
XS0292530309	800	mars 07	Oil Comp- <u>Min 100'000</u>	6.625%	TNK-BP FINANCE	Ba1 / WD	20.03.2017	104.65	3.23%	+278	+262	1.4	1.33
XS0499245180	1'500	avr 10	Spec Purp Ent, <u>Min 100'000</u>	5.739%	RZD CAPITAL PLC	Ba1 / BBB-	03.04.2017	103.00	3.60%	+314	+298	1.4	1.37
XS0652913558	600	avr 12	Steel-Producer, <u>Min200'000</u>	7.400%	EVRAZ GROUP SA	B1 / BB-	24.04.2017	104.25	4.47%	+398	+384	1.5	1.41
XS0772835285	400	avr 12	Coal Mining, <u>Min 200'000</u>	7.750%	OJSC RASPADSKAYA	B2 / B+	27.04.2017	102.50	6.07%	+558	+543	1.5	1.40
XS0552679879	800	oct 10	Transport-Marine, <u>Min 200k</u>	5.375%	SCF CAPITAL LTD	B1 / BB-	27.10.2017	100.50	5.17%	+451	+440	2.0	1.87
XS0585211591	500	janv 11	Engines, <u>Min 200K</u>	7.750%	OAQ TMK	B1 / NA	27.01.2018	101.50	7.13%	+640	+629	2.2	2.00
XS0808632847	708	févr 13	Steel-Prod, <u>Min 200'000</u>	4.450%	OJSC NOVOLIPETSK	Ba1 / BBB-	19.02.2018	100.20	4.40%	+366	+355	2.3	2.16
XS089969702	576	mars 13	Steel-Producer, <u>Min200'000</u>	4.450%	SEVERSTAL OAO	NR / BB+	19.03.2018	100.00	4.50%	+373	+363	2.4	2.24
XS0919502434	1'500	avr 13	<u>Explor & Prod, Min 200K</u>	3.416%	LUKOIL INTL FIN	Ba1 / BBB-	24.04.2018	98.00	4.32%	+353	+342	2.5	2.36
XS0618905219	850	avr 11	Steel-Prod, <u>Min 200'000</u>	6.750%	EVRAZ GROUP SA	B1 / BB-	27.04.2018	100.70	6.55%	+575	+565	2.5	2.27
XS0974469206	413	sept 13	Oil & Gas Services	7.625%	BORETS FIN	B1 / NA	26.09.2018	85.00	14.57%	+1367	+1356	2.9	2.45
XS0995845566	300	nov 13	Financial Serv <u>Min200'000</u>	6.000%	DME AIRPORT LTD	NA / BB+	26.11.2018	93.75	8.52%	+757	+747	3.1	2.66
XS0889401054	571	févr 13	CellTelecom, <u>Min 100'000</u>	5.200%	VIMPELCOM HLDGS	Ba3 / NA	13.02.2019	99.40	5.47%	+447	+438	3.3	2.96
XS0783934325	471	sept 12	Steel Funding, <u>Min200'000</u>	4.950%	OJSC NOVOLIPETSK	Ba1 / BBB-	26.09.2019	99.50	5.16%	+399	+392	3.9	3.50
XS0461926569	600	nov 09	Finance-Other services	7.250%	LUKOIL INTL FIN	Ba1 / BBB-	05.11.2019	108.75	4.89%	+370	+363	4.0	3.39
XS0484209159	500	févr 10	Diversified Finan Serv	7.250%	TNK-BP FINANCE	Ba1 / WD	02.02.2020	106.00	5.73%	+447	+442	4.3	3.60
XS0885733153	800	févr 13	Oil Comp, <u>Min 200'000</u>	3.850%	GAZPROM	Ba1 / BBB-	06.02.2020	95.35	5.14%	+388	+383	4.3	3.84
XS0808638612	1'000	avr 13	Metals & Mining, Min 200K	6.500%	EVRAZ GROUP SA	NA / BB-	22.04.2020	97.50	7.29%	+598	+594	4.5	3.81
XS0513723873	750	juin 10	CellTelecom,Min 100'000	8.625%	MOBILE TELE	Ba1 / BB+	22.06.2020	111.75	5.79%	+444	+441	4.6	3.76
XS0982861287	1'000	oct 13	Mining & Metall, <u>Min 200'000</u>	5.550%	MMC NOR VIA MMC	Ba1 / BBB-	28.10.2020	101.25	5.34%	+390	+388	5.0	4.32
XS0555493203	1'000	nov 10	Diamonds, <u>Min200'000</u>	7.750%	ALROSA FINANCE	Ba2 / BB	03.11.2020	106.65	6.28%	+484	+483	5.0	4.01
XS0554659671	1'000	nov 10	Oil Comp, <u>Min 200'000</u>	6.125%	LUKOIL INTL FIN	Ba1 / BBB-	09.11.2020	103.85	5.31%	+387	+386	5.0	4.19
XS0861981180	2'000	déc 12	Oil Comp, <u>Min 200'000</u>	4.199%	ROSNEFT OIL CO	Ba1 / WD	06.03.2022	89.50	6.32%	+470	+466	6.4	5.39
XS0764220017	1'400	avr 12	Russian Rail, <u>Min200'000</u>	5.700%	RZD CAPITAL PLC	Ba1 / BBB-	05.04.2022	99.90	5.80%	+417	+413	6.4	5.31
XS0805570354	1'000	juil 12	Oil Comp, <u>Min200'000</u>	4.950%	GAZPROM	Ba1 / BBB-	19.07.2022	97.35	5.50%	+383	+378	6.7	5.56
XS0830192711	1'500	sept 12	Oil Comp- <u>Min 200'000</u>	4.375%	GAZPROM NEFT	Ba1 / BBB-	19.09.2022	90.50	6.18%	+448	+443	6.9	5.76
XS0841671000	697	oct 12	Steel-Producers, <u>Min 200K</u>	5.900%	SEVERSTAL OAO	Ba1 / BB+	17.10.2022	98.15	6.33%	+463	+457	7.0	5.62
XS0864383723	1'000	déc 12	Oil Comp, <u>Min200'000</u>	4.422%	NOVATEK OAO	Ba1 / BBB-	13.12.2022	91.40	6.01%	+428	+424	7.1	5.85
XS0889401724	983	févr 13	Cell Telecom, <u>Min 200'000</u>	5.950%	VIMPELCOM HLDGS	Ba3 / NA	13.02.2023	95.75	6.81%	+506	+501	7.3	5.72
XS0919504562	1'500	avr 13	Explor & Prod, Min 200K	4.563%	LUKOIL INTL FIN	Ba1 / BBB-	24.04.2023	93.50	5.72%	+395	+391	7.5	6.20
XS0921331509	500	mai 13	Mobil Telesystem, <u>Min 200K</u>	5.000%	MOBILE TELE	Ba1 / BB+	30.05.2023	94.15	6.06%	+427	+424	7.6	6.05
XS0997544860	1'500	nov 13	Oil Comp- <u>Min 200'000</u>	6.000%	GAZPROM NEFT	Ba1 / BBB-	27.11.2023	97.75	6.46%	+460	+459	8.1	6.14
XS0885736925	900	févr 13	Oil Comp, <u>Min 200'000</u>	4.950%	GAZPROM	Ba1 / BBB-	06.02.2028	88.25	6.44%	+425	+432	12.3	8.73
XS0316524130	1'250	août 07	Oil Comp, <u>Min 100'000</u>	7.288%	GAZPROM	Ba1 / BBB-	16.08.2037	102.40	7.20%	+461	+484	21.8	10.82

Bond List : USD LATIN AMERICA (Ex BRAZIL & MEXICO)

Indicative prices as of 26-10-2015



ISIN	Outst. (mln)	Issue date	Comments...	Coupon	Issuer	Rating	Maturity	Price	Ann. Yield	Δ Treasury	Δ Swap	Life	Modified duration
				0.625%	Benchmark : 2Y T-Note	Aaa / AAA	30.09.2017	100.00	0.64%	+0	-11	1.9	1.91
				1.375%	Benchmark : 5Y T-Note	Aaa / AAA	30.09.2020	99.80	1.42%	+0	-1	4.9	4.74
				2.000%	Benchmark : 10Y T-Note	Aaa / AAA	15.08.2025	99.30	2.09%	+0	+5	9.8	8.82
				2.875%	Benchmark : 30Y T-Bond	Aaa / AAA	15.08.2045	99.75	2.91%	+0	+34	29.8	19.80
USP0R11WAC49	500	janv 13	Banking CO	2.950%	BANCO DAVIVIENDA SA	Baa3 / BBB	29.01.2018	100.65	2.67%	+194	+183	2.3	2.15
USP16236AF16	500	avr 13	Banking PE	3.250%	BBVA BANCO CONTINENTAL	- / A-	08.04.2018	102.35	2.27%	+149	+138	2.4	2.34
US279158AD13	350	sept 13	Integrated Oils CO	4.250%	ECOPETROL SA	Baa2 / BBB	18.09.2018	102.50	3.36%	+247	+236	2.9	2.69
USP14623AA33	500	nov 13	Banking CR	4.875%	BANCO NAL COSTA RICA	Ba1 / BB+	01.11.2018	101.00	4.57%	+364	+354	3.0	2.71
USC71058AD08	1'300	nov 13	Exploration & Production CO	5.375%	PACIFIC EXPLORATION AND	B3 / B+	26.01.2019	45.75	37.34%	+3636	+3626	3.2	2.39
USP3R94GAF68	500	juil 14	Financial Services PE	3.250%	CORP FINANCIERA DE DESAR	- / BBB+	15.07.2019	100.50	3.13%	+202	+194	3.7	3.44
USP09646AC75	800	sept 10	Banking PE	5.375%	BANCO DE CREDITO DEL PER	Baa1 / A-	16.09.2020	108.50	3.50%	+208	+207	4.9	4.28
USP1027DEN77	500	oct 10	Banking CL	4.125%	BANCO DEL ESTADO -CHILE	Aa3 / A+	07.10.2020	106.00	2.83%	+141	+140	4.9	4.46
USP1342SAC00	650	oct 10	Banking PE	5.750%	BANCO INTL DEL PERU/PANA	Baa2 / BBB+	07.10.2020	108.35	3.91%	+249	+248	4.9	4.30
USP3143NAM67	1'000	nov 10	Metals & Mining CL	3.750%	CODELCO INC	A1 / A+	04.11.2020	103.45	3.03%	+159	+158	5.0	4.48
USP2205JAE03	750	janv 11	Supermarkets CL	5.500%	CENCOSUD SA	Baa3 / BBB-	20.01.2021	104.50	4.57%	+311	+309	5.2	4.46
USP37100AA51	749	nov 11	Utilities CO	6.125%	EMPRESA DE ENERGIA DE BO	Baa2 / BBB	10.11.2021	105.35	3.76%	+218	+215	6.0	0.97
USP56226AC09	500	nov 11	Government Agencies CR	6.950%	INSTIT COSTA DE ELECTRIC	Ba1 / BB+	10.11.2021	107.25	5.60%	+402	+399	6.0	4.79
USP37110AG12	500	déc 11	Refining & Marketing CL	4.750%	EMPRESA NACIONAL DE PETR	Baa3 / A	06.12.2021	104.45	3.97%	+238	+235	6.1	5.19
USP98047AA42	600	févr 12	Metals & Mining PE	5.375%	VOLCAN CIA MINERA SAA-CM	Ba1 / BBB-	02.02.2022	89.65	7.62%	+601	+597	6.3	5.07
US05968AAA43	500	févr 12	Banking CL	3.875%	BANCO DEL ESTADO -CHILE	Aa3 / A+	08.02.2022	102.20	3.52%	+191	+187	6.3	5.50
USP93077AA61	750	mars 12	Transportation & Logistics CC	5.700%	TRANSPRTDRA DE GAS INTL	Baa3 / BBB	20.03.2022	103.50	4.86%	+324	+320	6.4	3.84
USP16260AA28	500	août 12	Banking PE	5.000%	BBVA BANCO CONTINENTAL	- / A-	26.08.2022	105.15	4.18%	+249	+244	6.8	5.73
US05967FAB22	750	sept 12	Banking CL	3.875%	BANCO SANTANDER CHILE	Aa3 / A+	20.09.2022	101.50	3.66%	+197	+192	6.9	5.99
USG42045AB32	1'000	sept 12	Financial Services CO	4.750%	GRUPO AVAL LTD	Ba1 / BBB	26.09.2022	97.20	5.31%	+362	+357	6.9	5.78
USP28768AA04	750	sept 12	Wireline Telecom Serv CO	5.375%	COLOMBIA TELECOMM SA ESP	- / BB	27.09.2022	89.90	7.40%	+570	+565	6.9	5.56
USP9047EAA66	500	oct 12	Wireline Telecom Serv CL	3.875%	TELEFONICA CHILE SA	- / BBB+	12.10.2022	98.50	4.17%	+247	+241	7.0	6.02
USP2205JAH34	1'200	déc 12	Supermarkets CL	4.875%	CENCOSUD SA	Baa3 / BBB-	20.01.2023	98.00	5.28%	+354	+349	7.2	5.93
USP32133CG63	500	févr 13	Banking CL	4.000%	BANCO DE CRED E INVER	A1 / A-	11.02.2023	100.25	4.00%	+225	+221	7.3	6.21
USP0161KDN02	300	mars 13	Food & Beverage PE	3.875%	ALICORP SAA	Baa3 / BBB	20.03.2023	98.50	4.15%	+239	+236	7.4	6.33
USP67848AA22	350	mars 13	Metals & Mining PE	4.625%	COMPANIA MINERA MILPO	- / BBB	28.03.2023	96.05	5.35%	+358	+355	7.4	6.15
USP3083SAC90	450	mai 13	Utilities PE	4.375%	TRANSMANTARO	Baa3 / BBB-	07.05.2023	98.85	4.61%	+283	+280	7.5	6.21
USP3143NAR54	750	août 13	Metals & Mining CL	4.500%	CODELCO INC	A1 / A+	13.08.2023	103.30	4.04%	+223	+220	7.8	6.49
USP3697UAD02	575	oct 13	Food & Beverage CL	5.000%	EMBOTELLADORA ANDINA SA	- / A-	01.10.2023	107.75	3.89%	+206	+204	7.9	6.54
US151191AZ66	500	nov 14	Forest & Paper Products CL	4.500%	CELULOSA ARAUCO CONSTITU	Baa3 / BBB	01.08.2024	101.25	4.37%	+243	+244	8.8	6.94
USP58072AK83	500	sept 14	Forest & Paper Products CL	4.750%	INVERSIONES CMPC SA	Baa3 / BBB+	15.09.2024	101.85	4.54%	+258	+260	8.9	7.16
USP37110AJ50	600	oct 14	Refining & Marketing CL	4.375%	EMPRESA NACIONAL DEL PET	Baa3 / A	30.10.2024	100.20	4.40%	+242	+244	9.0	7.22
USP9339SAQ77	375	juil 14	Utilities CL	4.250%	TRANSELEC SA	Baa1 / BBB	14.01.2025	100.50	4.23%	+222	+225	9.2	7.47
USP2205JAK62	650	févr 15	Supermarkets&Pharma CL	5.150%	CENCOSUD SA	Baa3 / BBB-	12.02.2025	97.45	5.59%	+356	+360	9.3	7.19
US279158AL39	1'500	juin 15	Financial Services CO	5.375%	ECOPETROL SA	Baa2 / BBB	26.06.2026	94.30	6.20%	+408	+413	10.7	7.77

Bond List : USD LATIN AMERICA - MEXICO

Indicative prices as of 26-10-2015



ISIN	Outst. (mln)	Issue date	Comments...	Coupon	Issuer	Rating	Maturity	Price	Ann. Yield	Δ Treasury	Δ Swap	Life	Modified duration
				0.625%	Benchmark : 2Y T-Note	Aaa / AAA	30.09.2017	100.00	0.64%	+0	-11	1.9	1.91
				1.375%	Benchmark : 5Y T-Note	Aaa / AAA	30.09.2020	99.85	1.42%	+0	-1	4.9	4.74
				2.000%	Benchmark : 10Y T-Note	Aaa / AAA	15.08.2025	99.35	2.09%	+0	+5	9.8	8.82
				2.875%	Benchmark : 30Y T-Bond	Aaa / AAA	15.08.2045	99.75	2.91%	+0	+34	29.8	19.80
US71654QBJ04	1'000	août 13	Integrated Oils	3.500%	PETROLEOS MEXICANOS	A3 /*- / BBB+	18.07.2018	102.50	2.56%	+171	+160	2.7	2.56
US191241AG32	1'000	nov 13	Food & Beverage	2.375%	COCA-COLA FEMSA SAB CV	A2 / A-	26.11.2018	101.55	1.86%	+92	+82	3.1	2.93
US71654QBQ47	497	oct 14	Integrated Oils	3.125%	PETROLEOS MEXICANOS	A3 /*- / BBB+	23.01.2019	100.15	3.11%	+213	+203	3.2	3.03
USP2253TJC47	600	mars 13	Construction Materials	5.875%	CEMEX SAB DE CV	- / B+	25.03.2019	102.00	5.04%	+402	+392	3.4	2.21
USP4173SAE48	200	juin 14	Consumer Finance	7.500%	FINANCIERA INDEPENDENCIA	- / B+	03.06.2019	94.50	9.55%	+847	+839	3.6	2.97
USP94880AA25	400	juil 14	Financial Services	6.250%	UNIFIN FINANCIERA SA DE	- / BB	22.07.2019	97.00	7.32%	+620	+612	3.7	3.21
US71656MBC29	1'500	janv 15	Exploration & Production	3.500%	PETROLEOS MEXICANOS	A3 /*- / BBB+	23.07.2020	99.80	3.58%	+221	+218	4.7	4.29
US191241AD01	500	sept 10	Food & Beverage	4.625%	COCA-COLA FEMSA SAB CV	A2 / A-	15.02.2020	109.00	2.42%	+116	+111	4.3	3.88
USP4949BAG97	800	juin 10	Food & Beverage	4.875%	GRUPO BIMBO SAB DE CV	Baa2 / -	30.06.2020	110.05	2.59%	+124	+121	4.7	4.14
USP30179AJ79	1'000	mai 11	Utilities	4.875%	COMISION FED DE ELECTRIC	Baa1 / BBB+	26.05.2021	106.00	3.71%	+220	+217	5.6	4.79
XS1028946348	400	sept 14	Construction Materials	4.750%	CEMEX SAB DE CV	- / B+	11.01.2022	95.25	5.75%	+415	+411	6.2	5.20
US71654QBB77	2'097	sept 12	Integrated Oils	4.875%	PETROLEOS MEXICANOS	A3 /*- / BBB+	24.01.2022	103.00	4.37%	+277	+272	6.2	5.29
USP4949BAH70	800	janv 12	Food & Beverage	4.500%	GRUPO BIMBO SAB DE CV	Baa2 / -	25.01.2022	105.55	3.53%	+193	+189	6.2	5.38
US02364WBD65	1'600	juil 12	Wireless Telecom Services	3.125%	AMERICA MOVIL SAB DE CV	A2 / A-	16.07.2022	99.70	3.20%	+154	+149	6.7	5.96
USP57908AD01	750	sept 12	Chemicals	4.875%	MEXICHEM SAB DE CV	Baa3 / BBB-	19.09.2022	104.25	4.20%	+251	+246	6.9	5.81
USP1507SAC19	1'000	nov 12	Banking	4.125%	BANCO SANTANDER SA	A3 / NR	09.11.2022	102.25	3.79%	+208	+203	7.0	5.96
US71654QBG64	2'100	août 13	Integrated Oils	3.500%	PETROLEOS MEXICANOS	A3 /*- / BBB+	30.01.2023	94.00	4.53%	+279	+274	7.3	6.24
US344419AA47	300	mai 13	Food & Beverage	2.875%	FOMENTO ECONOMICO MEX	- / A-	10.05.2023	95.10	3.66%	+188	+185	7.5	6.59
USG371E2AA61	800	nov 13	Metals & Mining	5.500%	FRESNILLO PLC	Baa2 / BBB	13.11.2023	105.55	4.72%	+288	+286	8.0	6.35
US191241AE83	900	nov 13	Food & Beverage	3.875%	COCA-COLA FEMSA SAB CV	A2 / A-	26.11.2023	104.40	3.28%	+143	+141	8.1	6.82
USP30179AM09	1'250	oct 13	Power Generation	4.875%	COMISION FED DE ELECTRIC	Baa1 / BBB+	15.01.2024	103.75	4.37%	+250	+249	8.2	6.66
US71654QBH48	1'499	août 13	Integrated Oils	4.875%	PETROLEOS MEXICANOS	A3 /*- / BBB+	18.01.2024	101.50	4.71%	+283	+282	8.2	6.64
USP0156PAB50	500	mars 14	Chemicals	5.250%	ALFA S.A.	Baa3 / BBB-	25.03.2024	103.50	4.78%	+289	+288	8.4	6.58
USP13296AL53	1'000	juin 14	Banks	4.125%	BANCO INBURSA	- / BBB+	06.06.2024	97.75	4.49%	+257	+257	8.6	7.04
USP4949BAJ37	800	juin 14	Food & Beverage	3.875%	GRUPO BIMBO SAB DE CV	- / BBB	27.06.2024	99.55	3.98%	+204	+205	8.7	7.20
USP2253TJG50	750	mars 15	Construction Materials	6.125%	CEMEX SAB DE CV	- / B+	05.05.2025	97.00	6.67%	+462	+466	9.5	6.80
US71656MBD02	1'500	janv 15	Exploration & Production	4.500%	PETROLEOS MEXICANOS	A3 /*- / BBB+	23.01.2026	96.45	5.01%	+290	+294	10.2	7.97
US02364WBE49	1'150	juil 12	Wireless Telecom Services	4.375%	AMERICA MOVIL SAB DE CV	A2 / A-	16.07.2042	94.70	4.78%	+200	+230	26.7	15.13
USP57908AE83	400	sept 12	Chemicals	6.750%	MEXICHEM SAB DE CV	Baa3 / BBB-	19.09.2042	99.00	6.95%	+416	+446	26.9	12.17
US344419AB20	700	mai 13	Food & Beverage	4.375%	FOMENTO ECONOMICO MEX	- / A-	10.05.2043	91.20	5.03%	+221	+252	27.5	14.99
US191241AF58	600	nov 13	Food & Beverage	5.250%	COCA-COLA FEMSA SAB CV	A2 / A-	26.11.2043	109.90	4.67%	+183	+215	28.1	14.93
USP0156PAC34	500	mars 14	Chemicals	6.875%	ALFA S.A.	Baa3 / -	25.03.2044	97.15	7.24%	+438	+471	28.4	12.13
USP4949BAK00	500	juin 14	Food & Beverage	4.875%	GRUPO BIMBO SAB DE CV	- / BBB	27.06.2044	91.85	5.52%	+265	+298	28.7	14.50
US71654QBR20	3'000	oct 14	Integrated Oils	6.375%	PETROLEOS MEXICANOS	A3 /*- / BBB+	23.01.2045	96.20	6.78%	+390	+423	29.2	12.67
US71656MBE84	3'000	janv 15	Exploration & Production	5.625%	PETROLEOS MEXICANOS	A3 /*- / BBB+	23.01.2046	88.15	6.64%	+371	+406	30.2	13.26

Bond List : USD BANKS - BRAZIL

Indicative prices as of 26-10-2015



ISIN	Outst. (mln)	Issue date	Comments...	Coupon	Issuer	Rating	Maturity	Price	Ann. Yield	Δ Treasury	Δ Swap	Life	Modified duration
				0.625%	Benchmark : 2Y T-Note	Aaa / AAA	30.09.2017	100.00	0.64%	+0	-11	1.9	1.91
				1.375%	Benchmark : 5Y T-Note	Aaa / AAA	30.09.2020	99.85	1.42%	+0	-1	4.9	4.74
				2.000%	Benchmark : 10Y T-Note	Aaa / AAA	15.08.2025	99.40	2.08%	+0	+5	9.8	8.82
				2.875%	Benchmark : 30Y T-Bond	Aaa / AAA	15.08.2045	99.80	2.91%	+0	+34	29.8	19.80
USP1193TAJ36	300	nov 10	Regional Banks Non-US BR	3.625%	BANCO DO NORDESTE BRASIL	Baa3 / BB+	09.11.2015	100.00	3.63%	+367	+352	0.0	0.03
US05956QAA31	300	janv 11	Commer Banks Non-US BR	6.250%	BANCO DAYCOVAL SA	- / BB+	28.01.2016	100.75	3.18%	+315	+297	0.2	0.25
XS0591920607	1'250	févr 11	Commer Banks Non-US BR	5.250%	BANCO VOTORANTIM	Baa3 / BB+	11.02.2016	100.90	2.15%	+210	+192	0.3	0.28
US40432UAA51	500	mai 11	Money Center Banks BR	4.000%	HSBC BANK BRASIL SA	aa2 /* - / BB+ /	11.05.2016	100.75	2.59%	+246	+225	0.5	0.52
US05947LAK44	500	mai 11	Commer Banks Non-US BR	4.125%	BANCO BRADESCO (CAYMAN)	Baa3 / BB+	16.05.2016	101.00	2.29%	+215	+194	0.5	0.53
USP14486AE76	1'250	sept 13	Government Agencies BR	3.375%	BANCO NAC DE DESEN ECONO	Baa3 / BB+	26.09.2016	100.20	3.17%	+290	+271	0.9	0.89
US05958AAF57	500	nov 11	Commer Banks Non-US BR	3.875%	BANCO DO BRASIL (CAYMAN)	Baa3 / -	23.01.2017	100.40	3.58%	+319	+302	1.2	1.18
US05966UAP93	1'350	févr 12	Commer Banks Non-US BR	4.625%	BANCO SANTANDER BRAS CI	Baa2 / BB+	13.02.2017	101.40	3.53%	+312	+295	1.3	1.23
US46556MAK80	1'050	mai 15	Commer Banks Non-US BR	2.850%	ITAU UNIBANCO HLDG SA/KY	Ba1 / BB+	26.05.2018	96.70	4.27%	+346	+335	2.6	2.42
USP1193TAK09	300	mai 12	Regional Banks Non-US BR	4.375%	BANCO DO NORDESTE BRASIL	Baa3 / BB+	03.05.2019	92.25	7.02%	+597	+588	3.5	3.10
USP14486AC11	1'000	juin 09	Sovereign Agency BR	6.500%	BANCO NAC DE DESEN ECONO	Baa3 / BB+	10.06.2019	99.65	6.72%	+564	+556	3.6	3.10
USG08010BH52	750	sept 09	Bank N-US BR, <u>Sub Notes</u>	6.750%	BANCO BRADESCO (CAYMAN)	Ba1 / -	29.09.2019	105.40	5.27%	+412	+405	3.9	3.41
USP07785AD38	253	nov 09	Commer Banks Non-US BR	9.950%	BANCO BMG S.A.	B2 / -	05.11.2019	94.25	12.14%	+1095	+1089	4.0	3.04
USP1516SFE11	867	janv 10	Bank N-US BR, <u>Sub Notes</u>	7.375%	BANCO VOTORANTIM	Ba1 / -	21.01.2020	100.00	7.51%	+627	+621	4.2	3.51
US05957PAR73	500	janv 10	Commer Banks Non-US BR	6.000%	BANCO DO BRASIL (CAYMAN)	Baa3 / BB+	22.01.2020	101.00	5.81%	+457	+452	4.2	3.64
USP0763MBW03	400	avr 10	Commer Banks Non-US BR	7.875%	BANCO ABC-BRASIL SA	Ba1 / -	08.04.2020	91.00	10.73%	+944	+940	4.4	3.59
US46556MAA09	1'000	avr 10	Bank N-US BR, <u>Sub Notes</u>	6.200%	ITAU UNIBANCO HLDG SA/KY	Ba1 / -	15.04.2020	103.00	5.51%	+421	+417	4.5	3.86
USP1337QAT42	300	avr 10	Bank N-US BR, <u>Sub Notes</u>	8.500%	BANCO INDUSTR E COMRCL	Ba1 / -	27.04.2020	105.00	7.31%	+600	+596	4.5	3.71
USP14486AD93	1'000	janv 10	Sovereign Agency BR	5.500%	BANCO NAC DE DESEN ECONO	Baa3 / BB+	12.07.2020	93.50	7.28%	+592	+589	4.7	3.98
USP1728MAA10	612	juil 10	Financial-Others services BR	5.500%	BM&FBOVESPA SA	Baa2 / BBB-	16.07.2020	101.75	5.14%	+378	+375	4.7	4.06
USP07785AE11	170	août 10	Bank N-US BR, <u>Sub Notes</u>	8.875%	BANCO BMG SA	B2 / -	05.08.2020	91.00	11.69%	+1031	+1029	4.8	3.65
USP3772WAB83	660	oct 10	Commer Banks Non-US BR	5.375%	BANCO DO BRASIL (CAYMAN)	Ba1 / -	15.01.2021	93.75	6.93%	+548	+546	5.2	4.37
USG0732RAF58	1'600	août 10	Commer Banks Non-US BR	5.900%	BANCO BRADESCO (CAYMAN)	Ba1 / -	16.01.2021	100.25	5.93%	+447	+445	5.2	4.36
US46556MAB81	1'250	sept 10	Commer Banks Non-US BR	5.750%	ITAU UNIBANCO HLDG SA/KY	Ba1 / -	22.01.2021	99.75	5.89%	+443	+441	5.2	4.39
USP1507FAA32	500	janv 11	Div Bk Inst BR, <u>Sub notes</u>	6.750%	BANCO SAFRA SA (CI)	Ba1 / -	27.01.2021	105.00	5.71%	+425	+423	5.2	4.33
US46556MAE21	1'050	juin 11	Bank N-US BR, <u>Sub Notes</u>	6.200%	ITAU UNIBANCO HLDG SA/KY	Ba1 / -	21.12.2021	100.75	6.14%	+456	+452	6.1	4.95
USG07402DN01	1'500	mai 11	Bank N-US BR, <u>Sub Notes</u>	5.875%	BANCO DO BRASIL (CAYMAN)	Ba1 / -	26.01.2022	88.65	8.40%	+680	+677	6.2	4.96
USP12445AA33	523	févr 12	Regional Bk BR <u>Sub Notes</u>	7.375%	BANCO EST RIO GRANDE SUL	Ba2 / -	02.02.2022	78.75	12.72%	+1112	+1108	6.3	4.57
USG0732RAG32	1'100	mars 12	Bank N-US BR, <u>Sub Notes</u>	5.750%	BANCO BRADESCO (CAYMAN)	Ba1 / -	01.03.2022	98.00	6.23%	+462	+458	6.3	5.18
US05958AAJ79	1'925	oct 12	Commer Banks Non-US BR	3.875%	BANCO DO BRASIL (CAYMAN)	Baa3 / BB+	10.10.2022	83.25	7.08%	+538	+533	6.9	5.85
US46556MAJ18	1'870	nov 12	Bank N-US BR, <u>Sub Notes</u>	5.125%	ITAU UNIBANCO HLDG SA/KY	Ba1 / -	13.05.2023	90.00	6.96%	+519	+515	7.5	5.91
USP14486AJ63	1'750	sept 13	Government Agencies BR	5.750%	BANCO NAC DE DESEN ECONO	Baa3 / BB+	26.09.2023	89.75	7.63%	+580	+578	7.9	6.10

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Bond List : USD CORPS - BRAZIL

Indicative prices as of 26-10-2015



ISIN	Outst. (mln)	Issue date	Comments...	Coupon	Issuer	Rating	Maturity	Price	Ann. Yield	Δ Treasury	Δ Swap	Life	Modified duration
				0.625%	Benchmark : 2Y T-Note	Aaa / AAA	30.09.2017	100.00	0.64%	+0	-11	1.9	1.91
				1.375%	Benchmark : 5Y T-Note	Aaa / AAA	30.09.2020	99.90	1.41%	+0	-1	4.9	4.74
				2.000%	Benchmark : 10Y T-Note	Aaa / AAA	15.08.2025	99.45	2.08%	+0	+5	9.8	8.82
				2.875%	Benchmark : 30Y T-Bond	Aaa / AAA	15.08.2045	99.95	2.90%	+0	+34	29.8	19.81
US71647NAG43	1'600	mars 14	Integrated Oils NL	3.250%	PETROBRAS GLOBAL FINANCE	Ba2 / BBB-	17.03.2017	95.00	7.23%	+679	+663	1.4	1.31
US87484EAB74	298	déc 07	Special Purpose Entity KY	7.375%	TAM CAPITAL INC	- / BB-	25.04.2017	97.50	9.42%	+894	+879	1.5	1.37
USG2440JAE58	871	oct 07	Steel - Speciality VG	7.250%	GTL TRADE FINANCE INC	- / BBB-	20.10.2017	103.65	5.35%	+470	+458	2.0	1.83
XS0982711631	1'500	janv 14	Integrated Oils NL	2.750%	PETROBRAS GLOBAL FINANCE	Ba2 / BBB-	15.01.2018	88.00	8.97%	+826	+815	2.2	1.95
USN54468AA65	725	mai 11	Import/Export KY	8.375%	MARFRIG HOLDING EUROPE B	B2 / B+	09.05.2018	98.25	9.37%	+858	+847	2.5	2.14
USN54468AD05	850	juin 14	<u>CALL 6/24/17 @ 103.44</u>	6.875%	MARFRIG HOLDING EUROPE B	B2 / B+	24.06.2019	91.25	10.01%	+893	+885	3.7	3.04
USP22854AF31	1'000	juil 09	Electric-Integrated BR	6.875%	CENT ELET BRASILEIRAS SA	- / BB	30.07.2019	90.50	10.21%	+910	+903	3.8	3.13
US91911TAJ25	1'000	sept 09	Diversified Minerals KY	5.625%	VALE OVERSEAS LIMITED	Baa2 / BBB+	15.09.2019	102.35	5.02%	+388	+380	3.9	3.44
USG2583XAA93	750	sept 09	Steel-Speciality KY	6.875%	CSN ISLANDS XI CORP	Ba2 / B+	21.09.2019	59.25	24.75%	+2361	+2353	3.9	2.95
USG9393Uaa00	281	sept 09	Bldg Prod-Cement BR	6.625%	VOTORANTIM INDUSTRIAL SA	- / BBB	25.09.2019	103.00	5.84%	+469	+462	3.9	3.39
USU37405AA20	639	nov 09	Steel-Producers BR	7.000%	GERDAU HOLDINGS INC	- / BBB-	20.01.2020	99.25	7.33%	+610	+605	4.2	3.53
USG5814RAB45	775	mai 10	<u>CALL 5/4/15 @ 104.75</u>	9.500%	MARFRIG OVERSEAS LTD	B2 / B+	04.05.2020	99.50	9.87%	+856	+853	4.5	3.44
USL21779AA88	1'200	juil 10	Steel-Producers BR	6.500%	CSN RESOURCES SA	Ba2 / B+	21.07.2020	57.65	22.17%	+2081	+2079	4.7	3.44
USP9037HAL70	1'787	sept 10	Telephone-Integrated BR	5.500%	TELEMAR NORTE LESTE SA	Ba3 / BB	23.10.2020	67.00	15.76%	+1434	+1433	5.0	3.97
USA29866AA70	1'000	oct 13	Food & Beverage AT	7.750%	JBS INVESTMENTS GMBH	- / BB+	28.10.2020	106.05	6.12%	+470	+468	5.0	3.43
USG8600UAA19	646	sept 10	Paper&Related Prod KY	5.875%	SUZANO TRADING LTD	Ba2 / BB	23.01.2021	101.50	5.62%	+416	+414	5.2	4.40
USG3925DAA84	1'250	oct 10	Steel-Producers BR	5.750%	GERDAU TRADE INC	NR / BBB-	30.01.2021	93.00	7.51%	+606	+604	5.3	4.35
US71645WAR25	5'250	janv 11	Oil Comp-Integrated BR	5.375%	PETROBRAS GLOBAL FINANCE	Ba2 / BBB-	27.01.2021	79.75	10.77%	+931	+929	5.2	4.25
USG9400PAA24	340	avr 10	Diversified Minerals KY	6.750%	CIA BRASILEIRA DE ALUMIN	Baa3 / BBB	05.04.2021	103.00	6.18%	+470	+468	5.4	4.50
USG1315RAD38	1'000	avr 11	Petrochemicals KY	5.750%	BRASKEM FINANCE LTD	Baa3 / BBB-	15.04.2021	94.00	7.22%	+573	+571	5.5	4.56
USP5246AAF05	323	avr 11	<u>CALL 4/20/16 @ 103.25</u>	6.500%	HYPERMARCAS SA	Ba2 / BB+	20.04.2021	105.00	2.70%	+121	+118	5.5	0.47
USG86668AA10	500	juin 11	<u>CALL 6/03/16 @ 104.19</u>	8.375%	TAM CAPITAL 3 INC	- / BB-	03.06.2021	82.65	13.22%	+1172	+1169	5.6	4.03
USP22854AG14	1'750	oct 11	Electric-Integrated BR	5.750%	CENT ELET BRASILEIRAS SA	Ba2 / BB	27.10.2021	81.50	10.16%	+861	+857	6.0	4.80
USP18445AG42	1'500	févr 12	Telephone-Integrated BR	5.750%	OI SA	B1 / BB	10.02.2022	58.00	17.54%	+1594	+1590	6.3	4.52
USP47773AL38	300	avr 12	Multimedia BR	4.875%	GLOBO COMUNICACOES PART	Baa2 / BBB	11.04.2022	100.00	4.93%	+331	+327	6.5	5.47
US29082AAA51	500	juin 12	Aerospace/Defense BR	5.150%	EMPRESA BRAS DE AERONAU	Baa3 / -	15.06.2022	101.50	4.94%	+330	+325	6.6	5.47
USG3925DAB67	750	avr 13	Metals & Mining VG	4.750%	GERDAU TRADE INC	Baa3 / BBB-	15.04.2023	83.60	7.83%	+607	+603	7.5	6.00
US71647NAM11	2'500	mars 14	Integrated Oils NL	6.250%	PETROBRAS GLOBAL FINANCE	Ba2 / BBB-	17.03.2024	79.00	10.26%	+837	+837	8.4	6.04
USA29866AB53	750	avr 14	Food & Beverage AT	7.250%	JBS INVESTMENTS GMBH	- / BB+	03.04.2024	103.15	6.75%	+486	+486	8.4	5.08
US31572UAE64	600	mai 14	Forest & Paper Products KY	5.250%	FIBRIA OVERSEAS FINANCE	Ba1 / BBB-	12.05.2024	99.75	5.36%	+345	+345	8.5	6.64
USP1905CAE05	750	mai 14	Food & Beverage BR	4.750%	BRF SA	Baa3 / BBB	22.05.2024	98.10	5.09%	+319	+319	8.6	6.80
USP3059UAA80	400	juin 14	Metals & Mining BR	4.750%	CIA BRASILEIRA DE ALUMIN	Baa3 / BBB	17.06.2024	86.50	6.96%	+504	+505	8.6	6.68
USL5828LAA72	500	juil 14	Forest & Paper Products	5.250%	KLABIN FINANCE SA	- / BBB-	16.07.2024	89.80	6.94%	+501	+502	8.7	6.66
USP84050AC02	500	sept 14	Metals & Mining BR	5.375%	SAMARCO MINERACAO SA	Baa3 / BBB	26.09.2024	87.50	7.44%	+548	+550	8.9	6.77
USG6710EAP54	519	avr 13	Industrial Other KY	4.375%	ODEBRECHT FINANCE LTD	Baa3 / BBB-	25.04.2025	62.10	11.17%	+914	+918	9.5	6.94

Bond List : EUR NEW & RECENT ISSUES (PAGE 1)

Indicative prices as of 26-10-2015



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				0.000%	Benchmark : 2Y Germany	Aaa / AAA	15.09.2017	100.65	-0.33%	+0	-31	1.9	1.89
				0.250%	Benchmark : 5Y Germany	Aaa / AAA	16.10.2020	101.80	-0.11%	+0	-37	5.0	4.95
				1.000%	Benchmark : 10Y Germany	Aaa / AAA	15.08.2025	104.80	0.50%	+0	-37	9.8	9.32
				2.500%	Benchmark : 30Y Germany	Aaa / AAA	15.08.2046	131.45	1.26%	+0	-28	30.8	22.75
XS1291332952	500	sept 15	Min 100K	0.875%	ACHMEA BANK NV	- / A	17.09.2018	100.45	0.73%	+102	+69	2.9	2.84
XS1293577208	500	sept 15	Min 100K	2.625%	BANCO POPOLARE SC	Ba3 / BB	21.09.2018	101.55	2.08%	+237	+205	2.9	2.77
XS1295413345	500	sept 15	Min 100K	1.375%	LEASEPLAN CORPORATION NV	A3 /*- / A- /*-	24.09.2018	100.90	1.07%	+136	+103	2.9	2.84
XS1301300114	500	oct 15	Min 100K	0.875%	CHINA DEVELOPMENT BANK	Aa3 / -	09.10.2018	100.65	0.66%	+95	+62	2.9	2.90
XS1307381928	1'000	oct 15	Min 100K	4.625%	GAZPROM (GAZ CAPITAL SA)	Ba1 / BBB-	15.10.2018	101.00	4.26%	+455	+422	3.0	2.72
XS1308312658	300	oct 15	Min 100K	3.000%	LANDSBANKINN HF	- / -	19.10.2018	100.45	2.85%	+314	+281	3.0	2.81
XS1303743105	500	oct 15	<u>VAL 28 / 10, Min 100K</u>	1.600%	DONGFENG MOTOR HONG KONG	A1 / Ae	28.10.2018	101.00	1.26%	+155	+122	3.0	2.92
XS1284576581	800	sept 15		0.750%	MERCK FIN SERVICES GMBH	Baa1 / -	02.09.2019	100.85	0.52%	+75	+39	3.8	3.54
XS1309485701	300	oct 15	Piece 100K	0.375%	DEVELOPMENT BK OF JAPAN	A1 / -	21.10.2019	100.05	0.37%	+59	+22	4.0	3.94
FR0013005196	300	oct 15	Piece 100K	1.875%	WENDEL SA	- / -	10.04.2020	100.55	1.75%	+192	+156	4.4	4.00
XS1245554859	300	sept 15	MIn 100K	2.250%	SATO-OYJ	Baa3 / -	10.09.2020	100.70	2.10%	+222	+185	4.9	4.33
XS1291175161	1'500	sept 15	MIn 100K	1.125%	CREDIT SUISSE AG LONDON	A1 /*- / A	15.09.2020	101.75	0.76%	+88	+52	4.9	4.74
XS1295537077	300	sept 15	Min 100K	3.375%	AKELIUS RESIDENTIAL AB	- / -	23.09.2020	101.35	3.08%	+319	+283	4.9	4.45
XS1300465926	600	sept 15	Min 100K	2.750%	DAVIDE CAMPARI-MILANO SP	- / -	30.09.2020	103.15	2.08%	+219	+182	4.9	4.57
DE000A1684R1	1'000	oct 15		0.250%	GEMEINSAME BUNDESLAENDER	- / AAA	01.10.2020	100.55	0.14%	+26	-11	4.9	4.89
XS1302720021	700	oct 15	Min 100K	0.250%	KOMMUNEKREDIT	Aaa / -	09.10.2020	100.60	0.13%	+24	-12	4.9	4.92
XS1298004612	350	oct 15	Min 100K	7.375%	INTERROUTE FINCO	B1 / -	15.10.2020	105.50	5.88%	+600	+563	5.0	3.41
XS1288040055	3'000	sept 15		0.250%	EUROPEAN INVESTMENT BANK	Aaa / AAA	15.10.2020	101.20	0.01%	+12	-25	5.0	4.94
XS1311459694	1'500	oct 15	<u>VAL 27 / 10</u>	0.125%	KFW	Aaa / AAa	27.10.2020	100.60	0.01%	+12	-25	5.0	4.98
DE000A14KGW6	500	oct 15		0.250%	LAND THUERINGEN	- / AAA	21.12.2020	100.55	0.15%	+25	-13	5.1	5.11
XS1288852939	500	sept 15	MIn 100K	1.250%	HEINEKEN NV	Baa1 / -	10.09.2021	101.45	0.99%	+103	+61	5.9	5.40
XS1290729208	1'000	sept 15	Piece 100K	1.477%	TELEFONICA EMISIONES SAU	Baa2 / BBB+	14.09.2021	100.15	1.45%	+149	+107	5.9	5.58
DE000A1Z6M12	1'000	sept 15	Min 100K	1.125%	BMW US CAPITAL LLC	A2 / -	18.09.2021	101.25	0.91%	+94	+53	5.9	5.68
FR0012969020	500	sept 15	Piece 100K	0.875%	SANOFI	A1 / -	22.09.2021	100.95	0.71%	+74	+32	5.9	5.49
XS1306382364	1'750	oct 15		0.875%	REPUBLIC OF POLAND	A2 / A-	14.10.2021	101.00	0.70%	+73	+31	6.0	5.79
XS1292484323	1'250	sept 15	Min 100K	1.250%	SHELL INTERNATIONAL FIN	Aa1 / AA /*-	15.03.2022	101.75	0.97%	+95	+52	6.4	6.10
XS1271698612	1'350	août 15		0.375%	EUROPEAN INVESTMENT BANK	Aaa / AAA	15.03.2022	101.00	0.22%	+20	-23	6.4	6.30
XS1280783983	1'250	sept 15	Min 100K	1.375%	LLOYDS BANK PLC	A1 / A+	08.09.2022	101.55	1.14%	+106	+63	6.9	6.51
XS1284570626	550	sept 15		1.375%	MERCK FIN SERVICES GMBH	Baa1 / -	01.09.2022	101.85	1.09%	+102	+58	6.8	6.27
XS1289193176	400	sept 15	Min 100K	1.875%	MANPOWERGROUP	Baa1 / -	11.09.2022	101.75	1.60%	+152	+108	6.9	6.18
XS1288903278	1'500	sept 15	Min 100K	1.500%	WELLS FARGO & COMPANY	A2 / AA-	12.09.2022	101.90	1.21%	+114	+70	6.9	6.50
FR0012942647	500	sept 15	Piece 100K	1.875%	ICADE	- / -	14.09.2022	101.10	1.71%	+163	+119	6.9	6.18

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Bond List : EUR NEW & RECENT ISSUES (PAGE 2)

Indicative prices as of 26-10-2015



ISIN	Outst. (mln)	Issue date	Comments...	Coupon	Issuer	Rating	Maturity	Price	Ann. Yield	Δ Treasury	Δ Swap	Life	Modified duration
				0.000%	Benchmark : 2Y Germany	Aaa / AAA	15.09.2017	100.65	-0.33%	+0	-31	1.9	1.89
				0.250%	Benchmark : 5Y Germany	Aaa / AAA	16.10.2020	101.80	-0.11%	+0	-37	5.0	4.95
				1.000%	Benchmark : 10Y Germany	Aaa / AAA	15.08.2025	104.80	0.50%	+0	-37	9.8	9.32
				2.500%	Benchmark : 30Y Germany	Aaa / AAA	15.08.2046	131.40	1.26%	+0	-28	30.8	22.75
XS1290850707	1'500	sept 15	Min 100K	1.625%	BANK OF AMERICA CORP	Baa1 / A	14.09.2022	101.15	1.45%	+137	+94	6.9	6.46
XS1291367313	300	sept 15	Min 100K	2.375%	CITYCON TREASURY BV	Baa2 / -	16.09.2022	101.30	2.17%	+209	+165	6.9	6.07
DE000A1Z6C06	750	sept 15	Piece 100K	2.125%	JAB HOLDINGS BV	Baa1 / -	16.09.2022	102.10	1.80%	+173	+129	6.9	6.35
XS1291448824	500	sept 15	Cpn up if downgrade	2.250%	DS SMITH PLC	- / -	16.09.2022	101.10	2.08%	+200	+156	6.9	6.10
XS1292474282	500	sept 15		0.375%	NORDIC INVESTMENT BANK	Aaa / -	19.09.2022	100.35	0.33%	+25	-19	6.9	6.79
XS1292425664	600	sept 15	Cpn up if downgrade	2.125%	ITV PLC	Baa3 / -	21.09.2022	99.65	2.18%	+210	+166	6.9	6.34
XS1294518318	1'000	sept 15	Min 100k	0.625%	FINNVERA PLC	Aaa / -	22.09.2022	101.25	0.44%	+36	-8	6.9	6.74
XS1293087703	500	sept 15	Min 100k	1.375%	KONINKLIJKE DSM NV	A3 / A-	26.09.2022	102.10	1.06%	+98	+54	6.9	6.57
FR0013016631	600	oct 15	Cpn up if downgrade	2.875%	TDF INFRASTRUCTURE SAS	- / -	19.10.2022	101.10	2.70%	+261	+217	7.0	6.04
XS1310493744	1'500	oct 15	Min 100K	1.500%	JPMORGAN CHASE & CO	A3 / A+e	26.10.2022	101.10	1.34%	+124	+80	7.0	6.61
XS1311139601	500	oct 15	VAL 27 / 10	0.375%	COUNCIL OF EUROPE	Aa1e / AA+e	27.10.2022	100.20	0.35%	+26	-18	7.0	6.90
XS1312042648	2'000	oct 15	VAL 27 / 10, Min 100K	0.500%	NEDER WATERSCHAPSBANK	Aaae / -	27.10.2022	100.10	0.49%	+39	-4	7.0	6.86
XS1311331117	300	oct 15	VAL 27 / 10, Min 100K	2.500%	VESTEDA FINANCE BV	- / -	27.10.2022	100.50	2.42%	+233	+189	7.0	6.14
XS1310477895	700	oct 15	CALL 11/01/18 @ 103	6.000%	VERISURE HOLDING AB	B1e / -	01.11.2022	102.25	5.56%	+546	+502	7.0	4.29
XS1287779208	700	sept 15	Min 100k	1.750%	SSE PLC	A3 / -	08.09.2023	102.35	1.43%	+123	+80	7.9	7.30
FR0012939841	800	sept 15	Piece 100k	1.500%	SCHNEIDER ELECTRIC SE	A3 / -	08.09.2023	101.80	1.25%	+105	+62	7.9	7.15
FR0012949949	500	sept 15	Cpn up if downgrade	2.375%	ACCOR SA	- / BBB-	17.09.2023	102.75	1.99%	+179	+136	7.9	7.14
XS1291004270	500	sept 15	Piece 100K	1.750%	IBERDROLA INTL BV	Baa1 / BBB+	17.09.2023	102.50	1.42%	+121	+78	7.9	7.33
FR0012967461	600	sept 15	Piece 100K	2.375%	CARMILA	- / -	18.09.2023	102.20	2.06%	+186	+143	7.9	6.92
XS1292352843	500	sept 15	Min 100K	2.384%	EESTI ENERGIA	Baa2 / -	22.09.2023	101.20	2.22%	+201	+158	7.9	7.13
FR0012968931	500	sept 15	Piece 100K	1.875%	PERNOD RICARD SA	Baa3 / BBB-	28.09.2023	101.75	1.63%	+142	+99	7.9	7.09
XS1307369717	500	oct 15	Min 100K	1.500%	ENEXIS HOLDING NV	Aa3 / -	20.10.2023	101.60	1.29%	+107	+64	8.0	7.26
EU000A1Z6630	2'000	oct 15		0.625%	EUROPEAN UNION	Aaa / AAA	04.11.2023	101.45	0.45%	+22	-21	8.0	7.81
XS1292384960	1'000	sept 15	Min 100K	1.375%	APPLE INC	Aa1 / -	17.01.2024	101.75	1.16%	+90	+48	8.2	7.73
XS1292988984	750	sept 15	Min 100K	1.750%	ENI SPA	A3 / A	18.01.2024	102.70	1.40%	+114	+73	8.2	7.62
XS1284550941	1'000	sept 15	Min 100K	1.000%	NEDER WATERSCHAPSBANK	Aaa / -	03.09.2025	101.25	0.87%	+37	-1	9.8	9.34
XS1288467605	1'000	sept 15		1.500%	REPUBLIC OF POLAND	A2 / A-	09.09.2025	102.00	1.29%	+78	+41	9.9	9.12
XS1288849471	750	sept 15	Min 100K	2.375%	KERRY GROUP FIN SERVICES	Baa2 / -	10.09.2025	104.85	1.82%	+132	+95	9.9	8.55
FR0012949923	500	sept 15	Piece 100K	1.750%	SUEZ ENVIRONNEMENT CO	A3 / -	10.09.2025	102.10	1.52%	+102	+64	9.9	8.79
XS1288858548	1'000	sept 15	Piece 100K	3.000%	BANQUE FED CRED MUTUEL	A3 / A	11.09.2025	103.90	2.55%	+205	+168	9.9	8.47
XS1288894691	500	sept 15	Min 100K	1.750%	SWISSCOM AG (LUNAR FUNDI	A2 / -	15.09.2025	102.05	1.53%	+102	+65	9.9	9.01
XS1292468045	1'000	sept 15	Min 100K	1.875%	SHELL INTERNATIONAL FIN	Aa1 / AA / *-	15.09.2025	103.80	1.46%	+96	+59	9.9	8.98

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Bond List : EUR NEW & RECENT ISSUES (PAGE 3)

Indicative prices as of 26-10-2015



ISIN	Outst. (mln)	Issue date	Comments...	Coupon	Issuer	Rating	Maturity	Price	Ann. Yield	Δ Treasury	Δ Swap	Life	Modified duration
				0.000%	Benchmark : 2Y Germany	Aaa / AAA	15.09.2017	100.65	-0.33%	+0	-31	1.9	1.89
				0.250%	Benchmark : 5Y Germany	Aaa / AAA	16.10.2020	101.80	-0.11%	+0	-37	5.0	4.95
				1.000%	Benchmark : 10Y Germany	Aaa / AAA	15.08.2025	104.80	0.50%	+0	-37	9.8	9.32
				2.500%	Benchmark : 30Y Germany	Aaa / AAA	15.08.2046	131.40	1.26%	+0	-27	30.8	22.75
FR0012969038	750	sept 15	Piece 100K	1.500%	SANOFI	A1 / -	22.09.2025	101.20	1.37%	+86	+49	9.9	8.92
EU000A1U9894	3'000	sept 15		1.000%	EURO STABILITY MECHANISM	Aa1 / AAA	23.09.2025	102.45	0.74%	+24	-13	9.9	9.41
XS1295778275	500	sept 15	Min 100K	1.375%	REPUBLIC OF LATVIA	A3 / A-	23.09.2025	101.60	1.21%	+70	+33	9.9	9.21
BE0002237064	500	oct 15	Piece 100K	1.875%	PROXIMUS SA	A1 / -	01.10.2025	103.15	1.52%	+102	+64	9.9	8.80
XS1303312034	500	oct 15	Min 100K	0.875%	BRITISH COLUMBIA PROV OF	Aaa / AAA	08.10.2025	99.40	0.94%	+43	+6	9.9	9.47
DE000A1684V3	500	oct 15	Min 100K	1.625%	DEUTSCHE BOERSE AG	- / -	08.10.2025	102.20	1.39%	+89	+51	9.9	9.14
XS1310032187	750	oct 15		1.250%	REPUBLIC OF LITHUANIA	A3e / A-	22.10.2025	99.50	1.30%	+79	+41	10.0	9.32
XS1309518998	600	oct 15		1.250%	DEUTSCHE BAHN FINANCE BV	Aa1e / -	23.10.2025	101.20	1.12%	+61	+23	10.0	9.35
XS1311586967	750	oct 15	<u>VAL 28 / 10, Piece 100K</u>	1.125%	PROVINCE OF QUEBEC	Aa2e / AA-e	28.10.2025	99.95	1.13%	+62	+24	10.0	9.41
XS1312891549	1'250	oct 15	<u>VAL 29 / 10</u>	2.750%	ROMANIA	Baa3 / BBB-	29.10.2025	101.55	2.58%	+207	+169	10.0	8.66
XS1310934382	1'500	oct 15	<u>VAL 26 / 10, Min 100K</u>	2.000%	WELLS FARGO & COMPANY	A2 / AA-	27.04.2026	101.40	1.85%	+131	+95	10.5	9.40
XS1301052202	300	oct 15	Min 100K	2.000%	NV LUCHTHAVEN SCHIPHOL	A1 / -	05.10.2026	102.50	1.74%	+118	+82	10.9	9.56
XS1292389415	1'000	sept 15	Min 100K	2.000%	APPLE INC	Aa1 / -	17.09.2027	103.65	1.66%	+104	+71	11.9	10.53
FR0013020450	1'250	oct 15	Piece 100K	1.250%	UNEDIC	Aa2 / AA	21.10.2027	100.55	1.20%	+58	+25	12.0	11.07
FR0012969129	500	sept 15	Piece 100K	1.500%	SAGESS	- / -	25.10.2027	102.45	1.28%	+66	+33	12.0	10.92
XS1291270319	500	sept 15	Min 100K	1.500%	AUTOBAHN SCHNELL AG	Aaa / -	15.09.2030	102.20	1.34%	+56	+29	14.9	13.27
XS1309529680	650	oct 15		1.375%	BK NEDERLANDSE GEMEENTEN	Aaae / AA+	21.10.2030	99.70	1.40%	+62	+35	15.0	13.45
FR0013018090	500	oct 15	Piece 100K	1.750%	REGIE AUTONOME DES TRANS	Aa2e / AAe	25.05.2031	101.85	1.62%	+82	+55	15.6	13.56
XS1313004928	750	oct 15	<u>VAL 29 / 10</u>	3.875%	ROMANIA	Baa3 / BBB-	29.10.2035	101.85	3.74%	+281	+254	20.0	13.82
EU000A1U9902	3'000	oct 15		1.750%	EURO STABILITY MECHANISM	Aa1 / AAA	20.10.2045	101.20	1.70%	+46	+19	30.0	23.22

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Bond List : EUR SOVEREIGN & SUPRA

Indicative prices as of 26-10-2015



ISIN	Outst. (mln)	Issue date	Comments...	Coupon	Issuer	Rating	Maturity	Price	Ann. Yield	Δ Treasury	Δ Swap	Life	Modified duration
				0.000%	Benchmark : 2Y Germany	Aaa / AAA	15.09.2017	100.65	-0.33%	+0	-31	1.9	1.89
				0.250%	Benchmark : 5Y Germany	Aaa / AAA	16.10.2020	101.80	-0.11%	+0	-37	5.0	4.95
				1.000%	Benchmark : 10Y Germany	Aaa / AAA	15.08.2025	104.85	0.49%	+0	-37	9.8	9.32
				2.500%	Benchmark : 30Y Germany	Aaa / AAA	15.08.2046	131.50	1.26%	+0	-27	30.8	22.75
XS0736113340	1'100	janv 12		1.875%	EUROPEAN INVESTMENT BANK	Aaa / AAA	15.09.2016	101.95	-0.29%	-3	-27	0.9	0.88
XS1147549601	1'500	déc 14	Gtd by SPAIN	0.375%	INSTITUT CREDITO OFICIAL	Baa2 / BBB+	31.10.2016	100.40	-0.01%	+26	-2	1.0	1.00
XS0498285351	2'000	mars 10		3.750%	REPUBLIC OF POLAND	A2 / A-	29.03.2017	105.55	-0.14%	+16	-13	1.4	1.39
XS1028546916	850	févr 14		0.500%	EUROPEAN INVESTMENT BANK	Aaa / AAA	15.09.2017	101.45	-0.25%	+8	-23	1.9	1.88
XS1180277524	1'000	févr 15	Gtd by SPAIN	0.500%	INSTITUT CREDITO OFICIAL	Baa2 / BBB+	15.12.2017	100.90	0.10%	+42	+11	2.1	2.12
XS0882814386	4'000	janv 13	Min 100K	0.875%	KINGDOM OF SWEDEN	Aaa / AAA	31.01.2018	102.50	-0.23%	+9	-22	2.3	2.24
XS0740606768	1'845	févr 12	Gtd by SPAIN	4.875%	INSTITUT CREDITO OFICIAL	Baa2 / BBB+	01.02.2018	110.55	0.21%	+53	+22	2.3	2.13
DE000A1R07W1	2'000	févr 14		0.625%	KFW	Aaa / AAA	12.02.2018	101.95	-0.22%	+10	-21	2.3	2.28
XS0878567394	5'000	janv 13		1.000%	EUROPEAN INVESTMENT BANK	Aaa / AAA	13.07.2018	103.30	-0.20%	+10	-22	2.7	2.69
EU000A1U98Z1	7'000	oct 13		1.250%	EURO STABILITY MECHANISM	Aa1 / AAA	15.10.2018	104.20	-0.16%	+13	-19	3.0	2.93
SK4120009234	1'976	mai 13		1.500%	SLOVAKIA GOVERNMENT BOND	A2 / A+	28.11.2018	105.30	-0.21%	+8	-25	3.1	3.01
XS0874841066	1'675	janv 13		1.625%	REPUBLIC OF POLAND	A2 / A-	15.01.2019	105.00	0.07%	+35	+1	3.2	3.12
XS1087815483	1'500	juil 14		0.375%	KFW	Aaa / AAA	22.07.2019	101.90	-0.12%	+12	-23	3.7	3.71
EU000A1G0DF9	2'250	juin 15		0.125%	EFSS	Aa1 / AA	04.11.2019	100.90	-0.09%	+13	-24	4.0	4.01
SI0002103057	1'646	janv 10		4.125%	REPUBLIKA SLOVENIJA	Baa3 / BBB+	26.01.2020	116.25	0.28%	+48	+11	4.2	3.89
XS1189262345	1'500	févr 15		0.050%	KINGDOM OF SWEDEN	NR / NA	12.02.2020	100.35	-0.03%	+16	-20	4.3	4.29
XS0971722342	750	sept 13		3.625%	RUSSIAN FEDERATION	Ba1 / BBB-	16.09.2020	103.25	2.90%	+302	+265	4.9	4.43
IE00B60Z6194	8'252	janv 10		5.000%	IRISH TSY 5% 2020	Baa1 / A-	18.10.2020	123.80	0.19%	+30	-6	5.0	4.56
EU000A1G0BK3	6'000	oct 13		1.750%	EFSS	Aa1 / AA	29.10.2020	108.70	0.01%	+12	-25	5.0	4.76
XS1017763100	1'000	janv 14		2.625%	REPUBLIC OF LATVIA	A3 / A-	21.01.2021	111.50	0.40%	+49	+11	5.2	4.87
XS0599993622	2'450	mars 11		6.000%	INSTITUT CREDITO OFICIAL	Baa2 / BBB+	08.03.2021	126.90	0.85%	+92	+54	5.4	4.64
XS0543882095	2'000	sept 10		4.000%	REPUBLIC OF POLAND	A2 / A-	23.03.2021	117.70	0.65%	+73	+34	5.4	4.88
XS1044744032	5'000	mars 14		1.500%	EUROPEAN INVESTMENT BANK	Aaa / AAA	15.04.2021	107.75	0.09%	+16	-24	5.5	5.25
XS0750894577	2'750	févr 12		3.875%	CZECH REPUBLIC	A1 / A+	24.05.2022	121.50	0.54%	+49	+7	6.6	5.89
DE000A11QTG5	2'000	juin 15		0.625%	KFW	Aaa / AAA	04.07.2022	102.60	0.23%	+18	-25	6.7	6.54
SK4120009044	3'000	févr 13		3.000%	SLOVAKIA GOVERNMENT BOND	A2 / A+	28.02.2023	118.65	0.42%	+28	-15	7.3	6.62
XS1015428821	2'000	janv 14		3.000%	REPUBLIC OF POLAND	A2 / A-	15.01.2024	114.00	1.20%	+94	+53	8.2	7.23
XS1023541847	1'500	janv 14		2.875%	STATE OF ISRAEL	A1 / A	29.01.2024	111.25	1.42%	+116	+75	8.3	7.27
XS1247736793	1'050	juin 15		0.875%	EUROPEAN INVESTMENT BANK	Aaa / AAA	13.09.2024	102.55	0.58%	+22	-17	8.9	8.53
XS1167203881	1'750	janv 15	Government Regional	0.875%	PROVINCE OF QUEBEC	Aa2 / AA-	15.01.2025	99.25	0.96%	+55	+17	9.2	8.75
DE000A11QTD2	3'000	janv 15		0.625%	KFW	Aaa / AAA	15.01.2025	100.30	0.60%	+19	-20	9.2	8.89
XS1151586945	1'240	déc 14	Min 100K	1.625%	REPUBLIC OF CHILE	Aa3 / A+	30.01.2025	99.80	1.65%	+124	+85	9.3	8.41
XS1207449684	2'000	mars 15		0.125%	EUROPEAN INVESTMENT BANK	Aaa / AAA	15.04.2025	95.30	0.64%	+20	-18	9.5	9.35
SI0002103545	1'250	juil 15		2.125%	REPUBLIKA SLOVENIJA	Baa3 / BBB+	28.07.2025	105.15	1.55%	+107	+70	9.7	8.75

Bond List : EUR FINANCIAL

Indicative prices as of 26-10-2015



ISIN	Outst. (mln)	Issue date	Comments...	Coupon	Issuer	Rating	Maturity	Price	Ann. Yield	Δ Treasury	Δ Swap	Life	Modified duration
				0.000%	Benchmark : 2Y Germany	Aaa / AAA	15.09.2017	100.65	-0.33%	+0	-31	1.9	1.89
				0.250%	Benchmark : 5Y Germany	Aaa / AAA	16.10.2020	101.80	-0.11%	+0	-37	5.0	4.95
				1.000%	Benchmark : 10Y Germany	Aaa / AAA	15.08.2025	104.85	0.50%	+0	-37	9.8	9.32
				2.500%	Benchmark : 30Y Germany	Aaa / AAA	15.08.2046	131.45	1.26%	+0	-27	30.8	22.75
XS0895722071	1'750	févr 13	Min 100K	1.875%	ING BANK NV	A1 / A	27.02.2018	103.80	0.25%	+57	+26	2.3	2.28
XS1211053225	1'000	mars 15	Min 100K	0.500%	CREDIT SUISSE AG LONDON	A1 /*- / A	29.03.2018	100.35	0.36%	+67	+35	2.4	2.39
XS0955552178	1'000	juil 13	Min 100K	3.750%	BANCO DO BRASIL	Baa3 / BBB-	25.07.2018	94.40	6.03%	+633	+601	2.7	2.48
XS0965065112	1'000	août 13		2.000%	BNP PARIBAS	A1 / A+	28.01.2019	104.85	0.50%	+77	+43	3.2	3.12
XS1077629225	500	juin 14	Min 100K	3.500%	TURKIYE VAKIFLAR BANKASI	Baa3 / BBB-	17.06.2019	100.25	3.42%	+367	+332	3.6	3.32
XS1084838496	500	juil 14	Min 100K	3.375%	TURKIYE GARANTI BANKASI	Baa3 / BBB	08.07.2019	100.75	3.15%	+340	+304	3.7	3.40
XS1074053130	2'250	mai 14	Min 100K	1.375%	CREDIT SUISSE AG LONDON	A1 /*- / A	29.11.2019	103.05	0.63%	+84	+48	4.1	3.93
XS1185597975	500	févr 15	Min 100K	1.500%	CHINA CONSTRUCT BK ASIA	A2 / NA	11.02.2020	101.15	1.23%	+142	+105	4.3	4.10
XS1219428957	1'000	avr 15	Min 100K	0.625%	LLOYDS BANK PLC	A1 / A+	20.04.2020	100.00	0.63%	+80	+44	4.5	4.39
XS0925003732	1'000	avr 13	Min 100K	2.000%	EXPORT-IMPORT BK KOREA	Aa3 / AA-	30.04.2020	106.10	0.62%	+79	+42	4.5	4.29
XS1254428540	1'500	juin 15	Min 100K	1.125%	UBS AG LONDON	A2 /*+ / A	30.06.2020	102.25	0.64%	+79	+42	4.7	4.53
XS0954025267	1'000	juil 13		2.250%	GE CAPITAL EURO FUNDING	A1 / NA	20.07.2020	107.30	0.68%	+81	+45	4.7	4.49
XS1050547857	1'500	mars 14		2.375%	MORGAN STANLEY	A3 / A	31.03.2021	106.05	1.22%	+129	+90	5.4	5.04
XS1136388425	750	nov 14	Min 100K	1.500%	NOMURA EUROPE FINANCE NV	NA / NA	12.05.2021	100.20	1.46%	+153	+113	5.5	5.24
XS1077631635	1'000	juin 14	Min 100K	1.625%	STANDARD CHARTERED PLC	Aa3 / AA-	13.06.2021	101.00	1.45%	+150	+110	5.6	5.32
XS1105680703	1'500	sept 14	Min 100K	1.250%	UBS AG LONDON	A2 /*+ / A	03.09.2021	102.15	0.88%	+92	+50	5.8	5.62
XS1107731702	1'500	sept 14	Min 100K	1.375%	BANK OF AMERICA CORP	Baa1 / A	10.09.2021	100.80	1.23%	+127	+85	5.9	5.60
XS1128148845	1'500	oct 14	Min 100K	1.375%	CITIGROUP INC	Baa1 / A	27.10.2021	100.90	1.22%	+124	+83	6.0	5.73
XS1116480697	1'000	oct 14	Min 100K	1.500%	BARCLAYS PLC	Baa3 / A	01.04.2022	99.65	1.56%	+153	+110	6.4	6.03
XS1218287230	2'250	avr 15	Min 100K	1.250%	CRED SUIS GP FUN LTD	Baa2 /*- / A	14.04.2022	97.45	1.67%	+164	+122	6.5	6.10
XS0858585051	750	nov 12	Min 100K, Subordinated	3.625%	STANDARD CHARTERED PLC	A2 / A+	23.11.2022	104.40	2.93%	+283	+239	7.1	6.01
XS0874840845	1'000	janv 13		2.625%	GE CAPITAL EURO FUNDING	A1 / NA	15.03.2023	110.30	1.17%	+103	+59	7.4	6.66
XS1265805090	1'500	juil 15		2.000%	GOLDMAN SACHS GROUP INC	A3 / A	27.07.2023	101.95	1.73%	+154	+111	7.7	7.10
XS1075218799	1'000	juin 14	Min 100K	2.250%	BARCLAYS BANK PLC	A2 / A	10.06.2024	106.25	1.47%	+115	+75	8.6	7.78
XS1116263325	1'000	sept 14		2.125%	GOLDMAN SACHS GROUP INC	A3 / A	30.09.2024	102.10	1.87%	+150	+111	8.9	8.07
XS1167204699	1'000	janv 15	Min 100K	1.250%	LLOYDS BANK PLC	A1 / A+	13.01.2025	98.40	1.44%	+103	+64	9.2	8.54
XS1174469137	1'500	janv 15	Min 100K	1.500%	JPMORGAN CHASE & CO	A3 / A+	27.01.2025	98.65	1.66%	+125	+86	9.2	8.46
XS1173792059	1'250	janv 15	Min 100K	1.750%	CITIGROUP INC	Baa1 / A	28.01.2025	99.35	1.83%	+141	+103	9.3	8.36
XS1180256528	1'500	janv 15	Min 100K	1.750%	MORGAN STANLEY	A3 / A	30.01.2025	99.00	1.87%	+145	+107	9.3	8.36
XS1190632999	1'500	févr 15	Min 100K, Subordinated	2.375%	BNP PARIBAS	Baa2 / A	17.02.2025	97.60	2.67%	+225	+187	9.3	8.09
DE000DB7XJJ2	1'250	févr 15	Subordinated	2.750%	DEUTSCHE BANK AG	Ba1 / A-	17.02.2025	96.65	3.17%	+275	+237	9.3	7.91
XS1195574881	1'250	févr 15	Piece 100K, Subordinated	2.625%	SOCIETE GENERALE	Baa3 / A-	27.02.2025	98.10	2.86%	+244	+205	9.3	8.02
XS1209863254	750	mars 15	Min 100K	1.375%	BANK OF AMERICA CORP	Baa1 / A	26.03.2025	96.40	1.79%	+136	+98	9.4	8.65
XS1254428896	1'500	juin 15	Min 200K, Subordinated	3.000%	HSBC HOLDINGS PLC	A2 / A+	30.06.2025	101.50	2.82%	+235	+197	9.7	8.24

Bond list : EUR CORPORATE (EX TELECOM & US AUTOS)

Indicative prices as of 26-10-2015



ISIN	Outst. (mln)	Issue date	Comments...	Coupon	Issuer	Rating	Maturity	Price	Ann. Yield	Δ Treasury	Δ Swap	Life	Modified duration
				0.000%	Benchmark : 2Y Germany	Aaa / AAA	15.09.2017	100.65	-0.33%	+0	-31	1.9	1.89
				0.250%	Benchmark : 5Y Germany	Aaa / AAA	16.10.2020	101.80	-0.11%	+0	-36	5.0	4.95
				1.000%	Benchmark : 10Y Germany	Aaa / AAA	15.08.2025	104.85	0.49%	+0	-37	9.8	9.32
				2.500%	Benchmark : 30Y Germany	Aaa / AAA	15.08.2046	131.50	1.26%	+0	-28	30.8	22.75
XS1184885041	500	févr 15	Min 100'000	1.700%	CSSC CAPITAL 2015 LTD	A1 / NA	19.02.2018	100.30	1.58%	+189	+158	2.3	2.23
XS0860583912	800	nov 12	Min 100'000	2.375%	IPIC GMTN LTD	Aa2 / AA	30.05.2018	104.30	0.71%	+102	+70	2.6	2.51
XS1069539374	1'350	mai 14	Min 100'000	1.125%	DIAGEO FINANCE PLC	A3 / A-	20.05.2019	101.95	0.56%	+81	+47	3.6	3.40
XS0787510618	750	mai 12		2.125%	PHILIP MORRIS INTL INC	A2 / A	30.05.2019	105.95	0.46%	+71	+36	3.6	3.45
XS0829317832	675	sept 12	Min 100'000	2.125%	AMGEN INC	Baa1 / BBB	13.09.2019	105.75	0.63%	+86	+50	3.9	3.73
XS1147600305	1'500	déc 14	Min 100'000	0.625%	GLAXOSMITHKLINE CAPITAL	A2 / NA	02.12.2019	101.10	0.36%	+57	+21	4.1	4.02
XS0863129135	750	déc 12	Min 100'000	2.000%	RIO TINTO FINANCE PLC	A3 / A-	11.05.2020	104.05	1.09%	+125	+89	4.5	4.30
XS0951395317	750	juil 13	Piece 100'000	1.875%	TOTAL CAPITAL CANADA LTD	Aa1 / AA-	09.07.2020	105.50	0.69%	+83	+46	4.7	4.49
XS0834386228	1'250	sept 12	Min 100'000	2.250%	BHP BILLINT FINANCE LTD	A1 / A+	25.09.2020	105.80	1.04%	+115	+79	4.9	4.65
XS0973209421	500	oct 13	Min 100'000	2.750%	CNOOC CURTIS FUNDING NO.	Aa3 / NA	03.10.2020	105.70	1.54%	+166	+129	4.9	4.61
XS0951216083	1'250	juil 13	Min 100'000	2.250%	ORACLE CORP	A1 / A+	10.01.2021	107.40	0.80%	+89	+51	5.2	4.86
DE000A1UDWM7	1'250	mars 13		1.750%	SIEMENS FINANCIERINGSMAT	A1 / A	12.03.2021	106.25	0.57%	+64	+26	5.4	5.10
BE6265141083	650	mars 14	Min 100'000	1.950%	ANHEUSER-BUSCH INBEV NV	A2 /*- / A /*-	30.09.2021	104.15	1.22%	+126	+84	5.9	5.58
XS1132402709	1'500	oct 14	Min 100'000	1.375%	HUTCH WHAMPOA FINANCE 14	A3 / A-	31.10.2021	99.90	1.39%	+142	+100	6.0	5.65
XS1132789949	500	nov 14		0.750%	NESTLE FINANCE INTL LTD	Aa2 / NA	08.11.2021	101.40	0.51%	+53	+12	6.0	5.85
XS1134758116	600	nov 14	Min100'000	0.750%	NOVARTIS FINANCE SA	Aa3 / AA	09.11.2021	100.85	0.61%	+63	+22	6.0	5.84
XS1001749107	1'750	déc 13	Min 100'000	2.125%	MICROSOFT CORP	Aaa / AA+	06.12.2021	108.15	0.70%	+71	+30	6.1	5.45
XS1110430193	700	sept 14	Min 100'000	1.625%	GLENCORE FINANCE EUROPE	Baa2 / NA	18.01.2022	76.50	6.30%	+630	+588	6.2	5.49
XS1178970106	750	févr 15	Min 100'000	0.500%	UNILEVER NV	A1 / NA	03.02.2022	98.85	0.69%	+68	+26	6.3	6.12
XS1172947902	1'000	avr 15	Min 100'000	1.875%	PETROLEOS MEXICANOS	A3 /*- / BBB+	21.04.2022	90.70	3.51%	+348	+305	6.5	5.88
XS1220886938	650	avr 15	Min 100'000	1.000%	SINOPEC GRP OVERSEA 2015	Aa3 / NA	28.04.2022	95.65	1.71%	+168	+125	6.5	6.18
XS1117296035	700	juin 15	Min 100'000	1.700%	THREE GORGES FNCE II	Aa3 / A+	10.06.2022	99.85	1.73%	+168	+125	6.6	6.17
XS1171489393	1'000	janv 15		0.750%	TOYOTA MOTOR CREDIT CORP	Aa3 / A	21.07.2022	98.35	1.01%	+95	+52	6.7	6.51
XS1112678559	800	sept 14	Min 100'000	1.125%	COCA-COLA CO/THE	Aa3 / A+	22.09.2022	101.35	0.93%	+85	+41	6.9	6.61
XS1135334800	1'400	nov 14	Min 100'000	1.000%	APPLE INC	Aa1 / NA	10.11.2022	100.65	0.91%	+81	+38	7.0	6.70
XS0802953165	750	juil 12	Min 100'000	3.750%	VALE SA	Baa2 / BBB+	10.01.2023	91.65	5.17%	+505	+462	7.2	5.90
XS1031019562	500	févr 14	Min 100'000	2.500%	CARGILL INC	A2 / A	15.02.2023	106.50	1.56%	+143	+99	7.3	6.57
XS1190973559	1'250	févr 15	Min 100'000	1.109%	BP CAPITAL MARKETS PLC	A2 / NA	16.02.2023	98.50	1.33%	+120	+76	7.3	6.91
XS1052677892	750	avr 14	Min 100'000	3.250%	ANGLO AMERICAN CAPITAL	Baa2 / BBB	03.04.2023	87.30	5.37%	+522	+479	7.4	6.20
XS1143163183	1'000	nov 14	Min 100'000	1.250%	IBM CORP	Aa3 / A+	26.05.2023	100.60	1.17%	+100	+57	7.6	7.16
XS1071713470	1'000	mai 14	Min 100'000	2.500%	CARLSBERG BREWERIES A/S	Baa2 / BBB	28.05.2024	103.05	2.10%	+179	+138	8.6	7.41
XS1084942470	600	juil 14	Min 100'000	2.250%	CODELCO INC	A1 / A+	09.07.2024	96.00	2.77%	+244	+204	8.7	7.71
XS1147605791	1'000	déc 14	Min 100'000	1.375%	GLAXOSMITHKLINE CAPITAL	A2 / NA	02.12.2024	101.20	1.24%	+85	+46	9.1	8.41
XS1195056079	1'000	févr 15		0.875%	ROCHE FINANCE EUROPE BV	A1 / NA	25.02.2025	97.85	1.12%	+70	+32	9.3	8.84
XS1179916017	750	févr 15	Min 100'000	1.250%	CARREFOUR SA	NR / BBB+	03.06.2025	97.75	1.51%	+104	+67	9.6	8.88

Bond List : EUR UTILITIES

Indicative prices as of 26-10-2015



ISIN	Outst. (mln)	Issue date	Comments...	Coupon	Issuer	Rating	Maturity	Price	Ann. Yield	Δ Treasury	Δ Swap	Life	Modified duration
				0.000%	Benchmark : 2Y Germany	Aaa / AAA	15.09.2017	100.65	-0.33%	+0	-31	1.9	1.89
				0.250%	Benchmark : 5Y Germany	Aaa / AAA	16.10.2020	101.80	-0.11%	+0	-37	5.0	4.95
				1.000%	Benchmark : 10Y Germany	Aaa / AAA	15.08.2025	104.85	0.50%	+0	-37	9.8	9.32
				2.500%	Benchmark : 30Y Germany	Aaa / AAA	15.08.2046	131.45	1.26%	+0	-27	30.8	22.75
XS0827573766	300	sept 12	Step up 1.25 if Sub IG	6.250%	ESB FINANCE LIMITED	Baa1 / A-	11.09.2017	111.30	0.21%	+55	+24	1.9	1.81
XS0741942576	750	févr 12	Piece 100'000	5.000%	GAS NATURAL CAPITAL	Baa2 / BBB+	13.02.2018	110.50	0.40%	+72	+41	2.3	2.16
XS0891393414	800	févr 13	Piece 100'000	1.750%	NATIONAL GRID NA INC	Baa1 / NA	20.02.2018	103.55	0.23%	+54	+23	2.3	2.26
XS0808636244	600	avr 13	Min 100'000 , CZ	4.375%	EP ENERGY AS	NA / BBB-	01.05.2018	105.65	2.08%	+239	+207	2.5	2.33
XS0979598207	315	oct 13	Min 50'000, SK	2.875%	ZAPADOSLOVENSKA ENRG AS	NA / NA	14.10.2018	106.65	0.61%	+90	+57	3.0	2.86
XS0989152573	500	nov 13	Min 100K	4.250%	BULGARIAN ENERGY HLD	NA / BB-	07.11.2018	99.90	4.29%	+458	+426	3.0	2.67
XS1057345651	650	avr 14	Min 100'000	2.625%	EDP FINANCE BV	Baa3 / BBB-	15.04.2019	104.45	1.31%	+157	+123	3.5	3.27
XS1075312626	500	juin 14	Min 100'000, SE	1.625%	PGE SWEDEN AB	Baa1 / BBB+	09.06.2019	101.40	1.23%	+148	+113	3.6	3.48
XS1144492532	540	déc 14	Min 100'000	1.125%	2I RETE GAS SPA	Baa2 / NA	02.01.2020	100.55	1.00%	+120	+85	4.2	4.03
XS0829360923	800	sept 12	Piece 100'000	6.000%	GAS NATURAL CAPITAL	Baa2 / BBB+	27.01.2020	121.65	0.80%	+99	+63	4.2	3.75
XS0878010718	750	janv 13		1.875%	RWE FINANCE BV	Baa2 / BBB+	30.01.2020	103.90	0.95%	+114	+78	4.3	4.04
XS0827692269	604	sept 12	Min 100'000	4.875%	ENEL FINANCE INTL NV	Baa2 / BBB+	11.03.2020	117.95	0.70%	+88	+52	4.4	3.94
FR0011911239	1'200	mai 14	Piece 100'000	1.375%	ENGIE	A1 / NA	19.05.2020	103.55	0.59%	+75	+39	4.6	4.40
XS0920705737	750	avr 13	Min 100'000	2.500%	ORIGIN ENERGY FINANCE	Baa3 / BBB	23.10.2020	97.75	3.00%	+311	+274	5.0	4.61
XS0699330097	500	nov 11		4.125%	EWE AG	Baa1 / NA	04.11.2020	114.85	1.07%	+118	+81	5.0	4.46
XS0914294979	500	avr 13	Min 100'000	3.375%	SNAM SPA	Baa1 / BBB+	29.01.2021	112.35	0.96%	+104	+66	5.3	4.77
XS0976223452	800	oct 13	Min 200'000, AU	3.500%	ORIGIN ENERGY FINANCE	Baa3 / BBB	04.10.2021	101.30	3.26%	+329	+288	5.9	5.28
XS0996354956	800	nov 13	Min 100'000	2.625%	ENI SPA	A3 / A	22.11.2021	109.80	0.96%	+98	+56	6.1	5.53
XS1111324700	1'000	sept 14	Min 100'000	2.625%	EDP FINANCE BV	Baa3 / BBB-	18.01.2022	101.75	2.32%	+232	+190	6.2	5.59
XS0876289652	400	janv 13	Piece 100'000	3.875%	RED ELECTRICA FINANCE BV	Baa2u / A-	25.01.2022	117.25	1.01%	+101	+58	6.2	5.52
XS1165754851	700	janv 15	Min 100'000	1.500%	STATE GRID EUROPE DEVELO	A1 / A+	26.01.2022	98.30	1.79%	+179	+136	6.2	5.84
XS0804217536	500	juil 12	Min 100'000	2.625%	NEDERLANDSE GASUNIE N.V.	A2 / NA	13.07.2022	111.10	0.92%	+86	+43	6.7	6.17
XS0452187916	2'500	sept 09	Min 50'000	5.000%	ENEL FINANCE INTL NV	Baa2 / BBB+	14.09.2022	125.35	1.15%	+107	+64	6.9	6.00
XS1171541813	600	janv 15	Piece 100'000	1.125%	IBERDROLA INTL BV	Baa1 / BBB+	27.01.2023	98.60	1.33%	+121	+77	7.2	6.85
FR0011318658	2'000	sept 12	Piece 100'000	2.750%	ELECTRICITE DE FRANCE SA	A1 / A	10.03.2023	110.75	1.22%	+108	+65	7.4	6.62
XS0951565091	1'000	juil 13	Min 100'000	3.250%	ENI SPA	A3 / A	10.07.2023	114.25	1.30%	+112	+68	7.7	6.85
BE0002443183	500	oct 13	Piece 100'000, BE	2.875%	EANDIS CVBA	A1 / NA	09.10.2023	112.30	1.25%	+103	+60	7.9	7.17
XS0979598462	315	oct 13	Min 100'000, SK	4.000%	ZAPADOSLOVENSKA ENRG AS	NA / NA	14.10.2023	117.05	1.69%	+148	+105	8.0	6.93
XS0982019126	800	oct 13		3.000%	RWE FINANCE BV	Baa2 / BBB+	17.01.2024	107.40	2.02%	+176	+134	8.2	7.14
XS1030143447	350	févr 14	Rating Sensitive Coupon	3.000%	AUSNET SERVICES HOLDINGS	A3 / A-	13.02.2024	108.85	1.84%	+157	+116	8.3	7.23
XS1170307414	500	janv 15	Piece 100'000	1.375%	GAS NATURAL FENOSA FINAN	Baa2 / BBB+	21.01.2025	96.70	1.77%	+136	+97	9.2	8.48
XS1177459531	600	févr 15	Piece 100'000	1.250%	ENAGAS FINANCIACIONES SA	NA / A-	06.02.2025	96.45	1.67%	+125	+87	9.3	8.58
XS1222590488	750	avr 15	Min 100'000	2.000%	EDP FINANCE BV	Baa3 / BBB-	22.04.2025	93.25	2.83%	+238	+200	9.5	8.37
XS1180451657	1'000	févr 15	Min 100'000	1.500%	ENI SPA	A3 / A	02.02.2026	98.10	1.71%	+118	+81	10.3	9.32

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Bond List : EUR LONG ISSUES (10 YR +)

Indicative prices as of 26-10-2015



ISIN	Outst. (mln)	Issue date	Comments...	Coupon	Issuer	Rating	Maturity	Price	Ann. Yield	Δ Treasury	Δ Swap	Life	Modified duration
				0.000%	Benchmark : 2Y Germany	Aaa / AAA	15.09.2017	100.65	-0.33%	+0	-31	1.9	1.89
				0.250%	Benchmark : 5Y Germany	Aaa / AAA	16.10.2020	101.80	-0.11%	+0	-37	5.0	4.95
				1.000%	Benchmark : 10Y Germany	Aaa / AAA	15.08.2025	104.80	0.50%	+0	-37	9.8	9.32
				2.500%	Benchmark : 30Y Germany	Aaa / AAA	15.08.2046	131.45	1.26%	+0	-4	30.8	22.75
XS1001749289	1'750	déc 13	Min 100K	3.125%	MICROSOFT CORP	Aaa / AA+	06.12.2028	117.35	1.62%	+93	+67	13.1	10.54
XS1066312395	500	mai 14	Min 100K	2.875%	PHILIP MORRIS INTL INC	A2 / A	14.05.2029	108.75	2.13%	+141	+117	13.5	11.14
XS1111559925	1'500	sept 14	Piece 100K	2.125%	TOTAL CAPITAL CANADA LTD	Aa1 / AA-	18.09.2029	101.85	1.97%	+124	+101	13.9	11.93
XS1120892507	800	oct 14	Min 100K	2.932%	TELEFONICA EMISIONES SAU	Baa2 / BBB+	17.10.2029	101.15	2.83%	+209	+187	14.0	11.34
XS1128224703	500	oct 14	Min 100K	2.125%	AIRBUS GROUP FINANCE BV	A2 / A-	29.10.2029	106.90	1.58%	+83	+61	14.0	11.90
XS1167667283	1'000	janv 15		1.625%	VOLKSWAGEN INTL FIN NV	A2 / NA	16.01.2030	86.15	2.82%	+206	+185	14.2	12.15
XS1186176571	750	févr 15	Min 100K	1.500%	HEATHROW FUNDING LTD	NA / A-	11.02.2030	91.05	2.24%	+148	+127	14.3	12.46
BE6276040431	1'250	avr 15		1.500%	ANHEUSER-BUSCH INBEV NV	A2 /*- / A /*-	18.04.2030	88.10	2.49%	+172	+151	14.5	12.58
XS1224955408	750	avr 15	Min 100K	1.500%	BHP BILLITON FINANCE LTD	A1 / A+	29.04.2030	88.75	2.43%	+166	+145	14.5	12.62
XS1240751229	750	juin 15	Min 100K	2.125%	ELI LILLY & CO	A2 / A	03.06.2030	101.65	1.99%	+121	+101	14.6	12.19
XS1146286205	1'000	déc 14	Min 100K	2.625%	VERIZON COMMUNICATIONS	Baa1 / A-	01.12.2031	102.45	2.44%	+157	+143	16.1	12.76
XS0866310088	1'400	déc 12	Min 100K	3.550%	AT&T INC	Baa1 / A-	17.12.2032	110.40	2.77%	+184	+174	17.1	12.50
XS0161100515	1'015	janv 03		7.750%	TELECOM ITALIA FIN SA	Ba1 / BBB-	24.01.2033	132.65	4.90%	+396	+387	17.2	10.07
FR0000471930	1'500	janv 03		8.125%	ORANGE SA	Baa1 / BBB+	28.01.2033	169.70	2.92%	+199	+189	17.3	10.87
XS0162869076	500	févr 03		5.875%	TELEFONICA EUROPE BV	Baa2 / BBB+	14.02.2033	139.00	2.96%	+202	+193	17.3	11.59
XS0162513211	600	févr 03		5.750%	RWE AG	Baa2 / BBB+	14.02.2033	127.00	3.62%	+268	+259	17.3	11.33
XS0162990229	850	févr 03		5.625%	ELECTRICITE DE FRANCE SA	A1 / A	21.02.2033	144.00	2.47%	+153	+144	17.3	11.93
XS0924998809	750	avr 13	Min 100K	3.125%	BHP BILLITON FINANCE LTD	A1 / A+	29.04.2033	107.30	2.60%	+165	+156	17.5	13.35
XS0922885362	550	mai 13	Min 100K	2.625%	MICROSOFT CORP	Aaa / AA+	02.05.2033	108.75	2.02%	+107	+99	17.5	13.81
XS0940697187	500	juin 13	Min 100K	3.125%	PHILIP MORRIS INTL INC	A2 / A	03.06.2033	111.45	2.33%	+137	+129	17.6	13.56
XS0944835734	750	juin 13	Min 100K, Gtd by Austria	2.750%	AUTOBAHN SCHNELL AG	Aaa / NA	20.06.2033	120.00	1.46%	+50	+42	17.6	14.24
XS0968972199	506	sept 13	Min 100K	3.500%	TELIASONERA AB	A3 / A-	05.09.2033	113.05	2.58%	+161	+154	17.9	13.46
FR0010014845	600	sept 03		6.000%	GIE PSA TRESORERIE	Ba3 / BB	19.09.2033	113.35	4.87%	+389	+382	17.9	11.24
FR0010033381	700	nov 03		6.125%	VEOLIA ENVIRONNEMENT SA	Baa1 / BBB	25.11.2033	149.05	2.67%	+168	+162	18.1	11.90
XS1028941893	500	oct 14	Min 100K	2.500%	MERCK & CO INC	A2 / A	15.10.2034	106.40	2.08%	+106	+102	19.0	14.97
XS1190624202	1'000	févr 15	Min 100K	1.625%	STATOIL ASA	Aa2 / NA	17.02.2035	90.40	2.24%	+121	+117	19.3	16.00
XS1197273755	750	mars 15	Min 100K	2.375%	MONDELEZ INTERNATIONAL	Baa1 / BBB	06.03.2035	89.70	3.09%	+206	+202	19.4	14.78
XS1197833137	1'500	mars 15	Min 100K	1.625%	COCA-COLA CO/THE	Aa3 / A+	09.03.2035	91.30	2.18%	+115	+111	19.4	16.08
XS1196380031	1'250	mars 15	Min 100K	2.450%	AT&T INC	Baa1 / A-	15.03.2035	91.70	3.02%	+199	+195	19.4	14.76
XS1226748512	575	mai 15	Min 100K	1.750%	BRISTOL-MYERS SQUIBB CO	A2 / A-	15.05.2035	91.40	2.30%	+126	+122	19.5	16.04
XS0229567440	750	sept 05	Sub Notes	4.125%	GENERAL ELEC CAP CORP	A1 / NA	19.09.2035	110.85	3.37%	+232	+229	19.9	13.76
XS0350890470	650	mars 08		6.025%	GE CAPITAL EURO FUNDING	A1 / NA	01.03.2038	157.65	2.59%	+150	+146	22.3	14.09
XS0438844093	600	juil 09		6.125%	ENBW INTL FINANCE BV	A3 / NA	07.07.2039	152.90	2.98%	+186	+182	23.7	14.52
FR0010961581	750	nov 10	Piece 50K	4.500%	ELECTRICITE DE FRANCE SA	A1 / A	12.11.2040	127.25	2.95%	+180	+176	25.0	15.65

Bond List : EUR TELECOM

Indicative prices as of 26-10-2015



ISIN	Outst. (mln)	Issue date	Comments...	Coupon	Issuer	Rating	Maturity	Price	Ann. Yield	Δ Treasury	Δ Swap	Life	Modified duration
				0.000%	Benchmark : 2Y Germany	Aaa / AAA	15.09.2017	100.65	-0.33%	+0	-31	1.9	1.89
				0.250%	Benchmark : 5Y Germany	Aaa / AAA	16.10.2020	101.80	-0.11%	+0	-37	5.0	4.95
				1.000%	Benchmark : 10Y Germany	Aaa / AAA	15.08.2025	104.80	0.50%	+0	-37	9.8	9.32
				2.500%	Benchmark : 30Y Germany	Aaa / AAA	15.08.2046	131.40	1.26%	+0	-27	30.8	22.75
XS0831389985	628	sept 12	Min 100'000	4.500%	TELECOM ITALIA SPA	Ba1 / BBB-	20.09.2017	107.05	0.75%	+108	+77	1.9	1.84
XS0593960304	800	févr 11	Step if downgrd, Min 100K	4.375%	TDC A/S	Baa3 / BBB	23.02.2018	108.10	0.84%	+116	+85	2.3	2.19
XS0630463965	593	mai 11	Min 100'000	4.750%	TELECOM ITALIA SPA	Ba1 / BBB-	25.05.2018	109.60	0.96%	+127	+95	2.6	2.42
XS1074479384	600	juin 14	Min 100'000	1.000%	AMERICA MOVIL SAB DE CV	A2 / A	04.06.2018	101.15	0.57%	+88	+56	2.6	2.56
FR0011560069	850	sept 13	Piece 100'000	1.875%	ORANGE SA	Baa1 / BBB+	03.09.2018	104.25	0.37%	+67	+35	2.8	2.79
XS1033658565	500	févr 14	Min 100'000	1.375%	TELIASONERA AB	A3 / A-	18.02.2019	102.80	0.53%	+80	+46	3.3	3.21
XS0934042549	750	mai 13	Piece 100'000	2.736%	TELEFONICA EMISIONES SAU	Baa2 / BBB+	29.05.2019	106.85	0.80%	+105	+70	3.6	3.41
XS1075430741	1'000	juin 14	Min 100'000	1.125%	BRITISH TELECOM PLC	Baa2 / BBB	10.06.2019	102.30	0.48%	+73	+38	3.6	3.54
XS0850057588	500	oct 12		2.000%	DEUTSCHE TELEKOM INT FIN	Baa1 / BBB+	30.10.2019	106.40	0.39%	+61	+25	4.0	3.81
XS0927581842	1'000	mai 13	Min 100'000	4.625%	PORTUGAL TELECOM INT FIN	B1 / BB	08.05.2020	67.00	15.20%	+1536	+1500	4.5	3.46
XS0868458653	719	déc 12	Min 100'000	4.000%	TELECOM ITALIA SPA	Ba1 / BBB-	21.01.2020	108.25	1.95%	+215	+178	4.2	3.81
XS1109802303	1'750	sept 14	Min 50'000	1.000%	VODAFONE GROUP PLC	Baa1 / BBB+	11.09.2020	101.05	0.77%	+89	+53	4.9	4.50
XS0974375130	547	sept 13	Min 100'000	4.875%	TELECOM ITALIA SPA	Ba1 / BBB-	25.09.2020	112.90	2.08%	+220	+183	4.9	4.40
XS0875796541	1'250	janv 13		2.125%	DEUTSCHE TELEKOM INT FIN	Baa1 / BBB+	18.01.2021	107.40	0.69%	+77	+39	5.2	4.90
XS1025752293	500	févr 14		2.375%	TELFONICA DEUTSCH FINAN	NA / BBB	10.02.2021	105.85	1.23%	+131	+93	5.3	4.90
XS1020952435	564	janv 14	Min 100'000	4.500%	TELECOM ITALIA SPA	Ba1 / BBB-	25.01.2021	110.80	2.29%	+238	+200	5.2	4.57
XS0811124790	361	août 12	Min 100'000	3.250%	KONINKLIJKE KPN NV	Baa3 / BBB-	01.02.2021	110.10	1.26%	+134	+96	5.3	4.78
XS0907289978	1'000	mars 13	Piece 100'000	3.961%	TELEFONICA EMISIONES SAU	Baa2 / BBB+	26.03.2021	113.65	1.34%	+141	+102	5.4	4.84
XS1028954953	750	mai 14	Min 100'000	3.375%	BHARTI AIRTEL INTERNATIO	Baa3 / BBB-	20.05.2021	105.05	2.40%	+246	+206	5.6	4.99
XS1077882121	1'200	juin 14	Min 100'000	1.750%	EMIRATES TELECOM CORP	Aa3 / A+	18.06.2021	101.90	1.40%	+146	+106	5.6	5.32
XS1245244402	600	juin 15	Min 100'000	5.625%	OI BRASIL HOLDINGS COOP	Ba2 / BB	22.06.2021	63.95	15.68%	+1574	+1533	5.6	4.04
XS0802174044	1'000	juil 12	Min 100'000	3.000%	AMERICA MOVIL SAB DE CV	A2 / A	12.07.2021	109.60	1.25%	+130	+90	5.7	5.24
XS1109741246	1'500	sept 14	Min 100'000	1.500%	SKY PLC	Baa2 / BBB-	15.09.2021	101.20	1.29%	+133	+92	5.9	5.59
XS0706229555	750	nov 11	Min 100'000	3.750%	TELSTRA CORP LTD	A2 / A	16.05.2022	117.10	1.04%	+100	+58	6.5	5.84
XS1069430368	1'250	mai 14	Piece 100'000	2.242%	TELEFONICA EMISIONES SAU	Baa2 / BBB+	27.05.2022	103.10	1.74%	+170	+127	6.6	6.04
XS1144086110	1'500	déc 14	Min 100'000	1.450%	AT&T INC	Baa1 / A-	01.06.2022	100.35	1.39%	+135	+92	6.6	5.99
XS0794245018	1'000	juin 12	Piece 100'000	3.000%	ORANGE SA	NR / BBB+	15.06.2022	112.70	1.01%	+96	+53	6.6	6.03
XS0525787874	1'250	juil 10		4.250%	DEUTSCHE TELEKOM INT FIN	Baa1 / BBB+	13.07.2022	120.80	1.03%	+97	+54	6.7	5.93
XS0954302104	750	juil 13	Min 100'000	3.259%	AMERICA MOVIL SAB DE CV	A2 / A	22.07.2023	112.30	1.56%	+137	+94	7.7	6.85
XS1196373507	1'250	mars 15	Min 100'000	1.300%	AT&T INC	Baa1 / A-	05.09.2023	97.90	1.59%	+139	+96	7.9	7.38
FR0011560077	650	sept 13	Piece 100'000	3.125%	ORANGE SA	Baa1 / BBB+	09.01.2024	113.00	1.44%	+118	+77	8.2	7.16
XS1146282634	1'400	déc 14	Min 100'000	1.625%	VERIZON COMMUNICATIONS	Baa1 / A-	01.03.2024	100.35	1.58%	+130	+89	8.3	7.67

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Bond list : EUR AUTOS (FORD, GENL MOTORS, DAIMLERCHRYSLER & VOLKSWAGEN)

Indicative prices as of 26-10-2015



ISIN	Outst. (mln)	Issue date	Comments...	Coupon	Issuer	Rating	Maturity	Price	Ann. Yield	Δ Treasury	Δ Swap	Life	Modified duration
				0.000%	Benchmark : 2Y Germany	Aaa / AAA	15.09.2017	100.65	-0.33%	+0	-31	1.9	1.89
				0.250%	Benchmark : 5Y Germany	Aaa / AAA	16.10.2020	101.80	-0.11%	+0	-37	5.0	4.95
				1.000%	Benchmark : 10Y Germany	Aaa / AAA	15.08.2025	104.85	0.50%	+0	-37	9.8	9.32
				2.500%	Benchmark : 30Y Germany	Aaa / AAA	15.08.2046	131.50	1.26%	+0	-27	30.8	22.75
XS0933505967	500	mai 13	Min 100'000	1.750%	FCE BANK PLC	Baa3 / BBB-	21.05.2018	102.55	0.75%	+105	+74	2.6	2.49
XS1035001921	650	févr 14	Min 100'000	1.875%	FCE BANK PLC	Baa3 / BBB-	18.04.2019	102.45	1.16%	+142	+107	3.5	3.33
XS1232188257	500	mai 15	Min 100'000	1.114%	FCE BANK PLC	Baa3 / BBB-	13.05.2020	99.00	1.34%	+150	+114	4.5	4.37
XS1080158535	650	juin 14	Min 100'000	1.875%	FCE BANK PLC	Baa3 / BBB-	24.06.2021	101.80	1.55%	+160	+120	5.7	5.31
XS1193853006	650	févr 15	Min 100'000	0.850%	GENERAL MOTORS FINANCIAL	Ba1 / BBB-	23.02.2018	99.45	1.09%	+141	+110	2.3	2.27
XS1121198094	500	oct 14	Min 100'000	1.875%	GENERAL MOTORS FINANCIAL	Ba1 / BBB-	15.10.2019	101.70	1.44%	+166	+130	4.0	3.80
DE000A1C9VQ4	1'000	janv 10		4.125%	DAIMLER AG	A3 / A-	19.01.2017	104.85	0.20%	+48	+20	1.2	1.19
DE000A1MA9V5	750	mars 12		2.000%	DAIMLER AG	A3 / A-	05.05.2017	102.75	0.20%	+50	+21	1.5	1.50
DE000A1PGQY7	750	juin 12		2.125%	DAIMLER AG	A3 / A-	27.06.2018	104.80	0.32%	+63	+31	2.7	2.60
DE000A1X3GC3	1'000	nov 13		1.500%	DAIMLER AG	A3 / A-	19.11.2018	103.35	0.40%	+69	+36	3.1	2.96
DE000A1MLXN3	750	avr 12		2.625%	DAIMLER AG	A3 / A-	02.04.2019	107.35	0.46%	+72	+38	3.4	3.27
DE000A1R0TN7	750	nov 12		1.750%	DAIMLER AG	A3 / A-	21.01.2020	105.05	0.55%	+74	+38	4.2	4.05
DE000A1TNK86	750	oct 13		2.000%	DAIMLER AG	A3 / A-	07.04.2020	106.15	0.60%	+77	+40	4.4	4.23
DE000A1TNJ97	750	juin 13		2.000%	DAIMLER AG	A3 / A-	25.06.2021	106.70	0.79%	+84	+44	5.7	5.34
DE000A1R04X6	750	janv 14		2.250%	DAIMLER AG	A3 / A-	24.01.2022	108.15	0.90%	+90	+48	6.2	5.77
DE000A1PGWA5	750	sept 12		2.375%	DAIMLER AG	A3 / A-	12.09.2022	108.50	1.09%	+101	+58	6.9	6.36
DE000A1R0691	500	mars 13		2.375%	DAIMLER AG	A3 / A-	08.03.2023	108.80	1.13%	+99	+56	7.4	6.70
DE000A11QSB8	500	juil 14		1.875%	DAIMLER AG	A3 / A-	08.07.2024	104.50	1.33%	+99	+59	8.7	7.97
XS0909787300	1'250	mars 13		1.000%	VOLKSWAGEN INTL FIN NV	A2 / A /*-	26.10.2016	99.70	1.34%	+161	+134	1.0	0.98
XS0782708456	1'500	mai 12		1.875%	VOLKSWAGEN INTL FIN NV	A2 / A /*-	15.05.2017	100.45	1.60%	+191	+161	1.5	1.50
XS1050916649	750	avr 14		1.000%	VOLKSWAGEN LEASING GMBH	Aa3 / NA	04.10.2017	98.80	1.65%	+198	+167	1.9	1.89
XS0927639780	500	mai 13		1.125%	VOLKSWAGEN BANK GMBH	Aa3 / NA	08.02.2018	98.95	1.61%	+193	+162	2.3	2.21
XS0702452995	750	nov 11	Piece 100'000	3.250%	VOLKSWAGEN LEASING GMBH	Aa3 / NA	10.05.2018	103.50	1.82%	+213	+182	2.5	2.40
XS0731681556	1'250	janv 12		3.250%	VOLKSWAGEN INTL FIN NV	A2 / A /*-	21.01.2019	104.15	1.93%	+220	+187	3.2	3.00
XS1031018911	750	févr 14		1.500%	VOLKSWAGEN BANK GMBH	Aa3 / NA	13.02.2019	99.10	1.79%	+206	+172	3.3	3.15
XS0873793375	1'150	janv 13		2.000%	VOLKSWAGEN INTL FIN NV	A2 / A /*-	14.01.2020	100.15	1.97%	+217	+180	4.2	3.94
XS1273507100	750	août 15		0.750%	VOLKSWAGEN LEASING GMBH	Aa3 / NA	11.08.2020	94.40	2.00%	+213	+176	4.8	4.62
XS1216647716	750	avr 15		0.750%	VOLKSWAGEN FIN SERV AG	Aa3 / NA	14.10.2021	92.75	2.06%	+209	+167	6.0	5.73
XS1050917373	750	avr 14		2.125%	VOLKSWAGEN LEASING GMBH	Aa3 / NA	04.04.2022	98.85	2.32%	+230	+187	6.4	5.87
XS0823975585	1'000	sept 12	Piece 100'000	2.375%	VOLKSWAGEN LEASING GMBH	Aa3 / NA	06.09.2022	100.05	2.37%	+229	+186	6.9	6.24
XS1167644407	1'000	janv 15		0.875%	VOLKSWAGEN INTL FIN NV	A2 / NA	16.01.2023	90.30	2.36%	+224	+180	7.2	6.80
XS1014610254	1'250	janv 14		2.625%	VOLKSWAGEN LEASING GMBH	Aa3 / NA	15.01.2024	100.70	2.54%	+228	+186	8.2	7.17

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Bond List : EUR RUSSIA

Indicative prices as of 26-10-2015



ISIN	Outst. (mln)	Issue date	Comments...	Coupon	Issuer	Rating	Maturity	Price	Ann. Yield	Δ Treasury	Δ Swap	Life	Modified duration
				0.000%	Benchmark : 2Y Germany	Aaa / AAA	15.09.2017	100.65	-0.33%	+0	-31	1.9	1.89
				0.250%	Benchmark : 5Y Germany	Aaa / AAA	16.10.2020	101.80	-0.11%	+0	-37	5.0	4.95
				1.000%	Benchmark : 10Y Germany	Aaa / AAA	15.08.2025	104.85	0.50%	+0	-37	9.8	9.32
				2.500%	Benchmark : 30Y Germany	Aaa / AAA	15.08.2046	131.50	1.26%	+0	-28	30.8	22.75
XS0271772559	407	oct 06	Min 50K	5.064%	CITY OF MOSCOW(DRESNER)	Ba1 / BBB-	20.10.2016	103.60	1.33%	+160	+133	1.0	0.97
XS0805582011	1'400	juil 12	Min 100K	3.755%	GAZPROM (GAZ CAPITAL SA)	Ba1 / BBB-	15.03.2017	101.25	2.81%	+310	+281	1.4	1.31
XS0276455937	500	nov 06	Min 50K	5.136%	GAZPROM (GAZ CAPITAL SA)	Ba1 / BBB-	22.03.2017	103.40	2.64%	+293	+264	1.4	1.32
XS1076087375	350	juin 14	Min 100K	5.500%	ABH FINANCIAL (ALFA HLDG)	NA / BB	10.06.2017	101.50	4.50%	+481	+451	1.6	1.50
XS0290581569	500	mars 07	Min 50K	5.440%	GAZPROM (GAZ CAPITAL SA)	Ba1 / BBB-	02.11.2017	105.00	2.85%	+318	+287	2.0	1.82
XS0327237136	1'200	oct 07	Min 50K	6.605%	GAZPROM (GAZ CAPITAL SA)	Ba1 / BBB-	13.02.2018	106.50	3.59%	+391	+360	2.3	2.05
XS0893205186	1'000	févr 13	Min 100K	3.035%	VNESHECONOMBANK(VEB)	NA / BBB-	21.02.2018	98.15	3.89%	+421	+390	2.3	2.15
XS0954912514	900	juil 13	Min 100K	3.700%	GAZPROM (GAZ CAPITAL SA)	Ba1 / BBB-	25.07.2018	100.15	3.65%	+395	+362	2.7	2.54
XS0987109658	1'000	oct 13	Min 100K	3.984%	GAZPROMBK (GPB FINANCE)	Ba2 / BB+	30.10.2018	98.00	4.71%	+500	+467	3.0	2.65
XS1084024584	1'000	juil 14	Min 100K	4.000%	GAZPROMBK (GPB FINANCE)	Ba2 / BB+	01.07.2019	96.15	5.18%	+542	+507	3.7	3.27
XS1082459568	1'000	juin 14	Min 100K	3.352%	SBERBANK (SB CAP SA)	Ba1 / BBB-	15.11.2019	98.90	3.66%	+387	+351	4.0	3.60
XS0906946008	1'000	mars 13	Min 100K	3.389%	GAZPROM (GAZ CAPITAL SA)	Ba1 / BBB-	20.03.2020	96.50	4.28%	+445	+409	4.4	3.90
XS1038646078	750	févr 14	Min 100K	3.600%	GAZPROM (GAZ CAPITAL SA)	Ba1 / BBB-	26.02.2021	94.75	4.73%	+481	+443	5.3	4.60
XS0893212398	500	févr 13	Min 100K	4.032%	VNESHECONOMBANK(VEB)	NA / BBB-	21.02.2023	92.25	5.34%	+520	+477	7.3	5.94
XS0906949523	500	mars 13	Min 100K	4.364%	GAZPROM (GAZ CAPITAL SA)	Ba1 / BBB-	21.03.2025	95.90	4.92%	+448	+410	9.4	7.31

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Bond List : EUR LOW INVESTMENT GRADE

Indicative prices as of 26-10-2015



ISIN	Outst. (mln)	Issue date	Comments...	Coupon	Issuer	Rating	Maturity	Price	Ann. Yield	Δ Treasury	Δ Swap	Life	Modified duration
				0.000%	Benchmark : 2Y Germany	Aaa / AAA	15.09.2017	100.65	-0.33%	+0	-31	1.9	1.89
				0.250%	Benchmark : 5Y Germany	Aaa / AAA	16.10.2020	101.80	-0.11%	+0	-37	5.0	4.95
				1.000%	Benchmark : 10Y Germany	Aaa / AAA	15.08.2025	104.80	0.50%	+0	-37	9.8	9.32
				2.500%	Benchmark : 30Y Germany	Aaa / AAA	15.08.2046	131.45	1.26%	+0	-28	30.8	22.75
XS0569301327	601	déc 10	Telephone-Integrated BR	5.125%	TELEMAR NORTE LESTE SA	Ba3 / BB	15.12.2017	77.65	18.79%	+1912	+1881	2.1	1.65
XS0982711631	1'500	janv 14	Oil comp-Integrated KY	2.750%	PETROBRAS GLOBAL FINANCE	Ba2 / BBB-	15.01.2018	87.85	9.05%	+937	+906	2.2	1.95
XS0767815599	1'250	avr 12	Metal-Diversified LU	4.625%	GLENCORE FINANCE EUROPE	Baa2 / NA	03.04.2018	94.70	7.06%	+737	+705	2.4	2.14
XS0922296883	750	avr 13	Oil Comp RU	2.933%	GAZPROM NEFT (GPN CAPITA	Ba1 / BBB-	26.04.2018	97.75	3.89%	+420	+388	2.5	2.32
XS0857215346	1'000	nov 12	RATINGS SENSITIVE CPN	2.625%	GLENCORE FIN DUBAI LTD	Baa2 / NA	19.11.2018	89.00	6.72%	+701	+667	3.1	2.71
XS0934191114	1'000	mai 13	Supermarkets FR	1.750%	CARREFOUR SA	NR / BBB+	22.05.2019	104.35	0.52%	+77	+42	3.6	3.45
XS0789283792	750	juin 12	Diversified Minerals GB	2.750%	ANGLO AMERICAN CAPITAL	Baa2 / BBB	07.06.2019	93.00	4.91%	+516	+481	3.6	3.28
XS1082970853	1'250	juil 14	Supermarkets&Pharmacies Gl	1.375%	TESCO CORP TREASURY SERV	Ba1 / BB+	01.07.2019	97.20	2.19%	+243	+208	3.7	3.52
XS1109110251	500	sept 14	Airlines DE	1.125%	DEUTSCHE LUFTHANSA AG	Ba1 / NA	12.09.2019	100.95	0.89%	+112	+76	3.9	3.78
FR0012173144	600	sept 14	Automobile Manuf FR	1.125%	RCI BANQUE SA	Baa1 / NA	30.09.2019	99.95	1.14%	+137	+101	3.9	3.81
XS0953093308	400	juil 13	RATINGS SENSITIVE CPN	2.750%	ADECCO INT FINANCIAL SVS	Baa1 / NA	15.11.2019	107.05	0.86%	+108	+71	4.0	3.54
XS0918548644	625	avr 13	Wireless Telecom Serv JPN	4.625%	SOFTBANK GROUP CORP	Ba1 / NA	15.04.2020	105.25	3.38%	+355	+318	4.5	4.02
XS1222731215	550	avr 15	Refining & Marketing LU	5.000%	TRAFIGURA FUNDING SA	NA / NA	27.04.2020	88.85	8.05%	+821	+785	4.5	3.71
XS0969344083	750	sept 13	Automotive DE	3.125%	CONTINENTAL AG	Baa1u / BBB	09.09.2020	109.85	1.04%	+117	+80	4.9	4.54
DE000A14J579	750	févr 15	Metals & Mining DE	1.750%	THYSSENKRUPP AG	Ba1 / BB+	25.11.2020	98.55	2.06%	+216	+178	5.1	4.75
XS0997484430	1'300	nov 13	Integrated Oils MX	3.125%	PETROLEOS MEXICANOS	A3 /*- / BBB+	27.11.2020	100.75	2.96%	+306	+269	5.1	4.51
XS0999654873	739	déc 13	Aerospace/Defensw LU	4.500%	FINMECCANICA SPA	Ba1 / BB+	19.01.2021	110.60	2.33%	+242	+204	5.2	4.55
XS1040508167	1'000	févr 14	RATINGS SENSITIVE CPN	2.250%	IMPERIAL TOBACCO FINANCE	Baa3 / BBB	26.02.2021	105.55	1.12%	+120	+81	5.3	4.74
XS1202846819	1'250	mars 15	Metals & Mining LU	1.250%	GLENCORE FINANCE EUROPE	Baa2 / NA	17.03.2021	78.00	6.17%	+625	+586	5.4	4.87
XS1214673722	500	avr 15	Metals & Mining LU	3.000%	ARCELORMITTAL	Ba1 / BB+	09.04.2021	92.45	4.60%	+467	+428	5.4	4.79
XS1077584024	850	juin 14	Airlines IE	1.875%	RYANAIR LTD	NA / BBB+	17.06.2021	103.75	1.19%	+124	+84	5.6	5.31
XS0976892611	350	oct 13	Consumer Services GB	3.250%	RENTOKIL INITIAL PLC	NA / NA	07.10.2021	109.95	1.42%	+145	+103	5.9	5.22
XS0975256685	1'000	oct 13	Oil Comp-Integrated NL	3.625%	REPSOL INTL FINANCE	Baa2 / BBB	07.10.2021	110.40	1.77%	+180	+138	5.9	5.37
XS1167308128	750	janv 15	Metals & Mining LU	3.125%	ARCELORMITTAL	Ba1 / BB+	14.01.2022	91.30	4.78%	+478	+435	6.2	5.32
FR0011193515	800	févr 12	Building&Construct FR	4.500%	BOUYGUES SA	Baa1 / NA	09.02.2022	120.05	1.17%	+116	+74	6.3	5.47
XS0716979595	600	déc 11	Integrated Oils NL	5.875%	PETROBRAS GLOBAL FINANCE	Ba2 / BBB-	07.03.2022	79.50	10.43%	+1041	+999	6.4	4.65
XS1242327168	500	juin 15	Food & Beverage BR	2.750%	BRF SA	Baa3 / BBB	03.06.2022	92.10	4.14%	+409	+366	6.6	5.79
XS1232126810	500	mai 15	Consumer Material BR	3.500%	VOTORANTIM CIMENTOS SA	Baa3 / BBB	13.07.2022	81.20	7.13%	+707	+663	6.7	5.55
XS1266662763	500	juil 15	Wireless Telecom Serv JPN	4.000%	SOFTBANK GROUP CORP	Ba1 / NA	30.07.2022	101.55	3.77%	+370	+327	6.8	5.64
XS0854746343	750	nov 12	Food & Beverage DK	2.625%	CARLSBERG BREWERIES A/S	Baa2 / BBB	15.11.2022	106.95	1.58%	+148	+104	7.0	6.30
XS0855167523	500	nov 12	Chemicals-Diversified NL	2.625%	LANXESS AG	Baa3 / NA	21.11.2022	109.10	1.28%	+117	+74	7.1	6.34
XS1253558388	750	juil 15	Food & Beverage US	2.000%	KRAFT HEINZ FOODS CO	Baa3 / BBB-	30.06.2023	101.85	1.73%	+155	+112	7.7	6.81
XS1266734349	700	juil 15	Entertainment Content US	1.950%	TIME WARNER INC	Baa2 / BBB+	15.09.2023	102.00	1.68%	+147	+104	7.9	7.25

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Bond List : EUR HIGH YIELD

Indicative prices as of 26-10-2015



ISIN	Outst. (mln)	Issue date	Comments...	Coupon	Issuer	Rating	Maturity	Next call	Price	YTM	Δ Treasury	Δ Swap	Modified duration
				0.000%	Benchmark : 2Y Germany	Aaa / AAA	15.09.2017		100.65	-0.33%	+0	-31	1.89
				0.250%	Benchmark : 5Y Germany	Aaa / AAA	16.10.2020		101.80	-0.11%	+0	-37	4.95
				1.000%	Benchmark : 10Y Germany	Aaa / AAA	15.08.2025		104.85	0.49%	+0	-37	9.32
				2.500%	Benchmark : 30Y Germany	Aaa / AAA	15.08.2046		131.50	1.26%	+0	-28	22.76
XS0704870392	490	nov 11	Auto/Trk Prts&Equip FR	9.375%	FAURECIA	Ba3 / -	15.12.2016		110.00	0.49%	+77	+49	1.07
XS0503453275	750	avr 10	Oil Comp-Integrated HU	5.875%	MOL HUNGARIAN OIL & GAS	- / BBB-	20.04.2017		108.40	0.20%	+50	+21	1.42
FR0011321447	850	sept 12	Automotive FR	4.625%	RENAULT SA	Ba1 / BBB-	18.09.2017		107.05	0.87%	+119	+88	1.83
XS0882237729	550	févr 13	Engineering/R&D ES	8.875%	ABENGOA FINANCE SAU	B2 /*- / B	05.02.2018		52.60	48.64%	+4895	+4864	1.61
XS0893201433	500	févr 13	Construction Materials FR	6.125%	ITALCEMENTI FINANCE	Ba3 /*+ / -	21.02.2018		109.55	1.89%	+220	+189	2.12
XS0994993037	400	nov 13	Wireline Telecom serv BG	6.625%	BULGARIAN TELECOM CO EAD	B1 / -	15.11.2018	25.11.2015 @ 103.313	97.90	7.55%	+784	+751	2.63
XS0998182397	607	nov 13	Pipeline LU	5.250%	TRAFIGURA FUNDING SA	- / -	29.11.2018		98.00	5.97%	+626	+592	2.64
FR0011567940	600	sept 13	Automotive FR	6.500%	PEUGEOT SA	Ba3 / BB	18.01.2019		114.20	1.92%	+219	+186	2.85
XS0411735482	500	févr 09	Communications Equip. FI	6.750%	NOKIA OYJ	Ba2 / BB	04.02.2019		116.55	1.53%	+180	+146	2.90
XS0982710740	600	févr 14	Chemicals LU	5.750%	INEOS GROUP HOLDINGS SA	B3 / -	15.02.2019	15.02.2016 @ 102.875	101.10	5.31%	+558	+524	2.11
XS0801954867	256	juil 12	Bldg Prod-Cement FR	5.875%	LAFARGE SA	Baa2 / BBB-	09.07.2019		118.25	0.85%	+109	+74	3.38
XS1144214993	250	déc 14	Transportation&Logistic DE	7.500%	HAPAG-LLOYD AG	Caa1 / -	15.10.2019	15.10.2016 @ 103.75	105.45	5.55%	+578	+541	1.81
XS1117298833	428	févr 15	Supermarkets&Phama LU	7.750%	PICARD BONDCO	B3 / CCC+	01.02.2020	01.08.2016 @ 105.8125	107.50	4.65%	+485	+448	1.18
XS0478803355	750	janv 10	Bldg Prod-Cement DE	7.500%	HEIDELBERGCEMENT FIN LUX	Ba1 / BB+	03.04.2020		123.35	1.98%	+216	+179	3.86
XS1222731215	550	avr 15	Food & Beverage NO	5.000%	TRAFIGURA FUNDING SA	- / -	27.04.2020		88.85	8.05%	+821	+785	3.71
XS1212469966	400	avr 15	Metal Process&Fabrica NL	2.500%	SCHAEFFLER FINANCE BV	Ba2 / -	15.05.2020		100.35	2.42%	+258	+221	3.36
XS1082636876	2'475	juil 14	Wireline Telecom serv LU	4.000%	WIND ACQUISITION FIN SA	Ba3 / BB-	15.07.2020	15.07.2016 @ 102	101.85	3.32%	+346	+309	2.53
XS0975113498	750	sept 13	Construction Materials FR	4.750%	LAFARGE SA	Baa2 / BBB-	30.09.2020		117.25	1.13%	+124	+88	4.48
XS1244815111	725	juin 15	Transport-Marine FR	7.750%	CMA CGM SA	B3 / -	15.01.2021	15.01.2018 @ 103.875	94.50	9.31%	+940	+902	4.05
XS0576395478	300	févr 11	Medical Products LU	5.250%	FMC FINANCE VII SA	Ba2 / -	15.02.2021		116.65	1.94%	+202	+164	4.66
XS1048657800	500	mars 14	Industrial Other ES	6.000%	ABENGOA FINANCE SAU	B2 /*- / B	31.03.2021		45.25	26.50%	+2657	+2618	3.74
XS0552915943	780	nov 10	Diversified Manufact Op CA	6.125%	BOMBARDIER INC	B2 / B	15.05.2021		91.75	8.16%	+822	+782	4.43
XS1172436211	400	janv 15	Travel Services GB	6.750%	THOMAS COOK FINANCE PLC	- / B+	15.06.2021	15.01.2018 @ 103.375	106.45	5.10%	+516	+476	3.58
XS1043961439	400	mars 14	Industrial Other ES	4.750%	OBRASCON HUARTE LAIN SA	B1 / BB- /*-	15.03.2022	15.03.2018 @ 102.375	92.00	6.39%	+637	+594	5.34
XS1219465728	1'000	avr 15	Wireless Telecom LU	3.875%	MATTERHORN TELECOM SA	B2 / -	01.05.2022	01.05.2018 @ 101.938	91.55	5.51%	+548	+505	5.50
XS1241053666	475	juin 15	Retail - Consumer FR	5.750%	EUROPCAR GROUPE SA	B3 / -	15.06.2022	15.06.2018 @ 102.875	104.35	4.76%	+471	+428	3.97
XS1117292984	900	juin 15	Health Care & Services GB	6.250%	EPHIOS BONDCO PLC	B2 / B+e	01.07.2022	01.07.2018 @ 103.125	104.90	5.13%	+508	+465	3.96
XS1088515207	1'350	juil 14	Automotive LU	4.750%	FIAT CHRYSLER FINANCE EU	B2 / BB-	15.07.2022		106.40	3.66%	+360	+317	5.66
XS0918739318	315	avr 13	Cable & Satellite DE	5.625%	UNITYMEDIA HESSEN / NRW	Ba3 / -	15.04.2023	15.04.2018 @ 102.813	107.25	3.66%	+351	+308	2.30
XS1198002690	550	mars 15	Construction Materials MX	4.375%	CEMEX SAB DE CV	- / BB-	05.03.2023	05.03.2019 @ 102.188	91.65	5.87%	+574	+530	6.09
XS1205619288	1'500	mars 15	Pharmaceuticals CA	4.500%	VALEANT PHARMACEUTICALS	B1 / -	15.05.2023	15.05.2018 @ 102.25	83.95	7.44%	+728	+684	5.95
XS1028956149	1'250	mai 14	Cable & Satellite FR	5.625%	NUMERICABLE-SFR SAS	B1 / -	15.05.2024	15.05.2019 @ 102.813	102.60	5.22%	+491	+450	5.38
XS1150437579	1'000	déc 14	Cable & Satellite DE	4.000%	UNITYMEDIA HESSEN / NRW	Ba3 / -	15.01.2025	15.01.2020 @ 102	99.70	4.08%	+368	+329	7.55

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