

HEADLINES & ANALYSIS

- Japanese investors were net buyers of foreign bonds during the week ended June 16 according to figures released by the Ministry of Finance in Tokyo. Japanese investors bought 1.1t yen (\$9.8b) in overseas bonds and notes and bought 367.1b yen in overseas stocks. Foreign investors sold 601.8b yen in Japanese bonds and sold 331.6b yen in Japanese stocks. (Bloomberg)
- In China, non-performing loans have been rising for years and stand at levels not seen since 2005. These bad loans are also becoming the latest hot commodity as more domestic and foreign investors rush into the market and bid up prices. (Bloomberg)
- Treasuries mixed shortly after the close with 2Y and 5Y yields higher by 0.5bp, while 30Y yields fell 1.5bp; quiet afternoon session saw Treasuries ply narrow range as oil slide supported futures near middle of the day's range. (Bloomberg)

YIELD CURVE (%)

| TTM | 21-Jun-17 | -1 Day | Change | TTM | 21-Jun-17 | -1 Day | Change |
|----------|-----------|--------|--------|----------|-----------|--------|--------|
| 3 months | 4.581 | 4.577 | 0.004 | 15 years | 7.443 | 7.424 | 0.019 |
| 6 months | 5.037 | 5.030 | 0.007 | 16 years | 7.504 | 7.485 | 0.019 |
| 1 year | 5.736 | 5.724 | 0.012 | 17 years | 7.559 | 7.540 | 0.019 |
| 2 years | 6.336 | 6.320 | 0.016 | 18 years | 7.610 | 7.591 | 0.019 |
| 3 years | 6.552 | 6.534 | 0.018 | 19 years | 7.655 | 7.637 | 0.019 |
| 4 years | 6.644 | 6.625 | 0.018 | 20 years | 7.697 | 7.678 | 0.019 |
| 5 years | 6.704 | 6.685 | 0.019 | 21 years | 7.734 | 7.715 | 0.018 |
| 6 years | 6.764 | 6.745 | 0.019 | 22 years | 7.767 | 7.749 | 0.018 |
| 7 years | 6.832 | 6.812 | 0.019 | 23 years | 7.797 | 7.779 | 0.018 |
| 8 years | 6.907 | 6.887 | 0.019 | 24 years | 7.824 | 7.806 | 0.018 |
| 9 years | 6.987 | 6.968 | 0.020 | 25 years | 7.849 | 7.830 | 0.018 |
| 10 years | 7.070 | 7.050 | 0.019 | 26 years | 7.870 | 7.852 | 0.018 |
| 11 years | 7.151 | 7.132 | 0.019 | 27 years | 7.890 | 7.872 | 0.018 |
| 12 years | 7.231 | 7.211 | 0.019 | 28 years | 7.907 | 7.889 | 0.018 |
| 13 years | 7.306 | 7.287 | 0.019 | 29 years | 7.923 | 7.905 | 0.018 |
| 14 years | 7.377 | 7.358 | 0.019 | 30 years | 7.937 | 7.920 | 0.018 |

Source : Danareksa Sekuritas

MOST ACTIVE GOVERNMENT BONDS

| Bond | Coupon | Maturity | Last Price | Yield | Volume (IDR bn) |
|-------------|--------|-----------|------------|-------|-----------------|
| FR0072 | 8.250 | 15-May-36 | 106.00 | 7.526 | 1,488.39 |
| FR0074 | 7.500 | 15-Aug-32 | 102.50 | 7.345 | 1,312.28 |
| FR0061 | 7.000 | 15-May-22 | 101.40 | 6.630 | 1,249.61 |
| SPN03170811 | - | 11-Aug-17 | 99.46 | - | 1,000.00 |
| SPN12180201 | - | 1-Feb-18 | 96.77 | - | 800.00 |

Sources: Bloomberg; Indonesia Stock Exchange (Volume)

MOST ACTIVE CORPORATE BONDS

| Bond | Rating | Coupon | Maturity | Last Price | Yield | Volume |
|------------|---------|--------|-----------|------------|-------|--------|
| BPF101CN2 | idA+ | 10.800 | 14-Jun-20 | 100.00 | 10.80 | 412.00 |
| SMMF03 | A-(idn) | 9.500 | 14-Dec-21 | 100.00 | 9.50 | 86.00 |
| BEX103CCN2 | idAAA | 8.350 | 25-Aug-21 | 101.75 | 7.85 | 41.00 |
| FIFA03ACN1 | idAAA | 7.350 | 6-May-18 | 100.06 | 7.35 | 40.00 |
| BVIC04 | idA- | 9.500 | 27-Jun-18 | 99.17 | 10.37 | 34.00 |

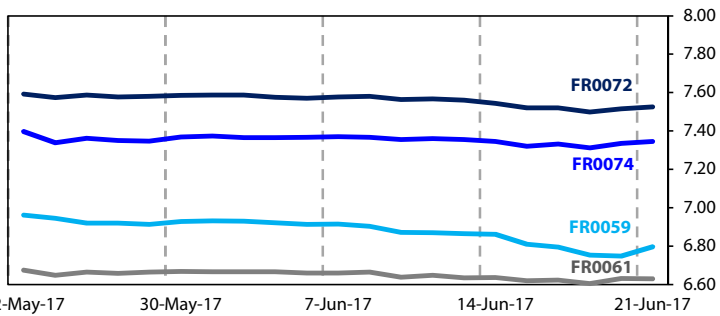
*Current yield; Coupon, Last Price & Yield are in %; Volume is in IDR bn; Rating code: id(Pefindo) & idn (Fitch Indonesia)

SOVEREIGN BOND YIELDS

| Country | Tenor | Coupon (%) | 21-Jun-17 | -1 Mo | -3 Mo | Spread over UST YC (bps) | | | Country | Tenor | Coupon (%) | 21-Jun-17 | -1 Mo | -3 Mo | Spread over UST YC (bps) | | |
|----------------------|-------|------------|-----------|--------|--------|--------------------------|-------|-------|--------------------|-------|------------|-----------|-------|-------|--------------------------|-------|-------|
| | | | | | | 21-Jun-17 | -1 Mo | -3 Mo | | | | | | | 21-Jun-17 | -1 Mo | -3 Mo |
| United States USD | 2yr | | 1.360 | 1.450 | 1.520 | | | | Philippines PHP | 2yr | 6.000 | 3.795 | 3.842 | 3.984 | 244 | 255 | 272 |
| | 5yr | | 1.780 | 1.800 | 1.950 | | | | | 5yr | 7.875 | 4.066 | 4.191 | 4.293 | 229 | 239 | 234 |
| | 10yr | | 2.160 | 2.250 | 2.410 | | | | | 10yr | 11.375 | 4.671 | - | - | 251 | - | - |
| German EUR | 2yr | 0.250 | -0.632 | - | - | -199 | - | - | Thailand THB | 2yr | 3.125 | 1.48 | 1.51 | 1.535 | 12 | 22 | 28 |
| | 5yr | 1.000 | -0.376 | -0.334 | -0.301 | -216 | -213 | -225 | | 5yr | 3.450 | 1.917 | 2.158 | 2.233 | 14 | 36 | 28 |
| | 10yr | 1.750 | 0.265 | 0.397 | 0.431 | -190 | -185 | -198 | | 10yr | 3.625 | 2.43 | 2.723 | 2.781 | 27 | 47 | 37 |
| Indonesia USD | 2yr | 6.875 | 17.792 | 17.792 | 17.792 | 1,643 | 1,650 | 1,653 | India INR | 2yr | 7.590 | - | 6.742 | 6.454 | - | 545 | 519 |
| | 5yr | 5.875 | 2.297 | 2.457 | 2.630 | 52 | 66 | 68 | | 5yr | 7.280 | 6.543 | 6.819 | 6.805 | 476 | 502 | 486 |
| | 10yr | 4.125 | 3.546 | 3.645 | 3.783 | 139 | 140 | 137 | | 10yr | 8.830 | 6.436 | 6.662 | - | 428 | 441 | - |
| Brazil BRL | 2yr | 0.000 | 9.216 | 10.41 | 9.67 | 786 | 912 | 841 | Malaysia MYR | 3yr | 3.172 | 3.32 | 3.343 | 3.47 | 182 | 189 | 195 |
| | 5yr | 10.000 | 9.947 | 11.34 | 10.00 | 859 | 1,005 | 874 | | 5yr | 3.260 | 3.591 | 3.564 | 3.798 | 181 | 176 | 185 |
| | 10yr | 10.000 | 10.643 | 11.79 | 10.27 | 928 | 1,050 | 901 | | 10yr | 4.181 | 3.915 | 3.882 | - | 176 | 163 | - |

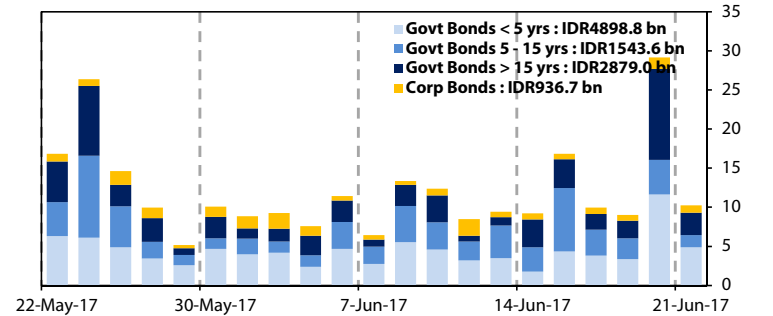
Sources: Bloomberg (Current Yield Curve), US Treasury

YIELD OF GOVERNMENT BOND BENCHMARK (%)



Sources: Bloomberg

TRADING VOLUME BY MATURITY (IDR TRILLION)



Sources: Indonesia Stock Exchange

KEY TARGETED RATE

| Country | Rate (%) | Last Change | Change | Inflation Rate (%) | Real Interest Rate (%) |
|--------------------|----------|-------------|-----------|--------------------|------------------------|
| Indonesia (SDRR) | 4.75 | 20-Oct-16 | -25bps ↓ | 4.33 | 0.42 |
| US (Fed Fund Rate) | 1.25 | 14-Jun-17 | 25bps ↑ | 1.90 | -0.65 |
| Euro Region | 0.00 | 16-Mar-16 | -5bps ↓ | 1.60 | -1.60 |
| Japan | 0.10 | 19-Dec-08 | -20bps ↓ | 0.40 | -0.30 |
| India (Repo Rate) | 6.25 | 4-Oct-16 | -25bps ↓ | 2.21 | 4.04 |
| Malaysia | 3.00 | 13-Jul-16 | -25bps ↓ | 3.90 | -0.90 |
| Philippines | 3.00 | 16-May-16 | -100bps ↓ | 3.10 | -0.10 |
| Thailand | 3.00 | 25-Jan-12 | -25bps ↓ | -0.04 | 3.04 |
| Singapore | 0.08 | 31-Dec-13 | 5bps ↑ | 0.40 | -0.32 |
| Brazil | 10.25 | 31-May-17 | -100bps ↓ | 3.60 | 6.65 |

Sources: Bloomberg

GLOBAL STOCK MARKETS

| Stock Index | 21-Jun-17 | -1 Day | Return (%) | | | | |
|--------------------|-----------|--------|------------|-------|-------|-------|-------|
| | | | Daily | WoW | MoM | YoY | YTD |
| Indonesia (JCI) | 5,819 ↑ | 5,792 | 0.46 | 0.44 | 1.20 | 19.26 | 9.85 |
| Dow Jones (DJIA) | 21,410 ↓ | 21,467 | -0.27 | 0.17 | 2.47 | 20.08 | 8.34 |
| London (FTSE 100) | 7,448 ↓ | 7,473 | -0.33 | -0.36 | -0.65 | 19.61 | 4.27 |
| Nikkei 225 | 20,139 ↓ | 20,230 | -0.45 | 1.28 | 2.34 | 24.55 | 5.36 |
| Hang Seng (HIS) | 25,695 ↓ | 25,843 | -0.57 | -0.70 | 1.19 | 24.32 | 16.79 |
| Malaysia (KLIC) | 1,776 ↓ | 1,781 | -0.29 | -0.94 | 0.03 | 8.42 | 8.15 |
| Philippines (PSEi) | 7,886 ↓ | 7,918 | -0.40 | -1.00 | 1.02 | 1.53 | 15.29 |
| Thailand (SET) | 1,577 ↓ | 1,579 | -0.10 | 0.00 | 1.24 | 10.22 | 2.21 |
| Singapore (STI) | 3,202 ↓ | 3,230 | -0.89 | -1.59 | -0.37 | 14.78 | 11.14 |
| Brazil (BOVESPA) | 60,762 ↓ | 60,766 | -0.01 | -1.88 | -1.48 | 19.52 | 0.89 |

Sources: Bloomberg & Danareksa

CURRENCY & COMMODITY

| Price | 21-Jun-17 | -1 Day | -1 Week | -1 Month | EoP 2015 |
|---------------|-----------|--------|---------|----------|----------|
| USD/IDR | 13,318 ↑ | 13,292 | 13,277 | 13,302 | 13,473 |
| Brent | 44.21 ↓ | 45.22 | 46.23 | 53.31 | 55.41 |
| WTI Crude Oil | 42.31 ↓ | 43.23 | 44.73 | 50.73 | 53.72 |

Sources: Bloomberg

PERFORMANCE OF IDR GOVERNMENT BONDS

| As of | Average YTM (%) | Change (bps) | Return (%) | | | | |
|-----------|-----------------|--------------|------------|------|------|-------|-------|
| | | | Daily | WoW | MoM | YoY | YTD |
| 21-Jun-17 | 6.90 | | -0.06 | 0.35 | 2.02 | 11.63 | 9.60 |
| -1 Day | 6.89 | 1.1 ↑ | -0.03 | 0.53 | 1.93 | 11.68 | 9.67 |
| -1 Week | 6.93 | -3.0 ↓ | 0.12 | 0.41 | 2.47 | 11.26 | 9.22 |
| -1 Month | 7.02 | -12.2 ↓ | 0.51 | 0.69 | 1.03 | 12.09 | 8.10 |
| -1 Year | 7.62 | -71.8 ↓ | -0.02 | 0.01 | 1.80 | 14.66 | 12.00 |

Sources: Danareksa

VALUATIONS OF GOVERNMENT BONDS

| Bond | Issue Date | Mature Date | Coupon | TTM | Modified Duration | YTM | (Change) | Prev Closing Price | Fair Yield Range | Fair Price Range | Last Trade | | | | | |
|---------------|------------------|------------------|-------------|-------------|-------------------|-------------|------------------|--------------------|------------------|------------------|---------------|---------------|------------------|---------------|-----------------|-----------|
| | | | | | | | | | | | Date | Price | Vol (IDR bn) | Freq | | |
| FR0028 | 24-Feb-05 | 15-Jul-17 | 10.00 | 0.1 | - | -0.13 | ↓ -414.7bps | 100.34 | 3.299 | 3.943 | 100.39 | 100.43 | 21-Jun-17 | 100.30 | 66.00 | 2 |
| FR0066 | 25-Oct-12 | 15-May-18 | 5.25 | 0.9 | 0.86 | 5.92 | ↓ -0.3bps | 99.43 | 5.755 | 5.942 | 99.40 | 99.56 | 21-Jun-17 | 99.45 | 120.00 | 2 |
| FR0032 | 1-Sep-05 | 15-Jul-18 | 15.00 | 1.1 | 0.95 | 5.05 | ↓ -37.4bps | 109.89 | 5.280 | 5.924 | 109.23 | 109.94 | 3-May-17 | 110.54 | 30.00 | 3 |
| FR0038 | 24-Aug-06 | 15-Aug-18 | 11.60 | 1.2 | 1.05 | 5.51 | ↓ -8.9bps | 106.50 | 5.550 | 5.890 | 106.25 | 106.65 | 16-Jun-17 | 106.05 | 4.60 | 2 |
| FR0048 | 27-Sep-07 | 15-Sep-18 | 9.00 | 1.2 | 1.14 | 5.94 | ↑ 2.2bps | 103.49 | 5.910 | 5.945 | 103.57 | 103.61 | 15-Jun-17 | 103.69 | 145.00 | 3 |
| FR0069 | 29-Aug-13 | 15-Apr-19 | 7.88 | 1.8 | 1.66 | 6.33 | ↓ -1.0bps | 102.56 | 6.274 | 6.373 | 102.53 | 102.70 | 21-Jun-17 | 102.44 | 33.00 | 2 |
| FR0036 | 20-Apr-06 | 15-Sep-19 | 11.50 | 2.2 | 1.93 | 6.33 | ↓ -3.2bps | 110.46 | 6.300 | 6.412 | 110.41 | 110.66 | 21-Jun-17 | 110.25 | 15.00 | 1 |
| FR0031 | 16-Jun-05 | 15-Nov-20 | 11.00 | 3.4 | 2.84 | 6.60 | ↓ -0.8bps | 113.09 | 6.560 | 6.615 | 113.14 | 113.32 | 21-Jun-17 | 113.15 | 4.40 | 2 |
| FR0034 | 26-Jan-06 | 15-Jun-21 | 12.80 | 4.0 | 3.21 | 6.58 | ↓ -1.2bps | 121.32 | 6.575 | 6.628 | 121.30 | 121.50 | 21-Jun-17 | 121.25 | 3.20 | 2 |
| FR0053 | 8-Jul-10 | 15-Jul-21 | 8.25 | 4.1 | 3.33 | 6.65 | → 0.0bps | 105.57 | 6.592 | 6.662 | 105.57 | 105.82 | 21-Jun-17 | 105.50 | 82.83 | 9 |
| FR0061 | 6-Oct-11 | 15-May-22 | 7.00 | 4.9 | 4.07 | 6.63 | ↓ -0.2bps | 101.51 | 6.560 | 6.637 | 101.49 | 101.81 | 21-Jun-17 | 101.40 | 1,249.61 | 36 |
| FR0035 | 16-Feb-06 | 15-Jun-22 | 12.90 | 5.0 | 3.83 | 6.65 | ↓ -1.1bps | 126.00 | 6.647 | 6.712 | 125.84 | 126.16 | 20-Jun-17 | 126.01 | 99.59 | 5 |
| FR0043 | 22-Feb-07 | 15-Jul-22 | 10.25 | 5.1 | 3.87 | 6.70 | ↓ -0.4bps | 114.96 | 6.695 | 6.734 | 114.87 | 115.05 | 20-Jun-17 | 115.50 | 2.00 | 2 |
| FR0063 | 13-Aug-12 | 15-May-23 | 5.63 | 5.9 | 4.88 | 6.77 | ↓ -0.3bps | 94.52 | 6.746 | 6.789 | 94.41 | 94.61 | 21-Jun-17 | 94.40 | 2.00 | 2 |
| FR0046 | 19-Jul-07 | 15-Jul-23 | 9.50 | 6.1 | 4.52 | 6.77 | ↓ -0.2bps | 113.34 | 6.768 | 6.815 | 113.15 | 113.40 | 21-Jun-17 | 113.85 | 50.00 | 1 |
| FR0039 | 24-Aug-06 | 15-Aug-23 | 11.75 | 6.2 | 4.44 | 6.70 | ↓ -2.9bps | 125.00 | 6.738 | 6.846 | 124.27 | 124.88 | 21-Jun-17 | 124.25 | 2.65 | 1 |
| FR0070 | 29-Aug-13 | 15-Mar-24 | 8.38 | 6.7 | 5.07 | 6.80 | ↑ 0.9bps | 108.33 | 6.769 | 6.857 | 108.06 | 108.56 | 21-Jun-17 | 108.28 | 563.95 | 8 |
| FR0044 | 19-Apr-07 | 15-Sep-24 | 10.00 | 7.2 | 5.18 | 6.94 | ↑ 2.1bps | 117.13 | 6.892 | 6.960 | 117.03 | 117.45 | 21-Jun-17 | 117.50 | 50.00 | 1 |
| FR0040 | 21-Sep-06 | 15-Sep-25 | 11.00 | 8.2 | 5.59 | 6.95 | ↓ -7.2bps | 125.00 | 6.918 | 7.033 | 124.45 | 125.27 | 21-Jun-17 | 125.75 | 31.27 | 4 |
| FR0037 | 18-May-06 | 15-Sep-26 | 12.00 | 9.2 | 5.97 | 6.89 | ↓ -3.9bps | 134.35 | 6.894 | 6.983 | 133.70 | 134.43 | 16-Jun-17 | 133.46 | 20.00 | 2 |
| FR0056 | 23-Sep-10 | 15-Sep-26 | 8.38 | 9.2 | 6.40 | 6.82 | ↑ 0.9bps | 110.47 | 6.792 | 6.867 | 110.17 | 110.71 | 21-Jun-17 | 110.55 | 403.89 | 9 |
| FR0059 | 15-Sep-11 | 15-May-27 | 7.00 | 9.9 | 7.04 | 6.80 | ↑ 4.9bps | 101.43 | 6.750 | 6.830 | 101.20 | 101.78 | 21-Jun-17 | 100.00 | 339.05 | 20 |
| FR0042 | 25-Jan-07 | 15-Jul-27 | 10.25 | 10.1 | 6.42 | 7.01 | ↓ -1.2bps | 123.09 | 7.016 | 7.061 | 122.69 | 123.06 | 19-Jun-17 | 122.05 | 20.00 | 2 |
| FR0047 | 30-Aug-07 | 15-Feb-28 | 10.00 | 10.7 | 6.73 | 7.09 | ↓ -1.4bps | 121.43 | 7.047 | 7.120 | 121.23 | 121.84 | 16-Jun-17 | 121.15 | 10.00 | 1 |
| FR0064 | 13-Aug-12 | 15-May-28 | 6.13 | 10.9 | 7.66 | 7.14 | ↑ 0.3bps | 92.43 | 7.104 | 7.157 | 92.27 | 92.65 | 20-Jun-17 | 94.00 | 3.10 | 2 |
| FR0071 | 12-Sep-13 | 15-Mar-29 | 9.00 | 11.7 | 7.35 | 7.20 | ↑ 0.6bps | 114.06 | 7.186 | 7.253 | 113.63 | 114.20 | 21-Jun-17 | 113.20 | 28.85 | 4 |
| FR0052 | 20-Aug-09 | 15-Aug-30 | 10.50 | 13.2 | 7.55 | 7.37 | ↓ -0.3bps | 126.04 | 7.302 | 7.391 | 125.85 | 126.73 | 21-Jun-17 | 126.75 | 9.00 | 1 |
| FR0073 | 6-Aug-15 | 15-May-31 | 8.75 | 13.9 | 8.28 | 7.26 | ↑ 1.3bps | 112.85 | 7.220 | 7.322 | 112.31 | 113.27 | 20-Jun-17 | 113.27 | 316.04 | 19 |
| FR0074 | 10-Nov-16 | 15-Aug-32 | 7.50 | 15.2 | 8.79 | 7.35 | ↑ 1.0bps | 101.39 | 7.205 | 7.364 | 101.21 | 102.68 | 21-Jun-17 | 102.50 | 1,312.28 | 86 |
| FR0054 | 22-Jul-10 | 15-Jul-31 | 9.50 | 14.1 | 7.96 | 7.35 | ↓ -0.4bps | 118.58 | 7.343 | 7.427 | 117.89 | 118.71 | 21-Jun-17 | 119.00 | 5.60 | 3 |
| FR0058 | 21-Jul-11 | 15-Jun-32 | 8.25 | 15.0 | 8.73 | 7.48 | ↑ 7.2bps | 106.86 | 7.390 | 7.458 | 107.07 | 107.71 | 21-Jun-17 | 108.50 | 53.30 | 9 |
| FR0065 | 30-Aug-12 | 15-May-33 | 6.63 | 15.9 | 9.37 | 7.52 | ↑ 1.6bps | 91.78 | 7.425 | 7.526 | 91.72 | 92.60 | 21-Jun-17 | 92.00 | 40.08 | 12 |
| FR0068 | 1-Aug-13 | 15-Mar-34 | 8.38 | 16.7 | 9.03 | 7.56 | ↑ 0.9bps | 107.60 | 7.481 | 7.583 | 107.42 | 108.44 | 21-Jun-17 | 109.65 | 36.77 | 6 |
| FR0072 | 9-Jul-15 | 15-May-36 | 8.25 | 18.9 | 9.74 | 7.53 | ↑ 1.1bps | 107.22 | 7.472 | 7.579 | 106.67 | 107.80 | 21-Jun-17 | 106.00 | 1,488.39 | 63 |
| FR0045 | 24-May-07 | 15-May-37 | 9.75 | 19.9 | 9.52 | 7.82 | → 0.0bps | 119.33 | 7.783 | 7.844 | 119.03 | 119.73 | 14-Jun-17 | 118.93 | 47.50 | 5 |
| FR0050 | 24-Jan-08 | 15-Jul-38 | 10.50 | 21.1 | 9.40 | 7.79 | → 0.0bps | 127.89 | 7.770 | 7.856 | 127.01 | 128.07 | 20-Jun-17 | 128.50 | 2.00 | 1 |
| FR0057 | 21-Apr-11 | 15-May-41 | 9.50 | 23.9 | 10.31 | 7.82 | → 0.0bps | 118.05 | 7.799 | 7.926 | 116.75 | 118.30 | 20-Jun-17 | 118.50 | 2.00 | 1 |
| FR0062 | 9-Feb-12 | 15-Apr-42 | 6.38 | 24.8 | 11.12 | 7.86 | → 0.0bps | 83.84 | 7.855 | 7.911 | 83.40 | 83.93 | 21-Jun-17 | 88.00 | 1.50 | 4 |
| FR0067 | 18-Jul-13 | 15-Feb-44 | 8.75 | 26.7 | 10.62 | 7.85 | ↑ 0.3bps | 110.01 | 7.812 | 7.903 | 109.34 | 110.44 | 20-Jun-17 | 110.37 | 138.38 | 6 |
| ORI011 | 22-Oct-14 | 15-Oct-17 | 8.50 | 0.3 | - | 4.80 | ↓ -38.1bps | 101.04 | 4.876 | 5.216 | 101.03 | 101.14 | 21-Jun-17 | 100.50 | 54.47 | 4 |
| ORI012 | 21-Oct-15 | 15-Oct-18 | 9.00 | 1.3 | - | 6.29 | ↓ -4.7bps | 103.34 | 6.286 | 6.460 | 103.20 | 103.42 | 21-Jun-17 | 102.50 | 331.44 | 14 |
| ORI013 | 26-Oct-16 | 15-Oct-19 | 6.60 | 2.3 | - | 6.64 | ↑ 0.4bps | 99.92 | 6.604 | 6.690 | 99.81 | 99.99 | 21-Jun-17 | 99.90 | 12.70 | 22 |
| IFR0002 | 26-Aug-08 | 15-Aug-18 | 11.95 | 1.2 | 1.05 | 4.96 | ↓ -16.8bps | 107.50 | 5.049 | 5.349 | 107.26 | 107.61 | 12-May-17 | 106.37 | 2.00 | 2 |
| IFR0008 | 15-Apr-10 | 15-Mar-20 | 8.80 | 2.7 | 2.35 | 7.44 | ↓ -1.3bps | 103.25 | 7.364 | 7.494 | 103.15 | 103.48 | 5-May-14 | 103.65 | 5.00 | 3 |
| IFR0007 | 1-Apr-10 | 15-Jan-25 | 10.25 | 7.6 | 5.19 | 7.72 | ↓ -0.6bps | 114.25 | 7.568 | 7.742 | 114.15 | 115.22 | 17-Jun-16 | 115.12 | 25.00 | 1 |
| IFR0006 | 21-Jan-10 | 15-Mar-30 | 10.25 | 12.7 | 7.32 | 8.14 | ↓ -0.2bps | 116.50 | 7.974 | 8.160 | 116.34 | 117.97 | 2-May-17 | 122.00 | 24.00 | 2 |
| IFR0010 | 3-Mar-11 | 15-Feb-36 | 10.00 | 18.7 | 8.75 | 8.44 | ↓ -0.1bps | 114.50 | 8.334 | 8.475 | 114.15 | 115.61 | 3-May-17 | 116.95 | 2.02 | 2 |
| PBS001 | 16-Feb-12 | 15-Feb-18 | 4.50 | 0.7 | 0.62 | 6.96 | ↑ 11.8bps | 98.50 | 6.245 | 6.889 | 98.49 | 98.89 | 15-Mar-17 | 97.65 | 19.14 | 6 |
| PBS002 | 2-Feb-12 | 15-Jan-22 | 5.45 | 4.6 | 3.82 | 7.85 | ↑ 77.2bps | 91.00 | 7.101 | 7.745 | 91.31 | 93.65 | 13-Jun-17 | 93.60 | 50.00 | 1 |
| PBS003 | 2-Feb-12 | 15-Jan-27 | 6.00 | 9.6 | 6.84 | 7.33 | ↓ -4.3bps | 91.00 | 6.890 | 7.534 | 89.67 | 93.84 | 13-Jun-17 | 90.50 | 21.11 | 1 |
| PBS004 | 16-Feb-12 | 15-Feb-37 | 6.10 | 19.7 | 10.05 | 8.16 | ↑ 27.5bps | 80.00 | 7.784 | 8.428 | 77.82 | 83.18 | 14-Jun-17 | 81.45 | 28.00 | 4 |
| PBS005 | 2-May-13 | 15-Apr-43 | 6.75 | 25.8 | 10.84 | 8.26 | ↑ 23.4bps | 84.00 | 8.072 | 8.716 | 79.92 | 85.73 | 13-Jun-17 | 83.00 | 2.50 | 1 |
| PBS006 | 19-Sep-13 | 15-Sep-20 | 8.25 | 3.2 | 2.76 | 6.75 | ↓ -2.2bps | 104.25 | 6.724 | 6.785 | 104.17 | 104.35 | 21-Jun-17 | 103.72 | 76.00 | 6 |
| PBS009 | 30-Jul-15 | 25-Jan-18 | 7.75 | 0.6 | 0.56 | 5.44 | ↓ -11.5bps | 101.25 | 5.354 | 5.589 | 101.24 | 101.37 | 21-Jun-17 | 101.00 | 220.00 | 3 |
| PBS010 | 26-Oct-15 | 25-Jan-19 | 8.63 | 1.6 | 1.43 | 5.90 | ↓ -4.7bps | 104.00 | 5.867 | 6.025 | 103.89 | 104.13 | | | | |
| PBS011 | 14-Jan-16 | 15-Aug-23 | 8.75 | 6.2 | 4.62 | 7.46 | ↓ -0.5bps | 106.25 | 7.178 | 7.516 | 105.97 | 107.69 | 20-Jun-17 | 107.52 | 140.00 | 21 |
| PBS012 | 28-Jan-16 | 15-Nov-31 | 8.88 | 14.4 | 8.29 | 7.73 | ↑ 0.6bps | 109.85 | 7.610 | 7.804 | 109.16 | 110.94 | 21-Jun-17 | 109.40 | 4.00 | 4 |
| PBS013 | 6-Oct-16 | 15-May-19 | 6.25 | 1.9 | 1.75 | 6.80 | ↓ -0.2bps | 99.04 | 6.696 | 6.928 | 98.80 | 99.21 | 21-Jun-17 | 99.10 | 37.50 | 2 |
| SR007 | 11-Mar-15 | 11-Mar-18 | 8.25 | 0.7 | - | 5.67 | ↓ -13.3bps | 101.74 | 5.486 | 5.770 | 101.75 | 101.95 | 21-Jun-17 | 101.71 | 565.30 | 13 |
| SR008 | 10-Mar-16 | 10-Mar-19 | 8.30 | 1.7 | - | 6.49 | ↓ -4.5bps | 102.88 | 6.448 | 6.572 | 102.80 | 103.01 | 21-Jun-17 | 102.10 | 69.93 | 11 |
| SR009 | 22-Mar-17 | 10-Mar-20 | 6.90 | 2.7 | 2.37 | 6.67 | ↓ -1.7bps | 100.55 | 6.645 | 6.716 | 100.40 | 1 | | | | |