

HEADLINES & ANALYSIS

- Spain's Treasury is preparing to sell new 10-year bonds this week in a syndicated deal as soon as Tuesday that may raise approximately 9 billion euros (\$11 billion). The Madrid-based institution may carry out the sale via banks. Spanish notes have rallied this month, with the benchmark 10-year yield declined 15bps to 1.42%. (Bloomberg)
- Japanese bond investors say yen bulls betting that the central bank is moving toward tightening its ultra-loose policy this year will likely be in for a disappointment. Any moves by the BOJ to cut debt purchases or raise its targeted yield level from zero percent will be aimed at giving itself leeway to continue with its easy monetary stance as global borrowing costs rise and the economy improves. (Bloomberg)
- A slump in China's bond market is deepening this month as investors fret about inflation, a government deleveraging campaign and the potential for monetary tightening. The yield on 10-year sovereign debt has risen to 3.96%, approaching a 3-year high. China Development Bank's 10-year yield surging 24 bps in January. (Bloomberg)

YIELD CURVE (%)

| TTM | 22-Jan-18 | -1 Day | Change | TTM | 22-Jan-18 | -1 Day | Change |
|----------|-----------|--------|--------|----------|-----------|--------|--------|
| 3 months | 3.976 | 3.957 | 0.019 | 15 years | 6.830 | 6.808 | 0.022 |
| 6 months | 4.340 | 4.311 | 0.029 | 16 years | 6.888 | 6.862 | 0.025 |
| 1 year | 4.880 | 4.844 | 0.036 | 17 years | 6.939 | 6.911 | 0.028 |
| 2 years | 5.343 | 5.320 | 0.024 | 18 years | 6.984 | 6.953 | 0.031 |
| 3 years | 5.543 | 5.536 | 0.007 | 19 years | 7.024 | 6.991 | 0.033 |
| 4 years | 5.678 | 5.682 | -0.004 | 20 years | 7.060 | 7.025 | 0.035 |
| 5 years | 5.804 | 5.814 | -0.010 | 21 years | 7.091 | 7.055 | 0.037 |
| 6 years | 5.932 | 5.944 | -0.012 | 22 years | 7.119 | 7.081 | 0.038 |
| 7 years | 6.061 | 6.071 | -0.011 | 23 years | 7.145 | 7.105 | 0.040 |
| 8 years | 6.187 | 6.194 | -0.007 | 24 years | 7.167 | 7.126 | 0.041 |
| 9 years | 6.306 | 6.310 | -0.003 | 25 years | 7.187 | 7.146 | 0.042 |
| 10 years | 6.417 | 6.416 | 0.001 | 26 years | 7.206 | 7.163 | 0.043 |
| 11 years | 6.519 | 6.513 | 0.006 | 27 years | 7.222 | 7.178 | 0.044 |
| 12 years | 6.610 | 6.600 | 0.010 | 28 years | 7.237 | 7.192 | 0.044 |
| 13 years | 6.692 | 6.678 | 0.015 | 29 years | 7.250 | 7.205 | 0.045 |
| 14 years | 6.765 | 6.747 | 0.018 | 30 years | 7.262 | 7.216 | 0.046 |

Source : Danareksa Sekuritas

MOST ACTIVE GOVERNMENT BONDS

| Bond | Coupon | Maturity | Last Price | Yield | Volume (IDR bn) |
|--------|--------|-----------|------------|-------|-----------------|
| FR0065 | 6.625 | 15-May-33 | 99.90 | 6.621 | 2,141.93 |
| FR0064 | 6.125 | 15-May-28 | 99.85 | 6.135 | 1,572.66 |
| FR0056 | 8.375 | 15-Sep-26 | 114.02 | 6.216 | 1,305.86 |
| FR0059 | 7.000 | 15-May-27 | 105.00 | 6.249 | 1,248.35 |
| FR0075 | 7.500 | 15-May-38 | 105.80 | 6.946 | 1,026.54 |

Sources: Bloomberg; Indonesia Stock Exchange (Volume)

MOST ACTIVE CORPORATE BONDS

| Bond | Rating | Coupon | Maturity | Last Price | Yield | Volume |
|-------------|----------|--------|-----------|------------|-------|--------|
| BBIA01BCN1 | AAA(idn) | 8.000 | 25-Nov-19 | 102.10 | 6.78 | 50.00 |
| ADMF02CCN2 | idAA+ | 11.000 | 24-Oct-18 | 103.67 | 10.61 | 30.00 |
| ISAT02BCN1 | idAAA | 8.150 | 31-May-20 | 102.50 | 6.99 | 30.00 |
| BBRI02ACN3 | idAAA | 7.600 | 24-Aug-20 | 101.80 | 6.83 | 20.00 |
| PNBN02SBCN2 | idA+ | 10.250 | 17-Mar-24 | 104.65 | 9.25 | 15.00 |

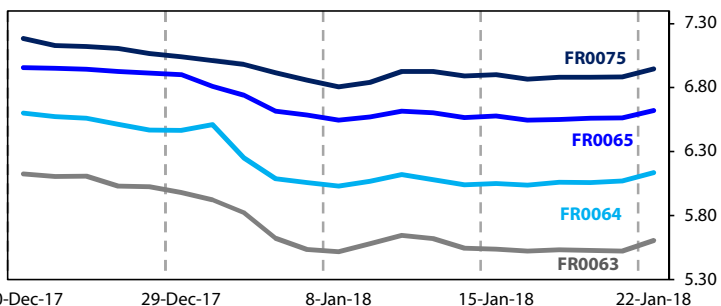
Coupon, Last Price & Yield are in %; Volume is in IDR bn; Rating code: id(Pefindo) & idn (Fitch Indonesia)

SOVEREIGN BOND YIELDS

| Country | Tenor | Coupon (%) | 22-Jan-18 | -1 Mo | -3 Mo | Spread over UST YC (bps) | | | Country | Tenor | Coupon (%) | 22-Jan-18 | -1 Mo | -3 Mo | Spread over UST YC (bps) | | |
|---------------|-------|------------|-----------|--------|--------|--------------------------|-------|-------|-------------|-------|------------|-----------|-------|-------|--------------------------|-------|-------|
| | | | | | | 22-Jan-18 | -1 Mo | -3 Mo | | | | | | | 22-Jan-18 | -1 Mo | -3 Mo |
| United States | 2yr | | 2.080 | 2.010 | 1.730 | | | | Philippines | 2yr | 6.000 | 3.950 | 4.166 | 3.650 | 187 | 226 | 205 |
| USD | 5yr | | 2.460 | 2.260 | 2.050 | | | | PHP | 5yr | 7.875 | 4.862 | 4.849 | 4.367 | 240 | 259 | 232 |
| | 10yr | | 2.660 | 2.480 | 2.420 | | | | | 10yr | 11.375 | 5.127 | 5.165 | 4.752 | 247 | 269 | 233 |
| German | 2yr | 0.250 | -0.605 | -0.628 | - | -269 | -254 | - | Thailand | 2yr | 3.125 | 1.402 | 1.523 | 1.48 | -68 | -39 | -12 |
| EUR | 5yr | 1.000 | -0.146 | -0.213 | -0.257 | -261 | -247 | -231 | THB | 5yr | 3.450 | 1.803 | 1.881 | 1.839 | -66 | -38 | -21 |
| | 10yr | 1.750 | 0.567 | - | - | -209 | - | - | | 10yr | 3.625 | 2.357 | 2.382 | 2.295 | -30 | -10 | -13 |
| Indonesia | 2yr | 11.625 | 2.594 | 2.255 | 1.941 | 51 | 35 | 34 | India | 2yr | 7.590 | 6.855 | 6.889 | 6.436 | 478 | 498 | 484 |
| USD | 5yr | 3.750 | 3.130 | 3.033 | 2.828 | 67 | 77 | 78 | INR | 5yr | 7.280 | 7.304 | 7.154 | 6.806 | 484 | 489 | 476 |
| | 10yr | 3.500 | 3.649 | 3.570 | - | 99 | 109 | - | | 10yr | 8.830 | 7.268 | - | - | 461 | - | - |
| Brazil | 2yr | 0.000 | 7.775 | 7.87 | 8.04 | 570 | 596 | 644 | Malaysia | 3yr | 3.172 | 3.387 | 3.373 | 3.494 | 118 | 136 | 176 |
| BRL | 5yr | 10.000 | 9.155 | 9.51 | 9.20 | 708 | 760 | 760 | MYR | 5yr | 3.260 | 3.593 | 3.616 | 3.713 | 113 | 136 | 166 |
| | 10yr | 10.000 | 9.929 | 10.39 | 9.71 | 785 | 848 | 811 | | 10yr | 4.181 | 3.978 | 3.963 | 3.984 | 132 | 148 | 156 |

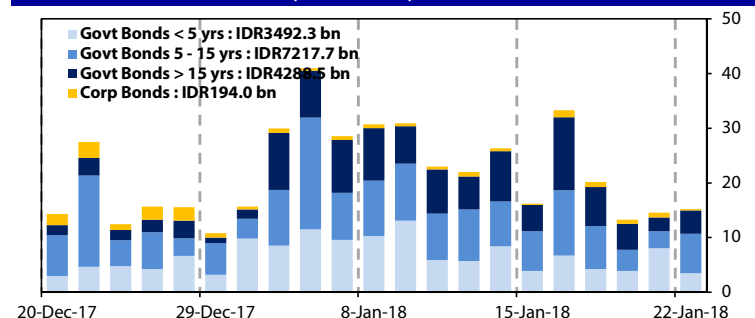
Sources: Bloomberg (Current Yield Curve), US Treasury

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) | 4.25 | 22-Sep-17 | -25bps ↓ | 3.61 | 0.64 |
| US (Fed Fund Rate) | 1.50 | 13-Dec-17 | 25bps ↑ | 2.10 | -0.60 |
| Euro Region | 0.00 | 16-Mar-16 | -5bps ↓ | 1.70 | -1.70 |
| Japan | 0.10 | 19-Dec-08 | -20bps ↓ | 0.60 | -0.50 |
| India (Repo Rate) | 6.00 | 2-Aug-17 | -25bps ↓ | 3.97 | 2.03 |
| Malaysia | 3.00 | 13-Jul-16 | -25bps ↓ | 3.40 | -0.40 |
| Philippines | 3.00 | 16-May-16 | -100bps ↓ | 3.30 | -0.30 |
| Thailand | 3.00 | 25-Jan-12 | -25bps ↓ | 0.78 | 2.22 |
| Singapore | 0.08 | 31-Dec-13 | 5bps ↑ | 0.60 | -0.52 |
| Brazil | 7.00 | 6-Dec-17 | -50bps ↓ | 2.95 | 4.05 |

Sources: Bloomberg

GLOBAL STOCK MARKETS

| Stock Index | 22-Jan-18 | -1 Day | Return (%) | | | | |
|--------------------|-----------|--------|------------|-------|------|-------|------|
| | | | Daily | WoW | MoM | YoY | YTD |
| Indonesia (JCI) | 6,501 ↑ | 6,491 | 0.15 | 1.85 | 4.49 | 23.72 | 2.28 |
| Dow Jones (DJIA) | 26,215 ↑ | 26,072 | 0.55 | 1.59 | 5.90 | 32.22 | 6.05 |
| London (FTSE 100) | 7,715 ↓ | 7,731 | -0.20 | -0.69 | 1.62 | 7.18 | 0.36 |
| Nikkei 225 | 23,816 ↑ | 23,808 | 0.03 | 0.43 | 3.99 | 24.45 | 4.62 |
| Hang Seng (HIS) | 32,393 ↑ | 32,255 | 0.43 | 3.36 | 9.52 | 41.54 | 8.27 |
| Malaysia (KLCI) | 1,833 ↑ | 1,829 | 0.24 | 0.40 | 4.14 | 10.11 | 2.02 |
| Philippines (PSEi) | 8,951 ↑ | 8,916 | 0.39 | 1.05 | 6.15 | 23.75 | 4.58 |
| Thailand (SET) | 1,824 ↑ | 1,821 | 0.15 | 0.08 | 4.71 | 16.70 | 4.01 |
| Singapore (STI) | 3,569 ↑ | 3,550 | 0.54 | 0.93 | 5.43 | 18.54 | 4.89 |
| Brazil (BOVESPA) | 81,675 ↑ | 81,220 | 0.56 | 2.41 | 8.63 | 26.59 | 6.90 |

Sources: Bloomberg & Danareksa

CURRENCY & COMMODITY

| Price | 22-Jan-18 | -1 Day | -1 Week | -1 Month | EoP 2016 |
|---------------|-----------|--------|---------|----------|----------|
| USD/IDR | 13,350 ↑ | 13,316 | 13,332 | 13,556 | 13,555 |
| Brent | 69.06 ↑ | 68.68 | 70.38 | 64.7 | 66.82 |
| WTI Crude Oil | 63.49 ↑ | 63.37 | 64.3 | 58.42 | 60.42 |

Sources: Bloomberg

PERFORMANCE OF IDR GOVERNMENT BONDS

| As of | Average YTM (%) | Change (bps) | Return (%) | | | | |
|-----------|-----------------|--------------|------------|------|------|-------|-------|
| | | | Daily | WoW | MoM | YoY | YTD |
| 22-Jan-18 | 6.00 | | -0.22 | 0.06 | 2.76 | 17.19 | 1.81 |
| -1 Day | 5.96 | ↑ 3.5 | 0.01 | 0.44 | 3.08 | 17.40 | 2.03 |
| -1 Week | 6.00 | ↑ 0.4 | 0.16 | 0.08 | 2.97 | 17.38 | 1.75 |
| -1 Month | 6.27 | ↓ -26.9 | 0.11 | 0.57 | 1.78 | 16.59 | 16.82 |
| -1 Year | 7.61 | ↓ -160.7 | -0.03 | 0.23 | 2.24 | 14.52 | 1.95 |

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 | | |
| FR0066 | 25-Oct-12 | 15-May-18 | 5.25 | 0.3 | 0.31 | 4.27 | ↑ 6.9bps | 100.28 | 4.042 | 4.535 | 100.21 | 100.36 | 18-Jan-18 | 100.36 | 7.15 | 1 |
| FR0032 | 1-Sep-05 | 15-Jul-18 | 15.00 | 0.5 | 0.47 | 3.84 | ↓ 3.8bps | 105.20 | 3.843 | 4.384 | 104.99 | 105.26 | 8-Jan-18 | 105.25 | 1.00 | 1 |
| FR0038 | 24-Aug-06 | 15-Aug-18 | 11.60 | 0.6 | 0.53 | 4.06 | ↓ -9.9bps | 104.12 | 3.928 | 4.391 | 103.97 | 104.24 | 22-Dec-17 | 104.35 | 280.00 | 3 |
| FR0048 | 27-Sep-07 | 15-Sep-18 | 9.00 | 0.6 | 0.61 | 4.43 | → 0.0bps | 102.85 | 4.424 | 4.831 | 102.60 | 102.86 | 22-Jan-18 | 102.90 | 125.00 | 1 |
| FR0069 | 29-Aug-13 | 15-Apr-19 | 7.88 | 1.2 | 1.14 | 5.02 | ↑ 3.0bps | 103.33 | 4.897 | 5.075 | 103.28 | 103.50 | 22-Jan-18 | 103.30 | 140.30 | 5 |
| FR0036 | 20-Apr-06 | 15-Sep-19 | 11.50 | 1.6 | 1.46 | 5.33 | ↑ 3.0bps | 109.54 | 5.102 | 5.376 | 109.50 | 109.95 | 18-Jan-18 | 109.90 | 40.00 | 2 |
| FR0031 | 16-Jun-05 | 15-Nov-20 | 11.00 | 2.8 | 2.41 | 5.48 | ↓ -0.6bps | 114.18 | 5.436 | 5.516 | 114.09 | 114.31 | 18-Jan-18 | 114.30 | 149.00 | 5 |
| FR0034 | 26-Jan-06 | 15-Jun-21 | 12.80 | 3.4 | 2.81 | 5.57 | → 0.0bps | 122.04 | 5.557 | 5.602 | 121.97 | 122.12 | 19-Jan-18 | 122.30 | 2.70 | 1 |
| FR0053 | 8-Jul-10 | 15-Jul-21 | 8.25 | 3.5 | 3.02 | 5.66 | ↑ 0.7bps | 108.08 | 5.559 | 5.660 | 108.08 | 108.41 | 22-Jan-18 | 108.00 | 126.90 | 7 |
| FR0061 | 6-Oct-11 | 15-May-22 | 7.00 | 4.3 | 3.66 | 5.71 | ↑ 3.5bps | 104.87 | 5.602 | 5.686 | 104.95 | 105.28 | 22-Jan-18 | 104.90 | 704.58 | 15 |
| FR0035 | 16-Feb-06 | 15-Jun-22 | 12.90 | 4.4 | 3.47 | 5.74 | ↑ 6.9bps | 127.43 | 5.639 | 5.738 | 127.46 | 127.91 | 22-Jan-18 | 127.15 | 30.00 | 1 |
| FR0043 | 22-Feb-07 | 15-Jul-22 | 10.25 | 4.5 | 3.66 | 5.76 | ↑ 4.8bps | 117.47 | 5.696 | 5.758 | 117.52 | 117.78 | 22-Jan-18 | 117.15 | 30.00 | 1 |
| FR0063 | 13-Aug-12 | 15-May-23 | 5.63 | 5.3 | 4.49 | 5.61 | ↑ 8.5bps | 100.07 | 5.339 | 5.815 | 99.13 | 101.30 | 22-Jan-18 | 100.00 | 693.00 | 16 |
| FR0046 | 19-Jul-07 | 15-Jul-23 | 9.50 | 5.5 | 4.36 | 5.73 | ↓ -15.0bps | 117.52 | 5.707 | 5.966 | 116.32 | 117.64 | 18-Jan-18 | 118.25 | 5.70 | 1 |
| FR0039 | 24-Aug-06 | 15-Aug-23 | 11.75 | 5.6 | 4.12 | 5.89 | ↑ 1.4bps | 127.45 | 5.817 | 5.953 | 127.11 | 127.86 | 11-Jan-18 | 127.75 | 20.00 | 1 |
| FR0070 | 29-Aug-13 | 15-Mar-24 | 8.38 | 6.1 | 4.75 | 5.80 | ↑ 6.0bps | 113.15 | 5.661 | 5.947 | 112.33 | 113.91 | 22-Jan-18 | 113.00 | 956.19 | 33 |
| FR0044 | 19-Apr-07 | 15-Sep-24 | 10.00 | 6.6 | 4.89 | 6.05 | ↑ 1.0bps | 121.35 | 5.978 | 6.121 | 120.90 | 121.77 | 18-Jan-18 | 121.00 | 27.57 | 3 |
| FR0040 | 21-Sep-06 | 15-Sep-25 | 11.00 | 7.6 | 5.33 | 6.19 | ↑ 3.2bps | 128.94 | 6.099 | 6.176 | 129.02 | 129.57 | 22-Jan-18 | 129.00 | 1.40 | 1 |
| FR0037 | 18-May-06 | 15-Sep-26 | 12.00 | 8.6 | 5.74 | 6.18 | ↓ -5.5bps | 138.51 | 6.158 | 6.253 | 137.91 | 138.69 | 15-Jan-18 | 138.50 | 10.00 | 1 |
| FR0056 | 23-Sep-10 | 15-Sep-26 | 8.38 | 8.6 | 6.13 | 6.22 | ↑ 2.7bps | 114.25 | 6.079 | 6.236 | 114.12 | 115.25 | 22-Jan-18 | 114.02 | 1,305.86 | 36 |
| FR0059 | 15-Sep-11 | 15-May-27 | 7.00 | 9.3 | 6.77 | 6.25 | ↑ 7.7bps | 105.23 | 5.958 | 6.231 | 105.36 | 107.36 | 22-Jan-18 | 105.00 | 1,248.35 | 31 |
| FR0042 | 25-Jan-07 | 15-Jul-27 | 10.25 | 9.5 | 6.46 | 6.38 | ↑ 3.1bps | 127.19 | 6.275 | 6.419 | 126.89 | 128.08 | 16-Jan-18 | 127.75 | 2.00 | 1 |
| FR0047 | 30-Aug-07 | 15-Feb-28 | 10.00 | 10.1 | 6.55 | 6.37 | ↓ -1.3bps | 126.65 | 6.278 | 6.654 | 124.25 | 127.45 | 22-Jan-18 | 125.90 | 12.00 | 1 |
| FR0064 | 13-Aug-12 | 15-May-28 | 6.13 | 10.3 | 7.48 | 6.14 | ↑ 6.5bps | 99.91 | 5.874 | 6.317 | 98.55 | 101.91 | 22-Jan-18 | 99.85 | 1,572.66 | 69 |
| FR0071 | 12-Sep-13 | 15-Mar-29 | 9.00 | 11.1 | 7.20 | 6.45 | ↑ 5.9bps | 120.04 | 6.387 | 6.498 | 119.61 | 120.60 | 22-Jan-18 | 119.30 | 74.25 | 10 |
| FR0052 | 20-Aug-09 | 15-Aug-30 | 10.50 | 12.6 | 7.45 | 6.69 | ↑ 4.9bps | 132.07 | 6.569 | 6.767 | 131.25 | 133.27 | 22-Jan-18 | 133.02 | 500.00 | 2 |
| FR0073 | 6-Aug-15 | 15-May-31 | 8.75 | 13.3 | 8.15 | 6.71 | ↑ 6.8bps | 117.73 | 6.597 | 6.737 | 117.50 | 118.86 | 22-Jan-18 | 116.50 | 366.67 | 11 |
| FR0074 | 10-Nov-16 | 15-Aug-32 | 7.50 | 14.6 | 8.72 | 6.77 | ↑ 7.0bps | 106.69 | 6.653 | 6.765 | 106.74 | 107.82 | 22-Jan-18 | 106.62 | 475.77 | 47 |
| FR0054 | 22-Jul-10 | 15-Jul-31 | 9.50 | 13.5 | 8.19 | 6.70 | ↑ 0.8bps | 124.62 | 6.647 | 6.929 | 122.29 | 125.14 | 17-Jan-18 | 123.25 | 0.47 | 2 |
| FR0058 | 21-Jul-11 | 15-Jun-32 | 8.25 | 14.4 | 8.68 | 6.79 | ↑ 4.6bps | 113.31 | 6.671 | 6.917 | 112.02 | 114.45 | 22-Jan-18 | 112.00 | 1.32 | 3 |
| FR0065 | 30-Aug-12 | 15-May-33 | 6.63 | 15.3 | 9.42 | 6.62 | ↑ 5.8bps | 100.03 | 6.481 | 6.727 | 99.02 | 101.37 | 22-Jan-18 | 99.90 | 2,141.93 | 186 |
| FR0068 | 1-Aug-13 | 15-Mar-34 | 8.38 | 16.1 | 9.03 | 6.92 | ↑ 3.3bps | 114.00 | 6.878 | 6.987 | 113.30 | 114.44 | 22-Jan-18 | 113.30 | 133.55 | 30 |
| FR0072 | 9-Jul-15 | 15-May-36 | 8.25 | 18.3 | 9.78 | 6.97 | ↑ 6.6bps | 113.11 | 6.866 | 6.981 | 112.99 | 114.28 | 22-Jan-18 | 112.03 | 852.13 | 64 |
| FR0045 | 24-May-07 | 15-May-37 | 9.75 | 19.3 | 9.60 | 7.25 | ↑ 3.6bps | 125.80 | 6.987 | 7.408 | 123.84 | 129.03 | 22-Jan-18 | 125.80 | 0.69 | 1 |
| FR0075 | 15-Aug-17 | 15-May-38 | 7.50 | 20.3 | 10.50 | 6.95 | ↑ 6.2bps | 105.96 | 6.815 | 6.973 | 105.66 | 107.46 | 22-Jan-18 | 105.80 | 1,026.54 | 105 |
| FR0050 | 24-Jan-08 | 15-Jul-38 | 10.50 | 20.5 | 9.93 | 7.12 | ↓ -0.1bps | 136.18 | 7.066 | 7.272 | 134.11 | 136.88 | 22-Jan-18 | 134.50 | 0.89 | 3 |
| FR0057 | 21-Apr-11 | 15-May-41 | 9.50 | 23.3 | 10.56 | 7.14 | ↓ -0.1bps | 126.65 | 7.100 | 7.325 | 124.12 | 127.13 | 22-Jan-18 | 125.25 | 3.65 | 2 |
| FR0062 | 9-Feb-12 | 15-Apr-42 | 6.38 | 24.2 | 11.55 | 7.06 | → 0.0bps | 92.14 | 7.039 | 7.253 | 90.04 | 92.31 | 22-Jan-18 | 93.40 | 60.03 | 14 |
| FR0067 | 18-Jul-13 | 15-Feb-44 | 8.75 | 26.1 | 10.98 | 7.17 | ↓ -1.1bps | 118.55 | 7.087 | 7.564 | 113.40 | 119.63 | 22-Jan-18 | 116.75 | 7.75 | 8 |
| FR0076 | 22-Sep-17 | 15-May-48 | 7.38 | 30.3 | 12.18 | 7.07 | ↑ 0.5bps | 103.77 | - | - | - | - | 22-Jan-18 | 104.30 | 33.31 | 43 |
| ORI012 | 21-Oct-15 | 15-Oct-18 | 9.00 | 0.7 | - | 4.54 | ↓ -9.8bps | 103.18 | 4.415 | 4.855 | 102.97 | 103.29 | 22-Jan-18 | 101.50 | 67.88 | 24 |
| ORI013 | 26-Oct-16 | 15-Oct-19 | 6.60 | 1.7 | - | 5.49 | ↓ -1.0bps | 101.82 | 5.394 | 5.564 | 101.71 | 101.99 | 22-Jan-18 | 101.65 | 130.75 | 19 |
| IFR0002 | 26-Aug-08 | 15-Aug-18 | 11.95 | 0.6 | - | -1.56 | ↓ -6.1bps | 107.63 | -1.211 | -0.671 | - | - | 4-Dec-17 | 104.45 | 24.00 | 4 |
| IFR0008 | 15-Apr-10 | 15-Mar-20 | 8.80 | 2.1 | 1.88 | 7.06 | ↓ -0.2bps | 103.38 | 6.752 | 7.157 | 103.20 | 104.01 | 5-May-14 | 103.65 | 5.00 | 3 |
| IFR0007 | 1-Apr-10 | 15-Jan-25 | 10.25 | 7.0 | 5.08 | 7.56 | → 0.0bps | 114.38 | 7.206 | 7.658 | 113.81 | 116.47 | 10-Oct-17 | 120.36 | 10.00 | 2 |
| IFR0006 | 21-Jan-10 | 15-Mar-30 | 10.25 | 12.1 | 7.08 | 8.06 | → 0.0bps | 116.75 | 7.734 | 8.181 | 115.72 | 119.56 | 3-Jan-18 | 151.47 | 38.00 | 10 |
| IFR0010 | 3-Mar-11 | 15-Feb-36 | 10.00 | 18.1 | 8.58 | 8.40 | → 0.0bps | 114.75 | 8.116 | 8.544 | 113.27 | 117.69 | 23-Aug-17 | 120.00 | 1.01 | 1 |
| PBS001 | 16-Feb-12 | 15-Feb-18 | 4.50 | 0.1 | 0.06 | 18.88 | ↑ 62.8bps | 99.13 | 13.562 | 14.103 | 99.36 | 99.40 | 19-Sep-17 | 99.20 | 0.26 | 1 |
| PBS002 | 2-Feb-12 | 15-Jan-22 | 5.45 | 4.0 | 3.52 | 5.87 | → 0.0bps | 98.54 | 6.746 | 7.286 | 93.75 | 95.54 | 16-Jan-18 | 98.35 | 20.00 | 2 |
| PBS003 | 2-Feb-12 | 15-Jan-27 | 6.00 | 9.0 | 6.83 | 6.28 | → 0.0bps | 98.10 | 6.189 | 6.729 | 95.14 | 98.71 | 9-Jan-18 | 98.10 | 70.10 | 4 |
| PBS004 | 16-Feb-12 | 15-Feb-37 | 6.10 | 19.1 | 10.36 | 7.17 | ↓ -5.7bps | 89.00 | 7.042 | 7.582 | 85.18 | 90.20 | 22-Jan-18 | 89.00 | 28.00 | 4 |
| PBS005 | 2-May-13 | 15-Apr-43 | 6.75 | 25.2 | 11.25 | 7.51 | ↑ 9.0bps | 91.48 | 7.325 | 7.865 | 87.83 | 93.41 | 3-Jan-18 | 95.69 | 10.00 | 2 |
| PBS006 | 19-Sep-13 | 15-Sep-20 | 8.25 | 2.6 | 2.31 | 5.65 | ↑ 4.2bps | 106.28 | 5.506 | 5.746 | 106.05 | 106.65 | 22-Jan-18 | 106.20 | 26.85 | 2 |
| PBS009 | 30-Jul-15 | 25-Jan-18 | 7.75 | 0.0 | - | -32.90 | ↓ -1592.8b | 100.11 | -1.512 | -0.972 | - | - | 22-Jan-18 | 100.01 | 266.70 | 1 |
| PBS011 | 14-Jan-16 | 15-Aug-23 | 8.75 | 5.6 | 4.29 | 6.44 | ↑ 23.7bps | 110.63 | 5.958 | 6.409 | 110.81 | 113.06 | 19-Jan-18 | 112.25 | 3.00 | 3 |
| PBS012 | 28-Jan-16 | 15-Nov-31 | 8.88 | 13.8 | 8.24 | 7.00 | ↑ 1.5bps | 116.44 | 6.911 | 7.139 | 115.07 | 117.28 | 22-Jan-18 | 115.00 | 10.25 | 3 |
| PBS013 | 6-Oct-16 | 15-May-19 | 6.25 | 1.3 | 1.24 | 5.23 | ↓ -1.5bps | 101.26 | 5.001 | 5.499 | 100.93 | 101.56 | 22-Jan-18 | 101.20 | 200.00 | 2 |
| PBS014 | 6-Oct-16 | 15-May-21 | 6.50 | 3.3 | 2.92 | 5.90 | ↑ 1.4bps | 101.76 | 5.663 | 6.204 | 100.86 | 102.48 | 22-Jan-18 | 101.70 | 70.00 | 6 |
| SR007 | 11-Mar-15 | 11-Mar-18 | 8.25 | 0.1 | - | 2.93 | ↓ -16.5bps | 100.70 | 3.361 | 3.901 | 100.59 | 100.67 | 22-Jan-18 | 99.90 | 1.10 | 2 |
| SR008 | 10-Mar-16 | 10-Mar-19 | 8.30 | 1.1 | - | 5.09 | ↑ 1.1bps | 103.51 | 4.882 | 5.174 | 103.44 | 103.76 | 22-Jan-18 | 103.00 | 407.92 | 33 |
| SR009 | 22-Mar-17 | 10-Mar-20 | 6.90 | 2.1 | 1.84 | 5.57 | ↓ -3.9bps | 102.67 | 5.401 | 5.666 | | | | | | |