

Fixed Income Daily Report

Monday, 03 July 2023 9:16:36 AM

Global Market			
Indicator	price yesterday	TOD price	% chg.
USD/IDR Today	14993	15025	0.21%
SGD/IDR Spot	11113	11114	0.01%
MYR/IDR Spot	3215	3219	0.12%
SAR/IDR Spot	4016	4016	0.00%
US - Dow Jones Industrial Average	34122	34408	0.83%
Tokyo - Nikkei 225	33189	33711	1.55%
Hong Kong - Hang Seng Index	18916	19161	1.28%
Singapore - Srait Time Index STI	3206	3202	-0.13%
Indonesia - IHSG	6662	6676	0.21%
WTI Crude Oil Future/ barrel (June. 2023)	71.99	71.99	0.00%
Gold Spot \$/Oz	1916.67	1917.00	0.02%
Ice Newcastle Coal/ metric ton	146.30	149.70	2.27%
Malaysia CPO Contract (MYR/Metric ton)	3760.00	3794.00	0.90%

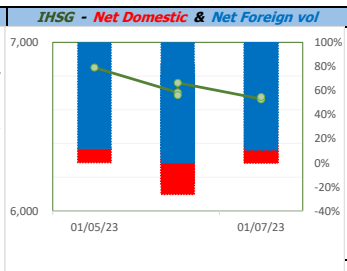
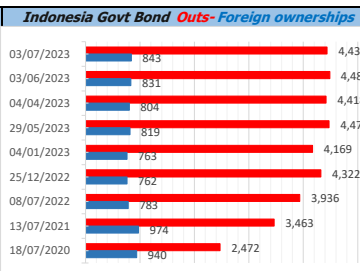
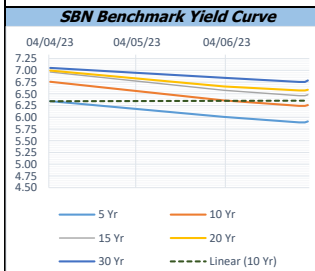
Policy rates				
Indicator	Date	Last	Prev.	Trend
BI-7 DS RR		5.75	5.75	→
BI - Depfac	6/22/2023	5.00	5.00	→
BI - LF		6.50	6.50	→
US Fed's Current Range		5.25	5.25	→
LPS IDR		4.25	4.25	→
LPS USD	06/01/2023	2.25	2.25	→
LPS BPR		6.75	6.75	→

Indonesia Economic Data (in US\$ Billion, or percentage)				
Indicator	Date	Last	Prev.	Trend
GDP (Gross Domestic Bruto)	3/31/2023	5.03	5.01	↑
CPI (YoY)	5/31/2023	4.00	4.33	↓
CPI Core (YoY)	5/31/2023	2.66	-6.01	↓
CPI (MoM)	4/30/2023	0.09	0.33	↓
Trade Balance (USD Billion)	5/31/2023	\$ 440	\$ 3,937	↓
Export Growth	5/31/2023	\$ 0.96	\$ -29.42	↑
Import Growth	5/31/2023	\$ 14.35	\$ -22.32	↓
Foreign Reserves	5/31/2023	\$ 139.30	\$ 144.17	↓
Balance of Payment	3/31/2023	\$ 3,000	\$ 4,181	↓

Foreign currency (US\$) and Money Market (Rp.)				
Tenor	Sett. Date	BID	OFFER	Gap.
TOD	7/3/2023	15,010	15,030	20.00
TOM	7/4/2023	15,010	15,030	20.00
SPOT	7/5/2023	15,010	15,030	20.00
NDF 1Mo.	8/7/2023	15,041	15,054	13.00
D-NDF 1Mo.	8/7/2023	15,175	14,950	-225.00
D-NDF 3Mo.	10/5/2023	15,056	15,069	13.00
1 Wk.	7/12/2023	15,011	15,031	20.00
2 Wk.	7/20/2023	15,012	15,032	20.00
1 Mo.	8/7/2023	15,013	15,034	21.00
2 Mo.	9/5/2023	15,016	15,041	24.75
3 Mo.	10/5/2023	15,018	15,042	24.00
6 Mo.	1/5/2024	15,027	15,052	25.00
1 Yr.	7/5/2024	15,050	15,070	20.00

Money Market Rates (ACT/360)									
RATE	O/N	1 Wk	2 Wk	1 Mo	2 Mo	3 Mo	6 Mo	9 Mo	1 Yr
INTERBANK (IDR)	5.91%	6.03%	6.23%	6.35%	5.16%	5.40%	5.79%	no data	no data
INTERBANK (USD)	no data	5.00%	no data	no data	no data	no data	no data	no data	no data
INDONESIA	5.91%								
SIBOR (SGD)	0.10%	0.14%	no data	0.17%	0.21%	0.25%	0.35%	0.47%	0.58%
LIBOR (USD)	5.06%	no data	no data	5.22%	no data	5.55%	5.76%	no data	6.04%
JIBOR (IDR)	5.91%	6.00%	no data	6.40%	no data	6.74%	6.86%	no data	7.04%

Indonesia Government Bond										
Seri	Coupon	Bid	Offer	Bid Yield	Day(s) to Next Coupon	Last Week	Last Month	Day(s) to maturity	Trend	
FR0064	6.125	100.48	100.71	6.007	133	100.59	100.59	1752 Hari	↓	
FR0070	8.375	101.86	101.89	5.600	72	101.87	101.87	251 Hari	↓	
FR0077	8.125	101.88	102.05	5.848	133	101.99	101.99	311 Hari	↓	
FR0081	6.500	101.18	101.34	5.850	163	101.26	101.26	701 Hari	↓	
FR0084	7.250	102.97	103.30	6.004	41	103.13	103.13	943 Hari	↓	
FR0090	5.125	98.18	98.43	5.664	102	98.21	98.21	1361 Hari	↓	
FR0091	6.375	100.44	100.74	6.307	102	100.60	100.60	3163 Hari	↓	
FR0092	7.125	104.58	104.99	6.694	163	104.79	104.79	6825 Hari	↓	
FR0093	6.375	99.75	100.05	6.402	10	99.90	99.90	5054 Hari	↓	
PBS011	8.750	100.32	100.49	5.806	41	100.41	100.41	40 Hari	↓	
PBS012	8.875	113.73	115.01	6.701	133	114.37	114.37	3013 Hari	↓	
PBS031	4.000	98.26	98.59	5.759	10	98.43	98.43	371 Hari	↓	
PBS032	4.875	97.35	97.88	5.840	10	97.62	97.62	1091 Hari	↓	
PBS029	6.375	100.06	100.75	6.365	72	100.41	100.41	3852 Hari	↓	
PBS034	6.500	99.01	99.56	6.601	163	99.29	99.29	5744 Hari	↓	
PBS033	6.750	100.52	101.00	6.706	163	100.76	100.76	8626 Hari	↓	
FR0095	6.375	101.95	102.20	5.924	41	102.10	102.10	1842 Hari	↓	
FR0096	7.000	105.53	105.64	6.226	41	105.40	105.40	3465 Hari	↑	
FR0098	7.125	106.06	106.53	6.485	163	106.31	106.31	5384 Hari	↓	
FR0097	7.125	106.05	106.39	6.576	163	106.10	106.10	7185 Hari	↓	
FR0089	6.875	101.06	101.79	6.790	41	101.42	101.42	10127 Hari	↓	
PBS036	5.375	98.99	99.08	5.886	41	99.03	99.03	761 Hari	↓	
PBS003	6.000	100.66	101.12	5.790	10	100.89	100.89	1272 Hari	↓	
PBSG001	6.625	101.39	102.43	6.348	72	101.91	101.91	2233 Hari	↓	
PBS037	6.875	102.75	103.45	6.552	72	103.10	103.10	4573 Hari	↓	
PBS033	6.750	100.52	101.00	6.706	163	100.76	100.76	8626 Hari	↓	



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