

Fixed Income Daily Report

Wednesday, 12 July 2023 09:30:28

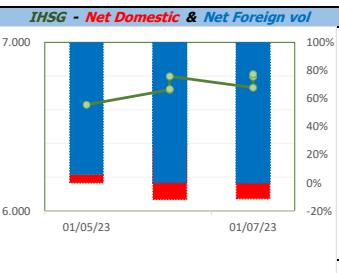
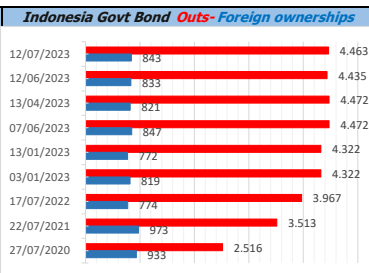
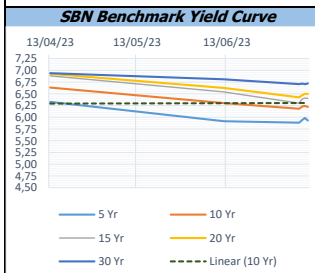
Global Market				Policy rates				
Indicator	price yesterday	TOD price	% chg.	Indicator	Date	Last	Prev.	Trend
USD/IDR Today	15140	15079	-0,40%	BI-7 DS RR		5,75	5,75	→
SGD/IDR Spot	11284	11274	-0,09%	BI - Depfac	22/06/2023	5,00	5,00	→
MYR/IDR Spot	3249	3242	-0,21%	BI - LF		6,50	6,50	→
SAR/IDR Spot	4040	4033	-0,17%	US Fed's Current Range		5,25	5,25	→
US - Dow Jones Industrial Average	33944	34261	0,93%	LPS IDR		4,25	4,25	→
Tokyo - Nikkei 225	32204	31917	-0,90%	LPS USD	06/01/2023	2,25	2,25	→
Hong Kong - Hang Seng Index	18660	18809	0,80%	LPS BPR		6,75	6,75	→
Singapore - Srait Time Index STI	3164	3174	0,31%					
Indonesia - IHSG	6797	6811	0,21%					
WTI Crude Oil Future/ barrel (July 2023)	70,50	70,50	0,00%					
Gold Spot \$/Oz	1940,39	1940,80	0,02%					
Ice Newcastle Coal/ metric ton	133,70	131,00	-2,06%					
Malaysia CPO Contract (MYR/Metric ton)	3872,00	3890,00	0,46%					

Indonesia Economic Data (in US\$ Billion, or percentage)				
Indicator	Date	Last	Prev.	Trend
GDP (Gross Domestic Bruto)	31/03/2023	5,03	5,01	↑
CPI (YoY)	30/06/2023	3,52	4	↓
CPI Core (YoY)	30/06/2023	2,58	-3,01	↓
CPI (MoM)	31/05/2023	0,14	0,09	↓
Trade Balance (USD Billion)	31/05/2023	\$ 440	\$ 3.937	↓
Export Growth	31/05/2023	\$ 0,96	\$ -29,42	↑
Import Growth	31/05/2023	\$ 14,35	\$ -22,32	↓
Foreign Reserves	30/06/2023	\$ 137,50	\$ 139,29	↑
Balance of Payment	31/03/2023	\$ 3.000	\$ 4.181	↓

Foreign currency (US\$) and Money Market (Rp.)				
Tenor	Sett. Date	BID	OFFER	Gap
TOD	12/07/2023	15.085	15.090	5,00
TOM	13/07/2023	15.085	15.090	5,13
SPOT	14/07/2023	15.085	15.090	5,13
NDF 1Mo.	14/08/2023	15.093	15.105	12,00
D-NDF 1Mo.	14/08/2023	15.175	14.950	-225,00
D-NDF 3Mo.	16/10/2023	15.116	15.130	14,00
1 Wk.	21/07/2023	15.086	15.092	5,48
2 Wk.	28/07/2023	15.087	15.094	6,76
1 Mo.	14/08/2023	15.089	15.096	7,00
2 Mo.	14/09/2023	15.092	15.102	10,00
3 Mo.	16/10/2023	15.093	15.102	9,00
6 Mo.	16/01/2024	15.103	15.111	8,28
1 Yr.	15/07/2024	15.135	15.160	25,00

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)	5,64%	5,99%	6,20%	6,38%	7,05%	6,79%	6,67%	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	5,64%								
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	5,31%	no data	5,56%	5,83%	no data	6,04%
JIBOR (IDR)	5,64%	6,00%	no data	6,40%	no data	6,75%	6,86%	no data	7,03%

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	100,37	100,68	6,033	124	100,53	100,59	1743 Hari	↓	↓
FR0070	8,375	101,60	101,75	5,891	63	101,65	101,87	242 Hari	↓	↓
FR0077	8,125	101,70	101,85	6,000	124	101,79	101,99	302 Hari	↓	↓
FR0081	6,500	100,77	101,18	6,064	154	100,99	101,26	692 Hari	↓	↓
FR0084	7,250	102,94	103,43	6,007	32	103,27	103,13	934 Hari	↓	↓
FR0090	5,125	97,60	98,01	5,844	93	97,93	98,21	1352 Hari	↓	↓
FR0091	6,375	100,46	100,82	6,303	93	100,33	100,60	3154 Hari	↑	↑
FR0092	7,125	105,13	105,43	6,644	154	104,79	104,79	6816 Hari	↑	↑
FR0093	6,375	99,90	100,14	6,385	1	100,06	99,90	5045 Hari	↓	↓
PBS011	8,750	100,26	100,45	5,676	32	100,33	100,41	32 Hari	↓	↓
PBS012	8,875	115,06	116,36	6,504	124	114,30	114,37	3004 Hari	↑	↑
PBS031	4,000	98,44	98,82	5,615	1	98,52	98,43	362 Hari	↓	↓
PBS032	4,875	97,37	97,86	5,843	1	97,62	97,62	1082 Hari	↓	↓
PBS029	6,375	100,10	100,26	6,360	63	99,89	100,41	3844 Hari	↑	↑
PBS034	6,500	99,26	99,80	6,575	154	98,93	99,29	5735 Hari	↓	↓
PBS033	6,750	100,63	101,12	6,696	154	100,95	99,29	8617 Hari	↓	↓
FR0095	6,375	101,99	102,23	5,916	32	101,88	102,10	1834 Hari	↑	↑
FR0096	7,000	105,62	105,94	6,213	32	105,51	105,40	3456 Hari	↑	↑
FR0098	7,125	106,95	107,34	6,394	154	107,03	106,31	5375 Hari	↑	↑
FR0097	7,125	107,07	107,46	6,487	154	107,27	106,10	7176 Hari	↓	↓
FR0089	6,875	101,76	102,21	6,734	32	101,83	101,42	10118 Hari	↓	↓
PBS036	5,375	98,77	99,01	6,007	32	99,06	99,03	753 Hari	↓	↓
PBS003	6,000	100,50	101,01	5,841	1	100,89	100,89	1263 Hari	↓	↓
PBSG001	6,625	101,64	102,74	6,298	63	102,17	101,91	2224 Hari	↓	↓
PBS037	6,875	103,18	103,78	6,502	63	103,10	103,14	4565 Hari	↑	↑
PBS033	6,750	100,63	101,12	6,696	154	100,95	100,76	8617 Hari	↓	↓



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