

### Fixed Income Daily Report

Monday, 17 July 2023 09:08:16

Global Market				Policy rates				
Indicator	price yesterday	TOD price	% chg.	Indicator	Date	Last	Prev.	Trend
USD/IDR Today	14958	14998	0,27%	BI-7 DS RR		5,75	5,75	→
SGD/IDR Spot	11335	11344	0,07%	BI - Depfac	22/06/2023	5,00	5,00	→
MYR/IDR Spot	3306	3295	-0,33%	BI - LF		6,50	6,50	→
SAR/IDR Spot	3987	3987	0,00%	US Fed's Current Range		5,25	5,25	→
US - Dow Jones Industrial Average	34395	34509	0,33%	LPS IDR		4,25	4,25	→
Tokyo - Nikkei 225	32419	32391	-0,09%	LPS USD	06/01/2023	2,25	2,25	→
Hong Kong - Hang Seng Index	19351	19414	0,33%	LPS BPR		6,75	6,75	→
Singapore - Srait Time Index STI	3249	3231	-0,56%					
Indonesia - IHSG	6870	6913	0,63%					
WTI Crude Oil Future/ barrel (July 2023)	70,50	70,50	0,00%					
Gold Spot \$/Oz	1952,85	1953,17	0,02%					
Ice Newcastle Coal/ metric ton	128,00	131,65	2,77%					
Malaysia CPO Contract (MYR/Metric ton)	3843,00	3844,00	0,03%					

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	17/07/2023	14.955	14.960	5,00
TOM	18/07/2023	14.955	14.960	5,04
SPOT	20/07/2023	14.955	14.960	5,04
NDF 1Mo.	21/08/2023	15.011	15.021	10,00
D-NDF 1Mo.	21/08/2023	15.175	14.950	-225,00
D-NDF 3Mo.	20/10/2023	15.030	15.040	10,00
1 Wk.	27/07/2023	14.956	14.962	5,62
2 Wk.	03/08/2023	14.958	14.963	5,81
1 Mo.	21/08/2023	14.959	14.967	8,15
2 Mo.	20/09/2023	14.962	14.971	9,00
3 Mo.	20/10/2023	14.963	14.971	8,00
6 Mo.	22/01/2024	14.973	14.981	8,00
1 Yr.	22/07/2024	15.020	15.032	12,02

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)	5,63%	5,99%	6,25%	6,38%	6,68%	6,60%	6,47%	no data	no data
INTERBANK (USD)	no data	5,00%	no data	no data	no data	no data	no data	no data	no data
<b>INDONESIA</b>	<b>5,63%</b>								
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	5,34%	no data	5,57%	5,80%	no data	6,04%
JIBOR (IDR)	5,63%	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	100,45	100,63	6,013	118	100,57	100,59	1737 Hari	↓	↓
FR0070	8,375	101,55	101,67	5,942	57	101,61	101,87	236 Hari	↓	↓
FR0077	8,125	101,76	101,90	5,899	118	101,81	101,99	296 Hari	↓	↓
FR0081	6,500	100,77	100,92	6,064	148	100,95	101,26	686 Hari	↓	↓
FR0084	7,250	103,03	103,11	5,961	26	103,21	103,13	928 Hari	↓	↓
FR0090	5,125	97,77	98,01	5,792	87	97,91	98,21	1346 Hari	↓	↓
FR0091	6,375	100,75	101,11	6,261	87	100,94	100,60	3148 Hari	↓	↓
FR0092	7,125	105,35	105,80	6,624	148	105,58	104,79	6810 Hari	↓	↓
FR0093	6,375	99,99	100,19	6,376	179	100,09	99,90	5039 Hari	↓	↓
PBS011	8,750	100,22	100,39	5,831	26	100,30	100,41	26 Hari	↓	↓
PBS012	8,875	115,29	116,61	6,468	118	115,95	114,37	2998 Hari	↓	↓
PBS031	4,000	98,40	98,70	5,673	179	98,55	98,43	356 Hari	↓	↓
PBS032	4,875	97,19	97,68	5,914	179	97,44	97,62	1076 Hari	↓	↓
PBS029	6,375	99,91	100,43	6,385	57	100,17	95,75	3838 Hari	↓	↓
PBS034	6,500	99,38	99,91	6,562	148	99,65	99,29	5729 Hari	↓	↓
PBS033	6,750	100,60	101,07	6,699	148	100,83	99,29	8611 Hari	↓	↓
<b>FR0095</b>	6,375	102,16	102,44	5,875	26	102,38	102,10	1828 Hari	↓	↓
<b>FR0096</b>	7,000	105,65	106,00	6,208	26	106,01	105,40	3450 Hari	↓	↓
<b>FR0098</b>	7,125	107,50	107,95	6,339	148	107,97	106,31	5369 Hari	↓	↓
<b>FR0097</b>	7,125	107,55	108,05	6,446	148	108,01	106,10	7170 Hari	↓	↓
<b>FR0089</b>	6,875	101,84	102,53	6,728	26	102,18	101,42	10113 Hari	↓	↓
<b>PBS036</b>	5,375	98,85	98,98	5,966	26	98,92	99,03	747 Hari	↓	↓
<b>PBS003</b>	6,000	100,50	101,01	5,841	179	100,75	100,89	1258 Hari	↓	↓
<b>PBSG001</b>	6,625	102,23	103,34	6,182	57	102,78	101,91	2218 Hari	↓	↓
<b>PBS037</b>	6,875	103,20	103,88	6,499	57	103,10	103,10	4559 Hari	↑	↓
<b>PBS033</b>	6,750	100,60	101,07	6,699	148	100,83	100,76	8611 Hari	↓	↓

