

Fixed Income Daily Report

Monday, 31 July 2023 09:02:08

Global Market				Policy rates				
Indicator	price yesterday	TOD price	% chg.	Indicator	Date	Last	Prev.	Trend
USD/IDR Today	15598	15618	0,13%	BI-7 DS RR		5,75	5,75	→
SGD/IDR Spot	11568	11315	-2,23%	BI - Depfac	25/07/2023	5,00	5,00	→
MYR/IDR Spot	3313	3320	0,21%	BI - LF		6,50	6,50	→
SAR/IDR Spot	4027	4022	-0,12%	US Fed's Current Range		5,50	5,25	↑
US - Dow Jones Industrial Average	35283	35459	0,50%	LPS IDR		4,25	4,25	→
Tokyo - Nikkei 225	32759	33370	1,83%	LPS USD	06/01/2023	2,25	2,25	→
Hong Kong - Hang Seng Index	19917	20310	1,94%	LPS BPR		6,75	6,75	→
Singapore - Srait Time Index STI	3371	3378	0,19%					
Indonesia - IHSG	6900	6918	0,25%					
WTI Crude Oil Future/ barrel (July 2023)	70,50	70,50	0,00%					
Gold Spot \$/Oz	1956,38	1956,67	0,01%					
Ice Newcastle Coal/ metric ton	144,65	139,50	-3,69%					
Malaysia CPO Contract (MYR/Metric ton)	3922,00	3872,00	-1,29%					

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)	30/06/2023	\$ 3.460	\$ 427	↓
Export Growth	30/06/2023	\$ -21,18	\$ 0,92	↓
Import Growth	30/06/2023	\$ -18,35	\$ 14,35	↓
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	31/07/2023	15.090	15.099	9,00
TOM	01/08/2023	15.090	15.099	9,08
SPOT	02/08/2023	15.090	15.099	9,08
NDF 1Mo.	05/09/2023	15.102	15.112	10,00
D-NDF 1Mo.	05/09/2023	15.175	14.950	-225,00
D-NDF 3Mo.	02/11/2023	15.128	15.138	10,00
1 Wk.	09/08/2023	15.090	15.100	9,44
2 Wk.	16/08/2023	15.091	15.101	9,85
1 Mo.	05/09/2023	15.092	15.103	11,00
2 Mo.	02/10/2023	15.094	15.107	13,00
3 Mo.	02/11/2023	15.095	15.107	12,00
6 Mo.	02/02/2024	15.103	15.116	13,00
1 Yr.	02/08/2024	15.134	15.153	19,11

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)	5,57%	5,93%	6,19%	6,38%	5,88%	6,04%	6,22%	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	5,57%								
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	5,43%	no data	5,63%	5,88%	no data	6,04%
JIBOR (IDR)	5,57%	5,99%	no data	6,40%	no data	6,74%	6,86%	no data	7,02%

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	100,20	100,43	6,074	105	100,38	100,59	1724 Hari	↓	
FR0070	8,375	101,43	101,58	5,988	44	101,51	101,87	223 Hari	↓	
FR0077	8,125	101,65	101,82	5,937	105	101,74	101,99	283 Hari	↓	
FR0081	6,500	100,73	100,89	6,079	135	100,84	101,26	674 Hari	↓	
FR0084	7,250	102,91	103,31	5,996	13	103,11	103,13	915 Hari	↓	
FR0090	5,125	97,40	97,68	5,914	74	97,71	98,21	1333 Hari	↓	
FR0091	6,375	100,02	100,75	6,370	74	100,23	100,60	3135 Hari	↓	
FR0092	7,125	105,42	105,89	6,617	135	105,66	104,79	6798 Hari	↓	
FR0093	6,375	99,92	100,12	6,383	166	100,02	99,90	5026 Hari	↓	
PBS011	8,750	100,04	100,24	7,522	13	100,14	100,41	13 Hari	↓	
PBS012	8,875	115,14	116,76	6,483	105	115,95	114,37	2986 Hari	↓	
PBS031	4,000	98,46	98,83	5,673	166	98,64	98,43	343 Hari	↓	
PBS032	4,875	96,50	97,41	6,187	166	96,96	97,62	1063 Hari	↓	
PBS029	6,375	100,17	100,75	6,352	44	100,46	100,41	3825 Hari	↓	
PBS034	6,500	99,68	100,19	6,532	135	99,93	99,29	5717 Hari	↓	
PBS033	6,750	100,67	101,12	6,692	135	100,90	99,29	8599 Hari	↓	
FR0095	6,375	101,64	101,96	5,992	13	101,78	102,10	1815 Hari	↓	
FR0096	7,000	105,10	105,45	6,281	13	105,23	105,40	3437 Hari	↓	
FR0098	7,125	106,68	107,23	6,420	135	106,84	106,31	5357 Hari	↓	
FR0097	7,125	107,11	107,44	6,483	135	107,28	106,10	7158 Hari	↓	
FR0089	6,875	101,94	102,62	6,720	13	102,28	101,42	10100 Hari	↓	
PBS036	5,375	98,73	99,07	6,045	13	98,90	99,03	734 Hari	↓	
PBS003	6,000	100,50	100,94	5,837	166	100,72	100,89	1245 Hari	↓	
PBSG001	6,625	102,74	103,38	6,080	44	103,06	101,91	2205 Hari	↓	
PBS037	6,875	103,51	104,08	6,462	44	103,80	103,10	4546 Hari	↓	
PBS033	6,750	100,67	101,12	6,692	135	100,90	100,76	8599 Hari	↓	

