

Fixed Income Daily Report

Tuesday, 01 August 2023 09:08:59

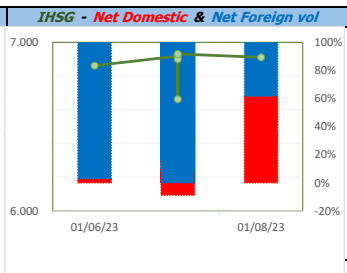
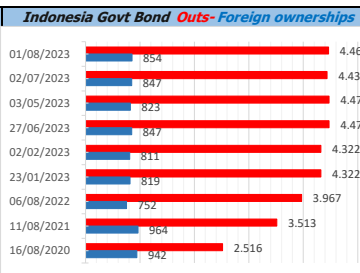
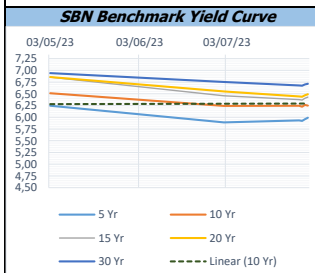
| Global Market | | | | Policy rates | | | | |
|--|-----------------|-----------|--------|------------------------|------------|------|-------|-------|
| Indicator | price yesterday | TOD price | % chg. | Indicator | Date | Last | Prev. | Trend |
| USD/IDR Today | 15598 | 15618 | 0,13% | BI-7 DS RR | | 5,75 | 5,75 | → |
| SGD/IDR Spot | 11568 | 11356 | -1,87% | BI - Depfac | 25/07/2023 | 5,00 | 5,00 | → |
| MYR/IDR Spot | 3353 | 3349 | -0,11% | BI - LF | | 6,50 | 6,50 | → |
| SAR/IDR Spot | 4020 | 4024 | 0,10% | US Fed's Current Range | | 5,50 | 5,25 | ↑ |
| US - Dow Jones Industrial Average | 35459 | 35560 | 0,28% | LPS IDR | | 4,25 | 4,25 | → |
| Tokyo - Nikkei 225 | 33172 | 33340 | 0,50% | LPS USD | 06/01/2023 | 2,25 | 2,25 | → |
| Hong Kong - Hang Seng Index | 20079 | 20279 | 0,99% | LPS BPR | | 6,75 | 6,75 | → |
| Singapore - Srait Time Index STI | 3374 | 3380 | 0,19% | | | | | |
| Indonesia - IHSG | 6931 | 6911 | -0,29% | | | | | |
| WTI Crude Oil Future/ barrel (July 2023) | 70,50 | 70,50 | 0,00% | | | | | |
| Gold Spot \$/Oz | 1960,25 | 1960,59 | 0,02% | | | | | |
| Ice Newcastle Coal/ metric ton | 139,50 | 137,30 | -1,60% | | | | | |
| Malaysia CPO Contract (MYR/Metric ton) | 3792,00 | 3775,00 | -0,45% | | | | | |

| 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 | 01/08/2023 | 15.100 | 15.120 | 20,00 |
| TOM | 02/08/2023 | 15.100 | 15.120 | 20,10 |
| SPOT | 03/08/2023 | 15.100 | 15.120 | 20,10 |
| NDF 1Mo. | 05/09/2023 | 15.128 | 15.137 | 9,00 |
| D-NDF 1Mo. | 05/09/2023 | 15.175 | 14.950 | -225,00 |
| D-NDF 3Mo. | 03/11/2023 | 15.153 | 15.166 | 13,00 |
| 1 Wk. | 10/08/2023 | 15.100 | 15.121 | 20,45 |
| 2 Wk. | 18/08/2023 | 15.101 | 15.123 | 21,24 |
| 1 Mo. | 05/09/2023 | 15.103 | 15.126 | 22,88 |
| 2 Mo. | 03/10/2023 | 15.104 | 15.129 | 25,00 |
| 3 Mo. | 03/11/2023 | 15.106 | 15.130 | 24,39 |
| 6 Mo. | 05/02/2024 | 15.110 | 15.138 | 28,00 |
| 1 Yr. | 05/08/2024 | 15.144 | 15.185 | 40,19 |

| 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) | 5,69% | 5,95% | 6,23% | 6,38% | 6,90% | 6,66% | 6,53% | 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 | 5,69% | | | | | | | | |
| 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) | 5,69% | 6,00% | 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 | 100,36 | 100,63 | 6,035 | 104 | 100,38 | 100,47 | 1723 Hari | ↓ | |
| FR0070 | 8,375 | 101,43 | 101,63 | 5,967 | 43 | 101,51 | 101,54 | 282 Hari | ↓ | |
| FR0077 | 8,125 | 101,60 | 101,82 | 5,996 | 104 | 101,74 | 101,73 | 282 Hari | ↓ | |
| FR0081 | 6,500 | 100,74 | 100,98 | 6,070 | 134 | 100,84 | 100,86 | 673 Hari | ↓ | |
| FR0084 | 7,250 | 102,87 | 103,26 | 6,012 | 12 | 103,11 | 103,11 | 914 Hari | ↓ | |
| FR0090 | 5,125 | 97,67 | 98,00 | 5,830 | 73 | 97,71 | 97,80 | 1332 Hari | ↓ | |
| FR0091 | 6,375 | 100,10 | 100,47 | 6,358 | 73 | 100,23 | 100,31 | 3134 Hari | ↓ | |
| FR0092 | 7,125 | 105,46 | 105,95 | 6,614 | 134 | 105,66 | 105,66 | 6797 Hari | ↓ | |
| FR0093 | 6,375 | 100,08 | 100,59 | 6,366 | 165 | 100,02 | 100,34 | 5025 Hari | ↑ | |
| PBS011 | 8,750 | 100,04 | 100,24 | 7,476 | 12 | 100,14 | 100,14 | 12 Hari | ↓ | |
| PBS012 | 8,875 | 115,14 | 116,76 | 6,483 | 104 | 115,95 | 115,95 | 2985 Hari | ↓ | |
| PBS031 | 4,000 | 98,46 | 98,83 | 5,673 | 165 | 98,64 | 98,64 | 342 Hari | ↓ | |
| PBS032 | 4,875 | 96,40 | 97,56 | 6,227 | 165 | 96,96 | 96,98 | 1062 Hari | ↓ | |
| PBS029 | 6,375 | 100,17 | 100,75 | 6,351 | 43 | 100,46 | 100,46 | 3824 Hari | ↓ | |
| PBS034 | 6,500 | 99,68 | 100,19 | 6,532 | 134 | 99,93 | 99,93 | 5716 Hari | ↓ | |
| PBS033 | 6,750 | 100,76 | 101,28 | 6,685 | 134 | 100,90 | 99,93 | 8598 Hari | ↓ | |
| FR0095 | 6,375 | 101,65 | 101,96 | 5,989 | 12 | 101,78 | 101,80 | 1814 Hari | ↓ | |
| FR0096 | 7,000 | 105,38 | 105,71 | 6,243 | 12 | 105,23 | 105,48 | 3436 Hari | ↑ | |
| FR0098 | 7,125 | 106,65 | 107,06 | 6,423 | 134 | 106,84 | 106,78 | 5356 Hari | ↓ | |
| FR0097 | 7,125 | 107,09 | 107,53 | 6,484 | 134 | 107,28 | 107,25 | 7157 Hari | ↓ | |
| FR0089 | 6,875 | 101,93 | 102,68 | 6,721 | 12 | 102,28 | 102,32 | 10099 Hari | ↓ | |
| PBS036 | 5,375 | 98,74 | 99,11 | 6,042 | 12 | 98,90 | 98,92 | 733 Hari | ↓ | |
| PBS003 | 6,000 | 100,50 | 100,94 | 5,837 | 165 | 100,72 | 100,72 | 1244 Hari | ↓ | |
| PBSG001 | 6,625 | 102,74 | 103,38 | 6,080 | 43 | 103,06 | 103,06 | 2204 Hari | ↓ | |
| PBS037 | 6,875 | 103,49 | 104,06 | 6,465 | 43 | 103,80 | 103,77 | 4545 Hari | ↓ | |
| PBS033 | 6,750 | 100,76 | 101,28 | 6,685 | 134 | 100,90 | 101,00 | 8598 Hari | ↓ | |



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