

Fixed Income Daily Report

Tuesday, 22 August 2023 09:09:34

Global Market				Policy rates				
Indicator	price yesterday	TOD price	% chg.	Indicator	Date	Last	Prev.	Trend
USD/IDR Today	15325	15318	-0,05%	BI-7 DS RR		5,75	5,75	→
SGD/IDR Spot	11290	11297	0,07%	BI - Depfac	25/07/2023	5,00	5,00	→
MYR/IDR Spot	3294	3293	-0,02%	BI - LF		6,50	6,50	→
SAR/IDR Spot	4086	4084	-0,05%	US Fed's Current Range		5,50	5,25	↑
US - Dow Jones Industrial Average	34501	34464	-0,11%	LPS IDR		4,25	4,25	→
Tokyo - Nikkei 225	31566	31752	0,59%	LPS USD	06/01/2023	2,25	2,25	→
Hong Kong - Hang Seng Index	17623	17597	-0,15%	LPS BPR		6,75	6,75	→
Singapore - Srait Time Index STI	3154	3149	-0,15%					
Indonesia - IHSG	6866	6879	0,19%					
WTI Crude Oil Future/ barrel (August 2023)	75,63	75,63	0,00%					
Gold Spot \$/Oz	1895,69	1895,96	0,01%					
Ice Newcastle Coal/ metric ton	149,50	149,25	-0,17%					
Malaysia CPO Contract (MYR/Metric ton)	3697,00	3753,00	1,49%					

Indonesia Economic Data (in US\$ Billion, or percentage)					Foreign currency (US\$) and Money Market (Rp.)				
Indicator	Date	Last	Prev.	Trend	Tenor	Sett. Date	BID	OFFER	Gap.
GDP (Gross Domestic Bruto)	30/06/2023	5,17	5,04	↑	TOD	22/08/2023	15.315	15.325	10,00
CPI (YoY)	31/07/2023	3,08	3,52	↓	TOM	23/08/2023	15.315	15.325	10,10
CPI Core (YoY)	31/07/2023	2,43	-5,81	↓	SPOT	24/08/2023	15.315	15.325	10,10
CPI (MoM)	30/06/2023	0,21	0,14	↓	NDF 1Mo.	25/09/2023	15.329	15.341	12,00
Trade Balance (USD Billion)	31/07/2023	\$ 1.310	\$ 3.451	↓	D-NDF 1Mo.	25/09/2023	15.175	14.950	-225,00
Export Growth	31/07/2023	\$ -18,03	\$ -21,19	↑	D-NDF 3Mo.	24/11/2023	15.352	15.362	10,00
Import Growth	31/07/2023	\$ -8,32	\$ -18,35	↑	1 Wk.	31/08/2023	15.316	15.327	10,55
Foreign Reserves	31/07/2023	\$ 137,70	\$ 137,54	↑	2 Wk.	07/09/2023	15.318	15.328	10,50
Balance of Payment	31/03/2023	\$ 3.000	\$ 4.181	↓	1 Mo.	25/09/2023	15.319	15.330	10,54
					2 Mo.	24/10/2023	15.320	15.333	12,99
					3 Mo.	24/11/2023	15.321	15.334	12,57
					6 Mo.	26/02/2024	15.327	15.339	12,00
					1 Yr.	26/08/2024	15.365	15.390	24,69

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%	5,97%	6,23%	6,38%	7,47%	7,00%	6,86%	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	5,64%	5,87%	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	99,23	99,68	6,313	83	99,93	100,47	1702 Hari	↓
FR0070	8,375	101,19	101,31	6,180	22	101,31	101,54	201 Hari	↓
FR0077	8,125	101,33	101,47	6,207	83	101,48	101,73	261 Hari	↓
FR0081	6,500	100,53	100,78	6,179	113	100,73	100,86	652 Hari	↓
FR0084	7,250	102,48	102,87	6,157	175	102,85	103,11	894 Hari	↓
FR0090	5,125	96,35	96,69	6,258	52	97,07	97,80	1312 Hari	↓
FR0091	6,375	97,89	98,23	6,698	52	99,44	100,31	3114 Hari	↓
FR0092	7,125	103,08	104,27	6,830	113	104,75	105,66	6776 Hari	↓
FR0093	6,375	100,21	100,68	6,351	144	100,44	100,34	5004 Hari	↓
PBS012	8,875	115,42	116,77	6,429	83	116,10	115,95	2964 Hari	↓
PBS031	4,000	98,49	98,83	5,751	144	98,65	98,75	322 Hari	↓
PBS032	4,875	96,37	97,53	6,263	144	96,94	96,98	1042 Hari	↓
PBS029	6,375	100,11	100,38	6,360	22	100,24	100,46	3803 Hari	↓
PBS034	6,500	100,01	100,49	6,498	113	100,24	99,93	5695 Hari	↓
PBS033	6,750	100,66	101,28	6,693	113	100,97	99,93	8577 Hari	↓
FR0095	6,375	100,21	100,52	6,325	175	100,79	101,80	1793 Hari	↓
FR0096	7,000	102,36	102,73	6,659	175	103,58	105,48	3416 Hari	↓
FR0098	7,125	103,06	103,46	6,793	113	104,08	106,78	5335 Hari	↓
FR0097	7,125	103,01	103,42	6,844	113	104,17	107,25	7136 Hari	↓
FR0089	6,875	100,50	101,50	6,834	175	102,15	102,32	10078 Hari	↓
PBS036	5,375	98,84	98,88	6,006	175	98,86	98,91	712 Hari	↓
PBS003	6,000	100,04	100,42	5,985	144	100,34	100,72	1223 Hari	↓
PBSG001	6,625	102,79	103,33	6,066	22	103,06	103,06	2184 Hari	↓
PBS037	6,875	102,72	103,81	6,553	22	103,43	103,73	4524 Hari	↓
PBS033	6,750	100,66	101,28	6,693	113	100,97	101,02	8577 Hari	↓

