

### Fixed Income Daily Report

Monday, 05 June 2023 9:15:41 AM

Global Market				Policy rates				
Indicator	price yesterday	TOD price	% chg.	Indicator	Date	Last	Prev.	Trend
USD/IDR Today	14985	14993	0.05%	BI-7 DS RR		5.75	5.75	→
SGD/IDR Spot	11065	11064	0.00%	BI - Depfac	5/25/2023	5.00	5.00	→
MYR/IDR Spot	3248	3244	-0.14%	BI - LF		6.50	6.50	→
SAR/IDR Spot	3998	3998	0.00%	US Fed's Current Range		5.25	5.00	↑
US - Dow Jones Industrial Average	33062	33763	2.08%	LPS IDR		4.25	4.25	→
Tokyo - Nikkei 225	31524	31944	1.31%	LPS USD	06/01/2023	2.25	2.25	→
Hong Kong - Hang Seng Index	18950	19015	0.34%	LPS BPR		6.75	6.75	→
Singapore - Srait Time Index STI	3166	3211	1.39%					
Indonesia - IHSG	6636	6633	-0.05%					
WTI Crude Oil Future/ barrel (June. 2023)	71.99	71.99	0.00%					
Gold Spot \$/Oz	1947.13	1947.42	0.01%					
Ice Newcastle Coal/ metric ton	130.15	131.00	0.65%					
Malaysia CPO Contract (MYR/Metric ton)	3279.00	3381.00	3.02%					

Indonesia Economic Data (in US\$ Billion, or percentage)				
Indicator	Date	Last	Prev.	Trend
GDP (Gross Domestic Bruto)	3/31/2023	5.03	5.01	↑
CPI (YoY)	4/30/2023	4.33	4.97	↓
CPI Core (YoY)	4/30/2023	2.83	-3.74	↓
CPI (MoM)	3/31/2023	0.33	0.18	↑
Trade Balance (USD Billion)	4/30/2023	\$ 3,940	\$ 2,828	↑
Export Growth	4/30/2023	\$ -29.40	\$ -11.63	↓
Import Growth	4/30/2023	\$ -22.32	\$ -6.26	↓
Foreign Reserves	4/30/2023	\$ 144.20	\$ 145.19	↓
Balance of Payment	3/31/2023	\$ 3,000	\$ 4,181	↓

Foreign currency (US\$) and Money Market (Rp.)				
Tenor	Sett. Date	BID	OFFER	Gap.
TOD	6/5/2023	14,993	14,993	0.00
TOM	6/6/2023	14,993	14,993	0.00
SPOT	6/7/2023	14,993	14,993	0.00
NDF 1Mo.	7/7/2023	14,903	14,918	15.00
D-NDF 1Mo.	7/7/2023	15,175	14,950	-225.00
D-NDF 3Mo.	9/7/2023	14,922	14,939	17.00
1 Wk.	6/14/2023	14,994	14,994	0.00
2 Wk.	6/21/2023	14,995	14,995	0.00
1 Mo.	7/7/2023	14,998	14,998	0.00
2 Mo.	8/7/2023	15,003	15,003	0.00
3 Mo.	9/7/2023	15,010	15,010	0.00
6 Mo.	12/7/2023	15,031	15,031	0.00
1 Yr.	6/7/2024	15,102	15,102	0.00

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)	5.63%	5.97%	6.15%	6.30%	5.79%	6.70%	6.80%	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)	5.07%	no data	no data	5.19%	no data	5.50%	5.62%	no data	5.66%
JIBOR (IDR)	5.63%	6.00%	no data	6.40%	no data	6.76%	6.88%	no data	7.08%

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	100.50	6.038	161	100.43	100.43	1779 Hari	↓	
FR0070	8.375	101.95	102.11	5.743	100	102.02	102.02	278 Hari	↓	
FR0077	8.125	102.15	102.31	5.720	161	102.24	102.24	338 Hari	↓	
FR0081	6.500	101.60	101.73	5.674	8	101.66	101.66	729 Hari	↓	
FR0084	7.250	102.97	103.23	6.033	69	103.10	103.10	971 Hari	↓	
FR0090	5.125	97.88	98.08	5.752	130	97.98	97.98	1389 Hari	↓	
FR0091	6.375	99.79	100.06	6.411	130	99.92	99.92	3191 Hari	↓	
FR0092	7.125	103.88	104.15	6.759	8	104.02	104.02	6853 Hari	↓	
FR0093	6.375	99.50	99.95	6.429	38	99.70	99.70	5081 Hari	↓	
PBS011	8.750	100.57	100.65	5.646	69	100.61	100.61	68 Hari	↓	
PBS012	8.875	112.98	114.05	6.829	161	112.70	112.70	3041 Hari	↑	
PBS031	4.000	97.75	98.50	6.127	38	98.13	98.13	398 Hari	↓	
PBS032	4.875	96.33	96.97	6.189	38	96.65	96.65	1118 Hari	↓	
PBS029	6.375	98.40	99.10	6.584	100	98.75	98.75	3880 Hari	↓	
PBS034	6.500	94.50	95.00	7.079	8	94.75	94.75	5772 Hari	↓	
PBS033	6.750	99.14	99.62	6.824	8	99.38	94.75	8654 Hari	↓	
<b>FR0095</b>	6.375	101.52	101.69	6.052	69	101.61	101.61	1870 Hari	↓	
<b>FR0096</b>	7.000	104.46	104.72	6.378	69	104.58	104.58	3492 Hari	↓	
<b>FR0098</b>	7.125	105.08	105.34	6.587	8	105.21	105.21	5412 Hari	↓	
<b>FR0097</b>	7.125	104.89	105.27	6.679	8	105.09	105.09	7213 Hari	↓	
<b>FR0089</b>	6.875	100.26	100.85	6.853	69	100.56	100.56	10155 Hari	↓	
<b>PBS036</b>	5.375	98.94	99.09	5.892	69	99.02	99.02	789 Hari	↓	
<b>PBS003</b>	6.000	100.10	100.15	5.966	38	100.13	100.13	1300 Hari	↓	
<b>PBSG001</b>	6.625	100.86	101.63	6.453	100	101.24	101.24	2261 Hari	↓	
<b>PBS037</b>	6.875	100.94	100.97	6.763	100	100.95	100.95	4601 Hari	↓	
<b>PBS033</b>	6.750	99.14	99.62	6.824	8	99.38	99.38	8654 Hari	↓	

