

Fixed Income Daily Report

Tuesday, 06 June 2023 9:04:23 AM

Global Market				Policy rates				
Indicator	price yesterday	TOD price	% chg.	Indicator	Date	Last	Prev.	Trend
USD/IDR Today	14890	14858	-0.22%	BI-7 DS RR		5.75	5.75	→
SGD/IDR Spot	11010	11014	0.04%	BI - Depfac	5/25/2023	5.00	5.00	→
MYR/IDR Spot	3244	3229	-0.45%	BI - LF		6.50	6.50	→
SAR/IDR Spot	3971	3968	-0.08%	US Fed's Current Range		5.25	5.00	↑
US - Dow Jones Industrial Average	33763	33563	-0.60%	LPS IDR		4.25	4.25	→
Tokyo - Nikkei 225	32217	32304	0.27%	LPS USD	06/01/2023	2.25	2.25	→
Hong Kong - Hang Seng Index	19109	19158	0.26%	LPS BPR		6.75	6.75	→
Singapore - Srait Time Index STI	3189	3188	-0.02%					
Indonesia - IHSG	6633	6617	-0.25%					
WTI Crude Oil Future/ barrel (June. 2023)	71.99	71.99	0.00%					
Gold Spot \$/Oz	1960.65	1960.96	0.02%					
Ice Newcastle Coal/ metric ton	131.00	137.75	4.90%					
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)	5/31/2023	4.00	4.33	↓
CPI Core (YoY)	5/31/2023	2.66	-6.01	↑
CPI (MoM)	4/30/2023	0.09	0.33	↓
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	6/6/2023	14,850	14,865	15.00
TOM	6/7/2023	14,850	14,865	15.15
SPOT	6/8/2023	14,850	14,865	15.15
NDF 1Mo.	7/10/2023	14,856	14,870	14.00
D-NDF 1Mo.	7/10/2023	15,175	14,950	-225.00
D-NDF 3Mo.	9/8/2023	14,876	14,888	12.00
1 Wk.	6/15/2023	14,851	14,866	15.55
2 Wk.	6/22/2023	14,852	14,867	15.69
1 Mo.	7/10/2023	14,854	14,871	17.00
2 Mo.	8/8/2023	14,858	14,883	25.00
3 Mo.	9/8/2023	14,865	14,885	20.00
6 Mo.	12/8/2023	14,885	14,910	25.00
1 Yr.	6/10/2024	14,955	14,976	20.93

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%	5.98%	6.33%	6.38%	6.53%	6.58%	6.75%	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)	5.07%	no data	no data	5.19%	no data	5.50%	5.62%	no data	5.66%
JIBOR (IDR)	5.57%	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	100.28	100.54	6.056	160	100.43	100.43	1778 Hari	↓	
FR0070	8.375	101.95	102.14	5.738	99	102.02	102.02	277 Hari	↓	
FR0077	8.125	102.11	102.36	5.773	160	102.24	102.24	337 Hari	↓	
FR0081	6.500	101.40	101.67	5.757	7	101.66	101.66	728 Hari	↓	
FR0084	7.250	102.92	103.32	6.054	68	103.10	103.10	970 Hari	↓	
FR0090	5.125	97.81	98.15	5.765	129	97.98	97.98	1388 Hari	↓	
FR0091	6.375	99.74	100.11	6.413	129	99.92	99.92	3190 Hari	↓	
FR0092	7.125	103.81	104.28	6.766	7	104.02	104.02	6852 Hari	↓	
FR0093	6.375	99.14	99.78	6.468	37	99.29	99.29	5080 Hari	↓	
PBS011	8.750	100.53	100.65	5.768	68	100.61	100.61	67 Hari	↓	
PBS012	8.875	112.45	112.70	6.745	160	112.58	112.58	3040 Hari	↓	
PBS031	4.000	98.00	98.50	6.129	37	98.13	98.13	397 Hari	↓	
PBS032	4.875	96.33	96.97	6.189	37	96.65	96.65	1117 Hari	↓	
PBS029	6.375	98.28	99.08	6.599	99	98.69	98.69	3879 Hari	↓	
PBS034	6.500	94.50	95.00	6.784	7	94.75	94.75	5771 Hari	↓	
PBS033	6.750	99.28	99.99	6.811	7	99.38	94.75	8653 Hari	↓	
FR0095	6.375	101.38	101.68	6.058	68	101.61	101.61	1869 Hari	↓	
FR0096	7.000	104.31	104.64	6.395	68	104.58	104.58	3492 Hari	↓	
FR0098	7.125	105.09	105.37	6.586	7	105.21	105.21	5411 Hari	↓	
FR0097	7.125	104.96	105.36	6.672	7	105.09	105.09	7212 Hari	↓	
FR0089	6.875	100.13	100.92	6.864	68	100.56	100.56	10154 Hari	↓	
PBS036	5.375	98.83	99.38	5.949	68	99.02	99.02	788 Hari	↓	
PBS003	6.000	99.63	100.63	6.003	37	100.13	100.13	1299 Hari	↓	
PBSG001	6.625	100.86	101.63	6.453	99	101.24	101.24	2260 Hari	↓	
PBS037	6.875	100.94	100.97	6.763	99	100.95	100.95	4600 Hari	↓	
PBS033	6.750	99.28	99.99	6.811	7	99.38	99.38	8653 Hari	↓	

