

Fixed Income Daily Report

Thursday, 08 June 2023 9:05:43 AM

Global Market				Policy rates				
Indicator	price yesterday	TOD price	% chg.	Indicator	Date	Last	Prev.	Trend
USD/IDR Today	14878	14914	0.24%	BI-7 DS RR		5.75	5.75	→
SGD/IDR Spot	11030	11062	0.29%	BI - Depfac	5/25/2023	5.00	5.00	→
MYR/IDR Spot	3233	3235	0.07%	BI - LF		6.50	6.50	→
SAR/IDR Spot	3962	3977	0.38%	US Fed's Current Range		5.25	5.00	↑
US - Dow Jones Industrial Average	33573	33665	0.27%	LPS IDR		4.25	4.25	→
Tokyo - Nikkei 225	31914	31898	-0.05%	LPS USD	06/01/2023	2.25	2.25	→
Hong Kong - Hang Seng Index	19252	19114	-0.72%	LPS BPR		6.75	6.75	→
Singapore - Srait Time Index STI	3180	3176	-0.12%					
Indonesia - IHSG	6620	6613	-0.11%					
WTI Crude Oil Future/ barrel (June. 2023)	71.99	71.99	0.00%					
Gold Spot \$/Oz	1946.79	1947.15	0.02%					
Ice Newcastle Coal/ metric ton	134.45	136.00	1.14%					
Malaysia CPO Contract (MYR/Metric ton)	3320.00	3345.00	0.75%					

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	6/8/2023	14,910	14,920	10.00
TOM	6/9/2023	14,910	14,920	10.20
SPOT	6/12/2023	14,910	14,920	10.20
NDF 1Mo.	7/12/2023	14,910	14,920	10.00
D-NDF 1Mo.	7/12/2023	15,175	14,950	-225.00
D-NDF 3Mo.	9/12/2023	14,925	14,940	15.00
1 Wk.	6/20/2023	14,911	14,922	10.58
2 Wk.	6/26/2023	14,912	14,923	10.94
1 Mo.	7/12/2023	14,914	14,927	13.00
2 Mo.	8/14/2023	14,918	14,933	15.00
3 Mo.	9/12/2023	14,925	14,945	20.00
6 Mo.	12/12/2023	14,945	14,965	20.00
1 Yr.	6/12/2024	15,010	15,035	25.00

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)	5.51%	5.95%	6.19%	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	5.51%								
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	5.20%	no data	5.51%	5.64%	no data	5.74%
JIBOR (IDR)	5.51%	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	100.35	100.64	6.040	156	100.43	100.43	1774 Hari	↓	↓
FR0070	8.375	101.94	102.11	5.726	95	102.02	102.02	273 Hari	↓	↓
FR0077	8.125	102.12	102.32	5.754	156	102.24	102.24	333 Hari	↓	↓
FR0081	6.500	101.39	101.63	5.762	3	101.66	101.66	724 Hari	↓	↓
FR0084	7.250	102.92	103.34	6.051	64	103.10	103.10	966 Hari	↓	↓
FR0090	5.125	98.04	98.34	5.698	125	97.98	97.98	1384 Hari	↑	↑
FR0091	6.375	99.93	100.27	6.385	125	99.92	99.92	3186 Hari	↑	↑
FR0092	7.125	104.35	104.56	6.717	3	104.02	104.02	6848 Hari	↑	↑
FR0093	6.375	99.30	100.30	6.450	33	99.70	99.70	5076 Hari	↓	↓
PBS011	8.750	100.43	100.68	6.235	64	100.61	100.61	63 Hari	↓	↓
PBS012	8.875	112.45	112.70	6.902	156	112.58	112.58	3036 Hari	↓	↓
PBS031	4.000	98.20	98.40	5.704	33	98.13	98.13	394 Hari	↑	↑
PBS032	4.875	96.30	96.90	6.203	33	96.60	96.60	1114 Hari	↓	↓
PBS029	6.375	98.00	98.30	6.637	95	98.75	98.75	3875 Hari	↓	↓
PBS034	6.500	94.50	95.00	7.080	3	94.75	94.75	5767 Hari	↓	↓
PBS033	6.750	99.29	99.98	6.810	3	99.38	94.75	8649 Hari	↓	↓
FR0095	6.375	101.61	101.91	6.007	64	101.61	101.61	1865 Hari	↑	↑
FR0096	7.000	104.64	104.98	6.349	64	104.58	104.58	3488 Hari	↑	↑
FR0098	7.125	105.08	105.36	6.587	3	105.21	105.21	5407 Hari	↑	↑
FR0097	7.125	105.03	105.42	6.666	3	105.09	105.09	7208 Hari	↓	↓
FR0089	6.875	100.13	101.00	6.864	64	100.56	100.56	10150 Hari	↓	↓
PBS036	5.375	99.14	99.38	5.797	64	99.02	99.02	784 Hari	↑	↑
PBS003	6.000	99.63	100.63	6.116	33	100.13	100.13	1295 Hari	↓	↓
PBSG001	6.625	101.00	101.20	6.426	95	101.10	101.10	2256 Hari	↓	↓
PBS037	6.875	101.50	102.65	6.697	95	100.20	100.20	4596 Hari	↑	↑
PBS033	6.750	99.29	99.98	6.810	3	99.38	99.38	8649 Hari	↓	↓

