

Fixed Income Daily Report

Tuesday, 13 June 2023 9:03:37 AM

Global Market				Policy rates				
Indicator	price yesterday	TOD price	% chg.	Indicator	Date	Last	Prev.	Trend
USD/IDR Today	14865	14875	0.07%	BI-7 DS RR		5.75	5.75	→
SGD/IDR Spot	11079	11075	-0.04%	BI - Depfac	5/25/2023	5.00	5.00	→
MYR/IDR Spot	3219	3215	-0.11%	BI - LF		6.50	6.50	→
SAR/IDR Spot	3963	3966	0.08%	US Fed's Current Range		5.25	5.00	↑
US - Dow Jones Industrial Average	33877	34066	0.56%	LPS IDR		4.25	4.25	→
Tokyo - Nikkei 225	32434	32978	1.65%	LPS USD	06/01/2023	2.25	2.25	→
Hong Kong - Hang Seng Index	19404	19300	-0.54%	LPS BPR		6.75	6.75	→
Singapore - Srait Time Index STI	3196	3180	-0.50%					
Indonesia - IHSG	6722	6729	0.10%					
WTI Crude Oil Future/ barrel (June. 2023)	71.99	71.99	0.00%					
Gold Spot \$/Oz	1956.05	1956.34	0.01%					
Ice Newcastle Coal/ metric ton	135.70	134.00	-1.27%					
Malaysia CPO Contract (MYR/Metric ton)	3349.00	3346.00	-0.09%					

Foreign currency (US\$) and Money Market (Rp.)				
Tenor	Sett. Date	BID	OFFER	Gap.
TOD	6/13/2023	14,860	14,865	5.00
TOM	6/14/2023	14,860	14,865	5.14
SPOT	6/15/2023	14,860	14,865	5.14
NDF 1Mo.	7/17/2023	14,883	14,897	14.00
D-NDF 1Mo.	7/17/2023	15,175	14,950	-225.00
D-NDF 3Mo.	9/15/2023	14,893	14,911	18.00
1 Wk.	6/22/2023	14,861	14,866	5.26
2 Wk.	6/30/2023	14,863	14,868	5.98
1 Mo.	7/17/2023	14,865	14,873	8.00
2 Mo.	8/15/2023	14,870	14,880	10.00
3 Mo.	9/15/2023	14,875	14,885	10.00
6 Mo.	12/15/2023	14,890	14,905	15.00
1 Yr.	6/18/2024	14,962	14,974	12.00

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	5/31/2023	\$ 139.30	\$ 144.17	↓
Balance of Payment	3/31/2023	\$ 3,000	\$ 4,181	↓

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)	5.62%	5.98%	6.23%	6.33%	6.53%	6.68%	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	5.62%								
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	5.22%	no data	5.54%	5.66%	no data	5.78%
JIBOR (IDR)	5.62%	6.00%	no data	6.39%	no data	6.75%	6.87%	no data	7.06%

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	100.67	100.87	5.964	153	100.61	100.43	1771 Hari	↑	
FR0070	8.375	101.98	102.14	5.630	92	102.05	102.02	270 Hari	↓	
FR0077	8.125	102.11	102.35	5.727	153	102.23	102.24	330 Hari	↓	
FR0081	6.500	101.33	101.60	5.789	183	101.47	101.66	721 Hari	↓	
FR0084	7.250	102.92	103.32	6.046	61	103.19	103.10	963 Hari	↓	
FR0090	5.125	98.08	98.33	5.686	122	98.18	97.98	1381 Hari	↓	
FR0091	6.375	100.32	100.68	6.326	122	100.15	99.92	3183 Hari	↑	
FR0092	7.125	104.30	104.78	6.721	183	104.52	104.02	6845 Hari	↓	
FR0093	6.375	101.80	102.05	6.422	30	99.68	99.70	5074 Hari	↑	
PBS011	8.750	100.50	100.69	5.647	61	100.59	100.61	60 Hari	↓	
PBS012	8.875	112.71	114.30	6.862	153	113.88	114.23	3033 Hari	↓	
PBS031	4.000	98.19	98.61	5.729	30	98.40	97.87	391 Hari	↓	
PBS032	4.875	96.49	97.15	6.139	30	96.65	96.65	1111 Hari	↓	
PBS029	6.375	98.00	100.00	6.583	92	98.15	98.75	3872 Hari	↓	
PBS034	6.500	98.17	98.79	7.080	183	98.22	97.44	5764 Hari	↓	
PBS033	6.750	100.25	100.50	6.729	183	100.55	97.44	8646 Hari	↓	
FR0095	6.375	101.84	102.16	5.954	61	101.96	101.61	1862 Hari	↓	
FR0096	7.000	104.81	105.10	6.326	61	104.86	104.58	3485 Hari	↓	
FR0098	7.125	105.38	105.70	6.556	183	105.29	105.21	5404 Hari	↑	
FR0097	7.125	105.24	105.61	6.647	183	105.31	105.09	7205 Hari	↓	
FR0089	6.875	100.58	101.14	6.828	61	100.62	100.56	10147 Hari	↓	
PBS036	5.375	99.12	99.32	5.808	61	99.29	99.02	781 Hari	↓	
PBS003	6.000	100.50	100.97	5.842	30	100.74	99.87	1292 Hari	↓	
PBSG001	6.625	100.91	101.47	6.426	92	101.20	101.20	2253 Hari	↓	
PBS037	6.875	101.97	102.58	6.592	92	101.94	101.16	4593 Hari	↑	
PBS033	6.750	100.25	100.50	6.729	183	100.55	99.48	8646 Hari	↓	

