

Fixed Income Daily Report

Friday, 16 June 2023 9:08:11 AM

Global Market				Policy rates				
Indicator	price yesterday	TOD price	% chg.	Indicator	Date	Last	Prev.	Trend
USD/IDR Today	14945	14932	-0.09%	BI-7 DS RR		5.75	5.75	→
SGD/IDR Spot	11133	11165	0.29%	BI - Depfac	5/25/2023	5.00	5.00	→
MYR/IDR Spot	3225	3234	0.28%	BI - LF		6.50	6.50	→
SAR/IDR Spot	3988	3981	-0.18%	US Fed's Current Range		5.25	5.25	→
US - Dow Jones Industrial Average	33979	34408	1.25%	LPS IDR		4.25	4.25	→
Tokyo - Nikkei 225	33485	33247	-0.72%	LPS USD	06/01/2023	2.25	2.25	→
Hong Kong - Hang Seng Index	19829	19974	0.73%	LPS BPR		6.75	6.75	→
Singapore - Srait Time Index STI	3243	3269	0.80%					
Indonesia - IHSG	6714	6702	-0.18%					
WTI Crude Oil Future/ barrel (June. 2023)	71.99	71.99	0.00%					
Gold Spot \$/Oz	1958.24	1958.54	0.02%					
Ice Newcastle Coal/ metric ton	132.00	135.95	2.91%					
Malaysia CPO Contract (MYR/Metric ton)	3521.00	3566.00	1.26%					

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)	3/31/2023	5.03	5.01	↑	TOD	6/16/2023	14,955	14,960	5.00
CPI (YoY)	5/31/2023	4.00	4.33	↓	TOM	6/17/2023	14,955	14,960	5.16
CPI Core (YoY)	5/31/2023	2.66	-6.01	↓	SPOT	6/20/2023	14,955	14,960	5.16
CPI (MoM)	4/30/2023	0.09	0.33	↓	NDF 1Mo.	7/20/2023	14,942	14,954	12.00
Trade Balance (USD Billion)	5/31/2023	\$ 440	\$ 3,937	↓	D-NDF 1Mo.	7/20/2023	15,175	14,950	-225.00
Export Growth	5/31/2023	\$ 0.96	\$ -29.42	↑	D-NDF 3Mo.	9/20/2023	14,953	14,968	15.00
Import Growth	5/31/2023	\$ 14.35	\$ -22.32	↓	1 Wk.	6/27/2023	14,956	14,962	5.55
Foreign Reserves	5/31/2023	\$ 139.30	\$ 144.17	↓	2 Wk.	7/5/2023	14,957	14,963	6.00
Balance of Payment	3/31/2023	\$ 3,000	\$ 4,181	↓	1 Mo.	7/20/2023	14,959	14,966	7.00
					2 Mo.	8/21/2023	14,962	14,977	15.00
					3 Mo.	9/20/2023	14,968	14,983	15.00
					6 Mo.	12/20/2023	14,980	15,000	20.00
					1 Yr.	6/20/2024	15,035	15,060	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)	5.59%	5.98%	6.28%	6.35%	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	5.59%								
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	5.16%	no data	5.51%	5.65%	no data	5.82%
JIBOR (IDR)	5.59%	6.00%	no data	6.40%	no data	6.75%	6.87%	no data	7.04%

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	100.64	100.99	5.972	148	100.61	100.43	1766 Hari	↑	→
FR0070	8.375	101.96	102.13	5.606	87	102.05	102.02	265 Hari	↓	→
FR0077	8.125	102.09	102.32	5.711	148	102.23	102.24	325 Hari	↓	→
FR0081	6.500	101.26	101.57	5.821	178	101.47	101.66	716 Hari	↓	→
FR0084	7.250	102.99	103.43	6.013	56	103.19	103.10	958 Hari	↓	→
FR0090	5.125	98.00	98.33	5.713	117	98.18	97.98	1376 Hari	↓	→
FR0091	6.375	100.55	100.95	6.291	117	100.15	99.92	3178 Hari	↑	→
FR0092	7.125	105.33	105.74	6.627	178	104.52	104.02	6840 Hari	↑	→
FR0093	6.375	102.20	102.45	6.362	25	99.68	99.70	5069 Hari	↑	→
PBS011	8.750	100.52	100.87	5.273	56	100.59	100.61	55 Hari	↓	→
PBS012	8.875	113.99	115.36	6.672	148	113.88	114.23	3028 Hari	↑	→
PBS031	4.000	98.30	98.64	5.645	25	98.40	97.87	386 Hari	↑	→
PBS032	4.875	96.65	97.00	6.098	25	96.60	96.60	1106 Hari	↑	→
PBS029	6.375	99.75	100.00	6.426	87	98.15	98.75	3867 Hari	↑	→
PBS034	6.500	98.21	98.83	6.684	178	98.22	97.44	5759 Hari	↑	→
PBS033	6.750	100.14	100.60	6.738	178	99.64	97.44	8641 Hari	↑	→
FR0095	6.375	102.08	102.39	5.900	56	101.96	101.61	1857 Hari	↑	→
FR0096	7.000	104.96	105.30	6.304	56	104.86	104.58	3480 Hari	↑	→
FR0098	7.125	105.96	106.31	6.497	178	105.29	105.21	5399 Hari	↑	→
FR0097	7.125	106.51	106.91	6.536	178	105.31	105.09	7200 Hari	↑	→
FR0089	6.875	101.32	101.91	6.768	56	100.62	100.56	10142 Hari	↑	→
PBS036	5.375	99.20	99.36	5.771	56	99.29	99.02	776 Hari	↓	→
PBS003	6.000	100.62	101.06	5.803	25	100.74	99.87	1287 Hari	↓	→
PBSG001	6.625	100.99	101.49	6.428	87	101.20	101.20	2248 Hari	↓	→
PBS037	6.875	102.01	102.60	6.637	87	101.94	101.16	4588 Hari	↑	→
PBS033	6.750	100.14	100.60	6.738	178	99.64	99.38	8641 Hari	↑	→

