

Fixed Income Daily Report

Monday, 19 June 2023 9:56:06 AM

Global Market			
Indicator	price yesterday	TOD price	% chg.
USD/IDR Today	14945	14935	-0.07%
SGD/IDR Spot	11133	11167	0.31%
MYR/IDR Spot	3225	3235	0.31%
SAR/IDR Spot	3984	3983	-0.03%
US - Dow Jones Industrial Average	34408	34299	-0.32%
Tokyo - Nikkei 225	33706	33520	-0.56%
Hong Kong - Hang Seng Index	19829	20040	1.06%
Singapore - Srait Time Index STI	3243	3260	0.53%
Indonesia - IHSG	6714	6699	-0.23%
WTI Crude Oil Future/ barrel (June. 2023)	71.99	71.99	0.00%
Gold Spot \$/Oz	1956.61	1956.97	0.02%
Ice Newcastle Coal/ metric ton	135.95	128.45	-5.84%
Malaysia CPO Contract (MYR/Metric ton)	3521.00	3766.00	6.51%

Policy rates				
Indicator	Date	Last	Prev.	Trend
BI-7 DS RR		5.75	5.75	→
BI - Depfac	5/25/2023	5.00	5.00	→
BI - LF		6.50	6.50	→
US Fed's Current Range		5.25	5.25	→
LPS IDR		4.25	4.25	→
LPS USD	06/01/2023	2.25	2.25	→
LPS BPR		6.75	6.75	→

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)	5/31/2023	\$ 440	\$ 3,937	↓
Export Growth	5/31/2023	\$ 0.96	\$ -29.42	↑
Import Growth	5/31/2023	\$ 14.35	\$ -22.32	↓
Foreign Reserves	5/31/2023	\$ 139.30	\$ 144.17	↓
Balance of Payment	3/31/2023	\$ 3,000	\$ 4,181	↓

Foreign currency (US\$) and Money Market (Rp.)				
Tenor	Sett. Date	BID	OFFER	Gap.
TOD	6/19/2023	14,945	14,950	5.00
TOM	6/20/2023	14,945	14,950	5.16
SPOT	6/21/2023	14,945	14,950	5.16
NDF 1Mo.	7/21/2023	14,953	14,963	10.00
D-NDF 1Mo.	7/21/2023	15,175	14,950	-225.00
D-NDF 3Mo.	9/21/2023	14,967	14,977	10.00
1 Wk.	6/28/2023	14,946	14,952	5.30
2 Wk.	7/5/2023	14,948	14,954	6.04
1 Mo.	7/21/2023	14,949	14,955	5.91
2 Mo.	8/21/2023	14,952	14,961	9.00
3 Mo.	9/21/2023	14,958	14,965	6.87
6 Mo.	12/21/2023	14,970	14,980	9.98
1 Yr.	6/21/2024	15,023	15,035	12.50

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)	5.55%	5.97%	6.18%	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
INDONESIA	5.55%								
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%	5.67%	no data	5.88%
JIBOR (IDR)	5.55%	6.00%	no data	6.39%	no data	6.75%	6.86%	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	100.68	100.93	5.982	147	100.80	100.43	1765 Hari	↓	
FR0070	8.375	101.97	102.12	5.629	86	102.05	102.02	264 Hari	↓	
FR0077	8.125	102.11	102.25	5.708	147	102.18	102.24	324 Hari	↓	
FR0081	6.500	101.31	101.54	5.817	177	101.42	101.66	715 Hari	↓	
FR0084	7.250	102.98	103.42	6.069	55	103.20	103.10	957 Hari	↓	
FR0090	5.125	98.05	98.30	5.703	116	98.18	97.98	1375 Hari	↓	
FR0091	6.375	100.56	100.89	6.296	116	100.72	99.92	3177 Hari	↓	
FR0092	7.125	105.33	105.74	6.627	177	105.54	104.02	6839 Hari	↓	
FR0093	6.375	100.14	100.62	6.359	24	100.38	99.29	5068 Hari	↓	
PBS011	8.750	100.53	100.83	5.174	55	100.68	100.61	54 Hari	↓	
PBS012	8.875	113.98	115.36	6.672	147	114.67	114.23	3027 Hari	↓	
PBS031	4.000	98.30	98.64	5.654	24	98.47	97.87	385 Hari	↓	
PBS032	4.875	97.17	97.79	5.895	24	97.48	96.65	1105 Hari	↓	
PBS029	6.375	99.60	100.28	6.426	86	99.94	98.69	3866 Hari	↓	
PBS034	6.500	98.21	98.83	6.684	177	98.52	97.44	5758 Hari	↓	
PBS033	6.750	100.30	100.57	6.724	177	100.44	97.44	8640 Hari	↓	
FR0095	6.375	102.09	102.40	5.893	55	102.25	101.61	1856 Hari	↓	
FR0096	7.000	105.01	105.32	6.311	55	105.17	104.58	3479 Hari	↓	
FR0098	7.125	105.92	106.34	6.506	177	106.13	105.21	5398 Hari	↓	
FR0097	7.125	106.43	106.88	6.544	177	106.65	105.09	7199 Hari	↓	
FR0089	6.875	101.30	101.89	6.770	55	101.60	100.56	10141 Hari	↓	
PBS036	5.375	99.18	99.36	5.782	55	99.27	99.02	775 Hari	↓	
PBS003	6.000	100.71	101.22	5.775	24	100.96	99.87	1286 Hari	↓	
PBSG001	6.625	100.75	101.95	6.475	86	101.35	101.20	2247 Hari	↓	
PBS037	6.875	102.01	102.60	6.638	86	102.30	101.16	4587 Hari	↓	
PBS033	6.750	100.30	100.57	6.724	177	100.44	99.38	8640 Hari	↓	

