

Fixed Income Daily Report

Tuesday, 20 June 2023 9:27:33 AM

Global Market				Policy rates				
Indicator	price yesterday	TOD price	% chg.	Indicator	Date	Last	Prev.	Trend
USD/IDR Today	14935	14995	0.40%	BI-7 DS RR		5.75	5.75	→
SGD/IDR Spot	11167	11196	0.26%	BI - Depfac	5/25/2023	5.00	5.00	→
MYR/IDR Spot	3235	3242	0.23%	BI - LF		6.50	6.50	→
SAR/IDR Spot	3998	3998	0.00%	US Fed's Current Range		5.25	5.25	→
US - Dow Jones Industrial Average	34408	34299	-0.32%	LPS IDR		4.25	4.25	→
Tokyo - Nikkei 225	33370	33421	0.15%	LPS USD	06/01/2023	2.25	2.25	→
Hong Kong - Hang Seng Index	19913	19833	-0.40%	LPS BPR		6.75	6.75	→
Singapore - Srait Time Index STI	3241	3243	0.07%					
Indonesia - IHSG	6699	6686	-0.19%					
WTI Crude Oil Future/ barrel (June. 2023)	71.99	71.99	0.00%					
Gold Spot \$/Oz	1947.69	1947.98	0.01%					
Ice Newcastle Coal/ metric ton	128.45	128.35	-0.08%					
Malaysia CPO Contract (MYR/Metric ton)	3762.00	3759.00	-0.08%					

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	6/20/2023	14,997	14,999	2.00
CPI (YoY)	5/31/2023	4.00	4.33	↓	TOM	6/21/2023	14,997	14,999	2.10
CPI Core (YoY)	5/31/2023	2.66	-6.01	↓	SPOT	6/22/2023	14,997	14,999	2.10
CPI (MoM)	4/30/2023	0.09	0.33	↓	NDF 1Mo.	7/24/2023	15,022	15,032	10.00
Trade Balance (USD Billion)	5/31/2023	\$ 440	\$ 3,937	↓	D-NDF 1Mo.	7/24/2023	15,175	14,950	-225.00
Export Growth	5/31/2023	\$ 0.96	\$ -29.42	↑	D-NDF 3Mo.	9/22/2023	15,035	15,049	14.00
Import Growth	5/31/2023	\$ 14.35	\$ -22.32	↓	1 Wk.	6/30/2023	14,998	15,001	2.50
Foreign Reserves	5/31/2023	\$ 139.30	\$ 144.17	↓	2 Wk.	7/6/2023	14,999	15,002	2.98
Balance of Payment	3/31/2023	\$ 3,000	\$ 4,181	↓	1 Mo.	7/24/2023	15,001	15,004	3.00
					2 Mo.	8/22/2023	15,005	15,009	4.00
					3 Mo.	9/22/2023	15,009	15,015	5.50
					6 Mo.	12/22/2023	15,019	15,024	5.50
					1 Yr.	6/24/2024	15,063	15,071	7.71

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)	5.64%	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	5.64%								
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)	5.64%	6.00%	no data	6.40%	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	100.54	100.74	5.998	146	100.80	100.43	1764 Hari	↓	↓
FR0070	8.375	101.99	102.12	5.567	85	102.05	102.02	263 Hari	↓	↓
FR0077	8.125	102.03	102.29	5.789	146	102.18	102.24	324 Hari	↓	↓
FR0081	6.500	101.23	101.52	5.855	176	101.42	101.66	714 Hari	↓	↓
FR0084	7.250	102.92	103.33	6.042	54	103.20	103.10	956 Hari	↓	↓
FR0090	5.125	97.93	98.30	5.735	115	98.18	97.98	1374 Hari	↓	↓
FR0091	6.375	100.24	100.63	6.353	115	100.72	99.92	3176 Hari	↓	↓
FR0092	7.125	105.33	105.74	6.627	176	105.54	104.02	6838 Hari	↓	↓
FR0093	6.375	100.09	100.56	6.365	23	100.38	99.29	5067 Hari	↓	↓
PBS011	8.750	100.51	100.60	4.855	54	100.68	100.61	53 Hari	↓	↓
PBS012	8.875	112.45	112.70	6.664	146	112.58	112.58	3026 Hari	↓	↓
PBS031	4.000	98.30	98.64	5.654	23	98.47	97.87	384 Hari	↓	↓
PBS032	4.875	97.19	97.84	5.890	23	97.48	96.65	1104 Hari	↓	↓
PBS029	6.375	99.59	100.28	6.427	85	99.94	98.69	3865 Hari	↓	↓
PBS034	6.500	98.78	99.39	6.625	176	98.52	97.44	5757 Hari	↓	↓
PBS033	6.750	100.30	100.57	6.724	176	100.44	97.44	8639 Hari	↓	↓
FR0095	6.375	102.02	102.32	5.922	54	102.25	101.61	1855 Hari	↓	↓
FR0096	7.000	104.74	105.08	6.359	54	105.17	104.58	3478 Hari	↓	↓
FR0098	7.125	105.70	106.04	6.538	176	106.13	105.21	5397 Hari	↓	↓
FR0097	7.125	105.93	106.29	6.606	176	106.65	105.09	7198 Hari	↓	↓
FR0089	6.875	101.04	101.77	6.792	54	101.60	100.56	10140 Hari	↓	↓
PBS036	5.375	99.10	99.25	5.803	54	99.27	99.02	774 Hari	↓	↓
PBS003	6.000	100.50	101.50	5.776	23	101.25	100.13	1285 Hari	↓	↓
PBSG001	6.625	101.00	101.20	6.452	85	101.10	101.10	2246 Hari	↓	↓
PBS037	6.875	102.40	102.60	6.565	85	102.50	100.20	4586 Hari	↓	↓
PBS033	6.750	100.30	100.57	6.724	176	100.44	99.38	8639 Hari	↓	↓

