

Fixed Income Daily Report

Wednesday, 21 June 2023 9:05:04 AM

Global Market				Policy rates				
Indicator	price yesterday	TOD price	% chg.	Indicator	Date	Last	Prev.	Trend
USD/IDR Today	15000	15035	0.23%	BI-7 DS RR		5.75	5.75	→
SGD/IDR Spot	11185	11183	-0.02%	BI - Depfac	5/25/2023	5.00	5.00	→
MYR/IDR Spot	3236	3233	-0.10%	BI - LF		6.50	6.50	→
SAR/IDR Spot	4000	4001	0.02%	US Fed's Current Range		5.25	5.25	→
US - Dow Jones Industrial Average	34299	34054	-0.72%	LPS IDR		4.25	4.25	→
Tokyo - Nikkei 225	33389	33425	0.11%	LPS USD	06/01/2023	2.25	2.25	→
Hong Kong - Hang Seng Index	19607	19340	-1.38%	LPS BPR		6.75	6.75	→
Singapore - Srait Time Index STI	3220	3224	0.13%					
Indonesia - IHSG	6660	6656	-0.07%					
WTI Crude Oil Future/ barrel (June. 2023)	71.99	71.99	0.00%					
Gold Spot \$/Oz	1935.62	1935.96	0.02%					
Ice Newcastle Coal/ metric ton	128.35	126.55	-1.42%					
Malaysia CPO Contract (MYR/Metric ton)	3728.00	3739.00	0.29%					

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	6/21/2023	15,030	15,040	10.00
TOM	6/22/2023	15,030	15,040	10.10
SPOT	6/23/2023	15,030	15,040	10.10
NDF 1Mo.	7/24/2023	15,043	15,055	12.00
D-NDF 1Mo.	7/24/2023	15,175	14,950	-225.00
D-NDF 3Mo.	9/25/2023	15,057	15,069	12.00
1 Wk.	6/30/2023	15,031	15,041	10.32
2 Wk.	7/7/2023	15,032	15,043	10.49
1 Mo.	7/24/2023	15,034	15,045	11.12
2 Mo.	8/23/2023	15,037	15,052	15.00
3 Mo.	9/25/2023	15,044	15,055	11.24
6 Mo.	12/27/2023	15,051	15,066	15.00
1 Yr.	6/24/2024	15,095	15,125	30.00

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)	5.65%	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	5.65%								
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%	5.66%	no data	5.90%
JIBOR (IDR)	5.65%	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	100.49	100.67	6.007	145	100.80	100.43	1764 Hari	↓	
FR0070	8.375	101.96	102.06	5.578	84	102.05	102.02	262 Hari	↓	
FR0077	8.125	102.04	102.17	5.753	145	102.18	102.24	323 Hari	↓	
FR0081	6.500	101.19	101.44	5.851	175	101.42	101.66	713 Hari	↓	
FR0084	7.250	102.95	103.27	6.025	53	103.20	103.10	955 Hari	↓	
FR0090	5.125	97.94	98.24	5.733	114	98.18	97.98	1373 Hari	↓	
FR0091	6.375	100.01	100.33	6.372	114	100.72	99.92	3175 Hari	↓	
FR0092	7.125	104.26	104.64	6.636	175	105.54	104.02	6837 Hari	↓	
FR0093	6.375	99.50	99.75	6.376	22	102.30	99.70	5066 Hari	↓	
PBS011	8.750	100.51	100.57	5.127	53	100.68	100.61	52 Hari	↓	
PBS012	8.875	115.00	115.35	6.681	145	112.58	112.58	3025 Hari	↑	
PBS031	4.000	98.32	98.64	5.599	22	98.47	97.87	383 Hari	↓	
PBS032	4.875	96.65	97.00	5.893	22	97.63	96.60	1103 Hari	↓	
PBS029	6.375	97.00	98.50	6.427	84	99.88	98.75	3864 Hari	↓	
PBS034	6.500	94.75	95.25	6.620	175	94.75	94.75	5756 Hari	→	
PBS033	6.750	99.00	99.40	6.700	175	100.38	94.75	8638 Hari	↓	
FR0095	6.375	101.89	102.10	5.940	53	102.25	101.61	1854 Hari	↓	
FR0096	7.000	104.76	105.07	6.332	53	105.17	104.58	3477 Hari	↓	
FR0098	7.125	105.58	105.95	6.535	175	106.13	105.21	5396 Hari	↓	
FR0097	7.125	105.50	105.89	6.624	175	106.65	105.09	7197 Hari	↓	
FR0089	6.875	100.97	101.58	6.796	53	101.60	100.56	10139 Hari	↓	
PBS036	5.375	99.12	99.36	5.814	53	99.27	99.02	773 Hari	↓	
PBS003	6.000	99.90	100.15	5.776	22	101.25	100.13	1284 Hari	↓	
PBSG001	6.625	99.75	100.25	6.460	84	101.10	101.10	2245 Hari	↓	
PBS037	6.875	101.10	101.15	6.565	84	102.50	100.20	4585 Hari	↓	
PBS033	6.750	99.00	99.40	6.700	175	100.38	99.48	8638 Hari	↓	

