

Fixed Income Daily Report

Thursday, 22 June 2023 9:11:20 AM

Global Market				Policy rates				
Indicator	price yesterday	TOD price	% chg.	Indicator	Date	Last	Prev.	Trend
USD/IDR Today	15000	14945	-0.37%	BI-7 DS RR		5.75	5.75	→
SGD/IDR Spot	11185	11115	-0.63%	BI - Depfac	5/25/2023	5.00	5.00	→
MYR/IDR Spot	3236	3217	-0.58%	BI - LF		6.50	6.50	→
SAR/IDR Spot	3986	3979	-0.18%	US Fed's Current Range		5.25	5.25	→
US - Dow Jones Industrial Average	34054	33952	-0.30%	LPS IDR		4.25	4.25	→
Tokyo - Nikkei 225	33575	33504	-0.21%	LPS USD	06/01/2023	2.25	2.25	→
Hong Kong - Hang Seng Index	19607	19218	-2.02%	LPS BPR		6.75	6.75	→
Singapore - Srait Time Index STI	3220	3224	0.11%					
Indonesia - IHSG	6660	6703	0.63%					
WTI Crude Oil Future/ barrel (June. 2023)	71.99	71.99	0.00%					
Gold Spot \$/Oz	1932.24	1932.46	0.01%					
Ice Newcastle Coal/ metric ton	126.55	124.15	-1.93%					
Malaysia CPO Contract (MYR/Metric ton)	3620.00	3557.00	-1.77%					

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	6/22/2023	14,940	14,950	10.00
CPI (YoY)	5/31/2023	4.00	4.33	↓	TOM	6/23/2023	14,940	14,950	10.19
CPI Core (YoY)	5/31/2023	2.66	-6.01	↓	SPOT	6/26/2023	14,940	14,950	10.19
CPI (MoM)	4/30/2023	0.09	0.33	↓	NDF 1Mo.	7/26/2023	14,925	14,938	13.00
Trade Balance (USD Billion)	5/31/2023	\$ 440	\$ 3,937	↓	D-NDF 1Mo.	7/26/2023	15,175	14,950	-225.00
Export Growth	5/31/2023	\$ 0.96	\$ -29.42	↑	D-NDF 3Mo.	9/26/2023	14,936	14,949	13.00
Import Growth	5/31/2023	\$ 14.35	\$ -22.32	↓	1 Wk.	7/3/2023	14,941	14,952	11.00
Foreign Reserves	5/31/2023	\$ 139.30	\$ 144.17	↓	2 Wk.	7/10/2023	14,942	14,953	10.98
Balance of Payment	3/31/2023	\$ 3,000	\$ 4,181	↓	1 Mo.	7/26/2023	14,945	14,956	11.00
					2 Mo.	8/28/2023	14,947	14,960	13.00
					3 Mo.	9/26/2023	14,952	14,963	11.00
					6 Mo.	12/27/2023	14,963	14,975	12.00
					1 Yr.	6/26/2024	15,005	15,025	20.00

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)	5.62%	5.97%	6.18%	6.30%	5.79%	6.70%	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)	5.08%	no data	no data	5.15%	no data	5.52%	5.67%	no data	5.90%
JIBOR (IDR)	5.62%	5.99%	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	100.47	100.75	6.020	142	100.80	100.43	1761 Hari	↓	
FR0070	8.375	101.96	102.10	5.578	81	102.05	102.02	259 Hari	↓	
FR0077	8.125	101.99	102.18	5.802	142	102.18	102.24	320 Hari	↓	
FR0081	6.500	101.17	101.41	5.856	172	101.42	101.66	710 Hari	↓	
FR0084	7.250	102.93	103.33	6.035	50	103.20	103.10	952 Hari	↓	
FR0090	5.125	98.02	98.40	5.705	111	98.18	97.98	1370 Hari	↓	
FR0091	6.375	100.24	100.54	6.337	111	100.72	99.92	3172 Hari	↓	
FR0092	7.125	104.27	104.65	6.723	172	105.54	104.02	6834 Hari	↓	
FR0093	6.375	101.75	102.15	6.181	19	102.30	99.70	5063 Hari	↓	
PBS011	8.750	100.48	100.55	5.311	50	100.68	100.61	49 Hari	↓	
PBS012	8.875	115.50	115.75	6.453	142	112.58	112.58	3022 Hari	↑	
PBS031	4.000	98.24	98.57	5.741	19	98.47	97.87	380 Hari	↓	
PBS032	4.875	97.25	97.40	5.869	19	97.63	96.60	1100 Hari	↓	
PBS029	6.375	100.10	100.50	6.361	81	99.88	98.75	3861 Hari	↑	
PBS034	6.500	99.15	99.50	6.587	172	94.75	94.75	5753 Hari	↑	
PBS033	6.750	100.38	100.93	6.716	172	100.44	94.75	8635 Hari	↑	
FR0095	6.375	101.83	102.09	5.961	50	102.25	101.61	1851 Hari	↓	
FR0096	7.000	104.93	105.23	6.308	50	105.17	104.58	3474 Hari	↓	
FR0098	7.125	105.80	106.11	6.512	172	106.13	105.21	5393 Hari	↓	
FR0097	7.125	105.53	105.93	6.621	172	106.65	105.09	7194 Hari	↓	
FR0089	6.875	100.96	101.58	6.796	50	101.60	100.56	10136 Hari	↓	
PBS036	5.375	99.10	99.32	5.834	50	99.27	99.02	770 Hari	↓	
PBS003	6.000	100.47	101.47	5.852	19	101.25	100.13	1281 Hari	↓	
PBSG001	6.625	101.85	102.00	6.259	81	101.10	101.10	2242 Hari	↑	
PBS037	6.875	103.00	103.75	6.523	81	100.95	100.95	4582 Hari	↑	
PBS033	6.750	100.38	100.93	6.716	172	100.44	99.38	8635 Hari	↓	

