

Fixed Income Daily Report

Friday, 23 June 2023 9:05:53 AM

Global Market				Policy rates				
Indicator	price yesterday	TOD price	% chg.	Indicator	Date	Last	Prev.	Trend
USD/IDR Today	14940	14990	0.33%	BI-7 DS RR		5.75	5.75	→
SGD/IDR Spot	11136	11123	-0.12%	BI - Depfac	6/22/2023	5.00	5.00	→
MYR/IDR Spot	3212	3207	-0.15%	BI - LF		6.50	6.50	→
SAR/IDR Spot	3987	3998	0.28%	US Fed's Current Range		5.25	5.25	→
US - Dow Jones Industrial Average	33952	33947	-0.01%	LPS IDR		4.25	4.25	→
Tokyo - Nikkei 225	33265	32809	-1.39%	LPS USD	06/01/2023	2.25	2.25	→
Hong Kong - Hang Seng Index	19218	18883	-1.78%	LPS BPR		6.75	6.75	→
Singapore - Srait Time Index STI	3222	3196	-0.82%					
Indonesia - IHSG	6652	6660	0.11%					
WTI Crude Oil Future/ barrel (June. 2023)	71.99	71.99	0.00%					
Gold Spot \$/Oz	1911.23	1911.64	0.02%					
Ice Newcastle Coal/ metric ton	124.15	125.75	1.27%					
Malaysia CPO Contract (MYR/Metric ton)	3568.00	3581.00	0.36%					

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	6/23/2023	14,985	14,995	10.00
CPI (YoY)	5/31/2023	4.00	4.33	↓	TOM	6/24/2023	14,985	14,996	10.45
CPI Core (YoY)	5/31/2023	2.66	-6.01	↓	SPOT	6/27/2023	14,985	14,996	10.45
CPI (MoM)	4/30/2023	0.09	0.33	↓	NDF 1Mo.	7/31/2023	15,003	15,019	16.00
Trade Balance (USD Billion)	5/31/2023	\$ 440	\$ 3,937	↓	D-NDF 1Mo.	7/31/2023	15,175	14,950	-225.00
Export Growth	5/31/2023	\$ 0.96	\$ -29.42	↑	D-NDF 3Mo.	9/29/2023	15,020	15,033	13.00
Import Growth	5/31/2023	\$ 14.35	\$ -22.32	↓	1 Wk.	7/5/2023	14,986	14,997	11.00
Foreign Reserves	5/31/2023	\$ 139.30	\$ 144.17	↓	2 Wk.	7/11/2023	14,987	14,998	10.75
Balance of Payment	3/31/2023	\$ 3,000	\$ 4,181	↓	1 Mo.	7/31/2023	14,989	15,000	11.00
					2 Mo.	8/31/2023	14,992	15,007	15.00
					3 Mo.	9/29/2023	14,996	15,010	14.43
					6 Mo.	12/29/2023	15,005	15,025	20.00
					1 Yr.	6/28/2024	15,050	15,070	20.25

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)	5.63%	5.97%	6.23%	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	5.63%								
SIBOR (SGD)	0.10%	0.14%	no data	0.17%	0.21%	0.25%	0.35%	0.47%	0.58%
LIBOR (USD)	5.06%	no data	no data	5.15%	no data	5.54%	5.68%	no data	5.90%
JIBOR (IDR)	5.63%	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	100.51	100.78	6.001	141	100.80	100.43	1760 Hari	↓	
FR0070	8.375	101.92	102.07	5.599	80	102.05	102.02	258 Hari	↓	
FR0077	8.125	101.97	102.17	5.800	141	102.18	102.24	319 Hari	↓	
FR0081	6.500	101.16	101.42	5.864	171	101.42	101.66	709 Hari	↓	
FR0084	7.250	102.96	103.36	6.015	49	103.20	103.10	951 Hari	↓	
FR0090	5.125	97.96	98.39	5.726	110	98.18	97.98	1369 Hari	↓	
FR0091	6.375	100.23	100.55	6.338	110	100.72	99.92	3171 Hari	↓	
FR0092	7.125	104.47	104.75	6.705	171	105.54	104.02	6833 Hari	↓	
FR0093	6.375	99.68	100.16	6.410	18	100.38	99.29	5062 Hari	↓	
PBS011	8.750	100.33	100.48	6.118	49	100.68	100.61	48 Hari	↓	
PBS012	8.875	113.78	114.81	6.699	141	114.67	114.23	3021 Hari	↓	
PBS031	4.000	98.23	98.58	5.741	18	98.47	97.87	379 Hari	↓	
PBS032	4.875	97.30	97.78	5.854	18	97.48	96.65	1099 Hari	↓	
PBS029	6.375	99.75	100.44	6.406	80	99.94	98.69	3860 Hari	↓	
PBS034	6.500	99.06	99.63	6.595	171	98.52	97.44	5752 Hari	↓	
PBS033	6.750	100.40	101.06	6.716	171	100.44	97.44	8634 Hari	↓	
FR0095	6.375	101.85	102.18	5.949	49	102.25	101.61	1850 Hari	↓	
FR0096	7.000	105.06	105.37	6.291	49	105.17	104.58	3473 Hari	↓	
FR0098	7.125	105.85	106.24	6.508	171	106.13	105.21	5392 Hari	↓	
FR0097	7.125	105.67	106.08	6.609	171	106.65	105.09	7193 Hari	↓	
FR0089	6.875	100.94	101.73	6.799	49	101.60	100.56	10135 Hari	↓	
PBS036	5.375	98.97	99.27	5.893	49	99.27	99.02	769 Hari	↓	
PBS003	6.000	100.66	101.12	5.789	18	100.96	99.87	1280 Hari	↓	
PBSG001	6.625	101.44	102.32	6.339	80	101.35	101.20	2241 Hari	↓	
PBS037	6.875	102.96	103.71	6.528	80	100.95	100.95	4581 Hari	↓	
PBS033	6.750	100.40	101.06	6.716	171	100.44	99.38	8634 Hari	↓	

