

Fixed Income Daily Report

Monday, 26 June 2023 9:05:13 AM

Global Market				Policy rates				
Indicator	price yesterday	TOD price	% chg.	Indicator	Date	Last	Prev.	Trend
USD/IDR Today	14994	15040	0.31%	BI-7 DS RR		5.75	5.75	→
SGD/IDR Spot	11095	11130	0.31%	BI - Depfac	6/22/2023	5.00	5.00	→
MYR/IDR Spot	3206	3208	0.07%	BI - LF		6.50	6.50	→
SAR/IDR Spot	4008	4010	0.05%	US Fed's Current Range		5.25	5.25	→
US - Dow Jones Industrial Average	33947	33727	-0.65%	LPS IDR		4.25	4.25	→
Tokyo - Nikkei 225	32782	32831	0.15%	LPS USD	06/01/2023	2.25	2.25	→
Hong Kong - Hang Seng Index	18890	18889	-0.01%	LPS BPR		6.75	6.75	→
Singapore - Srait Time Index STI	3192	3213	0.67%					
Indonesia - IHSG	6640	6636	-0.06%					
WTI Crude Oil Future/ barrel (June. 2023)	71.99	71.99	0.00%					
Gold Spot \$/Oz	1925.42	1925.84	0.02%					
Ice Newcastle Coal/ metric ton	125.75	125.50	-0.20%					
Malaysia CPO Contract (MYR/Metric ton)	3568.00	3629.00	1.68%					

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	6/26/2023	15,010	15,038	28.00
CPI (YoY)	5/31/2023	4.00	4.33	↓	TOM	6/27/2023	15,010	15,038	28.10
CPI Core (YoY)	5/31/2023	2.66	-6.01	↓	SPOT	6/28/2023	15,010	15,038	28.10
CPI (MoM)	4/30/2023	0.09	0.33	↓	NDF 1Mo.	7/28/2023	15,043	15,056	13.00
Trade Balance (USD Billion)	5/31/2023	\$ 440	\$ 3,937	↓	D-NDF 1Mo.	7/28/2023	15,175	14,950	-225.00
Export Growth	5/31/2023	\$ 0.96	\$ -29.42	↑	D-NDF 3Mo.	9/29/2023	15,053	15,063	10.00
Import Growth	5/31/2023	\$ 14.35	\$ -22.32	↓	1 Wk.	7/5/2023	15,011	15,040	28.77
Foreign Reserves	5/31/2023	\$ 139.30	\$ 144.17	↓	2 Wk.	7/12/2023	15,012	15,040	28.94
Balance of Payment	3/31/2023	\$ 3,000	\$ 4,181	↓	1 Mo.	7/28/2023	15,014	15,043	29.00
					2 Mo.	8/28/2023	15,016	15,049	33.00
					3 Mo.	9/29/2023	15,018	15,053	34.52
					6 Mo.	12/28/2023	15,028	15,060	31.80
					1 Yr.	6/28/2024	15,060	15,101	40.50

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)	5.61%	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	5.61%								
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	5.15%	no data	5.54%	5.69%	no data	5.93%
JIBOR (IDR)	5.61%	5.99%	no data	6.39%	no data	6.74%	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	100.48	100.71	6.008	135	100.62	100.43	1754 Hari	↓	
FR0070	8.375	101.74	101.90	5.843	74	101.91	102.02	252 Hari	↓	
FR0077	8.125	101.93	102.14	5.839	135	102.05	102.24	313 Hari	↓	
FR0081	6.500	101.07	101.31	5.915	165	101.24	101.66	703 Hari	↓	
FR0084	7.250	103.00	103.30	5.997	43	103.15	103.10	945 Hari	↓	
FR0090	5.125	97.93	98.25	5.737	104	98.16	97.98	1363 Hari	↓	
FR0091	6.375	100.18	100.51	6.347	104	100.34	99.92	3165 Hari	↓	
FR0092	7.125	104.47	104.75	6.705	165	104.61	104.02	6827 Hari	↓	
FR0093	6.375	99.75	100.23	6.402	12	99.99	99.29	5056 Hari	↓	
PBS011	8.750	100.32	100.47	6.249	43	100.39	100.61	42 Hari	↓	
PBS012	8.875	113.83	115.22	6.692	135	114.52	113.51	3015 Hari	↓	
PBS031	4.000	98.23	98.58	5.741	12	97.87	97.87	373 Hari	↑	
PBS032	4.875	97.34	97.86	5.839	12	97.60	96.65	1093 Hari	↓	
PBS029	6.375	99.89	100.57	6.388	74	100.23	98.69	3854 Hari	↓	
PBS034	6.500	99.08	99.65	6.594	165	99.36	97.44	5746 Hari	↓	
PBS033	6.750	100.37	101.11	6.719	165	100.74	97.44	8628 Hari	↓	
FR0095	6.375	101.88	102.13	5.942	43	102.05	101.61	1844 Hari	↓	
FR0096	7.000	105.06	105.33	6.291	43	105.15	104.58	3467 Hari	↓	
FR0098	7.125	105.88	106.07	6.504	165	105.94	105.21	5386 Hari	↓	
FR0097	7.125	105.73	105.98	6.604	165	105.85	105.09	7187 Hari	↓	
FR0089	6.875	100.81	101.79	6.809	43	101.30	100.56	10129 Hari	↓	
PBS036	5.375	98.94	99.26	5.904	43	99.10	99.02	763 Hari	↓	
PBS003	6.000	100.66	101.12	5.789	12	100.89	99.87	1274 Hari	↓	
PBSG001	6.625	101.42	102.32	6.342	74	101.87	101.20	2235 Hari	↓	
PBS037	6.875	102.91	103.56	6.533	74	103.24	100.95	4575 Hari	↓	
PBS033	6.750	100.37	101.11	6.719	165	100.74	99.38	8628 Hari	↓	

