

### Fixed Income Daily Report

Tuesday, 02 May 2023 9:02:16 AM

Global Market			
Indicator	price yesterday	TOD price	% chg.
USD/IDR Today	14670	14665	-0.03%
SGD/IDR Spot	10971	10974	0.03%
MYR/IDR Spot	3288	3288	0.00%
SAR/IDR Spot	3913	3909	-0.10%
US - Dow Jones Industrial Average	34098	34052	-0.14%
Tokyo - Nikkei 225	29123	29182	0.20%
Hong Kong - Hang Seng Index	19895	20123	1.13%
Singapore - Srait Time Index STI	3271	3304	1.01%
Indonesia - IHSG	6916	6910	-0.08%
WTI Crude Oil Future/ barrel (Apr. 2023)	69.33	69.33	0.00%
Gold Spot \$/Oz	1983.07	1983.36	0.01%
Ice Newcastle Coal/ metric ton	185.15	185.15	0.00%
Malaysia CPO Contract (MYR/Metric ton)	#N/A N/A	#N/A Field N	#VALUE!

Policy rates				
Indicator	Date	Last	Prev.	Trend
BI-7 DS RR		5.75	5.75	→
BI - Depfac	4/18/2023	5.00	5.00	→
BI - LF		6.50	6.50	→
US Fed's Current Range		5.00	4.75	↑
LPS IDR		4.25	4.00	↑
LPS USD	03/01/2022	2.25	2.00	↑
LPS BPR		6.75	6.50	↑

Foreign currency (US\$) and Money Market (Rp.)				
Tenor	Sett. Date	BID	OFFER	Gap.
TOD	5/2/2023	14,666	14,666	0.00
TOM	5/3/2023	14,667	14,667	0.00
SPOT	5/4/2023	14,667	14,667	0.00
NDF 1Mo.	6/5/2023	14,655	14,674	19.00
D-NDF 1Mo.	6/5/2023	15,175	14,950	-225.00
D-NDF 3Mo.	8/4/2023	14,668	14,691	23.00
1 Wk.	5/11/2023	14,668	14,669	0.73
2 Wk.	5/19/2023	14,671	14,671	0.00
1 Mo.	6/5/2023	14,679	14,679	0.00
2 Mo.	7/5/2023	14,689	14,689	0.00
3 Mo.	8/4/2023	14,697	14,697	0.00
6 Mo.	11/6/2023	14,725	14,732	6.94
1 Yr.	5/6/2024	14,800	14,800	0.00

Indonesia Economic Data (in US\$ Billion, or percentage)				
Indicator	Date	Last	Prev.	Trend
GDP (Gross Domestic Bruto)	12/31/2022	5.01	5.73	↓
CPI (YoY)	3/31/2023	4.97	5.47	↓
CPI Core (YoY)	3/31/2023	2.94	-4.85	↑
CPI (MoM)	2/28/2023	0.18	0.16	↑
Trade Balance (USD Billion)	3/31/2023	\$ 2,910	\$ 5,462	↓
Export Growth	3/31/2023	\$ -11.33	\$ 4.44	↓
Import Growth	3/31/2023	\$ -6.26	\$ -4.32	↓
Foreign Reserves	3/31/2023	\$ 145.20	\$ 140.31	↑
Balance of Payment	9/30/2022	\$ 4,544	\$ 3,858	↑

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)	5.71%	5.98%	6.15%	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
<b>INDONESIA</b>	<b>5.71%</b>								
SIBOR (SGD)	0.10%	0.14%	no data	0.17%	0.21%	0.25%	0.35%	0.47%	0.58%
LIBOR (USD)	4.81%	no data	no data	5.06%	no data	5.30%	5.41%	no data	5.37%
JIBOR (IDR)	5.71%	6.00%	no data	6.40%	no data	6.76%	6.88%	no data	7.08%

Indonesia Government Bond										
Seri	Coupon	Bid	Offer	Bid Yield	Day(s) to Next Coupon	Last Week	Last Month	Day(s) to maturity	Trend	
FR0063	5.625	99.91	100.04	8.249	11	99.97	99.97	11 Hari	↓	
FR0070	8.375	101.88	102.03	6.107	134	101.97	101.97	312 Hari	↓	
FR0077	8.125	101.99	102.14	6.100	11	102.09	102.09	372 Hari	↓	
FR0081	6.500	100.56	100.82	6.209	42	100.72	100.72	762 Hari	↓	
FR0084	7.250	102.32	102.58	6.322	103	102.50	102.50	1004 Hari	↓	
FR0090	5.125	96.41	96.71	6.161	164	96.47	96.47	1422 Hari	↓	
FR0091	6.375	98.74	99.16	6.563	164	99.05	99.05	3224 Hari	↓	
FR0092	7.125	101.66	102.42	6.965	42	#N/A N/A	#N/A N/A	6886 Hari	#VALUE!	
FR0093	6.375	96.50	98.55	6.761	72	97.53	97.53	5115 Hari	↓	
PBS011	8.750	100.75	101.00	5.983	103	100.88	100.88	102 Hari	↓	
PBS012	8.875	112.45	112.70	6.918	11	112.58	112.58	3074 Hari	↓	
PBS031	4.000	97.35	97.65	6.318	72	97.50	97.50	432 Hari	↓	
PBS032	4.875	94.80	95.60	6.704	72	95.20	95.20	1152 Hari	↓	
PBS029	6.375	95.30	95.70	6.999	134	95.50	95.50	3914 Hari	↓	
PBS034	6.500	94.50	95.00	7.076	42	94.75	94.75	5805 Hari	↓	
PBS033	6.750	95.96	96.78	7.102	42	#N/A N/A	94.75	8687 Hari	#VALUE!	
<b>FR0095</b>	6.375	100.24	100.73	6.318	103	100.56	100.56	1904 Hari	↓	
<b>FR0096</b>	7.000	103.30	103.76	6.536	103	103.48	103.48	3526 Hari	↓	
<b>FR0098</b>	7.125	102.30	102.71	6.877	42	102.51	102.51	5445 Hari	↓	
<b>FR0097</b>	7.125	102.37	102.62	6.905	42	102.49	102.49	7246 Hari	↓	
<b>FR0089</b>	6.875	98.78	99.48	6.973	103	99.13	99.13	10188 Hari	↓	
<b>PBS036</b>	5.375	97.73	98.16	6.454	103	97.95	97.95	823 Hari	↓	
<b>PBS003</b>	6.000	98.25	98.75	6.537	72	98.50	98.50	1333 Hari	↓	
<b>PBSG001</b>	6.625	100.20	100.35	6.584	134	100.28	100.28	2294 Hari	↓	
<b>PBS037</b>	6.875	99.50	99.70	6.933	134	99.60	99.60	4635 Hari	↓	
<b>PBS033</b>	6.750	95.96	96.78	7.102	42	#N/A N/A	#N/A N/A	8687 Hari	#VALUE!	

