

Fixed Income Daily Report

Wednesday, 03 May 2023 9:11:06 AM

Global Market			
Indicator	price yesterday	TOD price	% chg.
USD/IDR Today	14705	14703	-0.01%
SGD/IDR Spot	11010	11029	0.17%
MYR/IDR Spot	3297	3298	0.05%
SAR/IDR Spot	3924	3922	-0.05%
US - Dow Jones Industrial Average	34052	33685	-1.09%
Tokyo - Nikkei 225	29123	29158	0.12%
Hong Kong - Hang Seng Index	19934	19563	-1.90%
Singapore - Srait Time Index STI	3282	3245	-1.14%
Indonesia - IHSG	6863	6834	-0.43%
WTI Crude Oil Future/ barrel (Apr. 2023)	#N/A Field N	69.33	#VALUE!
Gold Spot \$/Oz	2017.26	2017.56	0.01%
Ice Newcastle Coal/ metric ton	185.15	187.55	1.28%

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	↑

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)	4/30/2023	4.33	4.97	↓
CPI Core (YoY)	4/30/2023	2.83	-3.74	↑
CPI (MoM)	3/31/2023	0.33	0.18	↑
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	↑

Foreign currency (US\$) and Money Market (Rp.)				
Tenor	Sett. Date	BID	OFFER	Gap
TOD	5/3/2023	14,700	14,705	5.00
TOM	5/4/2023	14,700	14,706	5.17
SPOT	5/5/2023	14,700	14,706	5.17
NDF 1Mo.	6/5/2023	14,709	14,724	15.00
D-NDF 1Mo.	6/5/2023	15,175	14,950	-225.00
D-NDF 3Mo.	8/7/2023	14,723	14,739	16.00
1 Wk.	5/12/2023	14,703	14,708	5.50
2 Wk.	5/19/2023	14,706	14,712	6.00
1 Mo.	6/5/2023	14,711	14,718	7.03
2 Mo.	7/5/2023	14,720	14,735	15.00
3 Mo.	8/7/2023	14,728	14,743	15.00
6 Mo.	11/6/2023	14,759	14,773	14.00
1 Yr.	5/6/2024	14,805	14,845	40.40

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%	5.96%	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
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)	4.81%	no data	no data	5.06%	no data	5.30%	5.41%	no data	5.37%
JIBOR (IDR)	5.62%	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	99.94	100.01	7.553	10	99.97	99.97	10 Hari	↓	↓
FR0070	8.375	101.97	102.10	5.983	133	101.97	101.97	311 Hari	↑	↑
FR0077	8.125	102.02	102.16	6.066	10	102.09	102.09	371 Hari	↓	↓
FR0081	6.500	100.66	100.88	6.156	41	100.72	100.72	761 Hari	↓	↓
FR0084	7.250	102.40	102.75	6.293	102	102.50	102.50	1003 Hari	↓	↓
FR0090	5.125	96.34	96.64	6.183	163	96.47	96.47	1421 Hari	↓	↓
FR0091	6.375	98.83	99.24	6.549	163	99.05	99.05	3223 Hari	↓	↓
FR0092	7.125	102.25	102.75	6.910	41	102.28	102.28	6885 Hari	↓	↓
FR0093	6.375	97.00	97.50	6.705	71	97.53	97.53	5114 Hari	↓	↓
PBS011	8.750	100.77	101.33	5.887	102	100.88	100.88	101 Hari	↓	↓
PBS012	8.875	112.45	112.70	6.918	10	112.58	112.58	3073 Hari	↓	↓
PBS031	4.000	97.22	97.59	6.440	71	97.53	97.53	431 Hari	↓	↓
PBS032	4.875	94.80	95.60	6.705	71	95.20	95.20	1151 Hari	↓	↓
PBS029	6.375	95.30	95.70	6.999	133	95.50	95.50	3913 Hari	↓	↓
PBS034	6.500	94.50	95.00	7.076	41	94.75	94.75	5804 Hari	↓	↓
PBS033	6.750	96.40	96.90	7.062	41	96.65	94.75	8686 Hari	↓	↓
FR0095	6.375	100.48	100.78	6.265	102	100.56	100.56	1903 Hari	↓	↓
FR0096	7.000	103.40	103.71	6.522	102	103.48	103.48	3525 Hari	↓	↓
FR0098	7.125	102.35	102.84	6.872	41	102.51	102.51	5444 Hari	↓	↓
FR0097	7.125	102.33	102.62	6.908	41	102.49	102.49	7245 Hari	↓	↓
FR0089	6.875	98.93	99.35	6.961	102	99.13	99.13	10188 Hari	↓	↓
PBS036	5.375	97.98	98.06	6.332	102	97.95	97.95	822 Hari	↑	↑
PBS003	6.000	98.25	98.75	6.537	71	98.50	98.50	1332 Hari	↓	↓
PBSG001	6.625	100.20	100.35	6.584	133	100.28	100.28	2293 Hari	↓	↓
PBS037	6.875	99.57	99.73	6.925	133	99.60	99.60	4634 Hari	↓	↓
PBS033	6.750	96.40	96.90	7.062	41	96.65	96.65	8686 Hari	↓	↓

