

Fixed Income Daily Report

Monday, 15 May 2023 9:08:23 AM

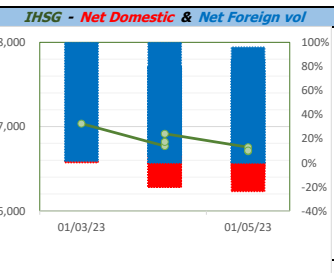
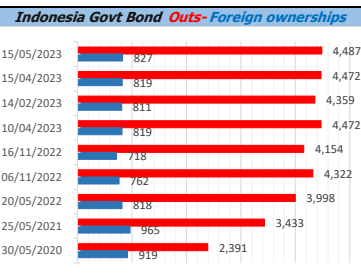
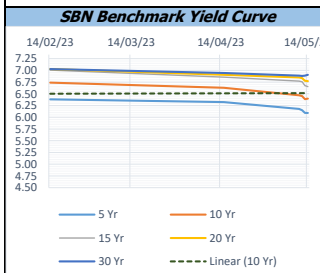
Global Market				Policy rates				
Indicator	price yesterday	TOD price	% chg.	Indicator	Date	Last	Prev.	Trend
USD/IDR Today	14750	14810	0.41%	BI-7 DS RR		5.75	5.75	→
SGD/IDR Spot	11063	11072	0.08%	BI - Depfac	4/18/2023	5.00	5.00	→
MYR/IDR Spot	3297	3295	-0.05%	BI - LF		6.50	6.50	→
SAR/IDR Spot	3933	3933	0.00%	US Fed's Current Range		5.25	5.00	↑
US - Dow Jones Industrial Average	33310	33301	-0.03%	LPS IDR		4.25	4.00	↑
Tokyo - Nikkei 225	29388	29501	0.38%	LPS USD	03/01/2022	2.25	2.00	↑
Hong Kong - Hang Seng Index	19627	19614	-0.07%	LPS BPR		6.75	6.50	↑
Singapore - Srait Time Index STI	3209	3203	-0.18%					
Indonesia - IHSG	6708	6717	0.13%					
WTI Crude Oil Future/ barrel (May. 2023)	77.29	77.29	0.00%					
Gold Spot \$/Oz	2016.75	2017.00	0.01%					
Ice Newcastle Coal/ metric ton	163.00	164.90	1.15%					
Malaysia CPO Contract (MYR/Metric ton)	3800.00	3843.00	1.12%					

Indonesia Economic Data (in US\$ Billion, or percentage)				
Indicator	Date	Last	Prev.	Trend
GDP (Gross Domestic Bruto)	3/31/2023	5.03	5.01	↑
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	\$ 2,828	\$ 5,402	↓
Export Growth	3/31/2023	\$ -11.33	\$ 4.44	↓
Import Growth	3/31/2023	\$ -6.26	\$ -4.32	↓
Foreign Reserves	4/30/2023	\$ 144.20	\$ 145.19	↓
Balance of Payment	9/30/2022	\$ 4,544	\$ 3,858	↑

Foreign currency (US\$) and Money Market (Rp.)				
Tenor	Sett. Date	BID	OFFER	Gap
TOD	5/15/2023	14,805	14,815	10.00
TOM	5/16/2023	14,805	14,815	10.14
SPOT	5/17/2023	14,805	14,815	10.14
NDF 1Mo.	6/20/2023	14,816	14,836	20.00
D-NDF 1Mo.	6/20/2023	15,175	14,950	-225.00
D-NDF 3Mo.	8/18/2023	14,847	14,862	15.00
1 Wk.	5/24/2023	14,806	14,817	10.43
2 Wk.	5/31/2023	14,808	14,819	11.00
1 Mo.	6/20/2023	14,811	14,825	14.00
2 Mo.	7/17/2023	14,818	14,833	15.00
3 Mo.	8/18/2023	14,823	14,843	20.00
6 Mo.	11/17/2023	14,851	14,871	19.55
1 Yr.	5/17/2024	14,928	14,955	27.50

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)	5.60%	5.97%	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	5.60%								
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	5.11%	no data	5.32%	5.34%	no data	5.26%
JIBOR (IDR)	5.60%	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	99.93	100.02	13.235	3	99.99	99.97	3 Hari	↓	
FR0070	8.375	101.94	102.05	5.936	121	102.00	101.97	299 Hari	↓	
FR0077	8.125	102.05	102.20	5.981	182	102.09	102.09	359 Hari	↓	
FR0081	6.500	101.03	101.26	5.986	29	101.14	100.72	750 Hari	↓	
FR0084	7.250	102.62	102.91	6.196	90	102.74	102.50	991 Hari	↓	
FR0090	5.125	96.93	97.18	6.015	151	97.04	96.47	1409 Hari	↓	
FR0091	6.375	99.70	100.11	6.419	151	99.88	99.05	3211 Hari	↓	
FR0092	7.125	102.80	103.30	6.859	29	103.15	102.28	6874 Hari	↓	
FR0093	6.375	97.75	98.75	6.621	59	98.25	97.53	5102 Hari	↓	
PBS011	8.750	100.70	100.72	5.822	90	100.71	100.91	89 Hari	↓	
PBS012	8.875	113.00	113.50	6.832	182	113.25	112.58	3061 Hari	↓	
PBS031	4.000	97.67	98.03	6.078	59	97.53	97.53	419 Hari	↑	
PBS032	4.875	96.00	96.25	6.286	59	96.13	95.20	1139 Hari	↓	
PBS029	6.375	95.50	95.90	6.973	121	95.70	95.50	3901 Hari	↓	
PBS034	6.500	94.30	95.00	7.100	29	94.65	94.75	5793 Hari	↓	
PBS033	6.750	97.30	98.62	6.982	29	94.75	94.75	8675 Hari	↑	
FR0095	6.375	101.13	101.43	6.118	90	101.35	100.56	1891 Hari	↓	
FR0096	7.000	104.11	104.49	6.424	90	104.41	103.48	3513 Hari	↓	
FR0098	7.125	104.66	104.69	6.651	29	104.62	102.51	5433 Hari	↓	
FR0097	7.125	104.40	104.63	6.721	29	104.07	102.49	7234 Hari	↑	
FR0089	6.875	99.50	100.00	6.915	90	99.90	99.43	10176 Hari	↓	
PBS036	5.375	98.27	98.54	6.202	90	98.41	97.95	810 Hari	↓	
PBS003	6.000	98.85	99.25	6.354	59	99.05	98.50	1321 Hari	↓	
PBSG001	6.625	99.75	100.25	6.672	121	100.00	100.28	2281 Hari	↓	
PBS037	6.875	100.80	101.00	6.779	121	100.90	99.60	4622 Hari	↓	
PBS033	6.750	97.30	98.62	6.982	29	96.37	96.37	8675 Hari	↑	



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