

Fixed Income Daily Report

Tuesday, 16 May 2023 9:00:55 AM

Global Market				
Indicator	price yesterday	TOD price	% chg.	
USD/IDR Today	14750	14800	0.34%	
SGD/IDR Spot	11063	11071	0.07%	
MYR/IDR Spot	3297	3290	-0.20%	
SAR/IDR Spot	3948	3946	-0.05%	
US - Dow Jones Industrial Average	33301	33349	0.14%	
Tokyo - Nikkei 225	29626	29840	0.72%	
Hong Kong - Hang Seng Index	19627	19971	1.72%	
Singapore - Srait Time Index STI	3209	3215	0.19%	
Indonesia - IHSG	6708	6712	0.06%	
WTI Crude Oil Future/ barrel (May. 2023)	77.29	77.29	0.00%	
Gold Spot \$/Oz	2015.99	2016.33	0.02%	
Ice Newcastle Coal/ metric ton	164.90	163.75	-0.70%	
Malaysia CPO Contract (MYR/Metric ton)	3843.00	3850.00	0.18%	

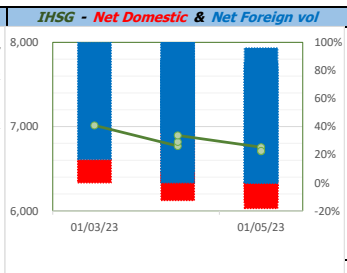
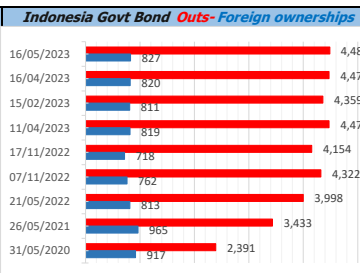
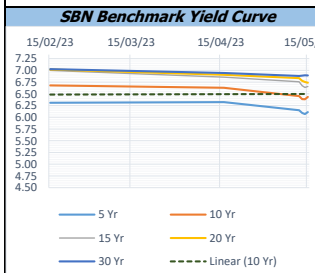
Policy rates				
Indicator	Date	Last	Prev.	Trend
BI-7 DS RR		5.75	5.75	→
BI - Depfac	4/18/2023	5.00	5.00	→
BI - LF		6.50	6.50	→
US Fed's Current Range		5.25	5.00	↑
LPS IDR		4.25	4.00	↑
LPS USD	03/01/2022	2.25	2.00	↑
LPS BPR		6.75	6.50	↑

Indonesia Economic Data (in US\$ Billion, or percentage)				
Indicator	Date	Last	Prev.	Trend
GDP (Gross Domestic Bruto)	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)	4/30/2023	\$ 3,940	\$ 2,828	↑
Export Growth	4/30/2023	\$ -29.40	\$ -11.63	↓
Import Growth	4/30/2023	\$ -22.32	\$ -6.26	↓
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	5/16/2023	14,795	14,805	10.00
TOM	5/17/2023	14,795	14,805	10.09
SPOT	5/19/2023	14,795	14,805	10.09
NDF 1Mo.	6/20/2023	14,784	14,802	18.00
D-NDF 1Mo.	6/20/2023	15,175	14,950	-225.00
D-NDF 3Mo.	8/21/2023	14,809	14,825	16.00
1 Wk.	5/26/2023	14,796	14,807	10.25
2 Wk.	6/5/2023	14,798	14,809	10.50
1 Mo.	6/20/2023	14,802	14,813	11.00
2 Mo.	7/20/2023	14,807	14,821	13.50
3 Mo.	8/21/2023	14,816	14,830	13.14
6 Mo.	11/20/2023	14,844	14,857	12.43
1 Yr.	5/20/2024	14,920	14,945	25.00

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)	5.58%	5.98%	6.33%	6.38%	6.53%	6.58%	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	5.58%								
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)	5.58%	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	99.98	99.99	#N/A	N/A	0	99.99	99.97	#VALUE!	↓
FR0070	8.375	101.92	102.09	5.946	119	102.00	101.97	297 Hari	↓	↓
FR0077	8.125	102.02	102.25	5.993	180	102.09	102.09	357 Hari	↓	↓
FR0081	6.500	101.05	101.30	5.957	27	101.14	100.72	748 Hari	↓	↓
FR0084	7.250	102.62	103.00	6.190	88	102.74	102.50	989 Hari	↓	↓
FR0090	5.125	96.89	97.18	6.027	149	97.04	96.47	1407 Hari	↓	↓
FR0091	6.375	99.72	100.10	6.416	149	99.88	99.05	3209 Hari	↓	↓
FR0092	7.125	104.55	104.80	6.813	27	103.15	102.28	6872 Hari	↑	↑
FR0093	6.375	100.85	101.15	6.283	57	98.25	97.53	5100 Hari	↑	↑
PBS011	8.750	100.68	100.75	5.847	88	100.71	100.91	87 Hari	↓	↓
PBS012	8.875	113.00	113.50	6.832	180	113.25	112.58	3060 Hari	↓	↓
PBS031	4.000	97.73	98.00	6.042	57	97.85	97.53	417 Hari	↓	↓
PBS032	4.875	96.00	96.25	6.286	57	96.13	95.20	1137 Hari	↓	↓
PBS029	6.375	95.50	95.90	6.973	119	95.70	95.50	3899 Hari	↓	↓
PBS034	6.500	94.30	95.00	7.100	27	94.65	94.75	5791 Hari	↓	↓
PBS033	6.750	98.56	99.29	6.873	27	97.96	94.75	8673 Hari	↑	↑
FR0095	6.375	101.17	101.47	6.113	88	101.35	100.56	1889 Hari	↓	↓
FR0096	7.000	103.99	104.42	6.443	88	104.41	103.48	3511 Hari	↓	↓
FR0098	7.125	104.40	104.81	6.659	27	104.62	102.51	5431 Hari	↓	↓
FR0097	7.125	104.26	104.76	6.735	27	104.07	102.49	7232 Hari	↑	↑
FR0089	6.875	99.75	100.00	6.903	88	99.90	99.43	10174 Hari	↓	↓
PBS036	5.375	98.26	98.66	6.213	88	98.41	97.95	808 Hari	↓	↓
PBS003	6.000	98.85	99.25	6.354	57	99.05	98.50	1319 Hari	↓	↓
PBSG001	6.625	99.75	100.25	6.672	119	100.00	100.28	2279 Hari	↓	↓
PBS037	6.875	100.80	101.00	6.779	119	100.90	99.60	4620 Hari	↓	↓
PBS033	6.750	98.56	99.29	6.873	27	97.96	96.37	8673 Hari	↑	↑



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