

Fixed Income Daily Report

Wednesday, 17 May 2023 9:05:13 AM

Global Market				Policy rates				
Indicator	price yesterday	TOD price	% chg.	Indicator	Date	Last	Prev.	Trend
USD/IDR Today	14800	14820	0.13%	BI-7 DS RR		5.75	5.75	→
SGD/IDR Spot	11071	11091	0.18%	BI - Depfac	4/18/2023	5.00	5.00	→
MYR/IDR Spot	3290	3292	0.05%	BI - LF		6.50	6.50	→
SAR/IDR Spot	3957	3952	-0.13%	US Fed's Current Range		5.25	5.00	↑
US - Dow Jones Industrial Average	33349	33012	-1.02%	LPS IDR		4.25	4.00	↑
Tokyo - Nikkei 225	29843	30044	0.67%	LPS USD	03/01/2022	2.25	2.00	↑
Hong Kong - Hang Seng Index	19978	19834	-0.73%	LPS BPR		6.75	6.50	↑
Singapore - Srait Time Index STI	3214	3193	-0.65%					
Indonesia - IHSG	6712	6677	-0.53%					
WTI Crude Oil Future/ barrel (May. 2023)	77.29	77.29	0.00%					
Gold Spot \$/Oz	1992.49	1992.89	0.02%					
Ice Newcastle Coal/ metric ton	163.75	163.80	0.03%					
Malaysia CPO Contract (MYR/Metric ton)	3843.00	3850.00	0.18%					

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	5/17/2023	14,820	14,830	10.00
CPI (YoY)	4/30/2023	4.33	4.97	↓	TOM	5/18/2023	14,820	14,831	10.22
CPI Core (YoY)	4/30/2023	2.83	-3.74	↓	SPOT	5/22/2023	14,820	14,831	10.22
CPI (MoM)	3/31/2023	0.33	0.18	↑	NDF 1Mo.	6/22/2023	14,862	14,880	18.00
Trade Balance (USD Billion)	4/30/2023	\$ 3,940	\$ 2,828	↑	D-NDF 1Mo.	6/22/2023	15,175	14,950	-225.00
Export Growth	4/30/2023	\$ -29.40	\$ -11.63	↓	D-NDF 3Mo.	8/22/2023	14,888	14,901	13.00
Import Growth	4/30/2023	\$ -22.32	\$ -6.26	↓	1 Wk.	5/30/2023	14,821	14,832	10.52
Foreign Reserves	4/30/2023	\$ 144.20	\$ 145.19	↓	2 Wk.	6/5/2023	14,823	14,834	10.93
Balance of Payment	9/30/2022	\$ 4,544	\$ 3,858	↑	1 Mo.	6/22/2023	14,826	14,837	11.40
					2 Mo.	7/24/2023	14,830	14,845	15.00
					3 Mo.	8/22/2023	14,839	14,853	14.43
					6 Mo.	11/22/2023	14,865	14,880	15.00
					1 Yr.	5/22/2024	14,938	14,966	27.98

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)	5.55%	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	5.55%								
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	5.33%	5.38%	no data	5.30%
JIBOR (IDR)	5.55%	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	
FR0064	6.125	100.21	100.47	6.071	177	100.07	99.42	1795 Hari	↑	
FR0070	8.375	101.95	102.11	5.892	116	102.00	101.97	294 Hari	↓	
FR0077	8.125	102.07	102.31	5.911	177	102.09	102.09	354 Hari	↓	
FR0081	6.500	101.11	101.40	5.901	24	101.14	100.72	745 Hari	↓	
FR0084	7.250	102.67	103.05	6.182	85	102.74	102.50	986 Hari	↓	
FR0090	5.125	96.98	97.31	5.997	146	97.04	96.47	1404 Hari	↓	
FR0091	6.375	99.77	100.21	6.408	146	99.88	99.05	3206 Hari	↓	
FR0092	7.125	103.20	103.70	6.840	24	103.15	102.28	6869 Hari	↑	
FR0093	6.375	101.25	101.45	6.621	54	98.25	97.53	5097 Hari	↑	
PBS011	8.750	100.67	100.74	5.822	85	100.71	100.91	84 Hari	↓	
PBS012	8.875	112.45	112.70	6.830	177	113.25	112.58	3057 Hari	↓	
PBS031	4.000	97.73	98.00	6.042	54	97.85	97.53	414 Hari	↓	
PBS032	4.875	94.80	95.60	6.293	54	96.13	95.20	1134 Hari	↓	
PBS029	6.375	94.75	95.50	6.973	116	95.70	95.50	3896 Hari	↓	
PBS034	6.500	94.50	95.00	7.100	24	94.65	94.75	5788 Hari	↓	
PBS033	6.750	98.75	99.38	6.856	24	97.96	94.75	8670 Hari	↑	
FR0095	6.375	101.25	101.52	6.089	85	101.35	100.56	1886 Hari	↓	
FR0096	7.000	104.32	104.68	6.399	85	104.41	103.48	3508 Hari	↓	
FR0098	7.125	104.56	104.94	6.639	24	104.62	102.51	5428 Hari	↓	
FR0097	7.125	104.54	104.85	6.709	24	104.07	102.49	7229 Hari	↑	
FR0089	6.875	99.62	100.21	6.894	85	99.58	99.13	10171 Hari	↑	
PBS036	5.375	98.40	98.81	6.144	85	98.41	97.95	805 Hari	↓	
PBS003	6.000	98.55	99.55	6.121	54	99.05	98.50	1316 Hari	↓	
PBSG001	6.625	100.20	101.35	6.672	116	100.00	100.28	2276 Hari	↑	
PBS037	6.875	100.39	101.22	6.826	116	99.82	99.60	4617 Hari	↑	
PBS033	6.750	98.75	99.38	6.856	24	97.96	96.37	8670 Hari	↑	

