

Fixed Income Daily Report

Tuesday, 21 March 2023 9:07:53 AM

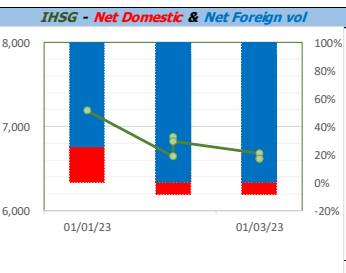
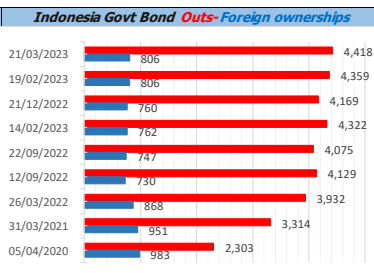
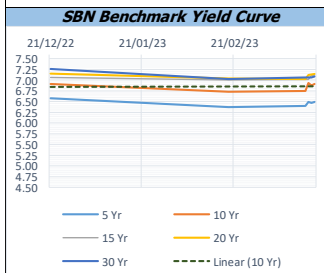
Global Market				Policy rates				
Indicator	price yesterday	TOD price	% chg.	Indicator	Date	Last	Prev.	Trend
USD/IDR Today	15360	15343	-0.11%	BI-7 DS RR		5.75	5.75	→
SGD/IDR Spot	11439	11465	0.23%	BI - Depfac	3/16/2023	5.00	5.00	→
MYR/IDR Spot	3423	3429	0.17%	BI - LF		6.50	6.50	→
SAR/IDR Spot	4087	4089	0.05%	US Fed's Current Range		4.75	4.50	↑
US - Dow Jones Industrial Average	31862	32245	1.19%	LPS IDR		4.25	4.00	↑
Tokyo - Nikkei 225	27334	26946	-1.44%	LPS USD	03/01/2022	2.25	2.00	↑
Hong Kong - Hang Seng Index	19001	19143	0.74%	LPS BPR		6.75	6.50	↑
Singapore - Srait Time Index STI	3140	3177	1.17%					
Indonesia - IHSG	6612	6617	0.06%					
WTI Crude Oil Future/ barrel (Mar. 2023)	79.06	76.16	-3.81%					
Gold Spot \$/Oz	1980.12	1980.46	0.02%					
Ice Newcastle Coal/ metric ton	173.00	172.25	-0.44%					
Malaysia CPO Contract (MYR/Metric ton)	4103.00	4103.00	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)	2/28/2023	5.47	5.28	↑
CPI Core (YoY)	2/28/2023	3.09	-5.5	↑
CPI (MoM)	1/31/2023	0.16	0.34	↓
Trade Balance (USD Billion)	2/28/2023	\$ 3,881	\$ 3,965	↓
Export Growth	2/28/2023	\$ 4.51	\$ 16.43	↓
Import Growth	2/28/2023	\$ -4.32	\$ 1.27	↓
Foreign Reserves	2/28/2023	\$ 140.30	\$ 139.40	↑
Balance of Payment	9/30/2022	\$ 4,544	\$ 3,858	↑

Foreign currency (US\$) and Money Market (Rp.)				
Tenor	Sett. Date	BID	OFFER	Gap.
TOD	3/21/2023	15,365	15,378	13.00
TOM	3/22/2023	15,367	15,380	13.50
SPOT	3/27/2023	15,367	15,380	13.50
NDF 1Mo.	4/27/2023	15,359	15,373	14.00
D-NDF 1Mo.	4/27/2023	15,175	14,950	-225.00
D-NDF 3Mo.	6/27/2023	15,379	15,397	18.00
1 Wk.	4/3/2023	15,369	15,382	13.72
2 Wk.	4/10/2023	15,373	15,388	14.61
1 Mo.	4/27/2023	15,381	15,398	16.50
2 Mo.	5/30/2023	15,391	15,414	23.50
3 Mo.	6/27/2023	15,405	15,424	18.50
6 Mo.	9/27/2023	15,435	15,463	28.00
1 Yr.	3/27/2024	15,515	15,568	53.00

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)	5.73%	5.98%	6.18%	6.35%	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	5.73%								
SIBOR (SGD)	0.10%	0.14%	no data	0.17%	0.21%	0.25%	0.35%	0.47%	0.58%
LIBOR (USD)	4.56%	no data	no data	4.78%	no data	5.00%	5.05%	no data	5.03%
JIBOR (IDR)	5.73%	6.00%	no data	6.40%	no data	6.78%	6.90%	no data	7.10%

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	99.82	100.01	6.761	49	99.89	99.94	48 Hari	↓
FR0070	8.375	102.10	102.32	6.117	172	102.14	102.21	349 Hari	↓
FR0077	8.125	101.96	102.25	6.262	49	102.09	102.22	409 Hari	↓
FR0081	6.500	100.09	100.36	6.435	80	100.18	100.11	800 Hari	↓
FR0084	7.250	102.19	103.10	6.409	141	102.65	102.66	1042 Hari	↓
FR0090	5.125	95.27	95.69	6.467	19	95.38	95.28	1460 Hari	↓
FR0091	6.375	97.27	97.69	6.782	19	97.34	97.17	3262 Hari	↓
FR0092	7.125	99.48	100.10	7.174	80	99.77	100.60	6924 Hari	↓
FR0093	6.375	96.30	97.05	6.782	110	97.68	97.00	5152 Hari	↓
PBS011	8.750	101.14	101.18	5.779	141	101.13	101.41	139 Hari	↑
PBS012	8.875	112.30	112.70	6.956	49	112.50	112.58	3112 Hari	↓
PBS031	4.000	96.90	97.50	6.512	110	97.25	97.30	469 Hari	↓
PBS032	4.875	95.25	95.50	6.489	110	95.38	95.40	1189 Hari	↓
PBS029	6.375	95.10	95.40	7.023	172	95.23	95.00	3951 Hari	↓
PBS034	6.500	94.30	95.00	7.096	80	94.65	94.75	5843 Hari	↓
PBS033	6.750	95.00	95.25	7.188	80	95.15	94.75	8725 Hari	↓
FR0095	6.375	99.46	99.79	6.494	141	99.58	99.17	1941 Hari	↓
FR0096	7.000	100.67	101.10	6.904	141	100.87	100.87	3564 Hari	↓
FR0098	7.125	100.09	100.68	7.113	80	100.20	100.09	5483 Hari	↓
FR0097	7.125	99.74	100.22	7.148	80	99.94	100.05	7284 Hari	↓
FR0089	6.875	97.08	98.04	7.115	141	97.66	97.93	10226 Hari	↓
PBS036	5.375	97.50	97.90	6.514	141	97.73	97.78	860 Hari	↓
PBS003	6.000	97.75	98.75	6.677	110	98.25	98.35	1371 Hari	↓
PBSG001	6.625	99.75	100.25	6.673	172	100.00	100.28	2332 Hari	↓
PBS037	6.875	97.87	98.42	7.129	172	98.14	98.28	4672 Hari	↓
PBS033	6.750	95.00	95.25	7.188	80	95.15	94.35	8725 Hari	↓



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