

Fixed Income Daily Report

Monday, 27 March 2023 9:42:05 AM

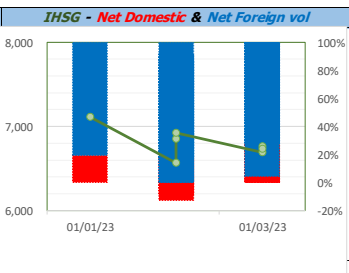
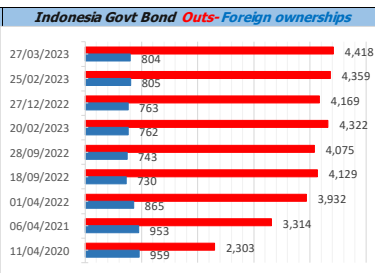
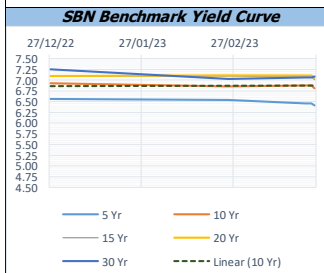
Global Market					Policy rates				
Indicator	price yesterday	TOD price	% chg.		Indicator	Date	Last	Prev.	Trend
USD/IDR Today	15155	15182	0.18%		BI-7 DS RR		5.75	5.75	→
SGD/IDR Spot	11413	11384	-0.26%		BI - Depfac	3/16/2023	5.00	5.00	→
MYR/IDR Spot	3425	3426	0.03%		BI - LF		6.50	6.50	→
SAR/IDR Spot	4034	4041	0.17%		US Fed's Current Range		5.00	4.75	↑
US - Dow Jones Industrial Average	32105	32238	0.41%		LPS IDR		4.25	4.00	↑
Tokyo - Nikkei 225	27385	27485	0.36%		LPS USD	03/01/2022	2.25	2.00	↑
Hong Kong - Hang Seng Index	19916	19575	-1.74%		LPS BPR		6.75	6.50	↑
Singapore - Srait Time Index STI	3213	3244	0.97%						
Indonesia - IHSG	6762	6736	-0.39%						
WTI Crude Oil Future/ barrel (Mar. 2023)	76.34	76.16	-0.24%						
Gold Spot \$/Oz	1975.52	1975.88	0.02%						
Ice Newcastle Coal/ metric ton	176.65	175.35	-0.74%						
Malaysia CPO Contract (MYR/Metric ton)	4103.00	4120.00	0.41%						

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	3/27/2023	15,181	15,190	9.00
TOM	3/28/2023	15,181	15,191	9.24
SPOT	3/29/2023	15,181	15,191	9.24
NDF 1Mo.	4/28/2023	15,179	15,191	12.00
D-NDF 1Mo.	4/28/2023	15,175	14,950	-225.00
D-NDF 3Mo.	6/30/2023	15,194	15,207	13.00
1 Wk.	4/5/2023	15,184	15,194	9.54
2 Wk.	4/12/2023	15,189	15,199	10.92
1 Mo.	4/28/2023	15,195	15,208	13.00
2 Mo.	5/30/2023	15,208	15,225	16.86
3 Mo.	6/30/2023	15,216	15,232	16.36
6 Mo.	9/29/2023	15,256	15,273	16.97
1 Yr.	3/28/2024	15,316	15,370	53.77

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)	5.48%	5.95%	6.00%	6.30%	5.79%	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	5.48%								
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	4.83%	no data	5.10%	4.99%	no data	4.81%
JIBOR (IDR)	5.48%	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	99.88	100.00	6.438	47	99.94	99.94	46 Hari	↓
FR0070	8.375	102.19	102.41	5.996	170	102.27	102.21	347 Hari	↓
FR0077	8.125	102.08	102.33	6.142	47	102.22	102.22	407 Hari	↓
FR0081	6.500	100.28	100.53	6.355	78	100.37	100.11	798 Hari	↓
FR0084	7.250	102.33	102.84	6.350	139	102.58	102.66	1040 Hari	↓
FR0090	5.125	95.57	95.92	6.383	17	95.77	95.28	1458 Hari	↓
FR0091	6.375	97.66	98.09	6.724	17	97.85	97.17	3260 Hari	↓
FR0092	7.125	101.06	101.26	7.022	78	101.16	100.60	6922 Hari	↓
FR0093	6.375	97.75	98.00	6.620	108	97.88	97.00	5150 Hari	↓
PBS011	8.750	100.93	101.22	6.242	139	101.08	101.41	137 Hari	↓
PBS012	8.875	112.32	112.68	6.951	47	112.50	112.22	3110 Hari	↓
PBS031	4.000	97.00	97.50	6.439	108	97.25	97.30	468 Hari	↓
PBS032	4.875	97.50	98.00	5.715	108	95.40	95.40	1188 Hari	↑
PBS029	6.375	95.10	95.40	7.024	170	94.88	95.00	3949 Hari	↑
PBS034	6.500	94.30	95.00	7.096	78	94.75	94.75	5841 Hari	↑
PBS033	6.750	95.00	95.30	7.188	78	94.45	94.75	8723 Hari	↑
FR0095	6.375	99.88	100.20	6.399	139	99.97	99.17	1939 Hari	↓
FR0096	7.000	101.49	101.84	6.790	139	101.50	100.87	3562 Hari	↓
FR0098	7.125	101.18	101.78	6.996	78	101.25	100.09	5481 Hari	↓
FR0097	7.125	100.87	101.54	7.043	78	101.00	100.05	7282 Hari	↓
FR0089	6.875	97.49	98.32	7.081	139	97.56	97.93	10224 Hari	↓
PBS036	5.375	97.57	97.86	6.484	139	97.72	97.78	858 Hari	↓
PBS003	6.000	98.00	98.50	6.600	108	98.25	98.35	1369 Hari	↓
PBSG001	6.625	99.75	100.25	6.673	170	100.28	100.28	2330 Hari	↓
PBS037	6.875	98.15	98.20	7.095	170	98.18	98.28	4670 Hari	↓
PBS033	6.750	95.00	95.30	7.188	78	94.45	94.35	8723 Hari	↑



Tim Riset:

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