

Fixed Income Daily Report

Wednesday, 30 August 2023 09:34:43

Global Market				Policy rates				
Indicator	price yesterday	TOD price	% chg.	Indicator	Date	Last	Prev.	Trend
USD/IDR Today	15260	15234	-0,17%	BI-7 DS RR		5,75	5,75	→
SGD/IDR Spot	11268	11271	0,03%	BI - Depfac	24/08/2023	5,00	5,00	→
MYR/IDR Spot	3283	3286	0,07%	BI - LF		6,50	6,50	→
SAR/IDR Spot	4069	4058	-0,27%	US Fed's Current Range		5,50	5,25	↑
US - Dow Jones Industrial Average	34560	34853	0,84%	LPS IDR		4,25	4,25	→
Tokyo - Nikkei 225	32227	32538	0,96%	LPS USD	06/01/2023	2,25	2,25	→
Hong Kong - Hang Seng Index	18484	18731	1,32%	LPS BPR		6,75	6,75	→
Singapore - Srait Time Index STI	3223	3238	0,47%					
Indonesia - IHSG	6958	6999	0,59%					
WTI Crude Oil Future/ barrel (August 2023)	75,63	75,63	0,00%					
Gold Spot \$/Oz	1936,97	1937,22	0,01%					
Ice Newcastle Coal/ metric ton	159,75	159,50	-0,16%					
Malaysia CPO Contract (MYR/Metric ton)	3753,00	3753,00	0,00%					

Indonesia Economic Data (in US\$ Billion, or percentage)				
Indicator	Date	Last	Prev.	Trend
GDP (Gross Domestic Bruto)	30/06/2023	5,17	5,04	↑
CPI (YoY)	31/07/2023	3,08	3,52	↓
CPI Core (YoY)	31/07/2023	2,43	-5,81	↓
CPI (MoM)	30/06/2023	0,21	0,14	↓
Trade Balance (USD Billion)	31/07/2023	\$ 1.310	\$ 3.451	↓
Export Growth	31/07/2023	\$ -18,03	\$ -21,19	↑
Import Growth	31/07/2023	\$ -8,32	\$ -18,35	↑
Foreign Reserves	31/07/2023	\$ 137,70	\$ 137,54	↑
Balance of Payment	30/06/2023	\$ -1.900	\$ 2.982	↓

Foreign currency (US\$) and Money Market (Rp.)				
Tenor	Sett. Date	BID	OFFER	Gap.
TOD	30/08/2023	15.235	15.240	5,00
TOM	31/08/2023	15.235	15.240	5,11
SPOT	01/09/2023	15.235	15.240	5,11
NDF 1Mo.	02/10/2023	15.235	15.245	10,00
D-NDF 1Mo.	02/10/2023	15.175	14.950	-225,00
D-NDF 3Mo.	01/12/2023	15.255	15.268	13,00
1 Wk.	08/09/2023	15.236	15.242	5,60
2 Wk.	15/09/2023	15.237	15.243	6,00
1 Mo.	02/10/2023	15.239	15.245	6,50
2 Mo.	01/11/2023	15.240	15.249	9,00
3 Mo.	01/12/2023	15.241	15.249	8,00
6 Mo.	01/03/2024	15.247	15.254	7,00
1 Yr.	03/09/2024	15.285	15.300	15,00

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%	5,99%	6,25%	6,38%	3,74%	4,62%	5,48%	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	5,44%	no data	5,67%	5,90%	no data	6,04%
JIBOR (IDR)	5,58%	6,00%	no data	6,40%	no data	6,74%	6,85%	no data	7,01%

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	99,37	99,72	6,278	75	99,09	100,47	1694 Hari	↑
FR0070	8,375	101,07	101,18	6,331	14	101,16	101,54	193 Hari	↓
FR0077	8,125	101,23	101,36	6,301	75	101,29	101,73	253 Hari	↓
FR0081	6,500	100,27	100,50	6,331	105	100,29	100,86	644 Hari	↓
FR0084	7,250	102,27	102,65	6,236	167	102,61	103,11	886 Hari	↓
FR0090	5,125	96,45	96,74	6,233	44	96,44	97,80	1304 Hari	↑
FR0091	6,375	99,81	100,08	6,403	44	99,38	100,31	3106 Hari	↑
FR0092	7,125	103,65	103,97	6,777	105	103,46	105,66	6768 Hari	↑
FR0093	6,375	99,31	99,78	6,450	136	98,09	100,34	4997 Hari	↓
PBS012	8,875	114,81	116,09	6,514	75	115,44	115,95	2956 Hari	↓
PBS031	4,000	98,22	98,55	6,125	136	98,52	98,75	314 Hari	↓
PBS032	4,875	96,53	97,48	6,211	136	97,23	96,98	1034 Hari	↓
PBS029	6,375	98,89	99,41	6,522	14	99,40	100,46	3795 Hari	↓
PBS034	6,500	99,88	100,47	6,511	105	100,24	100,46	5687 Hari	↓
FR0095	6,375	100,34	100,64	6,293	167	100,26	101,80	1785 Hari	↑
FR0096	7,000	104,49	104,76	6,360	167	103,46	105,48	3408 Hari	↑
FR0098	7,125	105,77	106,20	6,510	105	103,88	106,78	5327 Hari	↑
FR0097	7,125	104,96	105,32	6,669	105	103,70	107,25	7128 Hari	↑
FR0089	6,875	101,22	101,85	6,777	167	101,02	102,32	10070 Hari	↑
PBS036	5,375	98,64	98,93	6,120	167	98,80	98,91	704 Hari	↓
PBS003	6,000	99,97	100,39	6,009	136	100,19	100,72	1215 Hari	↓
PBSG001	6,625	101,94	103,14	6,234	14	102,58	103,06	2176 Hari	↓
PBS037	6,875	102,77	103,80	6,547	14	103,34	103,73	4516 Hari	↓
PBS033	6,750	100,37	101,27	6,718	105	100,80	101,02	8569 Hari	↓

