

Fixed Income Daily Report

Friday, 01 September 2023 09:21:09

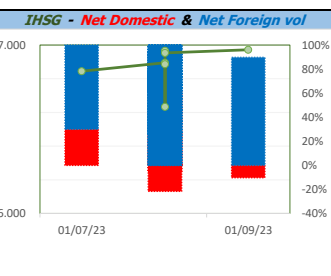
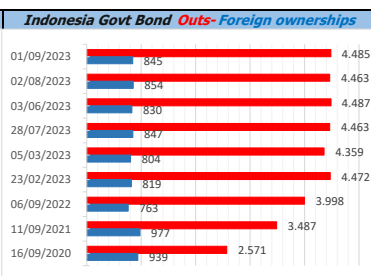
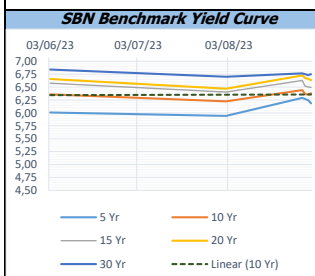
Global Market					Policy rates				
Indicator	price yesterday	TOD price	% chg.		Indicator	Date	Last	Prev.	Trend
USD/IDR Today	15230	15238	0,05%		BI-7 DS RR		5,75	5,75	→
SGD/IDR Spot	11274	11284	0,09%		BI - Depfac	24/08/2023	5,00	5,00	→
MYR/IDR Spot	3281	3288	0,21%		BI - LF		6,50	6,50	→
SAR/IDR Spot	4061	4063	0,05%		US Fed's Current Range		5,50	5,25	↑
US - Dow Jones Industrial Average	34890	34722	-0,48%		LPS IDR		4,25	4,25	→
Tokyo - Nikkei 225	32619	32823	0,62%		LPS USD	06/01/2023	2,25	2,25	→
Hong Kong - Hang Seng Index	18483	18382	-0,55%		LPS BPR		6,75	6,75	→
Singapore - Srait Time Index STI	3220	3233	0,40%						
Indonesia - IHSG	6953	6972	0,27%						
WTI Crude Oil Future/ barrel (August 2023)	75,63	75,63	0,00%						
Gold Spot \$/Oz	1942,21	1942,46	0,01%						
Ice Newcastle Coal/ metric ton	156,00	156,00	0,00%						
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)	31/08/2023	3,27	3,08	↑
CPI Core (YoY)	31/08/2023	2,18	-10,29	↑
CPI (MoM)	31/07/2023	-0,02	0,21	↓
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	01/09/2023	15.237	15.240	3,00
TOM	02/09/2023	15.237	15.240	3,20
SPOT	05/09/2023	15.237	15.240	3,20
NDF 1Mo.	05/10/2023	15.239	15.247	8,00
D-NDF 1Mo.	05/10/2023	15.175	15.175	0,00
D-NDF 3Mo.	05/12/2023	15.257	15.268	11,00
1 Wk.	12/09/2023	15.238	15.241	3,50
2 Wk.	19/09/2023	15.239	15.243	4,00
1 Mo.	05/10/2023	15.239	15.244	5,23
2 Mo.	06/11/2023	15.241	15.250	8,58
3 Mo.	05/12/2023	15.243	15.249	6,29
6 Mo.	05/03/2024	15.248	15.254	6,13
1 Yr.	05/09/2024	15.277	15.300	22,63

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)	5,57%	5,98%	6,28%	6,36%	5,88%	6,02%	6,30%	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	5,57%								
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)	5,57%	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	99,73	100,01	6,189	71	99,09	99,87	1691 Hari	↑
FR0070	8,375	101,07	101,18	6,280	10	101,16	101,13	189 Hari	↓
FR0077	8,125	101,20	101,31	6,312	71	101,29	101,26	250 Hari	↓
FR0081	6,500	100,39	100,56	6,258	101	100,29	100,45	640 Hari	↑
FR0084	7,250	102,09	102,48	6,313	163	102,61	102,35	882 Hari	↑
FR0090	5,125	96,88	97,18	6,097	40	96,44	96,99	1300 Hari	↑
FR0091	6,375	99,91	100,21	6,387	40	99,38	100,00	3102 Hari	↑
FR0092	7,125	104,48	104,84	6,701	101	103,46	104,66	6764 Hari	↑
FR0093	6,375	99,76	100,06	6,400	132	99,86	99,86	4993 Hari	↓
PBS012	8,875	114,81	116,09	6,512	71	115,44	115,45	2952 Hari	↓
PBS031	4,000	98,26	98,66	6,102	132	98,52	98,46	310 Hari	↓
PBS032	4,875	96,60	97,35	6,187	132	97,23	96,97	1030 Hari	↓
PBS029	6,375	98,89	99,57	6,522	10	99,40	99,23	3791 Hari	↓
PBS034	6,500	98,41	99,03	6,663	101	100,24	99,23	5683 Hari	↓
FR0095	6,375	100,81	101,14	6,182	163	100,26	100,94	1781 Hari	↑
FR0096	7,000	104,34	104,64	6,381	163	103,46	104,48	3404 Hari	↑
FR0098	7,125	105,94	106,36	6,492	101	103,88	106,12	5323 Hari	↑
FR0097	7,125	105,40	105,76	6,630	101	103,70	105,50	7124 Hari	↑
FR0089	6,875	101,86	102,19	6,726	163	101,02	102,02	10066 Hari	↑
PBS036	5,375	98,41	98,47	6,249	163	98,46	98,44	700 Hari	↓
PBS003	6,000	99,79	100,39	6,068	132	100,19	100,09	1211 Hari	↓
PBSG001	6,625	102,12	102,96	6,198	10	102,58	102,54	2172 Hari	↓
PBS037	6,875	101,97	102,86	6,640	10	103,34	102,41	4512 Hari	↓
PBS033	6,750	99,68	100,41	6,776	101	100,07	100,04	8565 Hari	↓



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