

Fixed Income Daily Report

Monday, 04 September 2023 09:31:23

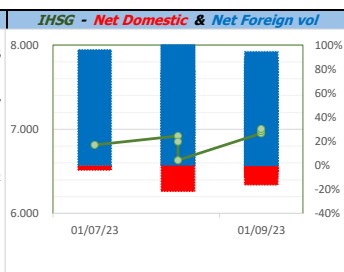
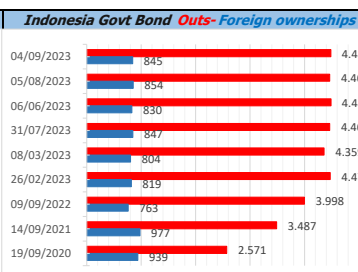
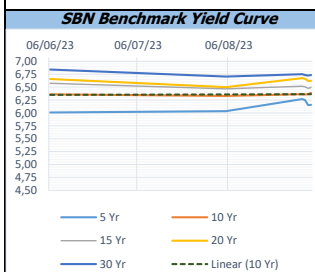
Global Market				Policy rates				
Indicator	price yesterday	TOD price	% chg.	Indicator	Date	Last	Prev.	Trend
USD/IDR Today	15240	15243	0,02%	BI-7 DS RR		5,75	5,75	→
SGD/IDR Spot	11287	11269	-0,16%	BI - Depfac	24/08/2023	5,00	5,00	→
MYR/IDR Spot	3283	3273	-0,29%	BI - LF		6,50	6,50	→
SAR/IDR Spot	4064	4065	0,02%	US Fed's Current Range		5,50	5,25	↑
US - Dow Jones Industrial Average	34722	34838	0,33%	LPS IDR		4,25	4,25	→
Tokyo - Nikkei 225	32711	32873	0,49%	LPS USD	06/01/2023	2,25	2,25	→
Hong Kong - Hang Seng Index	18382	18764	2,04%	LPS BPR		6,75	6,75	→
Singapore - Srait Time Index STI	3233	3240	0,19%					
Indonesia - IHSG	6978	7003	0,37%					
WTI Crude Oil Future/ barrel (Sept. 2023)	80,35	80,25	-0,12%					
Gold Spot \$/Oz	1944,85	1945,12	0,01%					
Ice Newcastle Coal/ metric ton	156,00	156,25	0,16%					
Malaysia CPO Contract (MYR/Metric ton)	3860,00	3910,00	1,28%					

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	04/09/2023	15.240	15.245	5,00
TOM	05/09/2023	15.240	15.245	5,10
SPOT	06/09/2023	15.240	15.245	5,10
NDF 1Mo.	06/10/2023	15.238	15.251	13,00
D-NDF 1Mo.	06/10/2023	#N/A	#N/A	#VALUE!
D-NDF 3Mo.	06/12/2023	15.257	15.272	15,00
1 Wk.	13/09/2023	15.240	15.246	5,60
2 Wk.	20/09/2023	15.241	15.247	6,24
1 Mo.	06/10/2023	15.242	15.248	6,36
2 Mo.	06/11/2023	15.244	15.253	8,82
3 Mo.	06/12/2023	15.246	15.252	5,83
6 Mo.	06/03/2024	15.249	15.258	8,87
1 Yr.	06/09/2024	15.280	15.305	25,00

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)	5,53%	6,02%	6,23%	6,36%	6,54%	6,55%	6,51%	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	5,53%								
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	5,66%	5,88%	no data	6,04%
JIBOR (IDR)	5,53%	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	99,81	100,00	6,171	70	99,92	99,87	1690 Hari	↓
FR0070	8,375	101,07	101,19	6,282	9	101,13	101,13	188 Hari	↓
FR0077	8,125	101,18	101,31	6,339	70	101,25	101,26	249 Hari	↓
FR0081	6,500	100,40	100,58	6,250	100	100,46	100,45	639 Hari	↓
FR0084	7,250	102,10	102,48	6,306	162	102,29	102,35	881 Hari	↓
FR0090	5,125	96,87	97,19	6,103	39	97,02	96,99	1299 Hari	↓
FR0091	6,375	99,86	100,18	6,395	39	100,02	100,00	3101 Hari	↓
FR0092	7,125	104,56	104,90	6,693	100	104,73	104,66	6763 Hari	↓
FR0093	6,375	99,76	100,06	6,400	131	99,91	99,86	4992 Hari	↓
PBS012	8,875	114,81	116,09	6,512	70	115,45	115,45	2951 Hari	↓
PBS031	4,000	98,30	98,55	6,060	131	98,42	98,46	309 Hari	↓
PBS032	4,875	96,54	97,29	6,213	131	96,91	96,97	1029 Hari	↓
PBS029	6,375	99,31	99,80	6,467	9	99,55	99,23	3790 Hari	↓
PBS034	6,500	98,37	99,00	6,667	100	98,69	99,23	5682 Hari	↓
FR0095	6,375	101,09	101,40	6,115	162	101,04	100,94	1780 Hari	↑
FR0096	7,000	104,34	104,66	6,380	162	104,43	104,48	3403 Hari	↓
FR0098	7,125	105,96	106,37	6,490	100	106,17	106,12	5322 Hari	↓
FR0097	7,125	105,52	105,90	6,619	100	105,66	105,50	7123 Hari	↓
FR0089	6,875	101,76	102,17	6,734	162	101,96	102,02	10065 Hari	↓
PBS036	5,375	98,41	98,47	6,249	162	98,46	98,44	699 Hari	↓
PBS003	6,000	99,79	100,39	6,068	131	100,09	100,09	1210 Hari	↓
PBSG001	6,625	102,06	102,75	6,210	9	102,40	102,54	2171 Hari	↓
PBS037	6,875	102,17	102,83	6,617	9	102,50	102,41	4511 Hari	↓
PBS033	6,750	99,68	100,41	6,776	100	100,07	100,04	8564 Hari	↓



Tim Riset:
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