

Fixed Income Daily Report

Monday, 18 September 2023 09:15:17

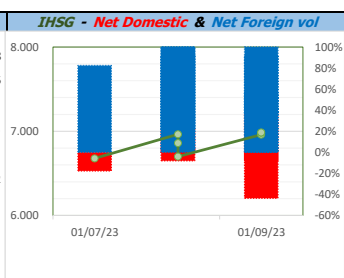
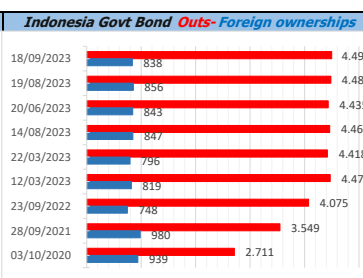
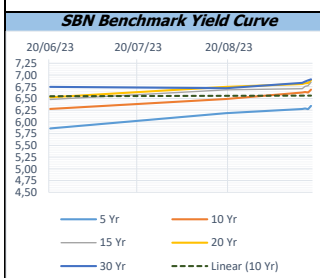
Global Market				Policy rates				
Indicator	price yesterday	TOD price	% chg.	Indicator	Date	Last	Prev.	Trend
USD/IDR Today	15353	15372	0,12%	BI-7 DS RR		5,75	5,75	→
SGD/IDR Spot	11274	11271	-0,02%	BI - Depfac	24/08/2023	5,00	5,00	→
MYR/IDR Spot	3278	3280	0,07%	BI - LF		6,50	6,50	→
SAR/IDR Spot	4094	4098	0,10%	US Fed's Current Range		5,50	5,25	↑
US - Dow Jones Industrial Average	34907	34618	-0,83%	LPS IDR		4,25	4,25	→
Tokyo - Nikkei 225	33168	33533	1,09%	LPS USD	06/01/2023	2,25	2,25	→
Hong Kong - Hang Seng Index	18183	18017	-0,92%	LPS BPR		6,75	6,75	→
Singapore - Srait Time Index STI	3281	3264	-0,50%					
Indonesia - IHSG	6983	6986	0,05%					
WTI Crude Oil Future/ barrel (Sept. 2023)	80,35	80,35	0,00%					
Gold Spot \$/Oz	1925,96	1926,22	0,01%					
Ice Newcastle Coal/ metric ton	160,15	160,50	0,22%					
Malaysia CPO Contract (MYR/Metric ton)	3660,00	3690,00	0,81%					

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)	31/08/2023	\$ 3.120	\$ 1.292	↑
Export Growth	31/08/2023	\$ -21,21	\$ -18,10	↓
Import Growth	31/08/2023	\$ -14,77	\$ -8,31	↓
Foreign Reserves	31/08/2023	\$ 137,09	\$ 137,67	↓
Balance of Payment	30/06/2023	\$ -1.900	\$ 2.982	↓

Foreign currency (US\$) and Money Market (Rp.)				
Tenor	Sett. Date	BID	OFFER	Gap.
TOD	18/09/2023	15.365	15.375	10,00
TOM	19/09/2023	15.365	15.375	10,12
SPOT	20/09/2023	15.365	15.375	10,12
NDF 1Mo.	20/10/2023	15.377	15.388	11,00
D-NDF 1Mo.	20/10/2023	#N/A	#N/A	#VALUE!
D-NDF 3Mo.	20/12/2023	15.395	15.408	13,00
1 Wk.	27/09/2023	15.365	15.376	10,60
2 Wk.	04/10/2023	15.366	15.377	11,30
1 Mo.	20/10/2023	15.367	15.378	11,22
2 Mo.	20/11/2023	15.368	15.382	13,61
3 Mo.	20/12/2023	15.370	15.382	12,39
6 Mo.	20/03/2024	15.374	15.387	13,00
1 Yr.	20/09/2024	15.415	15.431	15,48

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)	5,60%	5,98%	6,28%	6,40%	6,86%	6,70%	6,57%	no data	no data
INTERBANK (USD)	no data	1,00%	no data	no data	no data	no data	no data	no data	no data
INDONESIA	5,60%								
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%	5,89%	no data	6,04%
JIBOR (IDR)	5,60%	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	98,88	99,15	6,404	56	99,03	99,87	1676 Hari	↓
FR0070	8,375	101,02	101,14	6,224	177	101,08	101,13	175 Hari	↓
FR0077	8,125	101,15	101,31	6,286	56	101,24	101,26	235 Hari	↓
FR0081	6,500	100,26	100,49	6,329	86	100,41	100,45	625 Hari	↓
FR0084	7,250	101,97	102,22	6,350	148	102,16	102,35	867 Hari	↓
FR0090	5,125	96,41	96,81	6,261	25	96,71	96,99	1285 Hari	↓
FR0091	6,375	98,17	98,54	6,658	25	98,41	100,00	3087 Hari	↓
FR0092	7,125	102,22	102,57	6,911	86	102,54	104,66	6749 Hari	↓
FR0093	6,375	97,55	98,02	6,647	117	97,79	99,94	4978 Hari	↓
PBS012	8,875	114,31	115,61	6,578	56	114,96	115,45	2937 Hari	↓
PBS031	4,000	98,13	98,67	6,334	117	98,50	98,44	295 Hari	↓
PBS032	4,875	96,52	97,25	6,237	117	96,88	96,97	1015 Hari	↓
PBS029	6,375	99,05	99,40	6,501	177	99,32	100,28	3777 Hari	↓
PBS034	6,500	98,04	98,61	6,702	86	98,33	98,72	5668 Hari	↓
FR0095	6,375	100,05	100,33	6,360	148	100,24	100,94	1766 Hari	↓
FR0096	7,000	102,03	102,43	6,705	148	102,28	104,48	3389 Hari	↓
FR0098	7,125	102,33	102,83	6,869	86	102,80	106,12	5308 Hari	↓
FR0097	7,125	101,97	102,47	6,939	86	102,75	105,50	7109 Hari	↓
FR0089	6,875	98,90	99,41	6,964	148	99,28	102,02	10051 Hari	↓
PBS036	5,375	98,40	98,55	6,274	148	98,48	98,44	685 Hari	↓
PBS003	6,000	99,24	99,78	6,253	117	99,51	100,09	1196 Hari	↓
PBSG001	6,625	102,06	102,60	6,208	177	102,33	102,54	2157 Hari	↓
PBS037	6,875	101,90	102,45	6,649	177	102,18	102,41	4498 Hari	↓
PBS033	6,750	99,29	99,81	6,810	86	99,55	100,04	8550 Hari	↓



Tim Riset:
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