

Fixed Income Daily Report

Tuesday, 19 September 2023 09:07:13

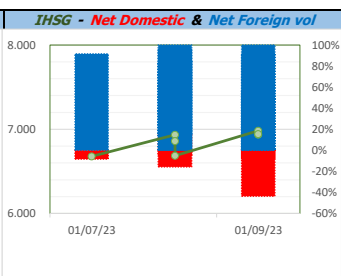
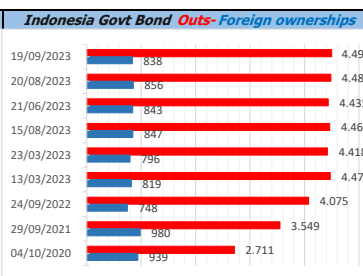
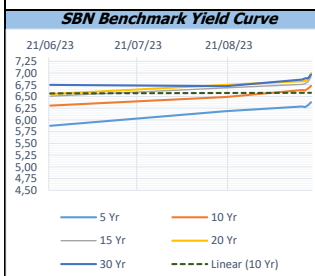
Global Market				Policy rates				
Indicator	price yesterday	TOD price	% chg.	Indicator	Date	Last	Prev.	Trend
USD/IDR Today	15370	15381	0,07%	BI-7 DS RR		5,75	5,75	→
SGD/IDR Spot	11263	11273	0,09%	BI - Depfac	24/08/2023	5,00	5,00	→
MYR/IDR Spot	3276	3277	0,04%	BI - LF		6,50	6,50	→
SAR/IDR Spot	4098	4101	0,07%	US Fed's Current Range		5,50	5,25	↑
US - Dow Jones Industrial Average	34618	34624	0,02%	LPS IDR		4,25	4,25	→
Tokyo - Nikkei 225	33533	33162	-1,12%	LPS USD	06/01/2023	2,25	2,25	→
Hong Kong - Hang Seng Index	17931	17885	-0,26%	LPS BPR		6,75	6,75	→
Singapore - Srait Time Index STI	3263	3251	-0,37%					
Indonesia - IHSG	6936	6943	0,10%					
WTI Crude Oil Future/ barrel (Sept. 2023)	80,35	80,35	0,00%					
Gold Spot \$/Oz	1932,84	1933,09	0,01%					
Ice Newcastle Coal/ metric ton	160,50	160,75	0,16%					
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	19/09/2023	15.380	15.390	10,00
TOM	20/09/2023	15.380	15.390	10,12
SPOT	21/09/2023	15.380	15.390	10,12
NDF 1Mo.	23/10/2023	15.381	15.392	11,00
D-NDF 1Mo.	23/10/2023	#N/A	#N/A	#VALUE!
D-NDF 3Mo.	21/12/2023	15.401	15.412	11,00
1 Wk.	29/09/2023	15.380	15.391	10,20
2 Wk.	05/10/2023	15.381	15.392	10,80
1 Mo.	23/10/2023	15.382	15.393	11,49
2 Mo.	21/11/2023	15.384	15.396	12,00
3 Mo.	21/12/2023	15.385	15.397	11,75
6 Mo.	21/03/2024	15.389	15.402	12,64
1 Yr.	23/09/2024	15.427	15.444	16,63

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)	5,63%	5,98%	6,28%	6,38%	6,43%	6,42%	6,43%	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	5,63%								
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)	5,63%	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	98,85	99,10	6,411	55	99,03	99,87	1675 Hari	↓
FR0070	8,375	101,00	101,10	6,250	176	101,08	101,13	174 Hari	↓
FR0077	8,125	101,17	101,29	6,243	55	101,24	101,26	234 Hari	↓
FR0081	6,500	100,28	100,48	6,319	85	100,41	100,45	624 Hari	↓
FR0084	7,250	101,97	102,19	6,351	147	102,16	102,35	866 Hari	↓
FR0090	5,125	96,27	96,66	6,307	24	96,71	96,99	1284 Hari	↓
FR0091	6,375	98,04	98,41	6,679	24	98,41	100,00	3086 Hari	↓
FR0092	7,125	102,22	102,57	6,911	85	102,54	104,66	6748 Hari	↓
FR0093	6,375	96,47	96,94	6,771	116	97,79	99,94	4977 Hari	↓
PBS012	8,875	114,31	115,60	6,577	55	114,96	115,45	2936 Hari	↓
PBS031	4,000	98,06	98,59	6,463	116	98,36	98,46	294 Hari	↓
PBS032	4,875	96,43	97,11	6,275	116	96,88	96,97	1014 Hari	↓
PBS029	6,375	99,03	99,21	6,504	176	99,15	99,23	3776 Hari	↓
PBS034	6,500	98,04	98,61	6,702	85	98,33	98,72	5667 Hari	↓
FR0095	6,375	99,97	100,23	6,380	147	100,24	100,94	1765 Hari	↓
FR0096	7,000	101,84	102,19	6,732	147	102,28	104,48	3388 Hari	↓
FR0098	7,125	101,78	102,15	6,929	85	102,80	106,12	5307 Hari	↓
FR0097	7,125	101,40	101,74	6,992	85	102,75	105,50	7108 Hari	↓
FR0089	6,875	98,82	99,35	6,971	147	99,28	102,02	10050 Hari	↓
PBS036	5,375	98,40	98,55	6,274	147	98,48	98,44	684 Hari	↓
PBS003	6,000	99,24	99,78	6,254	116	99,51	100,09	1195 Hari	↓
PBSG001	6,625	101,84	102,67	6,251	176	102,33	102,54	2156 Hari	↓
PBS037	6,875	101,74	102,37	6,668	176	102,18	102,41	4497 Hari	↓
PBS033	6,750	99,29	99,81	6,810	85	99,55	100,04	8549 Hari	↓



Tim Riset:

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