

Fixed Income Daily Report

Wednesday, 20 September 2023 09:28:06

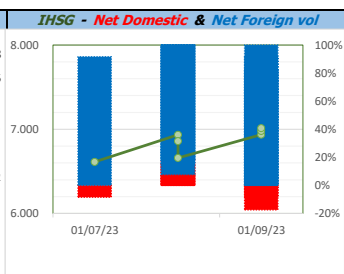
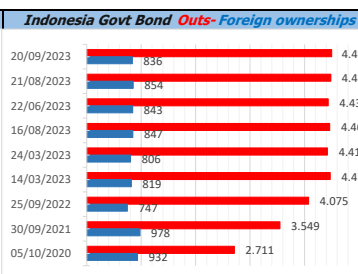
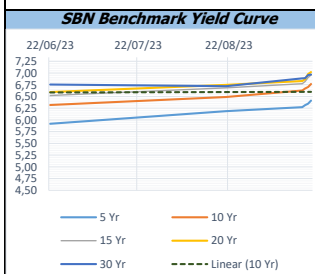
Global Market				Policy rates				
Indicator	price yesterday	TOD price	% chg.	Indicator	Date	Last	Prev.	Trend
USD/IDR Today	15380	15390	0,06%	BI-7 DS RR		5,75	5,75	→
SGD/IDR Spot	11276	11278	0,01%	BI - Depfac	24/08/2023	5,00	5,00	→
MYR/IDR Spot	3275	3278	0,10%	BI - LF		6,50	6,50	→
SAR/IDR Spot	4101	4103	0,05%	US Fed's Current Range		5,50	5,25	↑
US - Dow Jones Industrial Average	34624	34518	-0,31%	LPS IDR		4,25	4,25	→
Tokyo - Nikkei 225	33243	33162	-0,24%	LPS USD	06/01/2023	2,25	2,25	→
Hong Kong - Hang Seng Index	17997	17934	-0,35%	LPS BPR		6,75	6,75	→
Singapore - Srait Time Index STI	3241	3230	-0,34%					
Indonesia - IHSG	6980	7014	0,48%					
WTI Crude Oil Future/ barrel (Sept. 2023)	80,35	80,35	0,00%					
Gold Spot \$/Oz	1930,40	1930,68	0,01%					
Ice Newcastle Coal/ metric ton	160,75	160,75	0,00%					
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	20/09/2023	15.391	15.393	2,00
TOM	21/09/2023	15.391	15.393	2,10
SPOT	22/09/2023	15.391	15.393	2,10
NDF 1Mo.	23/10/2023	15.395	15.405	10,00
D-NDF 1Mo.	23/10/2023	#N/A	#N/A	#VALUE!
D-NDF 3Mo.	22/12/2023	15.413	15.424	11,00
1 Wk.	29/09/2023	15.391	15.394	2,30
2 Wk.	06/10/2023	15.392	15.394	2,50
1 Mo.	23/10/2023	15.393	15.395	2,60
2 Mo.	22/11/2023	15.394	15.398	4,00
3 Mo.	22/12/2023	15.396	15.399	3,50
6 Mo.	22/03/2024	15.401	15.405	4,50
1 Yr.	23/09/2024	15.441	15.448	7,01

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)	5,62%	5,98%	6,28%	6,38%	6,37%	6,31%	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	5,62%								
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)	5,62%	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	98,83	99,06	6,419	54	99,03	99,87	1674 Hari	↓
FR0070	8,375	100,99	101,09	6,264	175	101,08	101,13	173 Hari	↓
FR0077	8,125	101,18	101,29	6,231	54	101,24	101,26	233 Hari	↓
FR0081	6,500	100,23	100,42	6,348	84	100,41	100,45	623 Hari	↓
FR0084	7,250	102,00	102,21	6,335	146	102,16	102,35	865 Hari	↓
FR0090	5,125	96,24	96,65	6,317	23	96,71	96,99	1283 Hari	↓
FR0091	6,375	97,75	98,11	6,725	23	98,41	100,00	3085 Hari	↓
FR0092	7,125	101,20	101,49	7,008	84	102,54	104,66	6747 Hari	↓
FR0093	6,375	96,26	96,73	6,795	115	97,79	99,94	4976 Hari	↓
PBS012	8,875	114,31	115,60	6,577	54	114,96	115,45	2935 Hari	↓
PBS031	4,000	98,08	98,67	6,450	115	98,40	98,44	293 Hari	↓
PBS032	4,875	96,51	97,23	6,242	115	96,88	96,97	1013 Hari	↓
PBS029	6,375	99,03	99,21	6,504	175	99,15	99,23	3775 Hari	↓
PBS034	6,500	98,04	98,60	6,702	84	98,33	98,72	5666 Hari	↓
FR0095	6,375	99,77	100,05	6,428	146	100,24	100,94	1764 Hari	↓
FR0096	7,000	101,46	101,76	6,785	146	102,28	104,48	3387 Hari	↓
FR0098	7,125	101,34	101,79	6,977	84	102,80	106,12	5306 Hari	↓
FR0097	7,125	101,01	101,57	7,028	84	102,75	105,50	7107 Hari	↓
FR0089	6,875	98,75	99,22	6,976	146	99,28	102,02	10049 Hari	↓
PBS036	5,375	98,25	98,45	6,365	146	98,48	98,44	684 Hari	↓
PBS003	6,000	99,05	99,58	6,320	115	99,51	100,09	1194 Hari	↓
PBSG001	6,625	102,06	102,60	6,207	175	102,33	102,54	2155 Hari	↓
PBS037	6,875	101,77	102,17	6,664	175	102,18	102,41	4496 Hari	↓
PBS033	6,750	99,40	99,82	6,800	84	100,03	100,05	8548 Hari	↓



Tim Riset:
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