

Fixed Income Daily Report

Tuesday, 26 September 2023 09:05:26

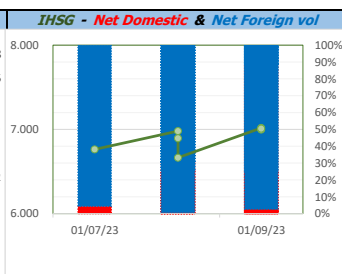
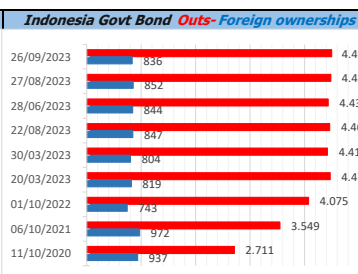
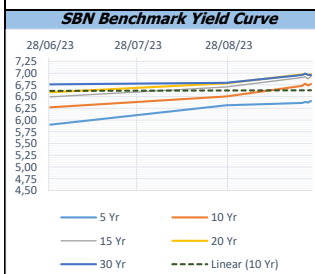
Global Market				Policy rates				
Indicator	price yesterday	TOD price	% chg.	Indicator	Date	Last	Prev.	Trend
USD/IDR Today	15400	15435	0,23%	BI-7 DS RR		5,75	5,75	→
SGD/IDR Spot	11268	11290	0,19%	BI - Depfac	21/09/2023	5,00	5,00	→
MYR/IDR Spot	3288	3294	0,17%	BI - LF		6,50	6,50	→
SAR/IDR Spot	4107	4115	0,19%	US Fed's Current Range		5,50	5,50	→
US - Dow Jones Industrial Average	33964	34007	0,13%	LPS IDR		4,25	4,25	→
Tokyo - Nikkei 225	32679	32415	-0,81%	LPS USD	06/01/2023	2,25	2,25	→
Hong Kong - Hang Seng Index	17729	17616	-0,64%	LPS BPR		6,75	6,75	→
Singapore - Srait Time Index STI	3215	3211	-0,13%					
Indonesia - IHSG	6998	7010	0,17%					
WTI Crude Oil Future/ barrel (Sept. 2023)	80,35	80,35	0,00%					
Gold Spot \$/Oz	1915,07	1915,30	0,01%					
Ice Newcastle Coal/ metric ton	160,00	160,00	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)	31/08/2023	\$ 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	26/09/2023	15.430	15.440	10,00
TOM	27/09/2023	15.430	15.440	10,15
SPOT	29/09/2023	15.430	15.440	10,15
NDF 1Mo.	31/10/2023	15.430	15.440	10,00
D-NDF 3Mo.	29/12/2023	15.444	15.458	14,00
1 Wk.	06/10/2023	15.430	15.440	10,21
2 Wk.	13/10/2023	15.430	15.441	10,60
1 Mo.	31/10/2023	15.431	15.442	10,90
2 Mo.	30/11/2023	15.432	15.445	13,00
3 Mo.	29/12/2023	15.433	15.446	12,50
6 Mo.	28/03/2024	15.437	15.450	12,62
1 Yr.	30/09/2024	15.466	15.493	27,22

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%	6,36%	6,00%	6,03%	6,13%	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	5,43%	no data	5,66%	5,91%	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	98,79	99,08	6,430	47	98,94	99,87	1667 Hari	↓
FR0070	8,375	100,96	101,08	6,238	168	101,05	101,13	166 Hari	↓
FR0077	8,125	101,12	101,28	6,270	47	101,22	101,26	226 Hari	↓
FR0081	6,500	100,29	100,44	6,312	77	100,38	100,45	616 Hari	↓
FR0084	7,250	101,99	102,21	6,335	139	102,10	102,35	858 Hari	↓
FR0090	5,125	96,31	96,52	6,299	16	96,43	96,99	1276 Hari	↓
FR0091	6,375	97,75	98,11	6,724	16	97,87	100,00	3078 Hari	↓
FR0092	7,125	101,32	101,72	6,996	77	101,52	104,66	6740 Hari	↓
FR0093	6,375	96,74	97,21	6,740	108	97,08	99,94	4969 Hari	↓
PBS012	8,875	115,90	117,20	6,340	47	112,82	115,45	2928 Hari	↑
PBS031	4,000	98,07	98,59	6,487	108	98,33	98,44	286 Hari	↓
PBS032	4,875	96,50	97,22	6,253	108	96,87	96,97	1006 Hari	↓
PBS029	6,375	99,05	99,21	6,501	168	99,15	99,23	3768 Hari	↓
PBS034	6,500	98,00	98,56	6,706	77	98,28	98,72	5659 Hari	↓
FR0100	6,625	98,99	99,44	6,761	139	99,32	101,80	3740 Hari	↓
FR0095	6,375	99,82	100,12	6,416	139	100,00	100,94	1758 Hari	↓
FR0096	7,000	101,50	101,82	6,781	139	101,80	104,48	3380 Hari	↓
FR0098	7,125	101,49	101,89	6,960	77	102,25	106,12	5299 Hari	↓
FR0097	7,125	101,38	102,04	6,993	77	101,79	105,50	7100 Hari	↓
FR0089	6,875	98,77	99,22	6,975	139	98,93	102,02	10043 Hari	↓
PBS036	5,375	98,22	98,46	6,390	139	98,37	98,44	677 Hari	↓
PBS003	6,000	99,05	99,68	6,319	108	99,32	100,09	1188 Hari	↓
PBSG001	6,625	101,79	102,60	6,260	168	102,33	102,54	2148 Hari	↓
PBS037	6,875	101,72	102,22	6,669	168	102,01	102,41	4489 Hari	↓
PBS033	6,750	98,28	99,35	6,897	77	98,83	100,04	8541 Hari	↓



Tim Riset:

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