

Fixed Income Daily Report

Thursday, 05 October 2023 09:21:10

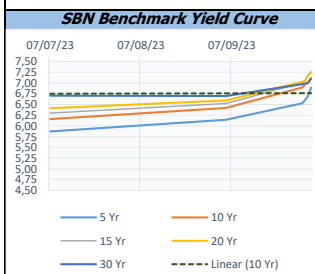
Global Market				Policy rates				
Indicator	price yesterday	TOD price	% chg.	Indicator	Date	Last	Prev.	Trend
USD/IDR Today	15632	15584	-0,31%	BI-7 DS RR		5,75	5,75	→
SGD/IDR Spot	11384	11385	0,01%	BI - Depfac	21/09/2023	5,00	5,00	→
MYR/IDR Spot	3303	3301	-0,06%	BI - LF		6,50	6,50	→
SAR/IDR Spot	4165	4168	0,07%	US Fed's Current Range		5,50	5,50	→
US - Dow Jones Industrial Average	33002	33130	0,38%	LPS IDR		4,25	4,25	→
Tokyo - Nikkei 225	30527	30816	0,94%	LPS USD	06/01/2023	2,25	2,25	→
Hong Kong - Hang Seng Index	17196	17227	0,18%	LPS BPR		6,75	6,75	→
Singapore - Srait Time Index STI	3147	3169	0,69%					
Indonesia - IHSG	6887	6925	0,55%					
WTI Crude Oil Future/ barrel (Oct. 2023)	90,28	90,28	0,00%					
Gold Spot \$/Oz	1826,65	1826,92	0,01%					
Ice Newcastle Coal/ metric ton	144,65	140,00	-3,32%					
Malaysia CPO Contract (MYR/Metric ton)	3644,00	3646,00	0,05%					

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)	30/09/2023	2,28	3,27	↓
CPI Core (YoY)	30/09/2023	2,00	-8,26	↓
CPI (MoM)	31/08/2023	0,19	-0,02	↑
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	↓

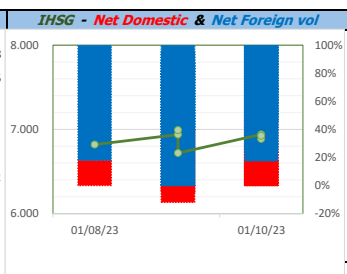
Foreign currency (US\$) and Money Market (Rp.)				
Tenor	Sett. Date	BID	OFFER	Gap.
TOD	05/10/2023	15.590	15.595	5,00
TOM	06/10/2023	15.590	15.595	5,19
SPOT	10/10/2023	15.590	15.595	5,19
NDF 1Mo.	10/11/2023	15.590	15.602	12,00
D-NDF 3Mo.	10/01/2024	15.599	15.619	20,00
1 Wk.	17/10/2023	15.590	15.595	5,20
2 Wk.	24/10/2023	15.590	15.596	5,57
1 Mo.	10/11/2023	15.591	15.597	5,77
2 Mo.	11/12/2023	15.592	15.599	7,26
3 Mo.	10/01/2024	15.593	15.600	6,96
6 Mo.	16/04/2024	15.597	15.605	7,91
1 Yr.	10/10/2024	15.631	15.638	7,00

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)	5,59%	5,98%	6,23%	6,40%	5,59%	6,06%	6,12%	no data	no data
INTERBANK (USD)	no data	0,12%	no data	no data	no data	no data	no data	no data	no data
INDONESIA	5,59%								
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	5,68%	5,91%	no data	6,04%
JIBOR (IDR)	5,59%	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	97,14	97,21	6,856	37	98,23	98,23	1657 Hari	↓
FR0070	8,375	100,93	101,06	6,181	158	101,03	101,03	156 Hari	↓
FR0077	8,125	101,13	101,24	6,194	37	101,21	101,21	216 Hari	↓
FR0081	6,500	100,06	100,23	6,452	67	100,29	100,29	607 Hari	↓
FR0084	7,250	101,69	101,95	6,461	129	102,01	102,01	848 Hari	↓
FR0090	5,125	95,24	95,58	6,661	6	96,00	96,00	1266 Hari	↓
FR0091	6,375	95,46	95,89	7,094	6	97,32	97,32	3068 Hari	↓
FR0092	7,125	98,98	100,78	7,224	67	101,42	101,42	6731 Hari	↓
FR0093	6,375	93,64	94,18	7,105	98	96,03	96,03	4959 Hari	↓
PBS012	8,875	115,47	116,77	6,399	37	116,38	116,38	2918 Hari	↓
PBS031	4,000	98,17	98,50	6,446	98	98,43	98,43	276 Hari	↓
PBS032	4,875	96,17	96,91	6,401	98	96,87	96,87	996 Hari	↓
PBS029	6,375	99,06	99,29	6,500	158	99,15	99,15	3758 Hari	↓
PBS034	6,500	97,65	98,23	6,744	67	98,31	98,31	5650 Hari	↓
FR0100	6,625	97,38	97,78	6,983	129	98,49	98,49	3730 Hari	↓
FR0095	6,375	97,99	98,29	6,866	129	99,37	99,37	1748 Hari	↓
FR0096	7,000	99,32	99,60	7,099	129	100,71	100,71	3370 Hari	↓
FR0098	7,125	98,93	99,33	7,243	67	101,10	101,10	5290 Hari	↓
FR0097	7,125	98,79	99,35	7,240	67	101,03	101,03	7091 Hari	↓
FR0089	6,875	97,00	97,70	7,123	129	98,76	98,76	10033 Hari	↓
PBS036	5,375	98,20	98,40	6,414	129	98,35	98,35	667 Hari	↓
PBS003	6,000	99,14	99,79	6,289	98	99,37	99,37	1178 Hari	↓
PBSG001	6,625	101,53	102,27	6,312	158	101,84	101,84	2138 Hari	↓
PBS037	6,875	101,50	102,18	6,695	158	101,74	101,74	4479 Hari	↓
PBS033	6,750	99,48	99,90	6,793	67	99,70	99,70	8532 Hari	↓



Indonesia Govt Bond Outs- Foreign ownerships	
05/10/2023	823 4.498
05/09/2023	846 4.485
07/07/2023	846 4.435
31/08/2023	823 4.463
08/04/2023	820 4.418
29/03/2023	847 4.472
10/10/2022	726 4.075
15/10/2021	961 3.549
20/10/2020	934 2.711



Tim Riset:

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