

Fixed Income Daily Report

Monday, 09 October 2023 09:10:33

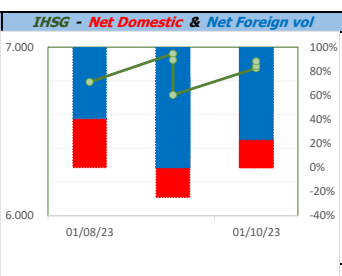
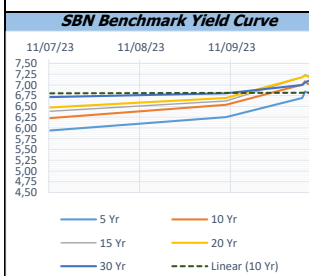
Global Market				Policy rates				
Indicator	price yesterday	TOD price	% chg.	Indicator	Date	Last	Prev.	Trend
USD/IDR Today	15610	15660	0,32%	BI-7 DS RR		5,75	5,75	→
SGD/IDR Spot	11420	11460	0,34%	BI - Depfac	21/09/2023	5,00	5,00	→
MYR/IDR Spot	3311	3315	0,12%	BI - LF		6,50	6,50	→
SAR/IDR Spot	4163	4172	0,22%	US Fed's Current Range		5,50	5,50	→
US - Dow Jones Industrial Average	33120	33408	0,86%	LPS IDR		4,25	4,25	→
Tokyo - Nikkei 225	31075	30995	-0,26%	LPS USD	06/01/2023	2,25	2,25	→
Hong Kong - Hang Seng Index	17214	17486	1,56%	LPS BPR		6,75	6,75	→
Singapore - Srait Time Index STI	3174	3164	-0,33%					
Indonesia - IHSG	6889	6915	0,39%					
WTI Crude Oil Future/ barrel (Oct. 2023)	90,28	90,28	0,00%					
Gold Spot \$/Oz	1850,36	1850,65	0,02%					
Ice Newcastle Coal/ metric ton	139,00	138,50	-0,36%					
Malaysia CPO Contract (MYR/Metric ton)	3566,00	3562,00	-0,11%					

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	30/09/2023	\$ 134,90	\$ 137,09	↓
Balance of Payment	30/06/2023	\$ -1.900	\$ 2.982	↓

Foreign currency (US\$) and Money Market (Rp.)				
Tenor	Sett. Date	BID	OFFER	Gap.
TOD	09/10/2023	15.610	15.617	7,00
TOM	10/10/2023	15.610	15.617	7,21
SPOT	11/10/2023	15.610	15.617	7,21
NDF 1Mo.	13/11/2023	15.664	15.674	10,00
D-NDF 3Mo.	11/01/2024	15.677	15.697	20,00
1 Wk.	18/10/2023	15.610	15.617	7,25
2 Wk.	25/10/2023	15.610	15.618	7,46
1 Mo.	13/11/2023	15.611	15.619	8,00
2 Mo.	11/12/2023	15.611	15.621	9,50
3 Mo.	11/01/2024	15.614	15.622	8,44
6 Mo.	16/04/2024	15.617	15.627	10,00
1 Yr.	11/10/2024	15.655	15.667	11,50

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)	5,58%	5,98%	6,23%	6,38%	7,38%	7,18%	6,67%	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	5,58%								
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	5,46%	no data	5,67%	5,88%	no data	6,04%
JIBOR (IDR)	5,58%	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	97,02	97,34	6,889	35	97,18	98,23	1655 Hari	↓
FR0070	8,375	100,88	101,05	6,255	156	100,98	101,03	154 Hari	↓
FR0077	8,125	101,11	101,24	6,192	35	101,18	101,21	214 Hari	↓
FR0081	6,500	100,08	100,27	6,442	65	100,16	100,29	605 Hari	↓
FR0084	7,250	101,67	101,93	6,467	127	101,80	102,01	846 Hari	↓
FR0090	5,125	95,18	95,54	6,686	4	95,45	96,00	1264 Hari	↓
FR0091	6,375	95,57	96,18	7,076	4	96,02	97,32	3066 Hari	↓
FR0092	7,125	99,03	99,40	7,219	65	99,21	101,42	6729 Hari	↓
FR0093	6,375	94,00	94,66	7,062	96	94,33	96,03	4957 Hari	↓
PBS012	8,875	115,40	116,70	6,406	35	116,05	116,38	2916 Hari	↓
PBS031	4,000	98,27	98,47	6,315	96	98,43	98,43	274 Hari	↓
PBS032	4,875	96,17	96,87	6,406	96	96,52	96,87	994 Hari	↓
PBS029	6,375	98,96	99,11	6,513	156	99,04	99,15	3756 Hari	↓
PBS034	6,500	97,65	98,25	6,744	65	97,95	98,31	5648 Hari	↓
FR0100	6,625	97,83	98,14	6,921	127	97,95	98,49	3728 Hari	↓
FR0095	6,375	98,23	98,55	6,807	127	98,41	99,37	1746 Hari	↓
FR0096	7,000	99,66	100,06	7,048	127	100,04	100,71	3368 Hari	↓
FR0098	7,125	99,17	99,59	7,216	65	99,45	101,10	5288 Hari	↓
FR0097	7,125	99,55	99,97	7,167	65	99,76	101,03	7089 Hari	↓
FR0089	6,875	96,84	97,53	7,137	127	97,22	98,76	10031 Hari	↓
PBS036	5,375	98,20	98,40	6,417	127	98,30	98,35	665 Hari	↓
PBS003	6,000	99,18	99,82	6,279	96	99,50	99,37	1176 Hari	↓
PBSG001	6,625	101,52	102,27	6,312	156	101,90	101,84	2136 Hari	↓
PBS037	6,875	101,42	101,80	6,705	156	101,61	101,74	4477 Hari	↓
PBS033	6,750	99,43	99,86	6,798	65	99,65	99,70	8530 Hari	↓



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