

Fixed Income Daily Report

Friday, 13 October 2023 09:21:18

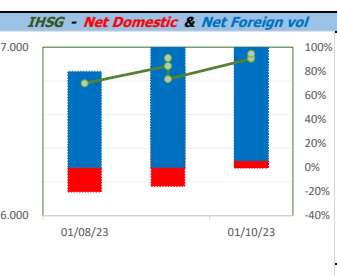
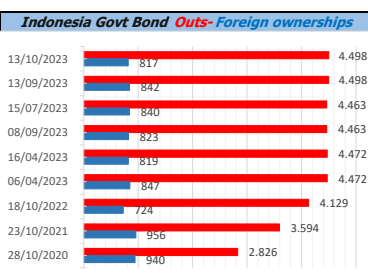
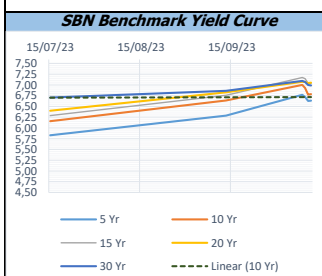
Global Market				Policy rates				
Indicator	price yesterday	TOD price	% chg.	Indicator	Date	Last	Prev.	Trend
USD/IDR Today	15690	15728	0,24%	BI-7 DS RR		5,75	5,75	→
SGD/IDR Spot	11517	11490	-0,23%	BI - Depfac	21/09/2023	5,00	5,00	→
MYR/IDR Spot	3326	3322	-0,12%	BI - LF		6,50	6,50	→
SAR/IDR Spot	4187	4193	0,14%	US Fed's Current Range		5,50	5,50	→
US - Dow Jones Industrial Average	33805	33631	-0,52%	LPS IDR		4,25	4,25	→
Tokyo - Nikkei 225	32495	32410	-0,26%	LPS USD	06/01/2023	2,25	2,25	→
Hong Kong - Hang Seng Index	18238	17970	-1,49%	LPS BPR		6,75	6,75	→
Singapore - Srait Time Index STI	3219	3191	-0,86%					
Indonesia - IHSG	6935	6960	0,36%					
WTI Crude Oil Future/ barrel (Oct. 2023)	90,28	90,28	0,00%					
Gold Spot \$/Oz	1872,96	1873,21	0,01%					
Ice Newcastle Coal/ metric ton	140,50	142,65	1,51%					
Malaysia CPO Contract (MYR/Metric ton)	3618,00	3620,00	0,06%					

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	13/10/2023	15.725	15.730	5,00
TOM	14/10/2023	15.725	15.730	5,15
SPOT	17/10/2023	15.725	15.730	5,15
NDF 1Mo.	17/11/2023	15.729	15.739	10,00
D-NDF 3Mo.	17/01/2024	15.745	15.757	12,00
1 Wk.	24/10/2023	15.725	15.731	5,40
2 Wk.	31/10/2023	15.726	15.732	5,50
1 Mo.	17/11/2023	15.726	15.733	6,62
2 Mo.	18/12/2023	15.728	15.735	6,65
3 Mo.	17/01/2024	15.728	15.737	8,61
6 Mo.	17/04/2024	15.732	15.741	8,93
1 Yr.	17/10/2024	15.779	15.790	11,25

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)	5,54%	5,98%	6,23%	6,38%	6,53%	6,73%	6,23%	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	5,54%								
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	5,45%	no data	5,66%	5,86%	no data	6,04%
JIBOR (IDR)	5,54%	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	97,77	97,99	6,697	29	97,18	98,23	1649 Hari	↑
FR0070	8,375	100,87	100,97	6,165	150	100,98	101,03	148 Hari	↓
FR0077	8,125	101,07	101,20	6,200	29	101,18	101,21	208 Hari	↓
FR0081	6,500	100,05	100,25	6,460	59	100,16	100,29	599 Hari	↓
FR0084	7,250	101,50	101,84	6,540	121	101,80	102,01	840 Hari	↓
FR0090	5,125	95,39	95,72	6,624	181	95,45	96,00	1259 Hari	↓
FR0091	6,375	96,67	97,05	6,899	181	96,02	97,32	3060 Hari	↑
FR0092	7,125	99,33	99,76	7,189	59	99,21	101,42	6723 Hari	↑
FR0093	6,375	94,80	95,71	6,967	90	94,33	96,03	4951 Hari	↑
PBS012	8,875	115,26	116,56	6,423	29	116,05	116,38	2911 Hari	↓
PBS031	4,000	98,23	98,57	6,421	90	98,37	98,43	268 Hari	↓
PBS032	4,875	96,17	96,82	6,413	90	96,52	96,87	988 Hari	↓
PBS029	6,375	98,09	99,11	6,630	150	99,04	99,15	3750 Hari	↓
PBS034	6,500	97,65	98,25	6,744	59	97,95	98,31	5642 Hari	↓
FR0100	6,625	97,92	97,93	6,908	121	97,95	98,49	3722 Hari	↓
FR0095	6,375	98,87	99,21	6,649	121	98,41	99,37	1740 Hari	↑
FR0096	7,000	101,45	101,78	6,786	121	100,04	100,71	3362 Hari	↑
FR0098	7,125	100,67	101,12	7,054	59	99,45	101,10	5282 Hari	↑
FR0097	7,125	100,68	101,09	7,059	59	99,76	101,03	7083 Hari	↑
FR0089	6,875	98,59	99,03	6,990	121	97,22	98,76	10025 Hari	↑
PBS036	5,375	98,15	98,38	6,453	121	98,30	98,35	659 Hari	↓
PBS003	6,000	99,01	99,66	6,337	90	99,50	99,37	1170 Hari	↓
PBSG001	6,625	101,24	102,19	6,368	150	101,90	101,84	2130 Hari	↓
PBS037	6,875	101,42	101,82	6,704	150	101,61	101,74	4471 Hari	↓
PBS033	6,750	99,43	99,86	6,798	59	99,65	99,70	8524 Hari	↓



Tim Riset:
 Kemas Yudhio - Dealer FI - Ext.7952 - kemas.yudhio@banksumselbabel.com
 Disclaimer: Peringatan tidak tanggung jawab: Semua data dalam laporan ini hanya dipergunakan sebagai informasi. Kinerja masa lalu bukan merupakan indikasi kinerja masa depan atau perlakuan performas atas suatu instrumen. Informasi yang dimuat dalam lembar ini diperoleh dari sumber yang dapat dipercaya, namun BPD Sumsel Babel tidak menjamin kelengkapan atau akurasi. Data, opini dan perlakuan yang diungkapkan dapat berubah tanpa pemberitahuan dan BPD Sumsel Babel tetap menolok setiap dan semua tanggung jawab atas pernyataan dan jaminan, terurut maupun terurut, tercantum di sini, atau yang tidak dicantumkan.