BANK SUMSEL BABEL

Fixed Income Daily Report

Monday, 16 October 2023 09:09:36

Global Market

Indicator	price yesterday	TOD price	% chg.
USD/IDR Today	15683	15710	0,17%
SGD/IDR Spot	11466	11472	0,05%
MYR/IDR Spot	3314	3313	-0,03%
SAR/IDR Spot	4180	4187	0,17%
US - Dow Jones Industrial Average	33631	33670	0,12%
Tokyo - Nikkei 225	32316	31776	-1,70%
Hong Kong - Hang Seng Index	17813	17746	-0,38%
Singapore - Srait Time Index STI	3186	3171	-0,47%
Indonesia - IHSG	6927	6957	0,43%
WTI Crude Oil Future/ barrel (Oct. 2023)	90,28	90,28	0,00%
Gold Spot $/Oz	1920,53	1920,79	0,01%
Ice Newcastle Coal/ metric ton	142,65	143,85	0,83%
Malaysia CPO Contract (MYR/Metric ton)	3618,00	3680,00	1,68%

Policy rates

Indicator	Date	Last	Prev.	Trend
BI-7 DS RR		5,75	5,75	→
BI - Depfac	21/09/2023	5,00	5,00	→
BI - LF		6,50	6,50	→
US Fed's Current Range		5,50	5,50	→
LPS IDR		4,25	4,25	→
LPS USD	06/01/2023	2,25	2,25	→
LPS BPR		6,75	6,75	→

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	16/10/2023	15.680	15.685	5,00
TOM	17/10/2023	15.680	15.685	5,10
SPOT	18/10/2023	15.680	15.685	5,10
NDF 1Mo.	20/11/2023	15.708	15.718	10,00
D-NDF 3Mo.	18/01/2024	15.725	15.736	11,00
1 Wk.	25/10/2023	15.681	15.686	5,12
2 Wk.	01/11/2023	15.681	15.687	5,50
1 Mo.	20/11/2023	15.681	15.690	9,00
2 Mo.	18/12/2023	15.682	15.692	9,64
3 Mo.	18/01/2024	15.684	15.693	8,65
6 Mo.	18/04/2024	15.688	15.697	9,00
1 Yr.	18/10/2024	15.730	15.743	13,00

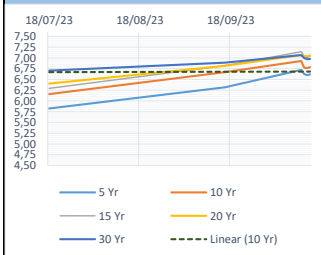
Money Market Rates (ACT/360)

RATE	O/N	1 Wk	2 Wk	1 Mo	2 Mo	3 Mo	6 Mo	9 Mo	1 Yr
INTERBANK (IDR)	5,51%	5,98%	6,23%	6,38%	6,99%	6,78%	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
INDONIA	**5,51%**								
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%	5,89%	no data	6,04%
JIBOR (IDR)	5,51%	6,00%	no data	6,40%	no data	6,74%	6,85%	no data	7,01%

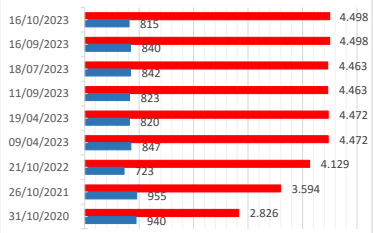
Indonesia Goverment Bond

Seri	Coupon	Bid	Offer	Bid Yield	Day(s) to Next Coupon	Last Week	Last Month	Day(s) to maturity	Trend
FR0064	6,125	97,93	98,15	6,654	28	97,92	98,23	1648 Hari	↑
FR0070	8,375	100,84	100,97	6,235	149	100,91	101,03	147 Hari	↓
FR0077	8,125	101,06	101,19	6,210	28	101,13	101,21	207 Hari	↓
FR0081	6,500	100,05	100,23	6,461	58	100,16	100,29	598 Hari	↓
FR0084	7,250	101,51	101,77	6,558	120	101,60	102,01	839 Hari	↓
FR0090	5,125	95,41	95,72	6,603	180	95,61	96,00	1258 Hari	↓
FR0091	6,375	96,84	97,36	6,859	180	97,22	97,32	3060 Hari	↓
FR0092	7,125	99,67	100,43	7,156	58	100,05	101,42	6722 Hari	↓
FR0093	6,375	94,85	95,75	6,961	89	95,30	96,03	4950 Hari	↓
PBS012	8,875	115,28	116,58	6,419	28	115,93	116,38	2910 Hari	↓
PBS031	4,000	98,24	98,52	6,434	89	98,38	98,43	267 Hari	↓
PBS032	4,875	95,79	96,66	6,573	89	96,22	96,87	987 Hari	↓
PBS029	6,375	97,84	99,10	6,666	149	98,47	99,15	3749 Hari	↓
PBS034	6,500	97,65	98,23	6,744	58	97,94	98,31	5641 Hari	↓
FR0100	6,625	98,48	99,06	6,831	120	98,77	99,10	3721 Hari	↓
FR0095	6,375	98,99	99,32	6,596	120	99,15	99,37	1739 Hari	↓
FR0096	7,000	101,45	101,78	6,785	120	100,04	100,71	3361 Hari	↑
FR0098	7,125	100,60	101,36	7,018	58	101,02	101,10	5281 Hari	↓
FR0097	7,125	100,68	101,04	7,060	58	100,87	101,03	7082 Hari	↓
FR0089	6,875	98,64	99,06	6,985	120	98,87	98,76	10024 Hari	↓
PBS036	5,375	98,15	98,33	6,457	120	98,24	98,35	658 Hari	↓
PBS003	6,000	98,95	99,59	6,360	89	99,27	99,37	1169 Hari	↓
PBSG001	6,625	101,20	102,17	6,377	149	101,68	101,84	2129 Hari	↓
PBS037	6,875	101,40	101,78	6,706	149	101,59	101,74	4470 Hari	↓
PBS033	6,750	98,92	99,91	6,841	58	99,42	99,70	8523 Hari	↓

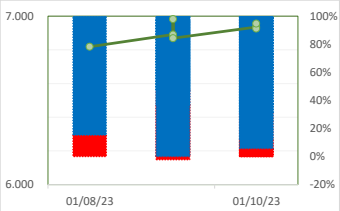
SBN Benchmark Yield Curve



Indonesia Govt Bond Outs- Foreign ownerships



IHSG - Net Domestic & Net Foreign vol



Tim Riset:

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