

Fixed Income Daily Report

Wednesday, 18 October 2023 09:02:25

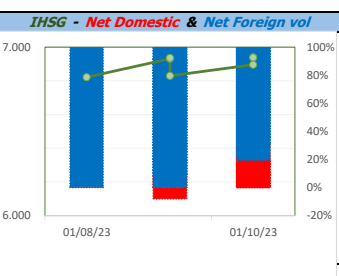
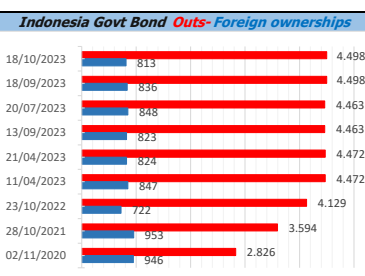
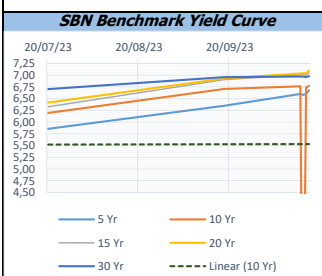
Global Market				Policy rates				
Indicator	price yesterday	TOD price	% chg.	Indicator	Date	Last	Prev.	Trend
USD/IDR Today	15715	15732	0,11%	BI-7 DS RR		5,75	5,75	→
SGD/IDR Spot	11477	11475	-0,01%	BI - Depfac	21/09/2023	5,00	5,00	→
MYR/IDR Spot	3319	3314	-0,15%	BI - LF		6,50	6,50	→
SAR/IDR Spot	4190	4193	0,07%	US Fed's Current Range		5,50	5,50	→
US - Dow Jones Industrial Average	33985	33998	0,04%	LPS IDR		4,25	4,25	→
Tokyo - Nikkei 225	32040	31886	-0,48%	LPS USD	06/01/2023	2,25	2,25	→
Hong Kong - Hang Seng Index	17773	17650	-0,70%	LPS BPR		6,75	6,75	→
Singapore - Srait Time Index STI	3172	3152	-0,64%					
Indonesia - IHSG	6940	6939	-0,01%					
WTI Crude Oil Future/ barrel (Oct. 2023)	90,28	90,28	0,00%					
Gold Spot \$/Oz	1939,61	1939,91	0,02%					
Ice Newcastle Coal/ metric ton	143,75	142,25	-1,05%					
Malaysia CPO Contract (MYR/Metric ton)	3618,00	3680,00	1,68%					

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)	30/09/2023	\$ 3.418	\$ 3.118	↑
Export Growth	30/09/2023	\$ -16,17	\$ -21,24	↑
Import Growth	30/09/2023	\$ -12,45	\$ -14,77	↓
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	18/10/2023	15.325	15.335	10,00
TOM	19/10/2023	15.325	15.335	10,10
SPOT	20/10/2023	15.325	15.335	10,10
NDF 1Mo.	20/11/2023	15.728	15.738	10,00
D-NDF 3Mo.	22/01/2024	15.743	15.753	10,00
1 Wk.	27/10/2023	15.326	15.336	10,67
2 Wk.	03/11/2023	15.327	15.338	10,94
1 Mo.	20/11/2023	15.328	15.338	10,43
2 Mo.	20/12/2023	15.328	15.341	13,00
3 Mo.	22/01/2024	15.331	15.342	11,00
6 Mo.	22/04/2024	15.334	15.347	13,07
1 Yr.	21/10/2024	15.368	15.385	17,00

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)	5,64%	5,97%	6,23%	6,38%	6,19%	6,21%	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	5,64%								
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%	5,88%	no data	6,04%
JIBOR (IDR)	5,64%	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	97,71	97,99	6,714	26	97,92	98,23	1646 Hari	↓
FR0070	8,375	100,84	100,99	6,199	147	100,91	101,03	145 Hari	↓
FR0077	8,125	101,02	101,22	6,266	26	101,13	101,21	205 Hari	↓
FR0081	6,500	100,03	100,26	6,474	56	100,16	100,29	596 Hari	↓
FR0084	7,250	101,34	101,79	6,613	118	101,60	102,01	837 Hari	↓
FR0090	5,125	95,29	95,79	6,659	178	95,61	96,00	1256 Hari	↓
FR0091	6,375	96,63	97,10	6,906	178	97,22	97,32	3058 Hari	↓
FR0092	7,125	100,31	100,97	7,094	56	100,05	101,42	6720 Hari	↑
FR0093	6,375	95,97	96,83	6,830	87	95,30	96,03	4948 Hari	↑
PBS012	8,875	112,52	113,54	6,832	26	114,52	114,52	2908 Hari	↓
PBS031	4,000	98,31	98,44	6,372	87	98,38	98,35	265 Hari	↓
PBS032	4,875	95,51	96,66	6,691	87	96,22	96,87	985 Hari	↓
PBS029	6,375	97,52	98,75	6,709	147	98,47	99,15	3747 Hari	↓
PBS034	6,500	97,84	98,42	6,724	56	97,94	98,31	5639 Hari	↓
FR0100	6,625	98,40	98,55	6,842	118	97,93	98,49	3719 Hari	↑
FR0095	6,375	98,74	99,01	6,686	118	99,15	99,37	1737 Hari	↓
FR0096	7,000	101,57	101,81	6,769	118	101,62	100,71	3359 Hari	↓
FR0098	7,125	100,51	100,77	7,067	56	101,02	101,10	5279 Hari	↓
FR0097	7,125	100,14	100,66	7,110	56	100,87	101,03	7080 Hari	↓
FR0089	6,875	98,64	99,10	6,986	118	98,87	98,76	10022 Hari	↓
PBS036	5,375	98,03	98,45	6,535	118	98,24	98,35	656 Hari	↓
PBS003	6,000	98,34	99,02	6,575	87	99,27	99,37	1167 Hari	↓
PBSG001	6,625	100,87	101,90	6,443	147	101,68	101,84	2127 Hari	↓
PBS037	6,875	98,63	99,45	7,041	147	103,49	103,49	4468 Hari	↓
PBS033	6,750	97,35	98,94	6,980	56	99,00	99,00	8521 Hari	↓



Tim Riset:

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