

Fixed Income Daily Report

Thursday, 19 October 2023 09:06:25

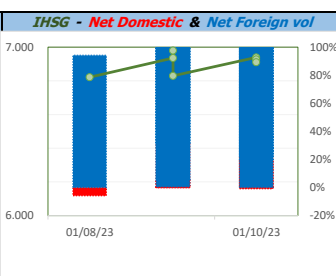
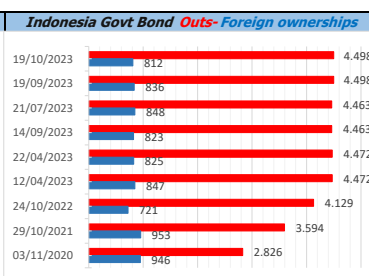
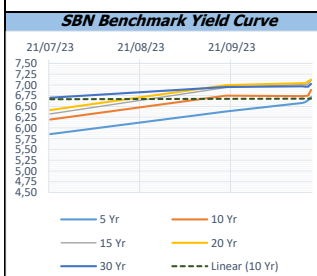
Global Market				Policy rates				
Indicator	price yesterday	TOD price	% chg.	Indicator	Date	Last	Prev.	Trend
USD/IDR Today	15730	15803	0,46%	BI-7 DS RR		5,75	5,75	→
SGD/IDR Spot	11494	11508	0,12%	BI - Depfac	21/09/2023	5,00	5,00	→
MYR/IDR Spot	3316	3318	0,05%	BI - LF		6,50	6,50	→
SAR/IDR Spot	4202	4197	-0,12%	US Fed's Current Range		5,50	5,50	→
US - Dow Jones Industrial Average	33998	33665	-0,99%	LPS IDR		4,25	4,25	→
Tokyo - Nikkei 225	32042	31515	-1,67%	LPS USD	06/01/2023	2,25	2,25	→
Hong Kong - Hang Seng Index	17733	17397	-1,93%	LPS BPR		6,75	6,75	→
Singapore - Srait Time Index STI	3137	3103	-1,10%					
Indonesia - IHSG	6928	6910	-0,25%					
WTI Crude Oil Future/ barrel (Oct. 2023)	90,28	90,28	0,00%					
Gold Spot \$/Oz	1948,01	1948,23	0,01%					
Ice Newcastle Coal/ metric ton	142,25	140,00	-1,61%					
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	19/10/2023	15.790	15.810	20,00
TOM	20/10/2023	15.790	15.810	20,11
SPOT	23/10/2023	15.790	15.810	20,11
NDF 1Mo.	24/11/2023	15.822	15.836	14,00
D-NDF 3Mo.	23/01/2024	15.836	15.847	11,00
1 Wk.	30/10/2023	15.791	15.811	20,50
2 Wk.	06/11/2023	15.792	15.813	20,50
1 Mo.	24/11/2023	15.793	15.813	20,27
2 Mo.	27/12/2023	15.794	15.815	21,03
3 Mo.	23/01/2024	15.796	15.817	21,12
6 Mo.	23/04/2024	15.798	15.821	23,00
1 Yr.	23/10/2024	15.828	15.860	32,50

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)	5,64%	5,98%	6,23%	6,38%	8,84%	7,93%	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	97,64	97,99	6,733	23	97,92	98,23	1643 Hari	↓
FR0070	8,375	100,84	101,01	6,203	144	100,91	101,03	142 Hari	↓
FR0077	8,125	101,04	101,20	6,236	23	101,13	101,21	202 Hari	↓
FR0081	6,500	100,01	100,25	6,485	53	100,16	100,29	593 Hari	↓
FR0084	7,250	101,35	101,74	6,609	115	101,60	102,01	834 Hari	↓
FR0090	5,125	95,38	95,71	6,630	175	95,61	96,00	1253 Hari	↓
FR0091	6,375	96,46	96,73	6,934	175	97,22	97,32	3055 Hari	↓
FR0092	7,125	100,02	100,96	7,122	53	100,05	101,42	6717 Hari	↓
FR0093	6,375	95,82	96,23	6,848	84	95,30	96,03	4945 Hari	↑
PBS012	8,875	112,52	113,54	6,832	23	114,52	114,52	2905 Hari	↓
PBS031	4,000	98,31	98,56	6,377	84	98,38	98,43	262 Hari	↓
PBS032	4,875	95,45	96,98	6,719	84	96,22	96,87	982 Hari	↓
PBS029	6,375	97,50	98,74	6,711	144	98,47	99,15	3744 Hari	↓
PBS034	6,500	97,84	98,43	6,724	53	97,94	98,31	5636 Hari	↓
FR0100	6,625	98,18	98,34	6,873	115	97,93	98,49	3716 Hari	↑
FR0095	6,375	98,59	98,92	6,718	115	99,15	99,37	1734 Hari	↓
FR0096	7,000	100,80	101,16	6,881	115	101,62	100,71	3356 Hari	↓
FR0098	7,125	100,18	100,55	7,104	53	101,02	101,10	5276 Hari	↓
FR0097	7,125	99,96	100,32	7,128	53	100,87	101,03	7077 Hari	↓
FR0089	6,875	98,51	99,00	6,996	115	98,87	98,76	10019 Hari	↓
PBS036	5,375	97,99	98,41	6,558	115	98,24	98,35	653 Hari	↓
PBS003	6,000	98,31	99,02	6,586	84	99,27	99,37	1164 Hari	↓
PBSG001	6,625	100,86	101,83	6,447	144	101,68	101,84	2124 Hari	↓
PBS037	6,875	98,53	99,38	7,053	144	103,49	103,49	4465 Hari	↓
PBS033	6,750	97,32	98,69	6,982	53	99,00	99,00	8518 Hari	↓



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