

Fixed Income Daily Report

Wednesday, 25 October 2023 09:09:07

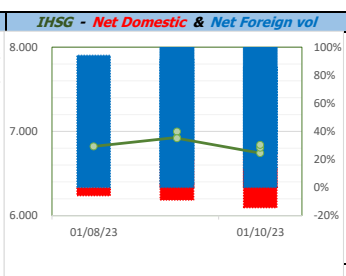
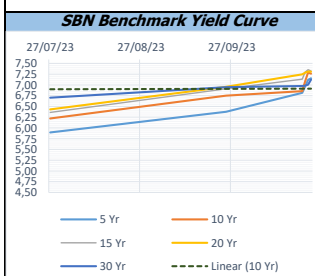
Global Market				Policy rates				
Indicator	price yesterday	TOD price	% chg.	Indicator	Date	Last	Prev.	Trend
USD/IDR Today	15850	15868	0,11%	BI-7 DS RR		6,00	5,75	↑
SGD/IDR Spot	11610	11608	-0,01%	BI - Depfac	19/10/2023	5,25	5,00	↑
MYR/IDR Spot	3313	3322	0,27%	BI - LF		6,75	6,50	↑
SAR/IDR Spot	4248	4230	-0,43%	US Fed's Current Range		5,50	5,50	→
US - Dow Jones Industrial Average	32936	33141	0,62%	LPS IDR		4,25	4,25	→
Tokyo - Nikkei 225	31062	31388	1,04%	LPS USD	01/10/2023	2,25	2,25	→
Hong Kong - Hang Seng Index	16992	17358	2,11%	LPS BPR		6,75	6,75	→
Singapore - Srait Time Index STI	3084	3080	-0,14%					
Indonesia - IHSG	6807	6840	0,48%					
WTI Crude Oil Future/ barrel (Oct. 2023)	90,28	90,28	0,00%					
Gold Spot \$/Oz	1976,35	1976,63	0,01%					
Ice Newcastle Coal/ metric ton	138,35	136,50	-1,36%					
Malaysia CPO Contract (MYR/Metric ton)	3680,00	3680,00	0,00%					

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	25/10/2023	15.865	15.870	5,00
TOM	26/10/2023	15.865	15.870	5,10
SPOT	27/10/2023	15.865	15.870	5,10
NDF 1Mo.	27/11/2023	15.864	15.876	12,00
D-NDF 3Mo.	29/01/2024	15.879	15.897	18,00
1 Wk.	03/11/2023	15.866	15.872	5,70
2 Wk.	10/11/2023	15.867	15.874	6,92
1 Mo.	27/11/2023	15.869	15.875	6,25
2 Mo.	27/12/2023	15.873	15.882	9,50
3 Mo.	29/01/2024	15.876	15.885	9,00
6 Mo.	29/04/2024	15.884	15.891	7,08
1 Yr.	28/10/2024	15.922	15.935	13,50

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)	5,83%	6,23%	6,48%	6,38%	6,78%	6,98%	7,05%	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	5,83%								
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	5,44%	no data	5,64%	5,87%	no data	6,04%
JIBOR (IDR)	5,83%	6,25%	no data	6,63%	no data	6,93%	7,06%	no data	7,21%

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	96,10	96,54	7,141	19	96,65	98,23	1639 Hari	↓
FR0070	8,375	100,59	100,81	6,761	140	100,84	101,03	138 Hari	↓
FR0077	8,125	100,68	100,91	6,837	19	100,97	101,21	198 Hari	↓
FR0081	6,500	99,21	99,62	7,015	49	99,66	100,29	589 Hari	↓
FR0084	7,250	100,17	100,50	7,160	111	101,52	102,01	830 Hari	↓
FR0090	5,125	93,96	94,46	7,119	171	94,36	96,00	1249 Hari	↓
FR0091	6,375	94,92	95,44	7,185	171	94,90	97,32	3051 Hari	↑
FR0092	7,125	98,35	98,93	7,287	49	99,21	101,42	6713 Hari	↓
FR0093	6,375	92,27	95,27	7,273	80	94,09	96,03	4941 Hari	↓
PBS012	8,875	112,67	113,40	6,805	19	113,05	116,38	2901 Hari	↓
PBS031	4,000	98,19	98,50	6,633	80	98,34	98,43	258 Hari	↓
PBS032	4,875	95,49	96,48	6,714	80	96,03	96,87	978 Hari	↓
PBS029	6,375	95,44	95,95	6,998	140	95,70	99,15	3740 Hari	↓
PBS034	6,500	96,01	96,69	6,920	49	96,69	98,31	5632 Hari	↓
FR0100	6,625	95,58	96,05	7,240	111	95,93	98,49	3712 Hari	↓
FR0095	6,375	96,95	97,36	7,133	111	97,62	99,37	1730 Hari	↓
FR0096	7,000	98,35	98,83	7,245	111	99,45	100,71	3352 Hari	↓
FR0098	7,125	98,38	98,99	7,306	49	98,45	101,10	5272 Hari	↓
FR0097	7,125	98,25	98,69	7,293	49	98,34	101,03	7073 Hari	↓
FR0089	6,875	96,76	97,44	7,144	111	98,16	98,76	10015 Hari	↓
PBS036	5,375	97,55	98,33	6,837	111	98,04	98,35	649 Hari	↓
PBS003	6,000	98,45	99,22	6,536	80	98,82	99,37	1160 Hari	↓
PBSG001	6,625	100,60	101,18	6,498	140	101,07	101,84	2121 Hari	↓
PBS037	6,875	97,70	99,44	7,140	140	98,82	103,49	4461 Hari	↓
PBS033	6,750	95,57	98,04	7,140	49	96,38	99,00	8514 Hari	↓



Tim Riset:

Kemas Yudhio - Dealer FI - Ext.7952 - kemas.yudhio@banksumselbabel.com

Dicantumkan Peringatan Risiko 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, yang tercantum di sini, atau yang tidak dicantumkan.