

Fixed Income Daily Report

Monday, 30 October 2023 09:10:46

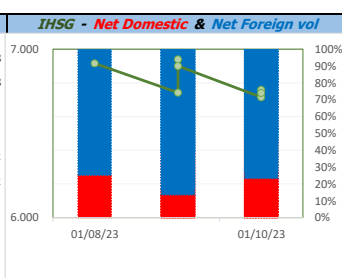
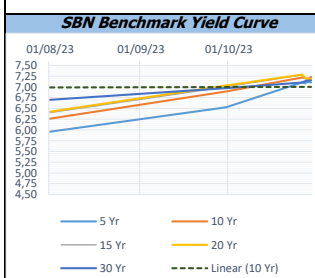
Global Market				Policy rates				
Indicator	price yesterday	TOD price	% chg.	Indicator	Date	Last	Prev.	Trend
USD/IDR Today	15940	15913	-0,17%	BI-7 DS RR		6,00	5,75	↑
SGD/IDR Spot	11637	11626	-0,10%	BI - Depfac	19/10/2023	5,25	5,00	↑
MYR/IDR Spot	3336	3347	0,34%	BI - LF		6,75	6,50	↑
SAR/IDR Spot	4249	4241	-0,19%	US Fed's Current Range		5,50	5,50	→
US - Dow Jones Industrial Average	32784	32418	-1,13%	LPS IDR		4,25	4,25	→
Tokyo - Nikkei 225	30992	30691	-0,98%	LPS USD	01/10/2023	2,25	2,25	→
Hong Kong - Hang Seng Index	17399	17350	-0,28%	LPS BPR		6,75	6,75	→
Singapore - Srait Time Index STI	3062	3054	-0,27%					
Indonesia - IHSG	6759	6740	-0,28%					
WTI Crude Oil Future/ barrel (Oct. 2023)	90,28	90,28	0,00%					
Gold Spot \$/Oz	2003,84	2004,08	0,01%					
Ice Newcastle Coal/ metric ton	134,85	134,25	-0,45%					
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	30/10/2023	15.910	15.915	5,00
TOM	31/10/2023	15.910	15.915	5,10
SPOT	01/11/2023	15.910	15.915	5,10
NDF 1Mo.	01/12/2023	15.912	15.922	10,00
D-NDF 3Mo.	01/02/2024	15.929	15.943	14,00
1 Wk.	08/11/2023	15.911	15.917	6,44
2 Wk.	15/11/2023	15.912	15.917	5,38
1 Mo.	01/12/2023	15.913	15.919	6,00
2 Mo.	02/01/2024	15.917	15.925	8,00
3 Mo.	01/02/2024	15.919	15.929	9,90
6 Mo.	02/05/2024	15.930	15.939	8,64
1 Yr.	01/11/2024	15.974	15.994	20,25

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)	5,78%	6,23%	6,48%	6,38%	4,41%	5,37%	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	5,78%								
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)	5,78%	6,25%	no data	6,65%	no data	6,94%	7,07%	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	96,50	7,144	14	96,26	98,23	1634 Hari	↓
FR0070	8,375	100,55	100,69	6,790	135	100,65	101,03	133 Hari	↓
FR0077	8,125	100,62	100,83	6,932	14	100,76	101,21	193 Hari	↓
FR0081	6,500	99,14	99,38	7,066	44	99,25	100,29	584 Hari	↓
FR0084	7,250	100,21	100,81	7,141	106	100,51	102,01	826 Hari	↓
FR0090	5,125	94,08	94,58	7,087	166	94,30	96,00	1244 Hari	↓
FR0091	6,375	95,42	95,66	7,105	166	95,42	97,32	3046 Hari	→
FR0092	7,125	98,68	99,09	7,255	44	98,88	101,42	6708 Hari	↓
FR0093	6,375	92,35	93,53	7,264	75	92,94	96,03	4936 Hari	↓
PBS012	8,875	112,67	113,29	6,803	14	112,98	116,38	2896 Hari	↓
PBS031	4,000	98,06	98,41	6,836	75	98,23	98,43	253 Hari	↓
PBS032	4,875	95,59	96,50	6,678	75	96,04	96,87	973 Hari	↓
PBS029	6,375	95,42	95,95	7,002	135	95,69	99,15	3735 Hari	↓
PBS034	6,500	95,68	96,44	6,956	44	96,06	98,31	5627 Hari	↓
FR0100	6,625	96,28	96,62	7,140	106	96,45	98,49	3708 Hari	↓
FR0095	6,375	97,11	97,46	7,095	106	97,28	99,37	1725 Hari	↓
FR0096	7,000	98,44	98,80	7,232	106	98,62	100,71	3348 Hari	↓
FR0098	7,125	99,62	99,94	7,167	44	99,67	101,10	5267 Hari	↓
FR0097	7,125	99,48	99,98	7,173	44	99,73	101,03	7068 Hari	↓
FR0089	6,875	96,60	97,20	7,158	106	96,90	98,76	10010 Hari	↓
PBS036	5,375	97,28	97,48	7,001	106	98,04	98,35	644 Hari	↓
PBS003	6,000	98,46	99,21	6,535	75	98,83	99,37	1155 Hari	↓
PBSG001	6,625	100,50	101,11	6,520	135	100,80	101,84	2116 Hari	↓
PBS037	6,875	97,28	98,37	7,210	135	97,83	101,74	4456 Hari	↓
PBS033	6,750	97,69	98,59	6,950	44	98,14	99,70	8509 Hari	↓



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