

Fixed Income Daily Report

Wednesday, 01 November 2023 09:22:52

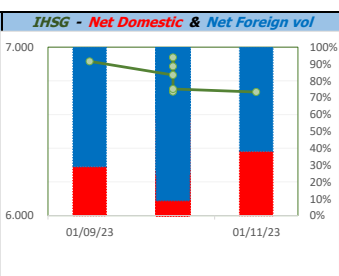
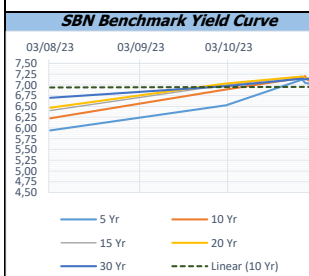
Global Market				Policy rates				
Indicator	price yesterday	TOD price	% chg.	Indicator	Date	Last	Prev.	Trend
USD/IDR Today	15885	15943	0,36%	BI-7 DS RR		6,00	5,75	↑
SGD/IDR Spot	11626	11634	0,07%	BI - Depfac	19/10/2023	5,25	5,00	↑
MYR/IDR Spot	3334	3339	0,17%	BI - LF		6,75	6,50	↑
SAR/IDR Spot	4234	4250	0,38%	US Fed's Current Range		5,50	5,50	→
US - Dow Jones Industrial Average	32929	33053	0,37%	LPS IDR		4,25	4,25	→
Tokyo - Nikkei 225	30859	31420	1,79%	LPS USD	01/10/2023	2,25	2,25	→
Hong Kong - Hang Seng Index	17112	17020	-0,54%	LPS BPR		6,75	6,75	→
Singapore - Srait Time Index STI	3068	3076	0,25%					
Indonesia - IHSG	6752	6734	-0,28%					
WTI Crude Oil Future/ barrel (Nov. 2023)	88,75	88,75	0,00%					
Gold Spot \$/Oz	1978,93	1979,21	0,01%					
Ice Newcastle Coal/ metric ton	131,00	121,10	-8,18%					
Malaysia CPO Contract (MYR/Metric ton)	3625,00	3564,00	-1,71%					

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	01/11/2023	15.940	15.945	5,00
TOM	02/11/2023	15.940	15.945	5,07
SPOT	03/11/2023	15.940	15.945	5,07
NDF 1Mo.	04/12/2023	15.947	15.957	10,00
D-NDF 3Mo.	05/02/2024	15.962	15.975	13,00
1 Wk.	10/11/2023	15.941	15.946	5,13
2 Wk.	17/11/2023	15.941	15.947	6,00
1 Mo.	04/12/2023	15.943	15.949	6,00
2 Mo.	03/01/2024	15.946	15.956	9,70
3 Mo.	05/02/2024	15.949	15.958	9,00
6 Mo.	03/05/2024	15.959	15.969	9,85
1 Yr.	04/11/2024	16.010	16.023	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)	5,85%	6,23%	6,43%	6,38%	7,77%	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	5,85%								
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	5,43%	no data	5,64%	5,86%	no data	6,04%
JIBOR (IDR)	5,85%	6,25%	no data	6,65%	no data	6,96%	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	96,26	96,74	7,104	12	96,26	96,48	1632 Hari	→
FR0070	8,375	100,56	100,79	6,737	133	100,65	100,67	131 Hari	↓
FR0077	8,125	100,71	100,94	6,746	12	100,76	100,77	191 Hari	↓
FR0081	6,500	99,08	99,55	7,106	42	99,25	99,29	582 Hari	↓
FR0084	7,250	100,26	100,77	7,119	104	100,51	100,56	824 Hari	↓
FR0090	5,125	94,36	94,81	6,993	164	94,30	94,55	1242 Hari	↑
FR0091	6,375	95,37	95,79	7,112	164	95,42	95,70	3044 Hari	↓
FR0092	7,125	99,23	100,12	7,200	42	98,88	99,16	6706 Hari	↑
FR0093	6,375	92,69	94,02	7,223	73	92,94	93,36	4934 Hari	↓
PBS012	8,875	112,14	113,30	6,882	12	112,98	112,72	2894 Hari	↓
PBS031	4,000	98,14	98,54	6,750	73	98,23	98,32	252 Hari	↓
PBS032	4,875	95,19	96,05	6,850	73	96,04	95,62	972 Hari	↓
PBS029	6,375	94,93	95,62	7,072	133	95,69	95,27	3733 Hari	↓
PBS034	6,500	94,73	95,53	7,061	42	96,06	95,13	5625 Hari	↓
FR0100	6,625	96,33	96,64	7,132	104	96,45	96,51	3706 Hari	↓
FR0095	6,375	97,38	97,79	7,027	104	97,28	97,49	1723 Hari	↑
FR0096	7,000	99,42	99,51	7,084	104	98,62	99,38	3346 Hari	↑
FR0098	7,125	99,69	100,15	7,159	42	99,67	99,99	5265 Hari	↑
FR0097	7,125	99,44	99,85	7,178	42	99,73	99,74	7066 Hari	↓
FR0089	6,875	96,10	97,20	7,200	104	96,90	96,90	10008 Hari	↓
PBS036	5,375	97,09	97,83	7,131	104	97,38	97,49	642 Hari	↓
PBS003	6,000	98,28	98,69	6,602	73	98,83	98,48	1153 Hari	↓
PBSG001	6,625	99,48	100,12	6,732	133	100,80	99,80	2114 Hari	↓
PBS037	6,875	97,27	98,44	7,210	133	97,83	97,86	4454 Hari	↓
PBS033	6,750	95,00	95,79	7,193	42	95,99	95,33	8507 Hari	↓



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