

Fixed Income Daily Report

Wednesday, 08 November 2023 09:10:46

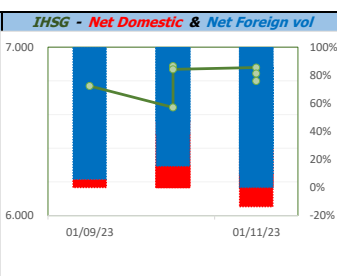
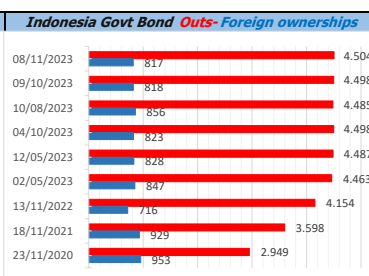
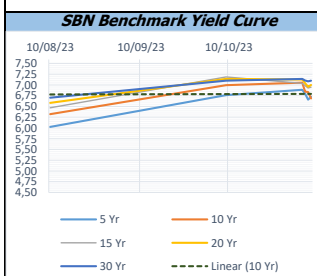
| Global Market | | | | Policy rates | | | | |
|--|-----------------|-----------|--------|------------------------|------------|------|-------|-------|
| Indicator | price yesterday | TOD price | % chg. | Indicator | Date | Last | Prev. | Trend |
| USD/IDR Today | 15630 | 15625 | -0,03% | BI-7 DS RR | | 6,00 | 5,75 | ↑ |
| SGD/IDR Spot | 11543 | 11533 | -0,09% | BI - Depfac | 19/10/2023 | 5,25 | 5,00 | ↑ |
| MYR/IDR Spot | 3343 | 3347 | 0,12% | BI - LF | | 6,75 | 6,50 | ↑ |
| SAR/IDR Spot | 4154 | 4167 | 0,31% | US Fed's Current Range | | 5,50 | 5,50 | → |
| US - Dow Jones Industrial Average | 34096 | 34153 | 0,17% | LPS IDR | | 4,25 | 4,25 | → |
| Tokyo - Nikkei 225 | 32272 | 32352 | 0,25% | LPS USD | 01/10/2023 | 2,25 | 2,25 | → |
| Hong Kong - Hang Seng Index | 17670 | 17687 | 0,10% | LPS BPR | | 6,75 | 6,75 | → |
| Singapore - Srait Time Index STI | 3174 | 3130 | -1,41% | | | | | |
| Indonesia - IHSG | 6844 | 6799 | -0,65% | | | | | |
| WTI Crude Oil Future/ barrel (Nov. 2023) | 88,75 | 88,75 | 0,00% | | | | | |
| Gold Spot \$/Oz | 1968,59 | 1968,84 | 0,01% | | | | | |
| Ice Newcastle Coal/ metric ton | 119,00 | 120,10 | 0,92% | | | | | |
| Malaysia CPO Contract (MYR/Metric ton) | 3603,00 | 3660,00 | 1,56% | | | | | |

| Indonesia Economic Data (in US\$ Billion, or percentage) | | | | |
|--|------------|-----------|-----------|-------|
| Indicator | Date | Last | Prev. | Trend |
| GDP (Gross Domestic Bruto) | 30/09/2023 | 4,94 | 5,17 | ↓ |
| CPI (YoY) | 31/10/2023 | 2,56 | 2,28 | ↑ |
| CPI Core (YoY) | 31/10/2023 | 1,91 | -4,5 | ↑ |
| CPI (MoM) | 30/09/2023 | 0,17 | 0,19 | ↓ |
| 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 | 31/10/2023 | \$ 133,10 | \$ 134,86 | ↓ |
| Balance of Payment | 30/06/2023 | \$ -1.900 | \$ 2.982 | ↓ |

| Foreign currency (US\$) and Money Market (Rp.) | | | | |
|--|------------|--------|--------|-------|
| Tenor | Sett. Date | BID | OFFER | Gap. |
| TOD | 08/11/2023 | 15.625 | 15.630 | 5,00 |
| TOM | 09/11/2023 | 15.625 | 15.630 | 5,10 |
| SPOT | 10/11/2023 | 15.625 | 15.630 | 5,10 |
| NDF 1Mo. | 11/12/2023 | 15.626 | 15.635 | 9,00 |
| D-NDF 3Mo. | 12/02/2024 | 15.633 | 15.646 | 13,00 |
| 1 Wk. | 17/11/2023 | 15.625 | 15.631 | 5,62 |
| 2 Wk. | 24/11/2023 | 15.626 | 15.631 | 5,40 |
| 1 Mo. | 11/12/2023 | 15.626 | 15.633 | 6,75 |
| 2 Mo. | 10/01/2024 | 15.628 | 15.638 | 9,96 |
| 3 Mo. | 12/02/2024 | 15.631 | 15.641 | 9,56 |
| 6 Mo. | 13/05/2024 | 15.643 | 15.651 | 8,00 |
| 1 Yr. | 12/11/2024 | 15.684 | 15.699 | 14,24 |

| 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% | 6,15% | 6,35% | 6,63% | 6,75% | 6,05% | 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 | 5,63% | 5,83% | no data | 6,04% |
| JIBOR (IDR) | 5,83% | 6,25% | no data | 6,66% | no data | 6,95% | 7,07% | no data | 7,20% |

| 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 | 97,48 | 97,83 | 6,781 | 5 | 97,38 | 96,48 | 1625 Hari | ↑ |
| FR0070 | 8,375 | 100,62 | 100,81 | 6,480 | 126 | 100,71 | 100,67 | 124 Hari | ↓ |
| FR0077 | 8,125 | 100,78 | 101,01 | 6,568 | 5 | 100,86 | 100,77 | 184 Hari | ↓ |
| FR0081 | 6,500 | 99,67 | 100,01 | 6,718 | 35 | 99,88 | 99,29 | 575 Hari | ↓ |
| FR0084 | 7,250 | 100,65 | 101,04 | 6,929 | 97 | 100,78 | 100,56 | 817 Hari | ↓ |
| FR0090 | 5,125 | 95,31 | 95,77 | 6,677 | 157 | 95,38 | 94,55 | 1235 Hari | ↓ |
| FR0091 | 6,375 | 96,90 | 97,90 | 6,864 | 157 | 95,55 | 95,70 | 3037 Hari | ↑ |
| FR0092 | 7,125 | 100,70 | 101,21 | 7,056 | 35 | 100,80 | 100,02 | 6699 Hari | ↑ |
| FR0093 | 6,375 | 94,24 | 95,84 | 7,037 | 66 | 94,54 | 93,36 | 4928 Hari | ↓ |
| PBS012 | 8,875 | 111,35 | 113,85 | 7,002 | 5 | 113,03 | 113,03 | 2887 Hari | ↓ |
| PBS031 | 4,000 | 98,08 | 98,56 | 6,921 | 66 | 98,33 | 98,32 | 245 Hari | ↓ |
| PBS032 | 4,875 | 95,47 | 96,22 | 6,746 | 66 | 95,45 | 95,62 | 965 Hari | ↑ |
| PBS029 | 6,375 | 95,16 | 95,60 | 7,040 | 126 | 95,27 | 95,27 | 3726 Hari | ↑ |
| PBS034 | 6,500 | 96,02 | 96,82 | 6,920 | 35 | 95,90 | 95,13 | 5618 Hari | ↑ |
| FR0100 | 6,625 | 98,45 | 98,59 | 6,835 | 97 | 98,51 | 96,51 | 3699 Hari | ↑ |
| FR0095 | 6,375 | 98,55 | 98,90 | 6,732 | 97 | 98,29 | 97,49 | 1716 Hari | ↑ |
| FR0096 | 7,000 | 101,57 | 101,68 | 6,766 | 97 | 101,06 | 99,38 | 3339 Hari | ↑ |
| FR0098 | 7,125 | 101,61 | 102,38 | 6,947 | 35 | 101,28 | 99,99 | 5258 Hari | ↑ |
| FR0097 | 7,125 | 101,32 | 101,98 | 6,999 | 35 | 100,89 | 99,81 | 7059 Hari | ↑ |
| FR0089 | 6,875 | 97,13 | 97,88 | 7,112 | 97 | 97,16 | 96,90 | 10001 Hari | ↓ |
| PBS036 | 5,375 | 97,33 | 98,29 | 6,998 | 97 | 97,75 | 97,49 | 635 Hari | ↓ |
| PBS003 | 6,000 | 97,78 | 98,39 | 6,785 | 66 | 97,70 | 98,39 | 1146 Hari | ↑ |
| PBSG001 | 6,625 | 99,83 | 100,48 | 6,658 | 126 | 100,11 | 99,80 | 2107 Hari | ↓ |
| PBS037 | 6,875 | 98,21 | 98,47 | 7,094 | 126 | 98,22 | 97,86 | 4447 Hari | ↓ |
| PBS033 | 6,750 | 95,00 | 95,59 | 7,192 | 35 | 95,48 | 95,33 | 8500 Hari | ↓ |



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