

Fixed Income Daily Report

Friday, 10 November 2023 09:16:05

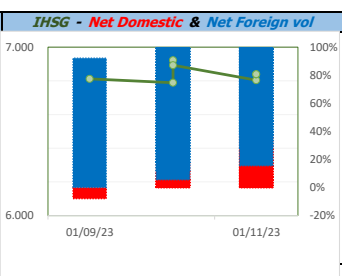
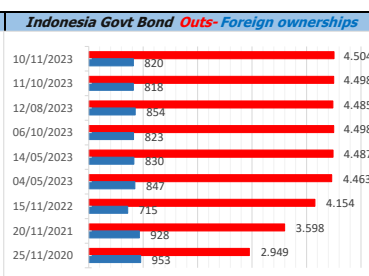
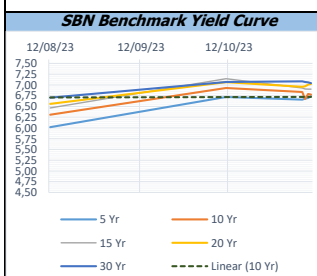
Global Market					Policy rates				
Indicator	price yesterday	TOD price	% chg.		Indicator	Date	Last	Prev.	Trend
USD/IDR Today	15655	15690	0,22%		BI-7 DS RR		6,00	5,75	↑
SGD/IDR Spot	11543	11537	-0,05%		BI - Depfac	19/10/2023	5,25	5,00	↑
MYR/IDR Spot	3341	3324	-0,51%		BI - LF		6,75	6,50	↑
SAR/IDR Spot	4175	4178	0,07%		US Fed's Current Range		5,50	5,50	→
US - Dow Jones Industrial Average	34112	33892	-0,65%		LPS IDR		4,25	4,25	→
Tokyo - Nikkei 225	32646	32377	-0,83%		LPS USD	01/10/2023	2,25	2,25	→
Hong Kong - Hang Seng Index	17511	17231	-1,63%		LPS BPR		6,75	6,75	→
Singapore - Srait Time Index STI	3135	3108	-0,89%						
Indonesia - IHSG	6838	6839	0,02%						
WTI Crude Oil Future/ barrel (Nov. 2023)	88,75	88,75	0,00%						
Gold Spot \$/Oz	1958,26	1958,51	0,01%						
Ice Newcastle Coal/ metric ton	122,50	123,00	0,41%						
Malaysia CPO Contract (MYR/Metric ton)	3642,00	3620,00	-0,61%						

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	10/11/2023	15.650	15.670	20,00
TOM	11/11/2023	15.650	15.670	20,10
SPOT	14/11/2023	15.650	15.670	20,10
NDF 1Mo.	14/12/2023	15.691	15.701	10,00
D-NDF 3Mo.	14/02/2024	15.699	15.715	16,00
1 Wk.	21/11/2023	15.651	15.672	20,65
2 Wk.	28/11/2023	15.653	15.674	21,82
1 Mo.	14/12/2023	15.654	15.675	21,00
2 Mo.	16/01/2024	15.656	15.681	25,00
3 Mo.	14/02/2024	15.659	15.682	23,00
6 Mo.	14/05/2024	15.667	15.693	25,83
1 Yr.	14/11/2024	15.714	15.742	28,50

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%	6,38%	6,65%	5,59%	5,69%	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	6,96%	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	97,44	97,87	6,795	1	97,38	96,48	1621 Hari	↑
FR0070	8,375	100,60	100,77	6,470	122	100,71	100,67	120 Hari	↓
FR0077	8,125	100,79	101,01	6,501	1	100,86	100,77	180 Hari	↓
FR0081	6,500	99,65	99,96	6,732	31	99,88	99,29	571 Hari	↓
FR0084	7,250	100,71	101,08	6,895	93	100,78	100,56	813 Hari	↓
FR0090	5,125	95,32	95,84	6,677	153	95,38	94,55	1231 Hari	↓
FR0091	6,375	96,44	96,92	6,939	153	95,55	95,70	3033 Hari	↓
FR0092	7,125	100,75	101,20	7,051	31	100,80	100,02	6695 Hari	↓
FR0093	6,375	94,91	95,95	6,956	62	94,18	94,18	4924 Hari	↓
PBS012	8,875	112,08	112,70	6,887	1	113,27	112,72	2883 Hari	↓
PBS031	4,000	98,24	98,53	6,709	62	98,33	98,32	241 Hari	↓
PBS032	4,875	95,57	96,28	6,712	62	95,45	95,62	961 Hari	↓
PBS029	6,375	95,01	95,62	7,062	122	95,27	95,27	3722 Hari	↓
PBS034	6,500	96,25	97,08	6,896	31	95,90	95,13	5614 Hari	↓
FR0100	6,625	99,05	99,30	6,753	93	98,51	96,51	3695 Hari	↑
FR0095	6,375	98,29	98,71	6,799	93	98,29	97,49	1712 Hari	↑
FR0096	7,000	101,49	101,65	6,778	93	101,06	99,38	3335 Hari	↑
FR0098	7,125	101,73	102,40	6,933	31	101,28	99,99	5254 Hari	↑
FR0097	7,125	101,04	101,71	7,026	31	100,89	99,81	7055 Hari	↑
FR0089	6,875	97,88	98,41	7,049	93	97,16	96,90	9997 Hari	↓
PBS036	5,375	97,52	97,91	6,890	93	97,75	97,49	631 Hari	↓
PBS003	6,000	97,92	98,51	6,737	62	97,70	98,39	1142 Hari	↑
PBSG001	6,625	99,39	100,06	6,751	122	100,11	99,80	2103 Hari	↓
PBS037	6,875	98,32	98,94	7,080	122	98,22	97,86	4443 Hari	↓
PBS033	6,750	95,37	96,21	7,159	31	95,48	95,33	8496 Hari	↓



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