BANK SUMSELBABEL

Fixed Income Daily Report

Monday, 13 November 2023 09:12:25

Global Market

Indicator	price yesterday	TOD price	% chg.
USD/IDR Today	15695	15710	0,10%
SGD/IDR Spot	11532	11549	0,15%
MYR/IDR Spot	3341	3334	-0,20%
SAR/IDR Spot	4185	4189	0,10%
US - Dow Jones Industrial Average	33892	34283	1,14%
Tokyo - Nikkei 225	32568	32713	0,44%
Hong Kong - Hang Seng Index	17203	17254	0,29%
Singapore - Srait Time Index STI	3135	3107	-0,92%
Indonesia - IHSG	6809	6827	0,25%
WTI Crude Oil Future/ barrel (Nov. 2023)	88,75	88,75	0,00%
Gold Spot $/Oz	1940,28	1940,57	0,01%
Ice Newcastle Coal/ metric ton	123,00	123,25	0,20%
Malaysia CPO Contract (MYR/Metric ton)	3620,00	3673,00	1,44%

Policy rates

Indicator	Date	Last	Prev.	Trend
BI-7 DS RR		6,00	5,75	↑
BI - Depfac	19/10/2023	5,25	5,00	↑
BI - LF		6,75	6,50	↑
US Fed's Current Range		5,50	5,50	→
LPS IDR		4,25	4,25	→
LPS USD	01/10/2023	2,25	2,25	→
LPS BPR		6,75	6,75	→

Foreign currency (US$) and Money Market (Rp.)

Tenor	Sett. Date	BID	OFFER	Gap.
TOD	13/11/2023	15.705	15.715	10,00
TOM	14/11/2023	15.705	15.715	10,10
SPOT	15/11/2023	15.705	15.715	10,10
NDF 1Mo.	15/12/2023	15.710	15.720	10,00
D-NDF 3Mo.	15/02/2024	15.721	15.732	11,00
1 Wk.	22/11/2023	15.706	15.717	10,74
2 Wk.	29/11/2023	15.708	15.718	10,28
1 Mo.	15/12/2023	15.709	15.721	11,50
2 Mo.	16/01/2024	15.712	15.727	15,00
3 Mo.	15/02/2024	15.713	15.732	19,00
6 Mo.	15/05/2024	15.723	15.738	15,00
1 Yr.	15/11/2024	15.774	15.791	16,49

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	↓

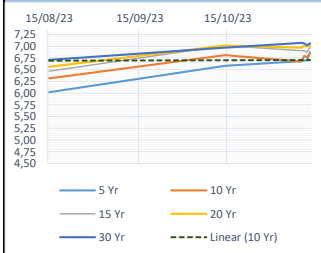
Money Market Rates (ACT/360)

RATE	O/N	1 Wk	2 Wk	1 Mo	2 Mo	3 Mo	6 Mo	9 Mo	1 Yr
INTERBANK (IDR)	5,82%	6,23%	6,38%	6,65%	6,00%	5,98%	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
INDONIA	**5,82%**								
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%	5,84%	no data	6,04%
JIBOR (IDR)	5,82%	6,25%	no data	6,66%	no data	6,96%	7,07%	no data	7,20%

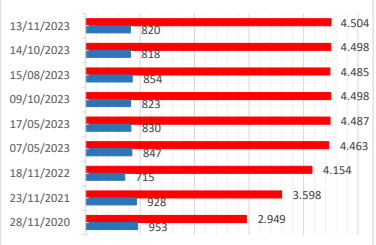
Indonesia Goverment Bond

Seri	Coupon	Bid	Offer	Bid Yield	Day(s) to Next Coupon	Last Week	Last Month	Day(s) to maturity	Trend
FR0064	6,125	97,24	97,66	6,848	182	97,45	96,48	1620 Hari	↓
FR0070	8,375	100,51	100,77	6,734	121	100,68	100,67	119 Hari	↓
FR0077	8,125	100,69	100,97	6,713	182	100,89	100,77	180 Hari	↓
FR0081	6,500	99,49	99,82	6,837	30	99,76	99,29	570 Hari	↓
FR0084	7,250	100,61	101,05	6,946	92	100,84	100,56	812 Hari	↓
FR0090	5,125	95,14	95,68	6,739	152	95,41	94,55	1230 Hari	↓
FR0091	6,375	96,38	96,94	6,949	152	96,66	95,70	3032 Hari	↓
FR0092	7,125	100,46	100,91	7,079	30	100,69	100,02	6694 Hari	↓
FR0093	6,375	94,90	95,75	6,958	61	95,32	94,18	4923 Hari	↓
PBS012	8,875	112,43	113,03	6,832	182	112,73	112,72	2882 Hari	↓
PBS031	4,000	98,18	98,53	6,806	61	98,36	98,32	240 Hari	↓
PBS032	4,875	95,62	96,32	6,693	61	95,97	95,62	960 Hari	↓
PBS029	6,375	95,75	96,28	6,957	121	96,02	95,27	3721 Hari	↓
PBS034	6,500	95,96	96,79	6,927	30	96,37	95,13	5613 Hari	↓
FR0100	6,625	98,78	99,30	6,790	92	99,04	96,51	3694 Hari	↓
FR0095	6,375	98,00	98,35	6,871	92	98,19	97,49	1711 Hari	↓
FR0096	7,000	100,99	101,21	6,852	92	101,10	99,38	3334 Hari	↓
FR0098	7,125	101,24	101,75	6,987	30	101,49	99,99	5253 Hari	↓
FR0097	7,125	101,01	101,71	7,028	30	101,36	99,81	7054 Hari	↓
FR0089	6,875	97,71	98,25	7,063	92	97,98	96,90	9996 Hari	↓
PBS036	5,375	97,36	97,77	6,994	92	97,57	97,49	630 Hari	↓
PBS003	6,000	97,92	98,51	6,737	61	98,21	98,39	1141 Hari	↓
PBSG001	6,625	99,51	100,17	6,727	121	99,84	99,80	2102 Hari	↓
PBS037	6,875	98,43	98,95	7,066	121	98,69	97,86	4442 Hari	↓
PBS033	6,750	95,37	96,21	7,159	30	95,79	95,33	8495 Hari	↓

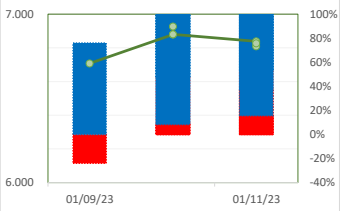
SBN Benchmark Yield Curve



Indonesia Govt Bond Outs- Foreign ownerships



IHSG - Net Domestic & Net Foreign vol



Tim Riset:

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