

Fixed Income Daily Report

Thursday, 16 November 2023 09:01:39

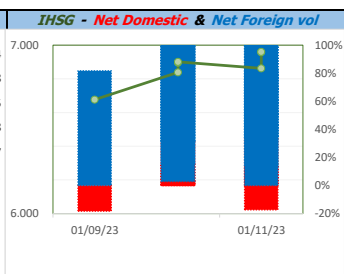
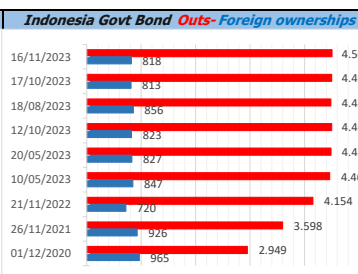
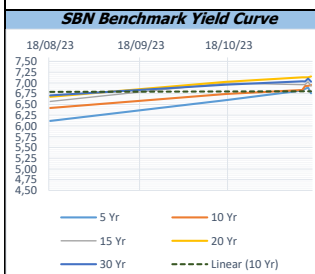
Global Market				Policy rates				
Indicator	price yesterday	TOD price	% chg.	Indicator	Date	Last	Prev.	Trend
USD/IDR Today	15695	15535	-1,03%	BI-7 DS RR		6,00	5,75	↑
SGD/IDR Spot	11535	11518	-0,15%	BI - Depfac	19/10/2023	5,25	5,00	↑
MYR/IDR Spot	3329	3299	-0,91%	BI - LF		6,75	6,50	↑
SAR/IDR Spot	4143	4143	0,00%	US Fed's Current Range		5,50	5,50	→
US - Dow Jones Industrial Average	34828	34991	0,47%	LPS IDR		4,25	4,25	→
Tokyo - Nikkei 225	33520	33377	-0,43%	LPS USD	01/10/2023	2,25	2,25	→
Hong Kong - Hang Seng Index	18079	17921	-0,88%	LPS BPR		6,75	6,75	→
Singapore - Srait Time Index STI	3132	3109	-0,76%					
Indonesia - IHSG	6958	6961	0,03%					
WTI Crude Oil Future/ barrel (Nov. 2023)	88,75	88,75	0,00%					
Gold Spot \$/Oz	1957,88	1958,12	0,01%					
Ice Newcastle Coal/ metric ton	122,50	123,25	0,61%					
Malaysia CPO Contract (MYR/Metric ton)	3759,00	3800,00	1,08%					

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)	31/10/2023	\$ 3.480	\$ 3.405	↑
Export Growth	31/10/2023	\$ -10,43	\$ -16,22	↑
Import Growth	31/10/2023	\$ -2,42	\$ -12,45	↓
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	16/11/2023	15.530	15.540	10,00
TOM	17/11/2023	15.530	15.540	10,05
SPOT	20/11/2023	15.530	15.540	10,05
NDF 1Mo.	20/12/2023	15.551	15.562	11,00
D-NDF 3Mo.	20/02/2024	15.557	15.570	13,00
1 Wk.	27/11/2023	15.531	15.542	10,65
2 Wk.	04/12/2023	15.532	15.544	11,44
1 Mo.	20/12/2023	15.533	15.546	13,00
2 Mo.	22/01/2024	15.537	15.551	14,50
3 Mo.	20/02/2024	15.538	15.553	15,00
6 Mo.	20/05/2024	15.548	15.568	20,00
1 Yr.	20/11/2024	15.600	15.620	20,00

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)	5,87%	6,23%	6,38%	6,65%	5,50%	5,63%	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	5,87%								
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	5,65%	5,86%	no data	6,04%
JIBOR (IDR)	5,87%	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	97,50	97,96	6,781	177	97,45	96,48	1616 Hari	↑
FR0070	8,375	100,59	100,76	6,444	116	100,68	100,67	114 Hari	↓
FR0077	8,125	100,79	101,00	6,484	177	100,89	100,77	175 Hari	↓
FR0081	6,500	99,68	99,98	6,712	25	99,76	99,29	565 Hari	↓
FR0084	7,250	100,61	101,05	6,943	87	100,84	100,56	807 Hari	↓
FR0090	5,125	95,59	96,05	6,587	147	95,41	94,55	1225 Hari	↑
FR0091	6,375	97,07	97,46	6,838	147	96,66	95,70	3027 Hari	↑
FR0092	7,125	100,51	101,61	7,075	25	100,43	99,16	6689 Hari	↑
FR0093	6,375	94,87	96,07	6,962	56	95,00	93,36	4918 Hari	↓
PBS012	8,875	112,67	113,59	6,795	177	112,60	113,03	2877 Hari	↓
PBS031	4,000	98,18	98,66	6,856	56	98,36	98,32	235 Hari	↓
PBS032	4,875	95,47	96,13	6,762	56	95,97	95,62	955 Hari	↓
PBS029	6,375	95,32	96,15	7,017	116	96,02	95,27	3716 Hari	↓
PBS034	6,500	95,66	96,49	6,960	25	96,37	95,13	5608 Hari	↓
FR0100	6,625	99,12	99,32	6,744	87	99,04	96,51	3689 Hari	↑
FR0095	6,375	98,46	98,78	6,756	87	98,19	97,49	1706 Hari	↑
FR0096	7,000	100,31	100,51	6,952	87	101,10	99,38	3329 Hari	↓
FR0098	7,125	101,82	102,37	6,924	25	101,49	99,99	5248 Hari	↑
FR0097	7,125	99,73	100,13	7,150	25	99,69	99,74	7049 Hari	↑
FR0089	6,875	97,92	98,64	7,045	87	97,98	96,90	9991 Hari	↓
PBS036	5,375	97,82	98,63	6,712	87	98,18	97,38	625 Hari	↓
PBS003	6,000	97,93	98,26	6,736	56	98,21	98,39	1136 Hari	↓
PBSG001	6,625	99,76	100,43	6,672	116	99,84	99,80	2097 Hari	↓
PBS037	6,875	98,78	99,10	7,023	116	98,69	97,86	4437 Hari	↑
PBS033	6,750	97,51	98,06	6,966	25	97,57	95,37	8490 Hari	↓



Tim Riset:

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