

### Fixed Income Daily Report

Friday, 17 November 2023 09:14:17

Global Market					Policy rates				
Indicator	price yesterday	TOD price	% chg.		Indicator	Date	Last	Prev.	Trend
USD/IDR Today	15545	15530	-0,10%		BI-7 DS RR		6,00	5,75	↑
SGD/IDR Spot	11516	11521	0,04%		BI - Depfac	19/10/2023	5,25	5,00	↑
MYR/IDR Spot	3309	3315	0,18%		BI - LF		6,75	6,50	↑
SAR/IDR Spot	4146	4141	-0,12%		US Fed's Current Range		5,50	5,50	→
US - Dow Jones Industrial Average	34991	34945	-0,13%		LPS IDR		4,25	4,25	→
Tokyo - Nikkei 225	33424	33437	0,04%		LPS USD	01/10/2023	2,25	2,25	→
Hong Kong - Hang Seng Index	17833	17541	-1,66%		LPS BPR		6,75	6,75	→
Singapore - Srait Time Index STI	3133	3112	-0,68%						
Indonesia - IHSG	6958	6939	-0,28%						
WTI Crude Oil Future/ barrel (Nov. 2023)	88,75	88,75	0,00%						
Gold Spot \$/Oz	1984,55	1984,80	0,01%						
Ice Newcastle Coal/ metric ton	123,25	123,10	-0,12%						
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	17/11/2023	15.530	15.535	5,00
TOM	18/11/2023	15.530	15.535	5,05
SPOT	21/11/2023	15.530	15.535	5,05
NDF 1Mo.	21/12/2023	15.528	15.539	11,00
D-NDF 3Mo.	21/02/2024	15.529	15.549	20,00
1 Wk.	28/11/2023	15.531	15.536	5,38
2 Wk.	05/12/2023	15.532	15.538	5,45
1 Mo.	21/12/2023	15.533	15.541	8,00
2 Mo.	22/01/2024	15.537	15.545	8,42
3 Mo.	21/02/2024	15.538	15.548	10,00
6 Mo.	21/05/2024	15.548	15.560	11,98
1 Yr.	21/11/2024	15.600	15.610	10,00

  

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)	5,86%	6,24%	6,38%	6,65%	3,42%	4,00%	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
<b>INDONESIA</b>	<b>5,86%</b>								
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%	5,81%	no data	6,04%
JIBOR (IDR)	5,86%	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	97,58	98,00	6,758	176	97,45	96,48	1615 Hari	↑
FR0070	8,375	100,58	100,76	6,434	115	100,68	100,67	113 Hari	↓
FR0077	8,125	100,80	101,04	6,432	176	100,89	100,77	174 Hari	↓
FR0081	6,500	99,70	100,00	6,701	24	99,76	99,29	564 Hari	↓
FR0084	7,250	100,54	101,00	6,979	86	100,84	100,56	806 Hari	↓
FR0090	5,125	95,68	96,16	6,559	146	95,41	94,55	1224 Hari	↑
FR0091	6,375	97,42	97,95	6,781	146	96,66	95,70	3026 Hari	↓
FR0092	7,125	100,08	101,88	7,116	24	100,43	99,16	6688 Hari	↓
FR0093	6,375	95,24	96,90	6,918	55	95,00	93,36	4917 Hari	↑
PBS012	8,875	112,70	113,53	6,788	176	112,60	113,03	2876 Hari	↓
PBS031	4,000	98,28	98,70	6,730	55	98,36	98,32	234 Hari	↓
PBS032	4,875	95,48	96,13	6,763	55	95,97	95,62	954 Hari	↓
PBS029	6,375	95,31	96,14	7,020	115	96,02	95,27	3715 Hari	↓
PBS034	6,500	95,78	96,60	6,947	24	96,37	95,13	5607 Hari	↓
<b>FR0100</b>	6,625	99,16	99,32	6,739	86	99,04	96,51	3688 Hari	↑
<b>FR0095</b>	6,375	98,65	98,97	6,709	86	98,19	97,49	1705 Hari	↑
<b>FR0096</b>	7,000	100,31	100,51	6,952	86	101,10	99,38	3328 Hari	↓
<b>FR0098</b>	7,125	102,07	102,56	6,896	24	101,49	99,99	5247 Hari	↓
<b>FR0097</b>	7,125	99,73	100,13	7,150	24	101,36	99,81	7048 Hari	↓
<b>FR0089</b>	6,875	97,93	98,58	7,044	86	97,98	96,90	9990 Hari	↓
<b>PBS036</b>	5,375	97,58	97,72	6,868	86	97,57	97,49	624 Hari	↓
<b>PBS003</b>	6,000	97,93	98,43	6,736	55	98,21	98,39	1135 Hari	↑
<b>PBSG001</b>	6,625	99,76	100,42	6,674	115	99,84	99,80	2096 Hari	↓
<b>PBS037</b>	6,875	99,02	99,36	6,993	115	98,69	97,86	4436 Hari	↑
<b>PBS033</b>	6,750	97,67	98,07	6,952	24	95,79	95,33	8489 Hari	↑

  

SBN Benchmark Yield Curve			Indonesia Govt Bond Outs- Foreign ownerships		IHSG - Net Domestic & Net Foreign vol	
19/08/23	19/09/23	19/10/23	17/11/2023	4.504	01/09/23	100%
			18/10/2023	4.498		
			19/08/2023	4.485		
			13/10/2023	4.498		
			21/05/2023	4.487		
			11/05/2023	4.463		
			22/11/2022	4.154		
			27/11/2021	3.598		
			02/12/2020	2.949		

  

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