

Fixed Income Daily Report

Wednesday, 22 November 2023 09:02:45

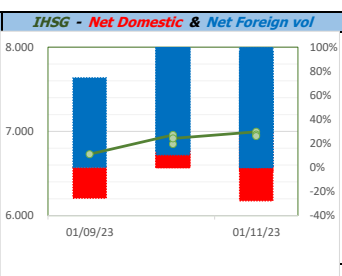
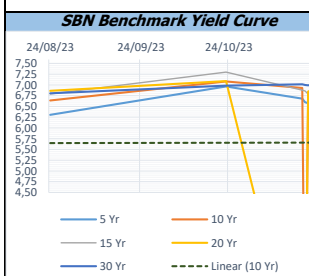
Global Market				Policy rates				
Indicator	price yesterday	TOD price	% chg.	Indicator	Date	Last	Prev.	Trend
USD/IDR Today	15440	15540	0,64%	BI-7 DS RR		6,00	5,75	↑
SGD/IDR Spot	11553	11613	0,51%	BI - Depfac	19/10/2023	5,25	5,00	↑
MYR/IDR Spot	3319	3328	0,28%	BI - LF		6,75	6,50	↑
SAR/IDR Spot	4121	4145	0,58%	US Fed's Current Range		5,50	5,50	→
US - Dow Jones Industrial Average	35151	35088	-0,18%	LPS IDR		4,25	4,25	→
Tokyo - Nikkei 225	33354	33521	0,50%	LPS USD	01/10/2023	2,25	2,25	→
Hong Kong - Hang Seng Index	17734	17720	-0,08%	LPS BPR		6,75	6,75	→
Singapore - Srait Time Index STI	3096	3099	0,08%					
Indonesia - IHSG	6962	6945	-0,24%					
WTI Crude Oil Future/ barrel (Nov. 2023)	88,75	88,75	0,00%					
Gold Spot \$/Oz	1996,10	1996,37	0,01%					
Ice Newcastle Coal/ metric ton	122,50	122,30	-0,16%					
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	30/09/2023	\$ -900	\$ -2.207	↑

Foreign currency (US\$) and Money Market (Rp.)				
Tenor	Sett. Date	BID	OFFER	Gap.
TOD	22/11/2023	15.490	15.455	-35,00
TOM	23/11/2023	15.490	15.457	-34,45
SPOT	24/11/2023	15.490	15.456	-34,45
NDF 1Mo.	27/12/2023	15.555	15.570	15,00
D-NDF 3Mo.	26/02/2024	15.550	15.574	24,00
1 Wk.	01/12/2023	15.492	15.457	-34,70
2 Wk.	08/12/2023	15.493	15.459	-34,00
1 Mo.	27/12/2023	15.493	15.460	-33,38
2 Mo.	24/01/2024	15.496	15.465	-31,00
3 Mo.	26/02/2024	15.498	15.467	-31,00
6 Mo.	28/05/2024	15.509	15.478	-31,25
1 Yr.	25/11/2024	15.560	15.534	-25,52

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)	5,90%	6,23%	6,38%	6,65%	7,71%	6,98%	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
INDONESIA	5,90%								
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	5,45%	no data	5,63%	5,80%	no data	6,04%
JIBOR (IDR)	5,90%	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	97,65	98,06	6,742	173	98,14	96,48	1612 Hari	↓
FR0070	8,375	100,54	100,72	6,483	112	100,65	100,67	110 Hari	↓
FR0077	8,125	100,77	100,96	6,453	173	100,91	100,77	171 Hari	↓
FR0081	6,500	99,72	99,94	6,690	21	99,87	99,29	561 Hari	↓
FR0084	7,250	100,58	100,99	6,959	83	100,80	100,56	803 Hari	↓
FR0090	5,125	95,73	96,21	6,544	143	96,10	94,55	1221 Hari	↓
FR0091	6,375	97,85	98,56	6,713	143	97,69	95,70	3023 Hari	↑
FR0092	7,125	103,11	103,89	6,827	21	103,44	100,02	6685 Hari	↑
FR0093	6,375	97,26	98,32	6,683	52	96,36	93,36	4914 Hari	↑
PBS012	8,875	112,70	113,25	6,788	173	113,47	112,72	2873 Hari	↓
PBS031	4,000	98,19	98,68	6,909	52	98,49	98,32	231 Hari	↓
PBS032	4,875	95,87	96,49	6,601	52	96,31	95,62	951 Hari	↓
PBS029	6,375	95,76	96,52	6,957	112	97,16	95,27	3712 Hari	↓
PBS034	6,500	96,19	97,00	6,903	21	96,52	95,13	5604 Hari	↓
FR0100	6,625	99,74	100,08	6,659	83	99,24	96,51	3685 Hari	↑
FR0095	6,375	98,94	99,30	6,637	83	99,11	97,49	1702 Hari	↑
FR0096	7,000	102,33	102,61	6,656	83	100,41	99,38	3325 Hari	↑
FR0098	7,125	102,35	102,83	6,867	21	102,44	99,99	5244 Hari	↑
FR0097	7,125	101,93	102,15	6,942	21	99,93	99,74	7045 Hari	↑
FR0089	6,875	98,32	99,02	7,012	83	98,55	96,90	9987 Hari	↓
PBS036	5,375	97,66	97,83	6,825	83	98,33	97,38	621 Hari	↓
PBS003	6,000	97,85	98,13	6,767	52	98,18	98,39	1132 Hari	↓
PBSG001	6,625	99,68	100,34	6,689	112	100,30	99,80	2093 Hari	↓
PBS037	6,875	99,44	100,04	6,942	112	99,53	97,86	4433 Hari	↓
PBS033	6,750	97,76	98,48	6,944	21	98,06	95,33	8486 Hari	↓



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