

Fixed Income Daily Report

Tuesday, 28 November 2023 09:48:19

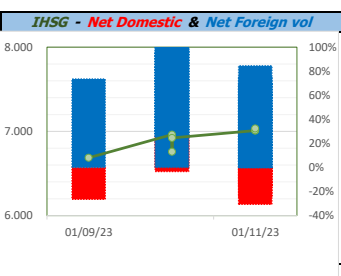
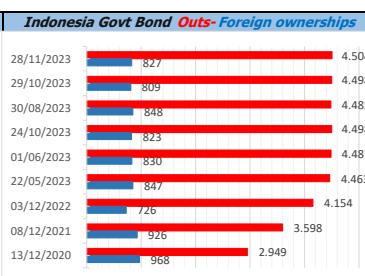
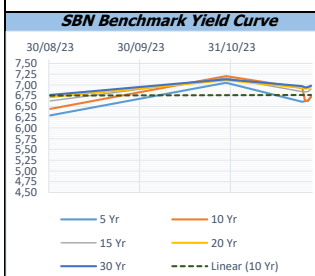
Global Market				Policy rates				
Indicator	price yesterday	TOD price	% chg.	Indicator	Date	Last	Prev.	Trend
USD/IDR Today	15495	15447	-0,31%	BI-7 DS RR		6,00	5,75	↑
SGD/IDR Spot	11579	11571	-0,07%	BI - Depfac	23/11/2023	5,25	5,00	↑
MYR/IDR Spot	3312	3308	-0,09%	BI - LF		6,75	6,50	↑
SAR/IDR Spot	4132	4120	-0,29%	US Fed's Current Range		5,50	5,50	→
US - Dow Jones Industrial Average	35390	35333	-0,16%	LPS IDR		4,25	4,25	→
Tokyo - Nikkei 225	33448	33389	-0,18%	LPS USD	01/10/2023	2,25	2,25	→
Hong Kong - Hang Seng Index	17525	17483	-0,24%	LPS BPR		6,75	6,75	→
Singapore - Srait Time Index STI	3086	3080	-0,22%					
Indonesia - IHSG	7013	7034	0,30%					
WTI Crude Oil Future/ barrel (Nov. 2023)	88,75	88,75	0,00%					
Gold Spot \$/Oz	2015,59	2015,84	0,01%					
Ice Newcastle Coal/ metric ton	127,90	127,50	-0,31%					
Malaysia CPO Contract (MYR/Metric ton)	#N/A N/A	#N/A N/A	#VALUE!					

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	28/11/2023	15.450	15.455	5,00
TOM	29/11/2023	15.450	15.456	5,05
SPOT	30/11/2023	15.450	15.455	5,05
NDF 1Mo.	29/12/2023	15.448	15.595	147,00
D-NDF 3Mo.	29/02/2024	15.450	15.465	15,00
1 Wk.	07/12/2023	15.451	15.456	5,35
2 Wk.	14/12/2023	15.452	15.458	5,90
1 Mo.	29/12/2023	15.454	15.460	5,80
2 Mo.	31/01/2024	15.456	15.465	9,00
3 Mo.	29/02/2024	15.458	15.467	9,00
6 Mo.	31/05/2024	15.468	15.476	8,36
1 Yr.	29/11/2024	15.514	15.528	14,00

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)	5,88%	6,23%	6,43%	#VALUE!	4,95%	5,43%	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	5,88%								
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	5,46%	no data	5,65%	5,82%	no data	6,04%
JIBOR (IDR)	5,88%	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	97,64	97,99	6,744	167	97,85	96,48	1606 Hari	↓
FR0070	8,375	100,57	100,71	6,303	106	100,64	100,67	105 Hari	↓
FR0077	8,125	100,69	100,90	6,575	167	100,83	100,77	165 Hari	↓
FR0081	6,500	99,69	99,96	6,709	15	99,86	99,29	555 Hari	↓
FR0084	7,250	100,85	101,39	6,821	77	101,06	100,56	797 Hari	↓
FR0090	5,125	95,79	96,00	6,533	137	95,89	94,79	1215 Hari	↓
FR0091	6,375	97,73	98,21	6,732	137	98,01	95,70	3017 Hari	↓
FR0092	7,125	102,36	103,16	6,897	15	100,98	99,16	6679 Hari	↑
FR0093	6,375	96,18	97,02	6,809	46	96,68	93,36	4908 Hari	↓
PBS012	8,875	112,74	113,82	6,777	167	113,12	113,03	2867 Hari	↓
PBS031	4,000	98,28	98,62	6,844	46	98,46	98,32	225 Hari	↓
PBS032	4,875	95,61	96,19	6,722	46	95,91	95,62	945 Hari	↓
PBS029	6,375	95,96	96,64	6,929	106	95,67	95,27	3707 Hari	↑
PBS034	6,500	96,15	96,91	6,908	15	96,51	95,13	5598 Hari	↓
FR0100	6,625	99,51	99,79	6,690	77	99,65	96,51	3679 Hari	↓
FR0095	6,375	98,62	99,04	6,719	77	98,97	97,49	1696 Hari	↓
FR0096	7,000	101,90	102,30	6,718	77	102,44	99,38	3319 Hari	↓
FR0098	7,125	101,93	102,49	6,912	15	102,54	99,99	5238 Hari	↓
FR0097	7,125	101,77	102,18	6,957	15	102,15	99,74	7039 Hari	↓
FR0089	6,875	98,89	99,37	6,965	77	98,91	96,90	9981 Hari	↓
PBS036	5,375	97,61	98,00	6,875	77	97,87	97,49	615 Hari	↓
PBS003	6,000	98,27	98,95	6,618	46	98,61	98,48	1126 Hari	↓
PBSG001	6,625	99,68	100,28	6,690	106	99,98	99,80	2087 Hari	↓
PBS037	6,875	98,58	99,49	7,048	106	99,08	97,86	4428 Hari	↓
PBS033	6,750	97,58	98,28	6,960	15	97,86	95,33	8480 Hari	↓



Tim Riset:

Kemas Yudho - Dealer FI - Ext.7952 - kemas.yudho@banksumselbabel.com

Disclaimer/ Pernyataan Tanggung Jawab: Semua data dalam laporan ini hanya dipergunakan sebagai informasi. Kinerja masa lalu bukan merupakan indikasi kinerja masa depan atau perlakuan performas atas suatu instrumen. Informasi yang dimuat dalam lembar ini diperoleh dari sumber yang dapat dipercaya, namun BPD Sumsel Babel tidak menjamin kelengkapan atau akurasi. Data, opini dan perlakuan yang diungkapkan dapat berubah tanpa pemberitahuan dan BPD Sumsel Babel tegas menolak setiap dan semua tanggung jawab atas pernyataan dan jaminan, terurut maupun terurut, tercantum di sini, atau yang tidak dicantumkan.