

Fixed Income Daily Report

Tuesday, 27 October 2026 09:00:50

Global Market					Policy rates				
Indicator	price yesterday	TOD price	% chg.		Indicator	Date	Last	Prev.	Trend
USD/IDR Today	18057	18124	0,37%		BI-7 DS RR		5,75	5,00	↑
SGD/IDR Spot	14125	14166	0,29%		BI - Depfac	21/10/2026	4,25	3,75	↑
MYR/IDR Spot	4419	4436	0,36%		BI - LF		6,00	5,50	↑
SAR/IDR Spot	4832	4833	0,02%		US Fed's Current Range		4,00	4,00	→
US - Dow Jones Industrial Average	52215	52362	0,28%		LPS IDR		3,50	3,75	↓
Tokyo - Nikkei 225	62190	63467	2,01%		LPS USD	30/06/2025	2,00	2,25	↓
Hong Kong - Hang Seng Index	23212	23202	-0,04%		LPS BPR		6,00	6,25	↓
Singapore - Srait Time Index STI	5416	5413	-0,05%		Foreign currency (US\$) and Money Market (Rp.)				
Indonesia - IHSG	5373	5370	-0,06%						
WTI Crude Oil Future/ barrel	94,59	94,59	0,00%						
Gold Spot \$/Oz	4011,67	4012,29	0,02%						
Ice Newcastle Coal/ metric ton	150,70	149,75	-0,63%						
Malaysia CPO Contract (MYR/Metric ton)	4780,00	4780,00	0,00%						
Indonesia Economic Data (in US\$ Billion, or percentage)					Tenor	Sett. Date	BID	OFFER	Gap.
Indicator	Date	Last	Prev.	Trend	TOD	27/10/2026	18.115	18.130	15,00
GDP (Gross Domestic Bruto)	30/06/2026	5,29	5,61	↓	TOM	28/10/2026	18.116	18.131	15,37
CPI (YoY)	30/09/2026	3,28	3,19	↑	SPOT	29/10/2026	18.116	18.131	15,37
CPI Core (YoY)	30/09/2026	2,84	-2,74	↑	NDF 1Mo.	30/11/2026	18.164	18.173	9,00
CPI (MoM)	31/08/2026	0,30	0,21	↑	D-NDF 3Mo.	29/01/2027	18.233	18.244	11,00
Trade Balance (USD Billion)	31/08/2026	\$ 3.552	\$ 122	↑	1 Wk.	05/11/2026	18.121	18.138	17,00
Export Growth	31/08/2026	\$ 6,72	\$ 6,05	↑	2 Wk.	12/11/2026	18.127	18.147	20,00
Import Growth	31/08/2026	\$ 19,09	\$ 27,02	↓	1 Mo.	30/11/2026	18.145	18.165	20,00
Foreign Reserves	30/09/2026	\$ 146,32	\$ 146,51	↓	2 Mo.	29/12/2026	18.170	18.197	26,80
Balance of Payment	30/06/2026	\$ -12.487	\$ -3.576	↓	3 Mo.	29/01/2027	18.200	18.220	20,00
					6 Mo.	29/04/2027	18.268	18.301	33,61
					1 Yr.	29/10/2027	18.375	18.420	45,00
Money Market Rates (ACT/360)									
RATE	O/N	1 Wk	2 Wk	1 Mo	3 Mo	6 Mo	9 Mo	1 Yr	
INTERBANK (IDR)	5,12%	6,06%	6,15%	6,41%	#VALUE!	6,65%	no data	no data	no data
INTERBANK (USD)	3,89%	4,02%	3,97%	4,00%	4,20%	4,32%	4,55%	4,72%	4,90%
INDONIA	5,12%								
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	98,99	99,12	6,820	17	99,13	99,12	556 Hari	↓
FR0090	5,125	99,13	99,38	7,048	168	99,28	99,25	166 Hari	↓
FR0091	6,375	95,73	96,03	7,337	168	96,12	97,14	1968 Hari	↓
FR0092	7,125	96,62	96,96	7,495	47	96,98	99,24	5630 Hari	↓
FR0093	6,375	91,98	92,36	7,475	78	92,46	94,40	3858 Hari	↓
FR0089	6,875	93,31	93,41	7,470	109	93,87	95,77	8932 Hari	↓
FR0095	6,375	99,18	99,22	6,863	109	99,28	99,42	647 Hari	↓
FR0096	7,000	97,93	98,13	7,414	109	98,32	99,64	2269 Hari	↓
FR0100	6,625	95,22	95,46	7,485	109	95,47	97,28	2629 Hari	↓
FR0101	6,875	99,68	99,72	7,018	168	99,80	100,11	887 Hari	↓
FR0102	6,875	93,15	93,27	7,462	78	93,55	95,44	9982 Hari	↓
FR0103	6,750	95,13	95,37	7,520	78	95,49	97,59	3137 Hari	↓
FR0104	6,500	97,58	97,82	7,251	78	98,16	98,55	1336 Hari	↓
FR0105	6,875	93,83	93,94	7,360	78	93,96	95,64	13585 Hari	↓
FR0106	7,125	97,46	97,81	7,421	109	97,91	99,35	4970 Hari	↓
FR0107	7,125	96,78	96,90	7,444	109	97,13	99,01	6771 Hari	↓
FR0108	6,500	93,33	93,68	7,496	168	93,89	95,72	3409 Hari	↓
FR0109	5,875	94,57	94,84	7,346	137	94,98	95,87	1576 Hari	↓
FR0110	7,250	99,49	99,82	7,363	17	99,98	101,30	1997 Hari	↓
FR0098	7,125	97,24	97,47	7,483	47	97,59	99,72	4189 Hari	↓
FR0097	7,125	96,49	96,85	7,496	47	96,82	99,42	5990 Hari	↓
PBS012	8,875	107,71	107,79	7,032	17	108,07	108,09	1818 Hari	↓
PBS003	6,000	99,88	99,90	6,442	78	99,93	99,83	77 Hari	↓
PBS033	6,750	98,19	98,23	6,915	47	98,21	98,23	7431 Hari	↓
PBS037	6,875	97,25	97,29	7,283	137	98,25	98,39	3378 Hari	↓
PBS029	6,375	94,86	94,91	7,286	137	94,84	96,31	2657 Hari	↑
PBS034	6,500	93,37	93,42	7,311	47	93,64	94,78	4549 Hari	↓
PBS038	6,875	94,71	94,78	7,353	47	96,20	96,70	8332 Hari	↓
PBS004	6,100	92,01	92,06	7,212	109	92,24	93,41	3710 Hari	↓
PBS030	5,875	98,53	98,56	6,790	78	98,58	98,52	616 Hari	↓
PBS039	6,625	95,91	95,94	7,076	78	95,93	96,22	5299 Hari	↓
SBN Benchmark Yield Curve					Indonesia Govt Bond Outs- Foreign ownerships				
29/07/26	29/08/26	29/09/26			27/10/2026	917	5.610		
7,75					27/09/2026	909	5.674		
7,50					29/07/2026	895	5.591		
7,25					22/09/2026	907	5.591		
7,00					30/04/2026	857	5.515		
6,75					20/04/2026	886	5.515		
6,50					01/11/2025	885	5.243		
6,25					06/11/2024	890	4.787		
6,00					12/11/2023	810	4.498		
5,75									
5,50									
5,25									
5,00									
4,75									
4,50									
— 5 Yr									
— 10 Yr									
— 15 Yr									
— 20 Yr									
— 30 Yr									
----- Linear (10 Yr)									
IHSG - Net Domestic & Net Foreign vol									
01/10/25	01/12/25	01/02/26	01/04/26	01/06/26	01/08/26	01/10/26			
9.000									
8.000									
7.000									
6.000									
5.000									
4.000									
3.000									
2.000									
1.000									
0									
-1.000									
-2.000									
-3.000									
-4.000									
-5.000									
-6.000									
-7.000									
-8.000									
-9.000									
-10.000									
-11.000									
-12.000									
-13.000									
-14.000									
-15.000									
-16.000									
-17.000									
-18.000									
-19.000									
-20.000									
-21.000									
-22.000									
-23.000									
-24.000									
-25.000									
-26.000									
-27.000									
-28.000									
-29.000									
-30.000									
-31.000									
-32.000									
-33.000									
-34.000									
-35.000									
-36.000									
-37.000									
-38.000									
-39.000									
-40.000									
-41.000									
-42.000									
-43.000									
-44.000									
-45.000									
-46.000									
-47.000									
-48.000									
-49.000									
-50.000									
-51.000									
-52.000									
-53.000									
-54.000									
-55.000									
-56.000									
-57.000									
-58.000									
-59.000									
-60.000									
-61.000									
-62.000									
-63.000									
-64.000									
-65.000									
-66.000									
-67.000									
-68.000									
-69.000									
-70.000									