

Fixed Income Daily Report

Wednesday, 27 September 2023 09:03:57

Global Market				
Indicator	price yesterday	TOD price	% chg.	
USD/IDR Today	15490	15493	0,02%	
SGD/IDR Spot	11319	11318	-0,01%	
MYR/IDR Spot	3302	3293	-0,28%	
SAR/IDR Spot	4130	4130	0,00%	
US - Dow Jones Industrial Average	34007	33619	-1,15%	
Tokyo - Nikkei 225	32315	32070	-0,76%	
Hong Kong - Hang Seng Index	17467	17543	0,43%	
Singapore - Srait Time Index STI	3215	3190	-0,79%	
Indonesia - IHSG	6924	6920	-0,05%	
WTI Crude Oil Future/ barrel (Sept. 2023)	80,35	80,35	0,00%	
Gold Spot \$/Oz	1902,33	1902,60	0,01%	
Ice Newcastle Coal/ metric ton	160,00	160,35	0,22%	
Malaysia CPO Contract (MYR/Metric ton)	3690,00	3690,00	0,00%	

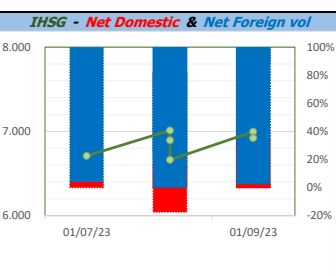
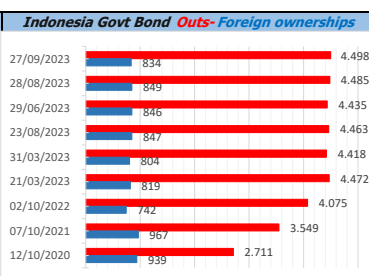
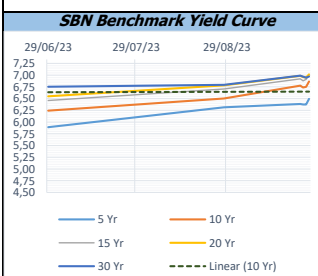
Policy rates				
Indicator	Date	Last	Prev.	Trend
BI-7 DS RR		5,75	5,75	→
BI - Depfac	21/09/2023	5,00	5,00	→
BI - LF		6,50	6,50	→
US Fed's Current Range		5,50	5,50	→
LPS IDR		4,25	4,25	→
LPS USD	06/01/2023	2,25	2,25	→
LPS BPR		6,75	6,75	→

Indonesia Economic Data (in US\$ Billion, or percentage)				
Indicator	Date	Last	Prev.	Trend
GDP (Gross Domestic Bruto)	30/06/2023	5,17	5,04	↑
CPI (YoY)	31/08/2023	3,27	3,08	↑
CPI Core (YoY)	31/08/2023	2,18	-10,29	↑
CPI (MoM)	31/07/2023	-0,02	0,21	↓
Trade Balance (USD Billion)	31/08/2023	\$ 3.120	\$ 1.292	↑
Export Growth	31/08/2023	\$ -21,21	\$ -18,10	↓
Import Growth	31/08/2023	\$ -14,77	\$ -8,31	↓
Foreign Reserves	31/08/2023	\$ 137,09	\$ 137,67	↓
Balance of Payment	30/06/2023	\$ -1.900	\$ 2.982	↓

Foreign currency (US\$) and Money Market (Rp.)				
Tenor	Sett. Date	BID	OFFER	Gap.
TOD	27/09/2023	15.485	15.499	14,00
TOM	28/09/2023	15.485	15.499	14,20
SPOT	02/10/2023	15.485	15.499	14,20
NDF 1Mo.	02/11/2023	15.499	15.509	10,00
D-NDF 3Mo.	02/01/2024	15.511	15.524	13,00
1 Wk.	10/10/2023	15.485	15.499	14,33
2 Wk.	16/10/2023	15.485	15.499	14,20
1 Mo.	02/11/2023	15.486	15.500	14,29
2 Mo.	04/12/2023	15.486	15.502	16,00
3 Mo.	02/01/2024	15.488	15.504	16,55
6 Mo.	02/04/2024	15.492	15.509	16,22
1 Yr.	02/10/2024	15.509	15.548	38,98

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)	5,64%	5,98%	6,28%	6,38%	6,08%	6,05%	6,08%	no data	no data
INTERBANK (USD)	no data	1,00%	no data	no data	no data	no data	no data	no data	no data
INDONESIA	5,64%								
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	5,43%	no data	5,65%	5,90%	no data	6,04%
JIBOR (IDR)	5,64%	6,00%	no data	6,40%	no data	6,74%	6,85%	no data	7,01%

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	98,61	98,89	6,475	44	98,94	99,87	1664 Hari	↓
FR0070	8,375	100,96	101,06	6,217	165	101,05	101,13	163 Hari	↓
FR0077	8,125	101,09	101,24	6,306	44	101,22	101,26	223 Hari	↓
FR0081	6,500	100,25	100,38	6,337	74	100,38	100,45	613 Hari	↓
FR0084	7,250	101,93	102,13	6,357	136	102,10	102,35	855 Hari	↓
FR0090	5,125	96,06	96,34	6,386	13	96,43	96,99	1273 Hari	↓
FR0091	6,375	97,50	97,88	6,764	13	97,87	100,00	3075 Hari	↓
FR0092	7,125	101,43	101,67	6,986	74	101,52	104,66	6737 Hari	↓
FR0093	6,375	96,07	96,54	6,817	105	97,08	99,94	4966 Hari	↓
PBS012	8,875	115,74	117,04	6,363	44	112,82	115,45	2925 Hari	↑
PBS031	4,000	98,18	98,68	6,360	105	98,33	98,44	283 Hari	↓
PBS032	4,875	96,51	97,23	6,252	105	96,87	96,97	1003 Hari	↓
PBS029	6,375	98,99	99,30	6,510	165	99,15	99,23	3765 Hari	↓
PBS034	6,500	98,00	98,56	6,707	74	98,28	98,72	5656 Hari	↓
FR0100	6,625	98,49	98,80	6,829	136	99,32	101,80	3737 Hari	↓
FR0095	6,375	99,45	99,65	6,507	136	100,00	100,94	1755 Hari	↓
FR0096	7,000	100,87	101,16	6,871	136	101,80	104,48	3377 Hari	↓
FR0098	7,125	100,96	101,33	7,017	74	102,25	106,12	5296 Hari	↓
FR0097	7,125	101,11	101,56	7,019	74	101,79	105,50	7097 Hari	↓
FR0089	6,875	98,63	99,05	6,987	136	98,93	102,02	10040 Hari	↓
PBS036	5,375	98,20	98,44	6,403	136	98,37	98,44	674 Hari	↓
PBS003	6,000	99,05	99,68	6,319	105	99,32	100,09	1185 Hari	↓
PBSG001	6,625	101,65	102,67	6,288	165	102,33	102,54	2145 Hari	↓
PBS037	6,875	101,35	101,84	6,713	165	102,01	102,41	4486 Hari	↓
PBS033	6,750	98,59	99,41	6,870	74	98,83	100,04	8538 Hari	↓



Tim Riset:

Kemas Yudhio - Dealer FI - Ext.7952 - kemas.yudhio@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 performansi dari suatu instrumen. Informasi yang dihimpun dalam lembar ini diperoleh dari sumber yang dapat dipercaya, namun BPS Sumsel Babel tidak menjamin kelengkapan atau akurasi. Data, opini dan perlakuan yang diungkapkan dapat berubah tanpa pemberitahuan dan BPS Sumsel Babel tetap menolok setiap dan semua tanggung jawab atas pernyataan dan jaminan, terurut maupun terurut, yang tercantum di sini, atau yang tidak dicantumkan.