

Fixed Income Daily Report

Monday, 02 October 2023 09:08:36

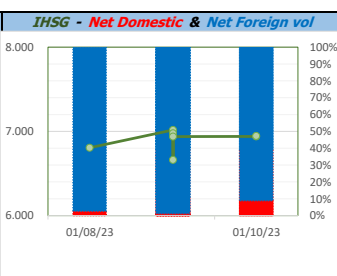
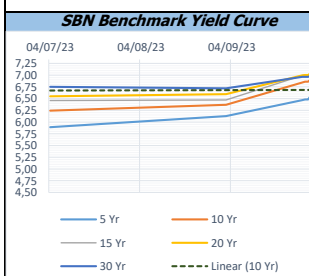
Global Market				Policy rates				
Indicator	price yesterday	TOD price	% chg.	Indicator	Date	Last	Prev.	Trend
USD/IDR Today	15455	15500	0,29%	BI-7 DS RR		5,75	5,75	→
SGD/IDR Spot	11348	11332	-0,14%	BI - Depfac	21/09/2023	5,00	5,00	→
MYR/IDR Spot	3298	3298	0,01%	BI - LF		6,50	6,50	→
SAR/IDR Spot	4122	4127	0,12%	US Fed's Current Range		5,50	5,50	→
US - Dow Jones Industrial Average	33666	33508	-0,47%	LPS IDR		4,25	4,25	→
Tokyo - Nikkei 225	31858	32352	1,53%	LPS USD	06/01/2023	2,25	2,25	→
Hong Kong - Hang Seng Index	17373	17810	2,45%	LPS BPR		6,75	6,75	→
Singapore - Srait Time Index STI	3217	3223	0,18%					
Indonesia - IHSG	6940	6947	0,10%					
WTI Crude Oil Future/ barrel (Oct. 2023)	80,35	90,28	11,00%					
Gold Spot \$/Oz	1844,95	1845,19	0,01%					
Ice Newcastle Coal/ metric ton	161,25	156,35	-3,13%					
Malaysia CPO Contract (MYR/Metric ton)	3678,00	3689,00	0,30%					

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	02/10/2023	15.495	15.505	10,00
TOM	03/10/2023	15.495	15.505	10,15
SPOT	04/10/2023	15.495	15.505	10,15
NDF 1Mo.	06/11/2023	15.510	15.520	10,00
D-NDF 3Mo.	04/01/2024	15.521	15.534	13,00
1 Wk.	11/10/2023	15.495	15.505	10,20
2 Wk.	18/10/2023	15.495	15.506	10,56
1 Mo.	06/11/2023	15.495	15.508	12,85
2 Mo.	04/12/2023	15.496	15.510	13,84
3 Mo.	04/01/2024	15.498	15.511	13,07
6 Mo.	04/04/2024	15.502	15.517	14,92
1 Yr.	04/10/2024	15.523	15.550	27,00

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)	5,63%	5,98%	6,28%	6,38%	6,89%	6,81%	6,55%	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	5,63%								
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	5,66%	5,90%	no data	6,04%
JIBOR (IDR)	5,63%	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	98,06	98,39	6,618	42	98,23	98,23	1662 Hari	↓
FR0070	8,375	100,86	101,14	6,389	163	101,03	101,03	161 Hari	↓
FR0077	8,125	101,08	101,32	6,299	42	101,21	101,21	221 Hari	↓
FR0081	6,500	100,19	100,41	6,372	72	100,29	100,29	612 Hari	↓
FR0084	7,250	101,76	102,13	6,431	134	102,01	102,01	853 Hari	↓
FR0090	5,125	95,70	96,12	6,506	11	96,00	96,00	1271 Hari	↓
FR0091	6,375	96,81	97,40	6,874	11	97,32	97,32	3073 Hari	↓
FR0092	7,125	101,23	101,62	7,005	72	101,52	104,66	6735 Hari	↓
FR0093	6,375	95,78	96,28	6,851	103	96,03	96,03	4964 Hari	↓
PBS012	8,875	115,74	117,03	6,361	42	116,38	116,38	2923 Hari	↓
PBS031	4,000	98,21	98,50	6,373	103	98,35	98,35	281 Hari	↓
PBS032	4,875	96,51	97,23	6,257	103	96,87	96,87	1001 Hari	↓
PBS029	6,375	98,99	99,30	6,510	163	99,15	99,15	3763 Hari	↓
PBS034	6,500	98,03	98,58	6,704	72	98,31	98,31	5654 Hari	↓
FR0100	6,625	98,21	98,66	6,867	134	98,49	98,49	3735 Hari	↓
FR0095	6,375	99,06	99,50	6,601	134	99,37	99,37	1753 Hari	↓
FR0096	7,000	100,24	100,71	6,963	134	100,71	100,71	3375 Hari	↓
FR0098	7,125	100,67	101,35	7,050	72	101,10	101,10	5294 Hari	↓
FR0097	7,125	100,63	101,21	7,064	72	101,03	101,03	7095 Hari	↓
FR0089	6,875	98,51	99,02	6,997	134	98,76	98,76	10038 Hari	↓
PBS036	5,375	98,23	98,47	6,385	134	98,37	98,44	672 Hari	↓
PBS003	6,000	99,05	99,69	6,320	103	99,37	99,37	1183 Hari	↓
PBSG001	6,625	101,67	102,02	6,284	163	101,84	101,84	2143 Hari	↓
PBS037	6,875	101,42	102,05	6,704	163	101,74	101,74	4484 Hari	↓
PBS033	6,750	99,51	99,89	6,791	72	99,70	99,70	8536 Hari	↓



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