

Fixed Income Daily Report

Tuesday, 03 October 2023 09:05:08

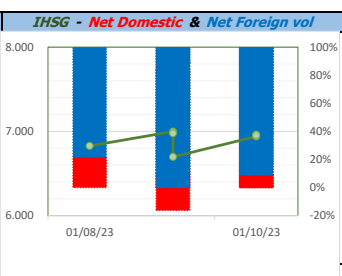
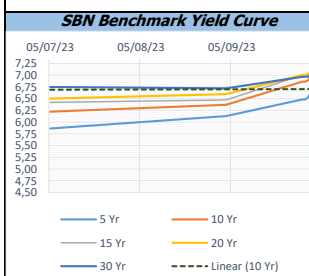
Global Market				Policy rates				
Indicator	price yesterday	TOD price	% chg.	Indicator	Date	Last	Prev.	Trend
USD/IDR Today	15530	15590	0,38%	BI-7 DS RR		5,75	5,75	→
SGD/IDR Spot	11343	11343	0,00%	BI - Depfac	21/09/2023	5,00	5,00	→
MYR/IDR Spot	3296	3299	0,12%	BI - LF		6,50	6,50	→
SAR/IDR Spot	4131	4141	0,24%	US Fed's Current Range		5,50	5,50	→
US - Dow Jones Industrial Average	33508	33433	-0,22%	LPS IDR		4,25	4,25	→
Tokyo - Nikkei 225	31760	31388	-1,18%	LPS USD	06/01/2023	2,25	2,25	→
Hong Kong - Hang Seng Index	17810	17330	-2,77%	LPS BPR		6,75	6,75	→
Singapore - Srait Time Index STI	3209	3184	-0,78%					
Indonesia - IHSG	6961	6955	-0,09%					
WTI Crude Oil Future/ barrel (Oct. 2023)	90,28	90,28	0,00%					
Gold Spot \$/Oz	1822,48	1822,78	0,02%					
Ice Newcastle Coal/ metric ton	156,35	154,50	-1,20%					
Malaysia CPO Contract (MYR/Metric ton)	3689,00	3645,00	-1,21%					

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)	30/09/2023	2,28	3,27	↓
CPI Core (YoY)	30/09/2023	2,00	-8,26	↓
CPI (MoM)	31/08/2023	0,19	-0,02	↑
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	03/10/2023	15.525	15.540	15,00
TOM	04/10/2023	15.525	15.540	15,08
SPOT	05/10/2023	15.525	15.540	15,08
NDF 1Mo.	06/11/2023	15.590	15.600	10,00
D-NDF 3Mo.	05/01/2024	15.610	15.618	8,00
1 Wk.	12/10/2023	15.525	15.541	15,55
2 Wk.	19/10/2023	15.525	15.541	15,70
1 Mo.	06/11/2023	15.525	15.542	16,10
2 Mo.	05/12/2023	15.526	15.543	17,50
3 Mo.	05/01/2024	15.528	15.545	17,21
6 Mo.	05/04/2024	15.531	15.550	18,84
1 Yr.	07/10/2024	15.550	15.581	30,94

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)	5,60%	5,98%	6,28%	6,40%	7,42%	6,89%	6,51%	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	5,60%								
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)	5,60%	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	98,03	98,27	6,624	41	98,23	98,23	1661 Hari	↓
FR0070	8,375	100,94	101,08	6,191	162	101,03	101,03	160 Hari	↓
FR0077	8,125	101,14	101,25	6,182	41	101,21	101,21	220 Hari	↓
FR0081	6,500	100,18	100,34	6,380	71	100,29	100,29	611 Hari	↓
FR0084	7,250	101,76	102,05	6,432	133	102,01	102,01	852 Hari	↓
FR0090	5,125	95,68	95,98	6,513	10	96,00	96,00	1270 Hari	↓
FR0091	6,375	96,55	96,87	6,917	10	97,32	97,32	3072 Hari	↓
FR0092	7,125	101,37	102,74	6,991	71	101,98	101,98	6734 Hari	↓
FR0093	6,375	94,60	95,11	6,990	102	96,03	96,03	4963 Hari	↓
PBS012	8,875	115,46	116,76	6,401	41	116,38	116,38	2922 Hari	↓
PBS031	4,000	98,21	98,45	6,380	102	98,35	98,35	280 Hari	↓
PBS032	4,875	96,17	96,93	6,399	102	96,87	96,87	1000 Hari	↓
PBS029	6,375	99,06	99,34	6,500	162	99,15	99,15	3762 Hari	↓
PBS034	6,500	97,78	98,34	6,730	71	98,31	98,31	5653 Hari	↓
FR0100	6,625	97,78	98,05	6,966	133	98,49	98,49	3734 Hari	↓
FR0095	6,375	98,88	99,18	6,645	133	99,37	99,37	1752 Hari	↓
FR0096	7,000	100,00	100,21	7,005	133	100,71	100,71	3374 Hari	↓
FR0098	7,125	100,27	100,83	7,093	71	101,10	101,10	5293 Hari	↓
FR0097	7,125	100,53	100,91	7,073	71	101,03	101,03	7094 Hari	↓
FR0089	6,875	98,18	98,73	7,023	133	98,76	98,76	10037 Hari	↓
PBS036	5,375	98,22	98,45	6,400	133	98,34	98,34	671 Hari	↓
PBS003	6,000	99,04	99,69	6,324	102	99,37	99,37	1182 Hari	↓
PBSG001	6,625	101,53	102,33	6,313	162	101,84	101,84	2142 Hari	↓
PBS037	6,875	101,49	102,16	6,696	162	101,74	101,74	4483 Hari	↓
PBS033	6,750	99,48	99,90	6,793	71	99,70	99,70	8535 Hari	↓



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