

Fixed Income Daily Report

Thursday, 07 December 2023 09:04:41

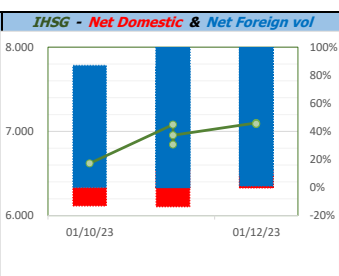
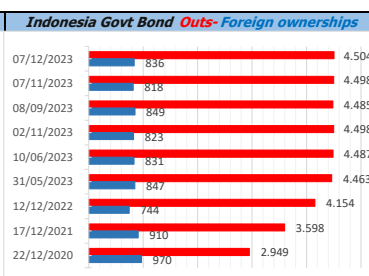
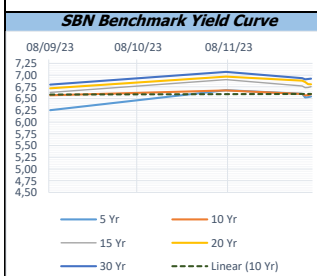
Global Market				Policy rates				
Indicator	price yesterday	TOD price	% chg.	Indicator	Date	Last	Prev.	Trend
USD/IDR Today	15493	15522	0,19%	BI-7 DS RR		6,00	5,75	↑
SGD/IDR Spot	11562	11568	0,05%	BI - Depfac	23/11/2023	5,25	5,00	↑
MYR/IDR Spot	3319	3322	0,11%	BI - LF		6,75	6,50	↑
SAR/IDR Spot	4135	4140	0,12%	US Fed's Current Range		5,50	5,50	→
US - Dow Jones Industrial Average	36125	36054	-0,19%	LPS IDR		4,25	4,25	→
Tokyo - Nikkei 225	33446	33026	-1,27%	LPS USD	01/10/2023	2,25	2,25	→
Hong Kong - Hang Seng Index	16463	16215	-1,53%	LPS BPR		6,75	6,75	→
Singapore - Srait Time Index STI	3087	3072	-0,50%					
Indonesia - IHSG	7087	7091	0,05%					
WTI Crude Oil Future/ barrel (Dec. 2023)	77,60	77,60	0,00%					
Gold Spot \$/Oz	2026,88	2027,14	0,01%					
Ice Newcastle Coal/ metric ton	134,15	140,45	4,49%					
Malaysia CPO Contract (MYR/Metric ton)	3602,00	3540,00	-1,75%					

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)	30/11/2023	2,86	2,56	↑
CPI Core (YoY)	30/11/2023	1,87	-2,09	↑
CPI (MoM)	31/10/2023	0,38	0,17	↑
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	07/12/2023	15.490	15.500	10,00
TOM	08/12/2023	15.490	15.500	10,10
SPOT	11/12/2023	15.490	15.500	10,10
NDF 1Mo.	11/01/2024	15.527	15.537	10,00
D-NDF 3Mo.	13/03/2024	15.531	15.542	11,00
1 Wk.	18/12/2023	15.491	15.502	10,43
2 Wk.	27/12/2023	15.493	15.504	11,06
1 Mo.	11/01/2024	15.495	15.506	11,00
2 Mo.	12/02/2024	15.500	15.514	14,00
3 Mo.	13/03/2024	15.502	15.515	13,22
6 Mo.	11/06/2024	15.511	15.527	15,76
1 Yr.	11/12/2024	15.569	15.585	16,50

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)	5,87%	6,23%	6,38%	no data	6,75%	6,61%	7,05%	no data	no data
INTERBANK (USD)	no data	no data	no data	no data	no data	no data	no data	no data	no data
INDONESIA	5,87%								
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	5,47%	no data	5,64%	5,74%	no data	6,04%
JIBOR (IDR)	5,87%	6,25%	no data	6,65%	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	98,17	98,48	6,607	156	98,18	98,05	1595 Hari	↓
FR0070	8,375	100,45	100,55	6,567	95	100,57	100,57	94 Hari	↓
FR0077	8,125	100,68	100,77	6,489	156	100,77	100,77	154 Hari	↓
FR0081	6,500	99,99	100,19	6,504	4	100,02	100,08	544 Hari	↓
FR0084	7,250	101,25	101,47	6,621	66	101,31	101,28	786 Hari	↓
FR0090	5,125	96,11	96,35	6,431	126	95,80	95,82	1204 Hari	↑
FR0091	6,375	98,30	98,48	6,641	126	98,08	97,87	3006 Hari	↑
FR0092	7,125	103,36	103,62	6,803	4	103,39	103,39	6668 Hari	↑
FR0093	6,375	96,55	97,17	6,766	35	97,07	97,41	4897 Hari	↓
PBS012	8,875	111,87	113,52	6,907	156	113,29	113,29	2856 Hari	↓
PBS031	4,000	98,35	98,63	6,822	35	98,47	98,48	214 Hari	↓
PBS032	4,875	95,50	96,17	6,787	35	95,85	95,98	934 Hari	↓
PBS029	6,375	95,25	95,96	7,031	95	95,57	95,60	3696 Hari	↓
PBS034	6,500	95,91	96,61	6,934	4	95,95	96,08	5587 Hari	↓
FR0100	6,625	100,01	100,11	6,623	66	99,81	99,69	3668 Hari	↑
FR0095	6,375	99,32	99,58	6,543	66	99,08	98,99	1686 Hari	↑
FR0096	7,000	102,84	103,10	6,578	66	102,73	102,67	3308 Hari	↑
FR0098	7,125	103,40	103,81	6,753	4	103,27	103,08	5227 Hari	↑
FR0097	7,125	103,45	103,76	6,803	4	102,58	102,55	7028 Hari	↑
FR0089	6,875	99,25	99,91	6,935	66	99,41	99,37	9971 Hari	↓
PBS036	5,375	97,67	98,37	6,854	66	97,81	97,81	605 Hari	↓
PBS003	6,000	98,25	98,46	6,630	35	98,62	98,62	1116 Hari	↓
PBSG001	6,625	99,54	100,07	6,719	95	99,80	99,86	2076 Hari	↓
PBS037	6,875	99,15	100,89	6,978	95	99,45	99,35	4417 Hari	↓
PBS033	6,750	98,99	99,77	6,837	4	97,91	97,91	8469 Hari	↑



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