

Fixed Income Daily Report

Wednesday, 06 December 2023 09:10:11

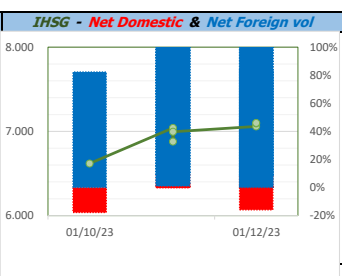
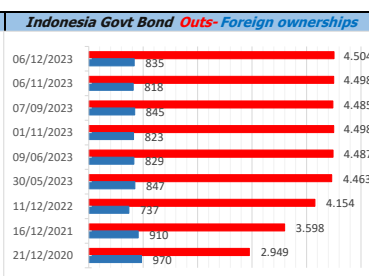
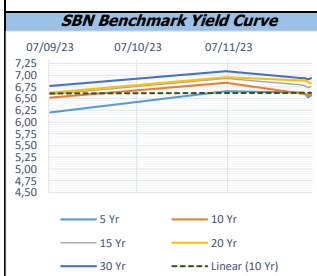
Global Market				Policy rates				
Indicator	price yesterday	TOD price	% chg.	Indicator	Date	Last	Prev.	Trend
USD/IDR Today	15455	15505	0,32%	BI-7 DS RR		6,00	5,75	↑
SGD/IDR Spot	11570	11578	0,07%	BI - Depfac	23/11/2023	5,25	5,00	↑
MYR/IDR Spot	3317	3321	0,15%	BI - LF		6,75	6,50	↑
SAR/IDR Spot	4134	4132	-0,05%	US Fed's Current Range		5,50	5,50	→
US - Dow Jones Industrial Average	36204	36125	-0,22%	LPS IDR		4,25	4,25	→
Tokyo - Nikkei 225	32776	33200	1,28%	LPS USD	01/10/2023	2,25	2,25	→
Hong Kong - Hang Seng Index	16646	16328	-1,95%	LPS BPR		6,75	6,75	→
Singapore - Srait Time Index STI	3084	3077	-0,22%					
Indonesia - IHSG	7094	7101	0,10%					
WTI Crude Oil Future/ barrel (Dec. 2023)	77,60	77,60	0,00%					
Gold Spot \$/Oz	2020,97	2021,30	0,02%					
Ice Newcastle Coal/ metric ton	134,45	134,15	-0,22%					
Malaysia CPO Contract (MYR/Metric ton)	3636,00	3620,00	-0,44%					

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	06/12/2023	15.497	15.500	3,00
TOM	07/12/2023	15.497	15.500	3,10
SPOT	08/12/2023	15.497	15.500	3,10
NDF 1Mo.	08/01/2024	15.481	15.491	10,00
D-NDF 3Mo.	08/03/2024	15.492	15.503	11,00
1 Wk.	15/12/2023	15.498	15.502	3,55
2 Wk.	22/12/2023	15.500	15.503	3,56
1 Mo.	08/01/2024	15.502	15.506	4,12
2 Mo.	12/02/2024	15.505	15.512	6,63
3 Mo.	08/03/2024	15.509	15.517	8,00
6 Mo.	10/06/2024	15.519	15.528	9,44
1 Yr.	09/12/2024	15.578	15.590	11,50

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)	5,94%	6,23%	6,43%	no data	4,78%	5,14%	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	5,94%								
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	5,46%	no data	5,62%	5,73%	no data	6,04%
JIBOR (IDR)	5,94%	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	98,04	98,47	6,629	159	98,18	98,05	1598 Hari	↓
FR0070	8,375	100,46	100,62	6,509	98	100,57	100,57	97 Hari	↓
FR0077	8,125	100,64	100,83	6,598	159	100,77	100,77	157 Hari	↓
FR0081	6,500	99,94	100,20	6,545	7	100,02	100,08	547 Hari	↓
FR0084	7,250	101,19	101,47	6,649	69	101,31	101,28	789 Hari	↓
FR0090	5,125	96,13	96,42	6,424	129	95,80	95,82	1207 Hari	↑
FR0091	6,375	98,26	98,44	6,640	129	98,08	97,87	3009 Hari	↑
FR0092	7,125	103,18	103,80	6,819	7	103,39	103,39	6671 Hari	↑
FR0093	6,375	96,52	97,36	6,769	38	97,07	97,41	4900 Hari	↓
PBS012	8,875	111,87	113,52	6,907	159	113,29	113,29	2859 Hari	↓
PBS031	4,000	98,36	98,63	6,763	38	98,47	98,48	217 Hari	↓
PBS032	4,875	95,51	96,22	6,779	38	95,85	95,98	937 Hari	↓
PBS029	6,375	95,25	95,96	7,031	98	95,57	95,60	3699 Hari	↓
PBS034	6,500	95,48	96,18	6,981	7	95,95	96,08	5590 Hari	↓
FR0100	6,625	99,95	100,13	6,626	69	99,81	99,69	3671 Hari	↑
FR0095	6,375	99,23	99,50	6,563	69	99,08	98,99	1689 Hari	↑
FR0096	7,000	102,72	103,01	6,598	69	102,73	102,67	3311 Hari	↓
FR0098	7,125	103,34	103,73	6,757	7	103,27	103,08	5230 Hari	↑
FR0097	7,125	103,23	103,55	6,821	7	102,58	102,55	7031 Hari	↑
FR0089	6,875	99,12	99,87	6,944	69	99,41	99,37	9973 Hari	↓
PBS036	5,375	97,67	98,40	6,851	69	97,81	97,81	608 Hari	↓
PBS003	6,000	97,91	98,40	6,754	38	98,62	98,62	1118 Hari	↓
PBSG001	6,625	99,29	99,83	6,773	98	99,80	99,86	2079 Hari	↓
PBS037	6,875	98,53	99,88	7,055	98	99,45	99,35	4420 Hari	↓
PBS033	6,750	98,99	99,77	6,837	7	97,91	97,91	8472 Hari	↑



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