

Fixed Income Daily Report

Friday, 08 December 2023 09:16:29

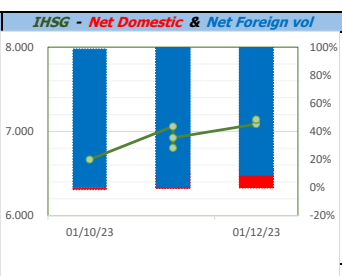
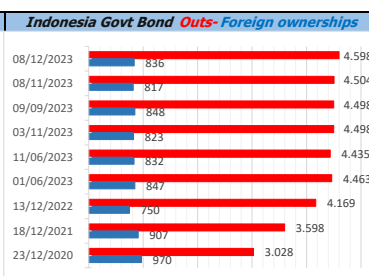
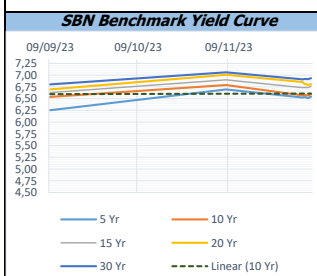
Global Market				Policy rates				
Indicator	price yesterday	TOD price	% chg.	Indicator	Date	Last	Prev.	Trend
USD/IDR Today	15515	15500	-0,10%	BI-7 DS RR		6,00	5,75	↑
SGD/IDR Spot	11568	11598	0,26%	BI - Depfac	23/11/2023	5,25	5,00	↑
MYR/IDR Spot	3320	3320	0,03%	BI - LF		6,75	6,50	↑
SAR/IDR Spot	4137	4131	-0,15%	US Fed's Current Range		5,50	5,50	→
US - Dow Jones Industrial Average	36054	36117	0,17%	LPS IDR		4,25	4,25	→
Tokyo - Nikkei 225	32858	32350	-1,57%	LPS USD	01/10/2023	2,25	2,25	→
Hong Kong - Hang Seng Index	16346	16297	-0,30%	LPS BPR		6,75	6,75	→
Singapore - Srait Time Index STI	3074	3100	0,84%					
Indonesia - IHSG	7135	7142	0,11%					
WTI Crude Oil Future/ barrel (Dec. 2023)	77,60	77,60	0,00%					
Gold Spot \$/Oz	2032,53	2032,81	0,01%					
Ice Newcastle Coal/ metric ton	140,45	148,75	5,58%					
Malaysia CPO Contract (MYR/Metric ton)	3578,00	3596,00	0,50%					

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	30/11/2023	\$ 138,10	\$ 133,14	↑
Balance of Payment	30/09/2023	\$ -900	\$ -2.207	↑

Foreign currency (US\$) and Money Market (Rp.)				
Tenor	Sett. Date	BID	OFFER	Gap.
TOD	08/12/2023	15.490	15.505	15,00
TOM	09/12/2023	15.490	15.506	15,32
SPOT	12/12/2023	15.490	15.506	15,32
NDF 1Mo.	12/01/2024	15.492	15.503	11,00
D-NDF 3Mo.	13/03/2024	15.498	15.512	14,00
1 Wk.	19/12/2023	15.491	15.507	15,79
2 Wk.	27/12/2023	15.492	15.508	16,46
1 Mo.	12/01/2024	15.494	15.511	16,50
2 Mo.	12/02/2024	15.498	15.517	19,00
3 Mo.	13/03/2024	15.499	15.520	21,19
6 Mo.	12/06/2024	15.508	15.530	22,00
1 Yr.	12/12/2024	15.560	15.587	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)	5,87%	6,23%	6,38%	no data	5,38%	5,42%	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	5,48%	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	98,07	98,38	6,647	155	98,18	98,05	1594 Hari	↓
FR0070	8,375	100,42	100,62	6,487	94	100,57	100,57	93 Hari	↓
FR0077	8,125	100,61	100,83	6,590	155	100,77	100,77	153 Hari	↓
FR0081	6,500	99,94	100,18	6,560	3	100,02	100,08	543 Hari	↓
FR0084	7,250	101,11	101,65	6,687	65	101,33	101,12	785 Hari	↓
FR0090	5,125	96,11	96,35	6,434	125	95,80	95,82	1203 Hari	↑
FR0091	6,375	98,28	98,45	6,645	125	98,08	97,87	3005 Hari	↑
FR0092	7,125	103,38	103,76	6,807	3	103,39	103,39	6667 Hari	↑
FR0093	6,375	96,52	97,31	6,770	34	97,08	97,10	4896 Hari	↓
PBS012	8,875	112,37	112,82	6,828	155	112,62	112,67	2855 Hari	↓
PBS031	4,000	98,32	98,61	6,930	34	98,47	98,48	213 Hari	↓
PBS032	4,875	95,50	96,19	6,791	34	95,85	95,98	933 Hari	↓
PBS029	6,375	95,37	95,96	7,013	94	95,57	95,60	3695 Hari	↓
PBS034	6,500	96,00	96,69	6,924	3	95,95	96,08	5586 Hari	↑
FR0100	6,625	99,84	99,98	6,648	65	99,81	99,69	3667 Hari	↑
FR0095	6,375	99,33	99,64	6,546	65	99,08	98,99	1685 Hari	↑
FR0096	7,000	102,76	103,09	6,602	65	102,73	102,67	3307 Hari	↑
FR0098	7,125	103,30	103,69	6,767	3	103,27	103,08	5226 Hari	↑
FR0097	7,125	103,40	103,78	6,812	3	102,58	102,55	7027 Hari	↑
FR0089	6,875	99,12	99,61	6,950	65	99,41	99,37	9970 Hari	↓
PBS036	5,375	97,73	98,12	6,820	65	97,81	97,81	604 Hari	↓
PBS003	6,000	98,08	98,49	6,694	34	97,94	97,94	1115 Hari	↑
PBSG001	6,625	99,50	100,01	6,728	94	99,80	99,86	2075 Hari	↑
PBS037	6,875	99,50	101,02	6,934	94	99,45	99,35	4416 Hari	↑
PBS033	6,750	95,37	98,33	7,160	3	97,79	98,35	8468 Hari	↓



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