

Fixed Income Daily Report
Monday, 11 December 2023 09:05:33

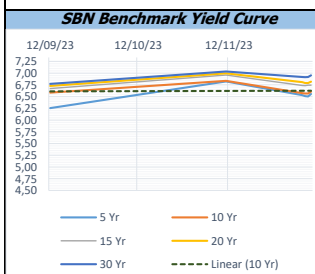
Global Market				Policy rates				
Indicator	price yesterday	TOD price	% chg.	Indicator	Date	Last	Prev.	Trend
USD/IDR Today	15515	15510	-0,03%	BI-7 DS RR		6,00	5,75	↑
SGD/IDR Spot	11568	11587	0,17%	BI - Depfac	23/11/2023	5,25	5,00	↑
MYR/IDR Spot	3320	3323	0,11%	BI - LF		6,75	6,50	↑
SAR/IDR Spot	4137	4137	0,00%	US Fed's Current Range		5,50	5,50	→
US - Dow Jones Industrial Average	36117	36248	0,36%	LPS IDR		4,25	4,25	→
Tokyo - Nikkei 225	32308	32852	1,66%	LPS USD	01/10/2023	2,25	2,25	→
Hong Kong - Hang Seng Index	16334	16137	-1,22%	LPS BPR		6,75	6,75	→
Singapore - Srait Time Index STI	3111	3094	-0,54%					
Indonesia - IHSG	7160	7142	-0,25%					
WTI Crude Oil Future/ barrel (Dec. 2023)	77,60	77,60	0,00%					
Gold Spot \$/Oz	2001,88	2002,17	0,01%					
Ice Newcastle Coal/ metric ton	148,75	151,00	1,49%					
Malaysia CPO Contract (MYR/Metric ton)	3578,00	3600,00	0,61%					

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	↑

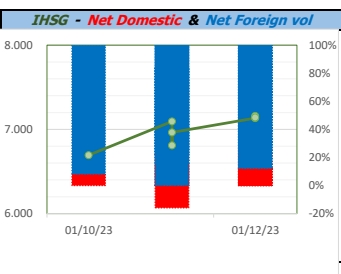
Foreign currency (US\$) and Money Market (Rp.)				
Tenor	Sett. Date	BID	OFFER	Gap.
TOD	11/12/2023	15.520	15.525	5,00
TOM	12/12/2023	15.520	15.527	5,15
SPOT	13/12/2023	15.520	15.525	5,15
NDF 1Mo.	16/01/2024	15.580	15.592	12,00
D-NDF 3Mo.	13/03/2024	15.569	15.583	14,00
1 Wk.	20/12/2023	15.521	15.527	6,00
2 Wk.	27/12/2023	15.522	15.528	5,78
1 Mo.	16/01/2024	15.524	15.530	6,20
2 Mo.	13/02/2024	15.528	15.536	7,85
3 Mo.	13/03/2024	15.530	15.540	9,11
6 Mo.	13/06/2024	15.540	15.549	9,03
1 Yr.	13/12/2024	15.591	15.606	15,00

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)	5,83%	6,23%	6,38%	no data	7,23%	6,69%	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	5,83%								
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	5,63%	5,72%	no data	6,04%
JIBOR (IDR)	5,83%	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	97,98	98,36	6,658	154	98,17	98,05	1593 Hari	↓
FR0070	8,375	100,37	100,60	6,784	93	100,53	100,57	92 Hari	↓
FR0077	8,125	100,60	100,86	6,633	154	100,73	100,77	152 Hari	↓
FR0081	6,500	99,93	100,18	6,548	2	100,07	100,08	542 Hari	↓
FR0084	7,250	101,04	101,67	6,721	64	101,35	101,12	784 Hari	↓
FR0090	5,125	96,15	96,44	6,421	124	96,29	95,82	1202 Hari	↓
FR0091	6,375	98,28	98,45	6,645	124	98,36	97,87	3004 Hari	↓
FR0092	7,125	103,18	103,73	6,820	2	103,45	103,39	6666 Hari	↓
FR0093	6,375	96,52	97,31	6,770	33	97,08	97,10	4895 Hari	↓
PBS012	8,875	112,56	113,00	6,797	154	112,78	112,67	2854 Hari	↓
PBS031	4,000	98,31	98,61	6,931	33	98,46	98,48	212 Hari	↓
PBS032	4,875	95,50	96,02	6,795	33	95,76	95,98	932 Hari	↓
PBS029	6,375	95,72	96,37	6,964	93	96,04	95,60	3694 Hari	↓
PBS034	6,500	96,25	96,93	6,898	2	96,59	96,08	5585 Hari	↓
FR0100	6,625	99,90	100,08	6,637	64	99,99	99,69	3666 Hari	↓
FR0095	6,375	99,30	99,62	6,548	64	99,43	98,99	1684 Hari	↓
FR0096	7,000	102,73	103,12	6,597	64	102,87	102,67	3306 Hari	↓
FR0098	7,125	103,44	103,89	6,750	2	103,65	103,08	5225 Hari	↓
FR0097	7,125	103,27	103,71	6,820	2	103,49	102,55	7026 Hari	↓
FR0089	6,875	98,98	99,50	6,958	64	99,24	99,37	9969 Hari	↓
PBS036	5,375	97,77	98,38	6,796	64	98,08	97,81	603 Hari	↓
PBS003	6,000	98,08	98,49	6,694	33	97,94	97,94	1114 Hari	↑
PBSG001	6,625	99,59	100,09	6,708	93	99,84	99,86	2074 Hari	↓
PBS037	6,875	99,66	101,07	6,914	93	100,37	99,35	4415 Hari	↓
PBS033	6,750	95,34	98,34	7,163	2	96,84	98,35	8467 Hari	↓



Indonesia Govt Bond Outs- Foreign ownerships	
11/12/2023	838
11/11/2023	820
12/09/2023	847
06/11/2023	823
14/06/2023	833
04/06/2023	847
16/12/2022	751
21/12/2021	904
26/12/2020	971



Tim Riset:
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