

Fixed Income Daily Report

Tuesday, 12 December 2023 09:29:56

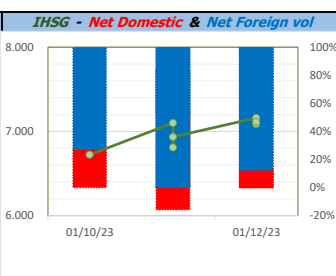
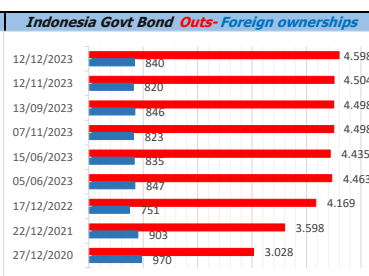
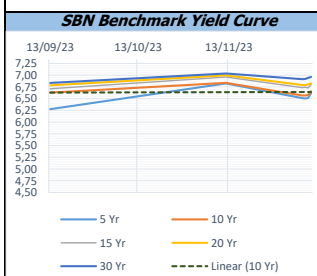
Global Market				Policy rates				
Indicator	price yesterday	TOD price	% chg.	Indicator	Date	Last	Prev.	Trend
USD/IDR Today	15615	15638	0,15%	BI-7 DS RR		6,00	5,75	↑
SGD/IDR Spot	11617	11648	0,26%	BI - Depfac	23/11/2023	5,25	5,00	↑
MYR/IDR Spot	3334	3343	0,26%	BI - LF		6,75	6,50	↑
SAR/IDR Spot	4165	4170	0,12%	US Fed's Current Range		5,50	5,50	→
US - Dow Jones Industrial Average	36248	36405	0,43%	LPS IDR		4,25	4,25	→
Tokyo - Nikkei 225	32792	32957	0,50%	LPS USD	01/10/2023	2,25	2,25	→
Hong Kong - Hang Seng Index	16201	16292	0,56%	LPS BPR		6,75	6,75	→
Singapore - Srait Time Index STI	3090	3102	0,38%					
Indonesia - IHSG	7089	7111	0,32%					
WTI Crude Oil Future/ barrel (Dec. 2023)	77,60	77,60	0,00%					
Gold Spot \$/Oz	1983,33	1983,57	0,01%					
Ice Newcastle Coal/ metric ton	151,00	152,50	0,98%					
Malaysia CPO Contract (MYR/Metric ton)	3600,00	3605,00	0,14%					

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	12/12/2023	15.636	15.639	3,00
TOM	13/12/2023	15.636	15.639	3,15
SPOT	14/12/2023	15.636	15.639	3,15
NDF 1Mo.	16/01/2024	15.640	15.650	10,00
D-NDF 3Mo.	14/03/2024	15.646	15.658	12,00
1 Wk.	21/12/2023	15.637	15.640	3,43
2 Wk.	28/12/2023	15.638	15.642	3,86
1 Mo.	16/01/2024	15.640	15.645	5,00
2 Mo.	14/02/2024	15.643	15.650	7,37
3 Mo.	14/03/2024	15.646	15.653	7,00
6 Mo.	14/06/2024	15.656	15.662	6,27
1 Yr.	16/12/2024	15.704	15.717	13,00

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%	6,40%	no data	6,75%	6,98%	no data	no data	no data
INTERBANK (USD)	5,36%	5,36%	5,39%	5,63%	5,56%	5,64%	5,69%	5,70%	5,68%
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	5,63%	5,72%	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	97,90	98,19	6,658	153	98,17	98,05	1592 Hari	↓
FR0070	8,375	100,44	100,54	6,784	92	100,53	100,57	91 Hari	↓
FR0077	8,125	100,64	100,76	6,633	153	100,73	100,77	151 Hari	↓
FR0081	6,500	99,89	100,08	6,548	1	100,07	100,08	541 Hari	↓
FR0084	7,250	101,04	101,67	6,721	63	101,35	101,12	783 Hari	↓
FR0090	5,125	96,10	96,41	6,421	123	96,29	95,82	1201 Hari	↓
FR0091	6,375	97,61	97,98	6,645	123	98,36	97,87	3003 Hari	↓
FR0092	7,125	103,06	103,84	6,820	1	103,45	103,39	6665 Hari	↓
FR0093	6,375	96,37	97,00	6,788	32	96,92	97,10	4894 Hari	↓
PBS012	8,875	112,50	112,94	6,806	153	112,78	112,67	2853 Hari	↓
PBS031	4,000	98,30	98,62	6,990	32	98,46	98,48	211 Hari	↓
PBS032	4,875	95,50	96,03	6,797	32	95,76	95,98	931 Hari	↓
PBS029	6,375	95,72	96,36	6,964	92	96,04	95,60	3693 Hari	↓
PBS034	6,500	96,19	96,87	6,904	1	96,59	96,08	5584 Hari	↓
FR0100	6,625	99,90	100,08	6,637	63	99,99	99,69	3665 Hari	↓
FR0095	6,375	98,95	99,19	6,638	63	99,43	98,99	1683 Hari	↓
FR0096	7,000	102,28	102,61	6,597	63	102,87	102,67	3305 Hari	↓
FR0098	7,125	102,88	103,26	6,809	1	103,65	103,08	5224 Hari	↓
FR0097	7,125	103,11	103,41	6,834	1	103,49	102,55	7025 Hari	↓
FR0089	6,875	98,68	99,19	6,982	63	99,24	99,37	9968 Hari	↓
PBS036	5,375	97,77	98,38	6,796	63	98,08	97,81	602 Hari	↓
PBS003	6,000	98,22	98,44	6,644	32	98,33	98,62	1113 Hari	↓
PBSG001	6,625	99,54	100,03	6,721	92	99,84	99,86	2073 Hari	↓
PBS037	6,875	99,63	101,07	6,918	92	100,37	99,35	4414 Hari	↓
PBS033	6,750	95,33	98,35	7,164	1	96,84	98,35	8466 Hari	↓



Tim Riset:
 Kemas Yudhio - Dealer FI - Ext.7952 - kemas.yudhio@banksumselbabel.com
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