

Fixed Income Daily Report

Thursday, 14 December 2023 09:07:36

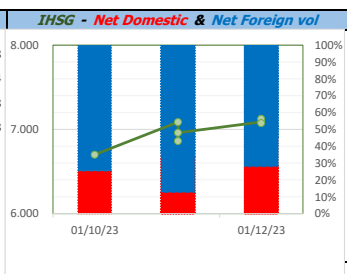
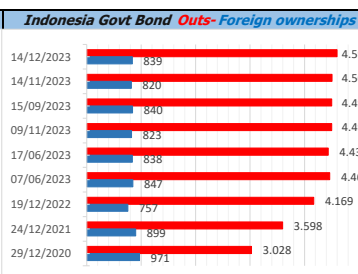
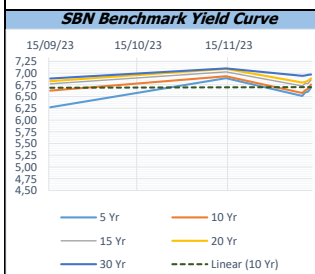
Global Market				Policy rates				
Indicator	price yesterday	TOD price	% chg.	Indicator	Date	Last	Prev.	Trend
USD/IDR Today	15620	15660	0,26%	BI-7 DS RR		6,00	5,75	↑
SGD/IDR Spot	11643	11650	0,05%	BI - Depfac	23/11/2023	5,25	5,00	↑
MYR/IDR Spot	3335	3326	-0,26%	BI - LF		6,75	6,50	↑
SAR/IDR Spot	4166	4170	0,10%	US Fed's Current Range		5,50	5,50	→
US - Dow Jones Industrial Average	36578	37090	1,38%	LPS IDR		4,25	4,25	→
Tokyo - Nikkei 225	32926	32748	-0,55%	LPS USD	01/10/2023	2,25	2,25	→
Hong Kong - Hang Seng Index	16375	16229	-0,90%	LPS BPR		6,75	6,75	→
Singapore - Srait Time Index STI	3102	3104	0,06%					
Indonesia - IHSG	7125	7075	-0,71%					
WTI Crude Oil Future/ barrel (Dec. 2023)	77,60	77,60	0,00%					
Gold Spot \$/Oz	2036,58	2036,94	0,02%					
Ice Newcastle Coal/ metric ton	146,25	146,25	0,00%					
Malaysia CPO Contract (MYR/Metric ton)	3608,00	3585,00	-0,64%					

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	14/12/2023	15.670	15.675	5,00
TOM	15/12/2023	15.670	15.675	5,15
SPOT	18/12/2023	15.670	15.675	5,15
NDF 1Mo.	18/01/2024	15.468	15.548	80,00
D-NDF 3Mo.	18/03/2024	15.427	15.447	20,00
1 Wk.	27/12/2023	15.671	15.677	5,40
2 Wk.	02/01/2024	15.672	15.678	5,64
1 Mo.	18/01/2024	15.673	15.680	6,12
2 Mo.	20/02/2024	15.677	15.685	8,00
3 Mo.	18/03/2024	15.679	15.687	8,17
6 Mo.	20/06/2024	15.690	15.699	9,14
1 Yr.	18/12/2024	15.739	15.748	9,50

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)	5,83%	6,28%	6,38%	6,63%	4,32%	4,39%	no data	no data	no data
INTERBANK (USD)	5,37%	5,38%	5,39%	5,53%	5,55%	5,59%	5,60%	5,49%	5,56%
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	5,48%	no data	5,65%	5,77%	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	97,67	98,09	6,730	149	98,17	98,05	1588 Hari	↓
FR0070	8,375	100,45	100,56	6,450	88	100,53	100,57	87 Hari	↓
FR0077	8,125	100,58	100,76	6,679	149	100,73	100,77	147 Hari	↓
FR0081	6,500	99,82	100,04	6,690	180	100,07	100,08	538 Hari	↓
FR0084	7,250	101,10	101,41	6,690	59	101,37	101,28	779 Hari	↓
FR0090	5,125	95,74	96,13	6,564	119	95,97	95,97	1197 Hari	↓
FR0091	6,375	97,55	98,05	6,771	119	98,36	97,87	2999 Hari	↓
FR0092	7,125	103,06	103,84	6,831	180	103,45	103,39	6661 Hari	↓
FR0093	6,375	96,37	97,00	6,788	28	96,92	97,10	4890 Hari	↓
PBS012	8,875	112,15	113,60	6,859	149	112,69	113,29	2849 Hari	↓
PBS031	4,000	98,34	98,58	7,002	28	98,46	98,48	207 Hari	↓
PBS032	4,875	95,51	96,07	6,798	28	95,76	95,98	927 Hari	↓
PBS029	6,375	95,43	95,96	7,005	88	96,04	95,60	3689 Hari	↓
PBS034	6,500	96,08	96,74	6,916	180	96,59	96,08	5580 Hari	↓
FR0100	6,625	98,63	98,70	6,812	59	99,99	99,69	3661 Hari	↓
FR0095	6,375	98,76	99,10	6,689	59	99,43	98,99	1679 Hari	↓
FR0096	7,000	101,63	101,87	6,741	59	102,87	102,67	3301 Hari	↓
FR0098	7,125	102,47	102,88	6,854	180	103,65	103,08	5220 Hari	↓
FR0097	7,125	102,54	103,00	6,886	180	103,49	102,55	7021 Hari	↓
FR0089	6,875	98,53	99,15	6,998	59	99,24	99,37	9964 Hari	↓
PBS036	5,375	97,67	98,08	7,013	59	98,08	97,81	598 Hari	↓
PBS003	6,000	97,83	98,41	6,857	28	98,28	97,94	1109 Hari	↓
PBSG001	6,625	99,31	99,79	6,768	88	99,84	99,86	2069 Hari	↓
PBS037	6,875	99,48	101,29	6,937	88	100,37	99,35	4410 Hari	↓
PBS033	6,750	95,29	98,37	7,167	180	96,84	98,35	8462 Hari	↓



Tim Riset:

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