

Fixed Income Daily Report

Wednesday, 20 December 2023 09:11:33

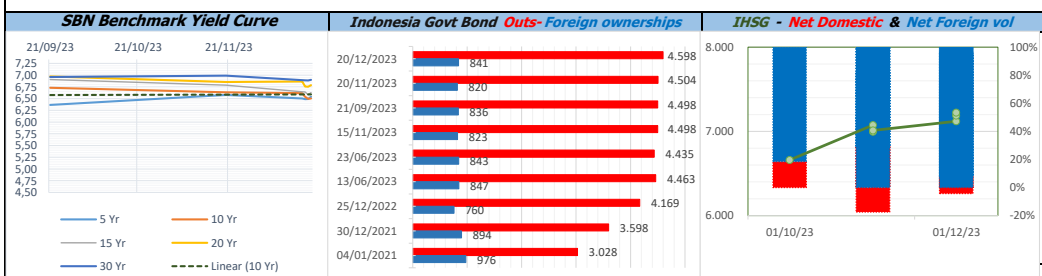
| Global Market | | | | Policy rates | | | | |
|--|-----------------|-----------|--------|------------------------|------------|------|-------|-------|
| Indicator | price yesterday | TOD price | % chg. | Indicator | Date | Last | Prev. | Trend |
| USD/IDR Today | 15505 | 15500 | -0,03% | BI-7 DS RR | | 6,00 | 5,75 | ↑ |
| SGD/IDR Spot | 11636 | 11657 | 0,17% | BI - Depfac | 23/11/2023 | 5,25 | 5,00 | ↑ |
| MYR/IDR Spot | 3310 | 3327 | 0,50% | 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 | 37306 | 37558 | 0,67% | LPS IDR | | 4,25 | 4,25 | → |
| Tokyo - Nikkei 225 | 33219 | 33778 | 1,65% | LPS USD | 01/10/2023 | 2,25 | 2,25 | → |
| Hong Kong - Hang Seng Index | 16505 | 16715 | 1,25% | LPS BPR | | 6,75 | 6,75 | → |
| Singapore - Srait Time Index STI | 3117 | 3122 | 0,18% | | | | | |
| Indonesia - IHSG | 7188 | 7223 | 0,48% | | | | | |
| WTI Crude Oil Future/ barrel (Dec. 2023) | 77,60 | 77,60 | 0,00% | | | | | |
| Gold Spot \$/Oz | 2037,68 | 2037,96 | 0,01% | | | | | |
| Ice Newcastle Coal/ metric ton | 144,75 | 145,25 | 0,34% | | | | | |
| Malaysia CPO Contract (MYR/Metric ton) | 3601,00 | 3601,00 | 0,00% | | | | | |

| 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) | 30/11/2023 | \$ 2.410 | \$ 3.474 | ↓ |
| Export Growth | 30/11/2023 | \$ -8,56 | \$ -10,43 | ↑ |
| Import Growth | 30/11/2023 | \$ 3,29 | \$ -2,42 | ↑ |
| 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 | 20/12/2023 | 15.495 | 15.505 | 10,00 |
| TOM | 21/12/2023 | 15.495 | 15.505 | 10,15 |
| SPOT | 22/12/2023 | 15.495 | 15.505 | 10,15 |
| NDF 1Mo. | 22/01/2024 | 15.498 | 15.509 | 11,00 |
| D-NDF 3Mo. | 22/03/2024 | 15.496 | 15.516 | 20,00 |
| 1 Wk. | 29/12/2023 | 15.496 | 15.506 | 10,30 |
| 2 Wk. | 05/01/2024 | 15.497 | 15.508 | 10,96 |
| 1 Mo. | 22/01/2024 | 15.499 | 15.510 | 11,25 |
| 2 Mo. | 22/02/2024 | 15.503 | 15.516 | 13,00 |
| 3 Mo. | 22/03/2024 | 15.508 | 15.522 | 14,00 |
| 6 Mo. | 24/06/2024 | 15.517 | 15.533 | 15,70 |
| 1 Yr. | 23/12/2024 | 15.573 | 15.593 | 19,24 |

| 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) | 5,89% | 6,28% | 6,38% | 6,63% | 5,00% | 5,26% | no data | no data | no data |
| INTERBANK (USD) | 5,36% | 5,38% | 5,59% | 5,58% | 5,48% | 5,54% | 5,44% | 5,49% | 5,39% |
| INDONESIA | 5,89% | | | | | | | | |
| 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% | 5,68% | no data | 6,04% |
| JIBOR (IDR) | 5,89% | 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 | 98,26 | 98,56 | 6,585 | 145 | 98,30 | 98,05 | 1584 Hari | ↓ |
| FR0070 | 8,375 | 100,36 | 100,52 | 6,649 | 84 | 100,45 | 100,57 | 83 Hari | ↓ |
| FR0077 | 8,125 | 100,54 | 100,73 | 6,700 | 145 | 100,66 | 100,77 | 143 Hari | ↓ |
| FR0081 | 6,500 | 99,85 | 100,13 | 6,607 | 176 | 100,01 | 100,08 | 534 Hari | ↓ |
| FR0084 | 7,250 | 101,22 | 101,65 | 6,586 | 55 | 101,39 | 101,12 | 775 Hari | ↓ |
| FR0090 | 5,125 | 96,14 | 96,43 | 6,433 | 115 | 96,00 | 95,97 | 1193 Hari | ↑ |
| FR0091 | 6,375 | 98,39 | 98,62 | 6,629 | 115 | 98,38 | 97,87 | 2995 Hari | ↑ |
| FR0092 | 7,125 | 103,54 | 103,92 | 6,786 | 176 | 103,45 | 103,39 | 6658 Hari | ↑ |
| FR0093 | 6,375 | 97,69 | 98,75 | 6,636 | 24 | 97,85 | 97,41 | 4886 Hari | ↓ |
| PBS012 | 8,875 | 112,76 | 113,18 | 6,762 | 145 | 112,68 | 112,67 | 2845 Hari | ↑ |
| PBS031 | 4,000 | 98,44 | 98,66 | 6,841 | 24 | 98,49 | 98,48 | 203 Hari | ↑ |
| PBS032 | 4,875 | 95,75 | 96,32 | 6,702 | 24 | 95,89 | 95,98 | 923 Hari | ↓ |
| PBS029 | 6,375 | 95,98 | 96,58 | 6,928 | 84 | 96,26 | 95,60 | 3685 Hari | ↓ |
| PBS034 | 6,500 | 96,89 | 97,57 | 6,829 | 176 | 96,47 | 96,08 | 5577 Hari | ↑ |
| FR0100 | 6,625 | 100,17 | 100,36 | 6,601 | 55 | 100,03 | 99,69 | 3657 Hari | ↑ |
| FR0095 | 6,375 | 99,31 | 99,67 | 6,547 | 55 | 99,53 | 98,99 | 1675 Hari | ↑ |
| FR0096 | 7,000 | 103,32 | 103,62 | 6,511 | 55 | 103,13 | 102,67 | 3297 Hari | ↑ |
| FR0098 | 7,125 | 104,57 | 104,91 | 6,629 | 176 | 104,47 | 103,08 | 5217 Hari | ↑ |
| FR0097 | 7,125 | 103,59 | 104,01 | 6,790 | 176 | 103,93 | 102,55 | 7018 Hari | ↑ |
| FR0089 | 6,875 | 99,55 | 100,18 | 6,911 | 55 | 99,72 | 99,37 | 9960 Hari | ↓ |
| PBS036 | 5,375 | 97,76 | 98,06 | 6,824 | 55 | 97,76 | 97,81 | 594 Hari | ↑ |
| PBS003 | 6,000 | 98,11 | 98,34 | 6,689 | 24 | 98,24 | 98,62 | 1105 Hari | ↑ |
| PBSG001 | 6,625 | 99,89 | 100,38 | 6,645 | 84 | 99,82 | 99,86 | 2065 Hari | ↑ |
| PBS037 | 6,875 | 99,48 | 101,11 | 6,936 | 84 | 100,52 | 99,35 | 4406 Hari | ↑ |
| PBS033 | 6,750 | 98,17 | 99,45 | 6,908 | 176 | 97,23 | 98,35 | 8459 Hari | ↑ |



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