

Fixed Income Daily Report

Thursday, 28 December 2023 09:05:42

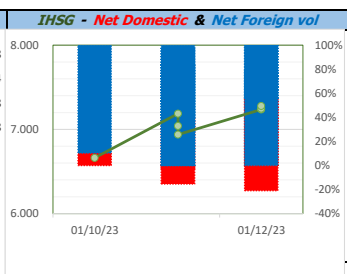
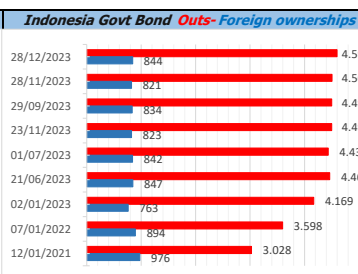
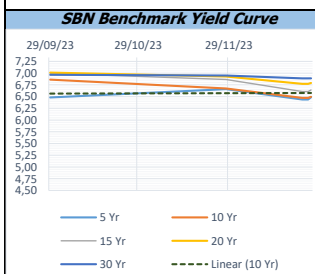
Global Market				Policy rates				
Indicator	price yesterday	TOD price	% chg.	Indicator	Date	Last	Prev.	Trend
USD/IDR Today	15430	15387	-0,28%	BI-7 DS RR		6,00	5,75	↑
SGD/IDR Spot	11669	11663	-0,05%	BI - Depfac	21/12/2023	5,25	5,00	↑
MYR/IDR Spot	3330	3336	0,19%	BI - LF		6,75	6,50	↑
SAR/IDR Spot	4111	4115	0,10%	US Fed's Current Range		5,50	5,50	→
US - Dow Jones Industrial Average	37545	37657	0,30%	LPS IDR		4,25	4,25	→
Tokyo - Nikkei 225	33681	33512	-0,50%	LPS USD	01/10/2023	2,25	2,25	→
Hong Kong - Hang Seng Index	16625	16795	1,02%	LPS BPR		6,75	6,75	→
Singapore - Srait Time Index STI	3171	3203	1,02%					
Indonesia - IHSG	7246	7278	0,45%					
WTI Crude Oil Future/ barrel (Dec. 2023)	77,60	77,60	0,00%					
Gold Spot \$/Oz	2087,01	2087,35	0,02%					
Ice Newcastle Coal/ metric ton	145,50	146,00	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	28/12/2023	15.425	15.434	9,00
TOM	29/12/2023	15.425	15.434	9,14
SPOT	02/01/2024	15.425	15.434	9,14
NDF 1Mo.	02/02/2024	15.375	15.391	16,00
D-NDF 3Mo.	02/04/2024	15.383	15.397	14,00
1 Wk.	09/01/2024	15.426	15.435	9,75
2 Wk.	16/01/2024	15.427	15.437	9,88
1 Mo.	02/02/2024	15.429	15.439	10,00
2 Mo.	04/03/2024	15.432	15.446	14,00
3 Mo.	02/04/2024	15.439	15.453	14,00
6 Mo.	02/07/2024	15.450	15.462	12,29
1 Yr.	02/01/2025	15.505	15.522	17,00

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)	5,88%	6,28%	6,38%	6,63%	4,46%	4,69%	no data	no data	no data
INTERBANK (USD)	5,36%	5,39%	5,41%	5,49%	5,60%	5,59%	5,39%	5,37%	5,37%
INDONESIA	5,88%								
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	5,61%	5,62%	no data	6,04%
JIBOR (IDR)	5,88%	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	98,57	99,01	6,504	134	98,78	98,05	1573 Hari	↓
FR0070	8,375	100,29	100,45	6,833	73	100,38	100,57	72 Hari	↓
FR0077	8,125	100,49	100,65	6,726	134	100,59	100,77	132 Hari	↓
FR0081	6,500	99,88	100,09	6,583	165	99,96	100,08	523 Hari	↓
FR0084	7,250	101,29	101,58	6,584	44	101,45	101,28	764 Hari	↓
FR0090	5,125	96,42	96,94	6,343	104	96,55	95,82	1183 Hari	↓
FR0091	6,375	98,54	98,86	6,604	104	98,70	97,87	2985 Hari	↓
FR0092	7,125	103,44	104,03	6,795	165	103,69	103,39	6647 Hari	↓
FR0093	6,375	97,69	98,75	6,635	13	98,27	97,41	4875 Hari	↓
PBS012	8,875	112,94	113,35	6,729	134	113,03	112,67	2835 Hari	↓
PBS031	4,000	98,47	98,68	6,865	13	98,58	98,48	192 Hari	↓
PBS032	4,875	95,75	96,10	6,717	13	95,96	95,98	912 Hari	↓
PBS029	6,375	96,19	97,70	6,899	73	96,95	95,60	3674 Hari	↓
PBS034	6,500	97,37	98,08	6,777	165	97,63	96,08	5566 Hari	↓
FR0100	6,625	100,47	100,73	6,559	44	100,49	99,69	3646 Hari	↓
FR0095	6,375	99,55	99,94	6,487	44	99,74	98,99	1664 Hari	↓
FR0096	7,000	103,43	103,84	6,494	44	103,59	102,67	3286 Hari	↓
FR0098	7,125	104,47	104,87	6,639	165	104,77	103,08	5206 Hari	↓
FR0097	7,125	103,62	103,98	6,787	165	103,79	102,55	7007 Hari	↓
FR0089	6,875	99,68	100,44	6,901	44	99,95	99,37	9949 Hari	↓
PBS036	5,375	97,88	98,10	6,762	44	98,06	97,81	583 Hari	↓
PBS003	6,000	98,12	98,52	6,691	13	98,30	98,62	1094 Hari	↓
PBSG001	6,625	99,95	100,43	6,632	73	100,16	99,86	2054 Hari	↓
PBS037	6,875	99,97	101,72	6,877	73	100,59	99,35	4395 Hari	↓
PBS033	6,750	98,76	100,04	6,857	165	98,93	98,35	8448 Hari	↓



Tim Riset:

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