

Fixed Income Daily Report

Thursday, 04 January 2024 09:09:45

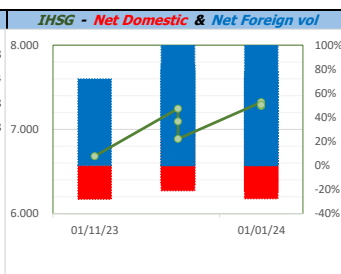
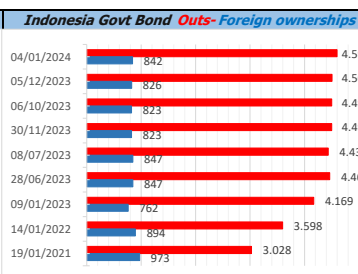
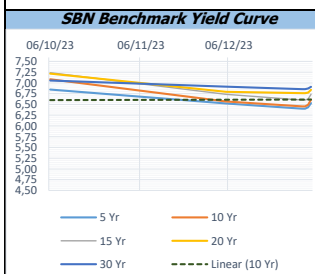
Global Market				Policy rates				
Indicator	price yesterday	TOD price	% chg.	Indicator	Date	Last	Prev.	Trend
USD/IDR Today	15480	15538	0,37%	BI-7 DS RR		6,00	5,75	↑
SGD/IDR Spot	11671	11690	0,16%	BI - Depfac	21/12/2023	5,25	5,00	↑
MYR/IDR Spot	3340	3348	0,24%	BI - LF		6,75	6,50	↑
SAR/IDR Spot	4137	4130	-0,17%	US Fed's Current Range		5,50	5,50	→
US - Dow Jones Industrial Average	37715	37430	-0,76%	LPS IDR		4,25	4,25	→
Tokyo - Nikkei 225	33464	33113	-1,06%	LPS USD	01/10/2023	2,25	2,25	→
Hong Kong - Hang Seng Index	16646	16617	-0,18%	LPS BPR		6,75	6,75	→
Singapore - Srait Time Index STI	3199	3183	-0,53%					
Indonesia - IHSG	7279	7293	0,18%					
WTI Crude Oil Future/ barrel (Jan. 2024)	73,44	73,44	0,00%					
Gold Spot \$/Oz	2043,24	2043,54	0,01%					
Ice Newcastle Coal/ metric ton	127,75	128,50	0,58%					
Malaysia CPO Contract (MYR/Metric ton)	3678,00	3678,00	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)	31/12/2023	2,61	2,86	↓
CPI Core (YoY)	31/12/2023	1,80	-3,74	↑
CPI (MoM)	30/11/2023	0,41	0,38	↑
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	04/01/2024	15.530	15.550	20,00
TOM	05/01/2024	15.530	15.550	20,20
SPOT	08/01/2024	15.530	15.550	20,20
NDF 1Mo.	12/02/2024	15.533	15.543	10,00
D-NDF 3Mo.	16/04/2024	15.538	15.554	16,00
1 Wk.	16/01/2024	15.531	15.552	20,44
2 Wk.	22/01/2024	15.532	15.553	21,04
1 Mo.	12/02/2024	15.536	15.557	21,00
2 Mo.	08/03/2024	15.539	15.563	24,00
3 Mo.	16/04/2024	15.545	15.571	25,48
6 Mo.	08/07/2024	15.564	15.590	26,00
1 Yr.	08/01/2025	15.626	15.660	33,75

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)	5,80%	6,20%	6,38%	6,65%	8,97%	7,74%	no data	no data	no data
INTERBANK (USD)	5,36%	5,37%	5,38%	5,43%	5,45%	5,50%	5,41%	5,40%	5,41%
INDONESIA	5,80%								
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	5,46%	no data	5,59%	5,58%	no data	6,04%
JIBOR (IDR)	5,80%	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	98,31	98,57	6,575	128	98,81	98,81	1567 Hari	↓
FR0070	8,375	100,30	100,42	6,647	67	100,37	100,37	66 Hari	↓
FR0077	8,125	100,52	100,65	6,562	128	100,61	100,61	126 Hari	↓
FR0081	6,500	99,97	100,14	6,519	159	100,13	100,13	517 Hari	↓
FR0084	7,250	101,38	101,59	6,536	38	101,50	101,50	758 Hari	↓
FR0090	5,125	96,25	96,68	6,412	98	96,64	96,64	1177 Hari	↓
FR0091	6,375	98,78	99,30	6,567	98	99,07	99,07	2979 Hari	↓
FR0092	7,125	102,89	103,40	6,846	159	103,85	103,85	6641 Hari	↓
FR0093	6,375	97,08	98,32	6,707	7	98,40	98,40	4869 Hari	↓
PBS012	8,875	113,01	113,43	6,716	128	113,30	113,30	2829 Hari	↓
PBS031	4,000	98,64	98,85	6,667	7	98,52	98,52	186 Hari	↑
PBS032	4,875	95,86	96,48	6,683	7	96,09	96,09	906 Hari	↓
PBS029	6,375	96,18	97,70	6,901	67	96,94	96,94	3668 Hari	↓
PBS034	6,500	97,10	97,85	6,806	159	97,49	97,49	5560 Hari	↓
FR0100	6,625	99,68	100,07	6,668	38	100,72	100,72	3640 Hari	↓
FR0095	6,375	99,39	99,70	6,529	38	99,89	99,89	1658 Hari	↓
FR0096	7,000	102,55	102,92	6,621	38	103,71	103,71	3280 Hari	↓
FR0098	7,125	103,58	103,92	6,733	159	104,82	104,82	5200 Hari	↓
FR0097	7,125	102,89	103,16	6,854	159	103,90	103,90	7001 Hari	↓
FR0089	6,875	99,46	100,11	6,918	38	100,25	100,25	9943 Hari	↓
PBS036	5,375	97,95	98,14	6,737	38	98,07	98,07	577 Hari	↓
PBS003	6,000	98,18	98,53	6,671	7	98,25	98,25	1088 Hari	↓
PBSG001	6,625	100,04	100,54	6,613	67	100,36	100,36	2049 Hari	↓
PBS037	6,875	99,73	101,06	6,906	67	100,36	100,36	4389 Hari	↓
PBS033	6,750	97,80	99,07	6,941	159	98,80	98,80	8442 Hari	↓



Tim Riset:

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