

Fixed Income Daily Report

Monday, 08 January 2024 09:00:17

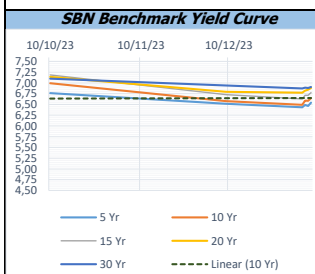
Global Market				Policy rates				
Indicator	price yesterday	TOD price	% chg.	Indicator	Date	Last	Prev.	Trend
USD/IDR Today	15490	15515	0,16%	BI-7 DS RR		6,00	5,75	↑
SGD/IDR Spot	11670	11655	-0,12%	BI - Depfac	21/12/2023	5,25	5,00	↑
MYR/IDR Spot	3342	3335	-0,21%	BI - LF		6,75	6,50	↑
SAR/IDR Spot	4138	4137	-0,02%	US Fed's Current Range		5,50	5,50	→
US - Dow Jones Industrial Average	37440	37466	0,07%	LPS IDR		4,25	4,25	→
Tokyo - Nikkei 225	33288	33377	0,27%	LPS USD	01/10/2023	2,25	2,25	→
Hong Kong - Hang Seng Index	16535	16497	-0,23%	LPS BPR		6,75	6,75	→
Singapore - Srait Time Index STI	3184	3186	0,05%					
Indonesia - IHSG	7351	7370	0,26%					
WTI Crude Oil Future/ barrel (Jan. 2024)	73,44	73,44	0,00%					
Gold Spot \$/Oz	2043,59	2043,89	0,01%					
Ice Newcastle Coal/ metric ton	130,90	131,55	0,49%					
Malaysia CPO Contract (MYR/Metric ton)	3690,00	3690,00	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	↑

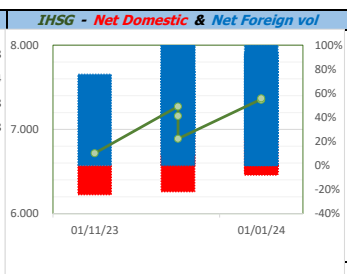
Foreign currency (US\$) and Money Market (Rp.)				
Tenor	Sett. Date	BID	OFFER	Gap.
TOD	08/01/2024	15.510	15.520	10,00
TOM	09/01/2024	15.510	15.520	10,10
SPOT	10/01/2024	15.510	15.520	10,10
NDF 1Mo.	12/02/2024	15.506	15.517	11,00
D-NDF 3Mo.	16/04/2024	15.507	15.526	19,00
1 Wk.	17/01/2024	15.511	15.521	10,36
2 Wk.	24/01/2024	15.512	15.523	11,33
1 Mo.	12/02/2024	15.516	15.527	11,00
2 Mo.	13/03/2024	15.521	15.535	13,74
3 Mo.	16/04/2024	15.528	15.542	14,21
6 Mo.	10/07/2024	15.549	15.563	14,09
1 Yr.	10/01/2025	15.600	15.645	44,78

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%	5,79%	5,79%	no data	no data	no data
INTERBANK (USD)	5,37%	5,38%	5,39%	5,40%	5,45%	5,49%	5,44%	5,38%	5,40%
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	5,45%	no data	5,59%	5,62%	no data	6,04%
JIBOR (IDR)	5,80%	6,25%	no data	6,64%	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	98,25	98,59	6,591	126	98,48	98,81	1565 Hari	↓
FR0070	8,375	100,24	100,43	6,856	65	100,34	100,37	64 Hari	↓
FR0077	8,125	100,50	100,65	6,582	126	100,57	100,61	124 Hari	↓
FR0081	6,500	99,94	100,20	6,539	157	100,10	100,13	515 Hari	↓
FR0084	7,250	101,31	101,72	6,570	36	101,51	101,43	756 Hari	↓
FR0090	5,125	96,20	96,59	6,429	96	96,40	96,64	1175 Hari	↓
FR0091	6,375	98,56	99,24	6,602	96	98,90	99,07	2977 Hari	↓
FR0092	7,125	102,73	103,21	6,861	157	102,96	103,85	6639 Hari	↓
FR0093	6,375	97,39	98,37	6,670	5	97,88	98,40	4867 Hari	↓
PBS012	8,875	113,25	113,67	6,676	126	113,46	113,30	2827 Hari	↓
PBS031	4,000	98,58	98,86	6,832	5	98,72	98,58	184 Hari	↓
PBS032	4,875	95,84	96,36	6,697	5	96,10	96,09	904 Hari	↓
PBS029	6,375	96,40	97,73	6,870	65	97,06	96,94	3666 Hari	↓
PBS034	6,500	97,25	98,01	6,790	157	97,63	97,49	5558 Hari	↓
FR0100	6,625	99,40	99,82	6,707	36	99,61	100,72	3638 Hari	↓
FR0095	6,375	99,19	99,59	6,579	36	99,51	99,89	1656 Hari	↓
FR0096	7,000	102,33	102,66	6,653	36	102,53	103,71	3278 Hari	↓
FR0098	7,125	103,06	103,45	6,788	157	103,38	104,82	5198 Hari	↓
FR0097	7,125	102,56	102,86	6,884	157	102,71	103,90	6999 Hari	↓
FR0089	6,875	99,33	99,96	6,929	36	99,69	100,25	9941 Hari	↓
PBS036	5,375	98,08	98,29	6,650	36	98,19	98,10	575 Hari	↓
PBS003	6,000	98,18	98,52	6,677	5	98,35	98,25	1086 Hari	↓
PBSG001	6,625	100,25	100,73	6,569	65	100,49	100,36	2047 Hari	↓
PBS037	6,875	99,96	101,29	6,878	65	100,63	100,36	4387 Hari	↓
PBS033	6,750	97,79	98,76	6,942	157	98,27	98,80	8440 Hari	↓



Indonesia Govt Bond Outs- Foreign ownerships	
08/01/2024	842 4.598
09/12/2023	826 4.504
10/10/2023	823 4.498
04/12/2023	823 4.498
12/07/2023	847 4.435
02/07/2023	847 4.463
13/01/2023	762 4.169
18/01/2022	894 3.598
23/01/2021	973 3.028



Tim Riset:

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