

Fixed Income Daily Report

Thursday, 11 January 2024 09:13:06

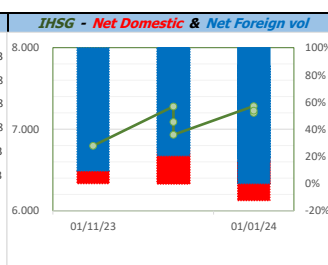
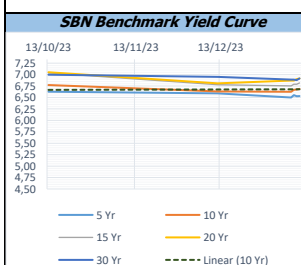
Global Market				Policy rates				
Indicator	price yesterday	TOD price	% chg.	Indicator	Date	Last	Prev.	Trend
USD/IDR Today	15520	15570	0,32%	BI-7 DS RR		6,00	6,00	→
SGD/IDR Spot	11676	11686	0,09%	BI - Depfac	21/12/2023	5,25	5,25	→
MYR/IDR Spot	3342	3350	0,23%	BI - LF		6,75	6,75	→
SAR/IDR Spot	4152	4152	0,00%	US Fed's Current Range		5,50	5,50	→
US - Dow Jones Industrial Average	37525	37696	0,45%	LPS IDR		4,25	4,25	→
Tokyo - Nikkei 225	34442	35048	1,73%	LPS USD	01/10/2023	2,25	2,25	→
Hong Kong - Hang Seng Index	16097	16152	0,34%	LPS BPR		6,75	6,75	→
Singapore - Srait Time Index STI	3180	3188	0,25%					
Indonesia - IHSG	7200	7227	0,37%					
WTI Crude Oil Future/ barrel (Jan. 2024)	73,44	73,44	0,00%					
Gold Spot \$/Oz	2029,89	2030,15	0,01%					
Ice Newcastle Coal/ metric ton	135,65	133,50	-1,61%					
Malaysia CPO Contract (MYR/Metric ton)	3712,00	3712,00	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	31/12/2023	\$ 146,40	\$ 138,10	↑
Balance of Payment	30/09/2023	\$ -900	\$ -2.207	↑

Foreign currency (US\$) and Money Market (Rp.)				
Tenor	Sett. Date	BID	OFFER	Gap.
TOD	11/01/2024	15.570	15.572	2,00
TOM	12/01/2024	15.570	15.572	2,10
SPOT	16/01/2024	15.570	15.572	2,10
NDF 1Mo.	16/02/2024	15.550	15.566	16,00
D-NDF 3Mo.	16/04/2024	15.554	15.580	26,00
1 Wk.	23/01/2024	15.571	15.574	2,57
2 Wk.	30/01/2024	15.572	15.575	3,00
1 Mo.	16/02/2024	15.576	15.579	2,50
2 Mo.	18/03/2024	15.581	15.587	6,12
3 Mo.	16/04/2024	15.592	15.596	4,15
6 Mo.	16/07/2024	15.614	15.620	6,36
1 Yr.	16/01/2025	15.703	15.717	14,50

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%	6,23%	6,38%	6,65%	5,95%	5,84%	no data	no data	no data
INTERBANK (USD)	5,36%	5,38%	5,36%	5,43%	5,46%	5,50%	5,45%	5,40%	5,34%
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	5,45%	no data	5,59%	5,60%	no data	6,04%
JIBOR (IDR)	5,83%	6,25%	no data	6,64%	no data	6,94%	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	98,39	98,72	6,550	121	98,48	98,81	1560 Hari	↓
FR0070	8,375	100,26	100,40	6,672	60	100,34	100,37	59 Hari	↓
FR0077	8,125	100,47	100,65	6,627	121	100,57	100,61	119 Hari	↓
FR0081	6,500	100,01	100,21	6,479	152	100,10	100,13	510 Hari	↓
FR0084	7,250	101,35	101,76	6,545	31	101,51	101,43	752 Hari	↓
FR0090	5,125	96,08	96,45	6,475	91	96,29	96,29	1170 Hari	↓
FR0091	6,375	98,06	98,22	6,682	91	98,90	99,07	2972 Hari	↓
FR0092	7,125	102,44	103,12	6,889	152	102,96	103,85	6634 Hari	↓
FR0093	6,375	97,41	98,38	6,669	182	97,88	98,40	4862 Hari	↓
FR0089	6,875	99,36	99,88	6,927	31	99,69	100,25	9936 Hari	↓
FR0095	6,375	99,37	99,70	6,525	31	99,51	99,89	1651 Hari	↓
FR0096	7,000	102,09	102,39	6,688	31	102,53	103,71	3274 Hari	↓
PBS012	8,875	113,22	113,65	6,679	121	113,46	113,30	2822 Hari	↓
PBS031	4,000	98,68	98,92	6,682	182	98,72	98,58	180 Hari	↓
PBS032	4,875	96,31	96,78	6,493	182	96,10	96,09	900 Hari	↑
PBS029	6,375	96,71	97,75	6,827	60	97,06	96,94	3661 Hari	↓
PBS034	6,500	97,47	98,29	6,766	152	97,63	97,49	5553 Hari	↓
FR0100	6,625	99,29	99,44	6,723	31	99,61	100,72	3634 Hari	↓
FR0101	6,875	101,12	101,38	6,614	91	101,12	101,73	1891 Hari	→
FR0102	6,875	99,03	99,33	6,952	182	#N/A N/A	#N/A N/A	10986 Hari	-
FR0098	7,125	102,76	103,14	6,821	152	103,38	104,82	5193 Hari	↓
FR0097	7,125	102,17	102,46	6,919	152	102,71	103,90	6994 Hari	↓
PBS036	5,375	98,10	98,33	6,650	31	98,19	98,10	570 Hari	↓
PBS003	6,000	98,12	98,54	6,698	182	97,99	97,99	1081 Hari	↑
PBSG001	6,625	100,25	100,75	6,570	60	100,49	100,36	2042 Hari	↓
PBS037	6,875	100,23	101,42	6,846	60	100,63	100,36	4382 Hari	↓
PBS033	6,750	97,97	98,69	6,925	152	98,27	98,80	8435 Hari	↓



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