

Fixed Income Daily Report

Friday, 12 January 2024 09:12:40

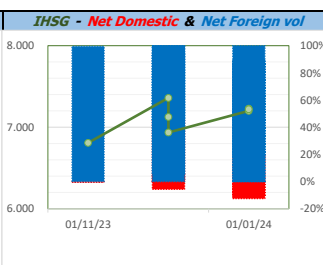
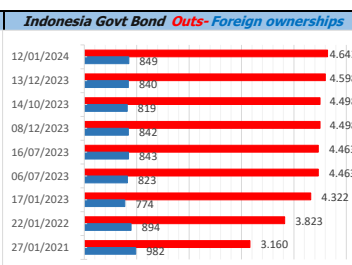
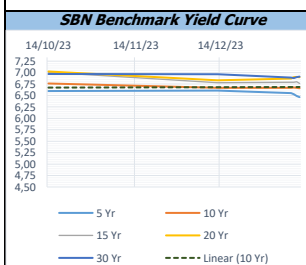
Global Market				Policy rates				
Indicator	price yesterday	TOD price	% chg.	Indicator	Date	Last	Prev.	Trend
USD/IDR Today	15570	15549	-0,14%	BI-7 DS RR		6,00	6,00	→
SGD/IDR Spot	11686	11695	0,08%	BI - Depfac	21/12/2023	5,25	5,25	→
MYR/IDR Spot	3350	3349	-0,02%	BI - LF		6,75	6,75	→
SAR/IDR Spot	4146	4146	0,00%	US Fed's Current Range		5,50	5,50	→
US - Dow Jones Industrial Average	37696	37711	0,04%	LPS IDR		4,25	4,25	→
Tokyo - Nikkei 225	35050	35488	1,24%	LPS USD	01/10/2023	2,25	2,25	→
Hong Kong - Hang Seng Index	16097	16302	1,26%	LPS BPR		6,75	6,75	→
Singapore - Srait Time Index STI	3180	3201	0,67%					
Indonesia - IHSG	7227	7220	-0,10%					
WTI Crude Oil Future/ barrel (Jan. 2024)	73,44	73,44	0,00%					
Gold Spot \$/Oz	2030,92	2031,19	0,01%					
Ice Newcastle Coal/ metric ton	133,50	130,75	-2,10%					
Malaysia CPO Contract (MYR/Metric ton)	3740,00	3740,00	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	12/01/2024	15.545	15.552	7,00
TOM	13/01/2024	15.545	15.553	7,40
SPOT	16/01/2024	15.545	15.553	7,40
NDF 1Mo.	16/02/2024	15.576	15.587	11,00
D-NDF 3Mo.	16/04/2024	15.588	15.603	15,00
1 Wk.	23/01/2024	15.546	15.553	7,27
2 Wk.	30/01/2024	15.547	15.555	7,70
1 Mo.	16/02/2024	15.551	15.559	7,72
2 Mo.	18/03/2024	15.556	15.566	10,00
3 Mo.	16/04/2024	15.566	15.576	9,50
6 Mo.	16/07/2024	15.590	15.600	9,83
1 Yr.	16/01/2025	15.674	15.697	23,21

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)	5,82%	6,23%	6,38%	6,65%	6,75%	6,53%	no data	no data	no data
INTERBANK (USD)	5,37%	5,37%	5,38%	5,43%	5,46%	5,47%	5,45%	5,35%	5,30%
INDONESIA	5,82%								
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%	5,61%	no data	6,04%
JIBOR (IDR)	5,82%	6,25%	no data	6,64%	no data	6,94%	7,06%	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	98,55	98,81	6,511	120	98,48	98,81	1559 Hari	↑
FR0070	8,375	100,28	100,36	6,515	59	100,34	100,37	58 Hari	↓
FR0077	8,125	100,50	100,58	6,505	120	100,57	100,61	118 Hari	↓
FR0081	6,500	100,07	100,17	6,453	151	100,10	100,13	509 Hari	↓
FR0084	7,250	101,35	101,76	6,545	30	101,51	101,43	751 Hari	↓
FR0090	5,125	96,32	96,63	6,392	90	96,29	96,29	1169 Hari	↑
FR0091	6,375	98,27	98,41	6,646	90	98,90	99,07	2971 Hari	↓
FR0092	7,125	102,40	102,82	6,886	151	102,96	103,85	6633 Hari	↓
FR0093	6,375	97,48	98,45	6,661	181	97,88	98,40	4861 Hari	↓
FR0089	6,875	99,45	99,92	6,921	30	99,69	100,25	9935 Hari	↓
FR0095	6,375	99,65	99,87	6,468	30	99,51	99,89	1650 Hari	↑
FR0096	7,000	102,32	102,56	6,653	30	102,53	103,71	3273 Hari	↓
PBS012	8,875	113,40	113,83	6,650	120	113,46	113,30	2821 Hari	↓
PBS031	4,000	98,65	98,88	6,792	181	98,72	98,58	179 Hari	↓
PBS032	4,875	96,34	96,90	6,485	181	96,10	96,09	899 Hari	↑
PBS029	6,375	96,71	97,75	6,828	59	97,06	96,94	3660 Hari	↓
PBS034	6,500	97,40	98,23	6,773	151	97,63	97,49	5552 Hari	↓
FR0100	6,625	99,60	99,76	6,674	30	99,61	100,72	3633 Hari	↓
FR0101	6,875	101,37	101,64	6,556	90	101,12	101,73	1890 Hari	↑
FR0102	6,875	99,12	99,43	6,942	181	#N/A N/A	#N/A N/A	10985 Hari	-
FR0098	7,125	103,35	103,62	6,756	151	103,38	104,82	5192 Hari	↓
FR0097	7,125	102,40	102,65	6,901	151	102,71	103,90	6993 Hari	↓
PBS036	5,375	98,10	98,26	6,647	30	98,19	98,10	569 Hari	↓
PBS003	6,000	98,12	98,54	6,698	181	97,99	97,99	1080 Hari	↑
PBSG001	6,625	100,35	100,86	6,548	59	100,49	100,36	2041 Hari	↓
PBS037	6,875	100,38	101,67	6,827	59	100,63	100,36	4381 Hari	↓
PBS033	6,750	97,74	98,45	6,946	151	98,27	98,80	8434 Hari	↓



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