

Fixed Income Daily Report

Monday, 15 January 2024 09:13:04

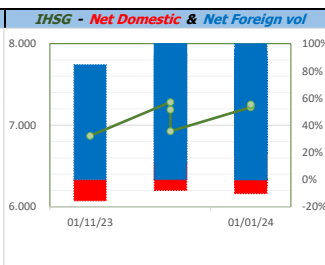
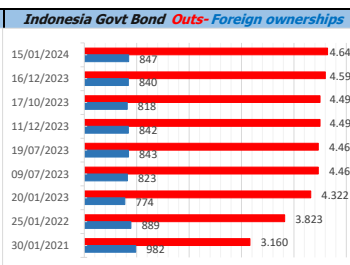
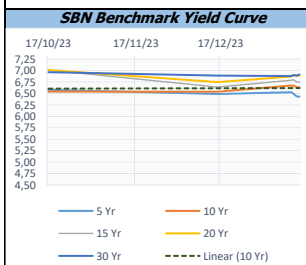
Global Market				Policy rates				
Indicator	price yesterday	TOD price	% chg.	Indicator	Date	Last	Prev.	Trend
USD/IDR Today	15550	15555	0,03%	BI-7 DS RR		6,00	6,00	→
SGD/IDR Spot	11682	11679	-0,02%	BI - Depfac	21/12/2023	5,25	5,25	→
MYR/IDR Spot	3347	3344	-0,09%	BI - LF		6,75	6,75	→
SAR/IDR Spot	4147	4148	0,02%	US Fed's Current Range		5,50	5,50	→
US - Dow Jones Industrial Average	37711	37593	-0,31%	LPS IDR		4,25	4,25	→
Tokyo - Nikkei 225	35577	35779	0,56%	LPS USD	01/10/2023	2,25	2,25	→
Hong Kong - Hang Seng Index	16245	16196	-0,30%	LPS BPR		6,75	6,75	→
Singapore - Srait Time Index STI	3192	3200	0,27%					
Indonesia - IHSG	7241	7256	0,21%					
WTI Crude Oil Future/ barrel (Jan. 2024)	73,44	73,44	0,00%					
Gold Spot \$/Oz	2050,77	2051,06	0,01%					
Ice Newcastle Coal/ metric ton	130,75	130,85	0,08%					
Malaysia CPO Contract (MYR/Metric ton)	3780,00	3780,00	0,00%					

Foreign currency (US\$) and Money Market (Rp.)				
Tenor	Sett. Date	BID	OFFER	Gap.
TOD	15/01/2024	15.550	15.558	8,00
TOM	16/01/2024	15.550	15.559	8,75
SPOT	17/01/2024	15.550	15.559	8,75
NDF 1Mo.	20/02/2024	15.556	15.567	11,00
D-NDF 3Mo.	17/04/2024	15.567	15.582	15,00
1 Wk.	24/01/2024	15.551	15.560	8,30
2 Wk.	31/01/2024	15.552	15.562	10,22
1 Mo.	20/02/2024	15.556	15.566	9,50
2 Mo.	18/03/2024	15.562	15.574	12,00
3 Mo.	17/04/2024	15.571	15.584	13,00
6 Mo.	17/07/2024	15.598	15.610	12,33
1 Yr.	17/01/2025	15.685	15.708	23,00

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	↑

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)	5,75%	6,23%	6,38%	6,65%	5,57%	5,72%	no data	no data	no data
INTERBANK (USD)	5,35%	5,38%	5,39%	5,43%	5,46%	5,50%	5,37%	5,27%	5,25%
INDONESIA	5,75%								
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	5,58%	no data	no data	6,04%
JIBOR (IDR)	5,75%	6,25%	no data	6,64%	no data	6,94%	7,06%	no data	7,19%

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	98,68	98,93	6,478	119	98,80	98,81	1558 Hari	↓
FR0070	8,375	100,25	100,41	6,617	58	100,33	100,37	57 Hari	↓
FR0077	8,125	100,47	100,62	6,576	119	100,54	100,61	117 Hari	↓
FR0081	6,500	100,11	100,26	6,415	150	100,17	100,13	508 Hari	↓
FR0084	7,250	101,35	101,76	6,545	29	101,51	101,43	750 Hari	↓
FR0090	5,125	96,36	96,68	6,379	89	96,52	96,29	1168 Hari	↓
FR0091	6,375	98,37	98,51	6,632	89	98,44	99,07	2970 Hari	↓
FR0092	7,125	102,61	103,00	6,872	150	102,71	103,85	6632 Hari	↓
FR0093	6,375	97,51	98,49	6,657	180	98,00	98,40	4860 Hari	↓
FR0089	6,875	99,35	100,03	6,927	29	99,75	100,25	9934 Hari	↓
FR0095	6,375	99,78	100,14	6,429	29	99,90	99,89	1649 Hari	↓
FR0096	7,000	102,51	102,83	6,627	29	102,63	103,71	3272 Hari	↓
PBS012	8,875	113,38	113,81	6,652	119	113,60	113,30	2820 Hari	↓
PBS031	4,000	98,65	98,88	6,788	180	98,77	98,58	178 Hari	↓
PBS032	4,875	96,35	96,90	6,483	180	96,62	96,09	898 Hari	↓
PBS029	6,375	96,71	97,75	6,828	58	97,23	96,94	3659 Hari	↓
PBS034	6,500	97,40	98,24	6,774	150	97,82	97,49	5551 Hari	↓
FR0100	6,625	99,71	99,94	6,664	29	99,82	100,72	3632 Hari	↓
FR0101	6,875	101,54	101,86	6,520	89	101,63	101,73	1889 Hari	↓
FR0102	6,875	99,25	99,58	6,935	180	99,36	#N/A N/A	10984 Hari	-
FR0098	7,125	103,46	103,83	6,745	150	103,62	104,82	5191 Hari	↓
FR0097	7,125	102,47	102,75	6,892	150	102,61	103,90	6992 Hari	↓
PBS036	5,375	98,10	98,26	6,647	29	98,19	98,10	568 Hari	↓
PBS003	6,000	98,15	98,79	6,693	180	98,47	98,25	1079 Hari	↓
PBSG001	6,625	100,35	100,86	6,548	58	100,60	100,36	2040 Hari	↓
PBS037	6,875	100,39	101,67	6,825	58	101,03	100,36	4380 Hari	↓
PBS033	6,750	97,74	98,45	6,946	150	98,10	98,80	8433 Hari	↓



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