

Fixed Income Daily Report

Tuesday, 16 January 2024 09:13:46

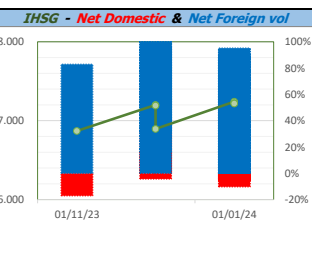
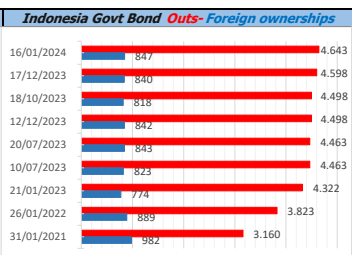
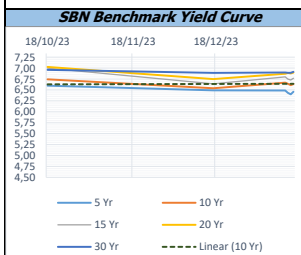
Global Market				Policy rates				
Indicator	price yesterday	TOD price	% chg.	Indicator	Date	Last	Prev.	Trend
USD/IDR Today	15555	15579	0,15%	BI-7 DS RR		6,00	6,00	→
SGD/IDR Spot	11670	11656	-0,12%	BI - Depfac	21/12/2023	5,25	5,25	→
MYR/IDR Spot	3333	3325	-0,23%	BI - LF		6,75	6,75	→
SAR/IDR Spot	4148	4154	0,14%	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	35902	35675	-0,63%	LPS USD	01/10/2023	2,25	2,25	→
Hong Kong - Hang Seng Index	16216	16170	-0,29%	LPS BPR		6,75	6,75	→
Singapore - Srait Time Index STI	3199	3186	-0,43%					
Indonesia - IHSG	7224	7218	-0,08%					
WTI Crude Oil Future/ barrel (Jan. 2024)	73,44	73,44	0,00%					
Gold Spot \$/Oz	2050,27	2050,56	0,01%					
Ice Newcastle Coal/ metric ton	130,85	129,85	-0,77%					
Malaysia CPO Contract (MYR/Metric ton)	3750,00	3750,00	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)	31/12/2023	\$ 3.307	\$ 2.412	↑	
Export Growth	31/12/2023	\$ -5,76	\$ -8,56	↓	
Import Growth	31/12/2023	\$ -3,81	\$ 3,29	↓	
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	16/01/2024	15.580	15.588	8,00	
TOM	17/01/2024	15.580	15.588	8,09	
SPOT	18/01/2024	15.580	15.588	8,09	
NDF 1Mo.	20/02/2024	15.580	15.593	13,00	
D-NDF 3Mo.	18/04/2024	15.593	15.609	16,00	
1 Wk.	25/01/2024	15.581	15.590	8,50	
2 Wk.	01/02/2024	15.582	15.591	8,94	
1 Mo.	20/02/2024	15.586	15.596	10,50	
2 Mo.	18/03/2024	15.592	15.605	13,00	
3 Mo.	18/04/2024	15.603	15.615	12,00	
6 Mo.	18/07/2024	15.629	15.644	15,00	
1 Yr.	21/01/2025	15.715	15.758	43,00	

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)	5,84%	6,23%	6,38%	6,65%	5,56%	5,60%	no data	no data	no data
INTERBANK (USD)	5,38%	5,38%	5,39%	5,44%	5,47%	5,50%	5,37%	5,28%	5,21%
INDONESIA 5,84%									
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%	5,58%	no data	6,04%
JIBOR (IDR)	5,84%	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	98,69	99,03	6,475	118	98,80	98,81	1557 Hari	↓
FR0070	8,375	100,27	100,42	6,501	57	100,33	100,37	56 Hari	↓
FR0077	8,125	100,45	100,66	6,628	118	100,54	100,61	116 Hari	↓
FR0081	6,500	100,07	100,29	6,440	149	100,17	100,13	507 Hari	↓
FR0084	7,250	101,38	101,67	6,523	28	101,56	101,50	749 Hari	↓
FR0090	5,125	96,36	96,72	6,381	88	96,52	96,29	1167 Hari	↓
FR0091	6,375	98,46	98,67	6,622	88	98,44	99,07	2969 Hari	↑
FR0092	7,125	102,45	102,91	6,888	149	102,71	103,85	6631 Hari	↓
FR0093	6,375	97,58	98,55	6,650	179	98,00	98,40	4860 Hari	↓
FR0089	6,875	99,44	100,01	6,920	28	99,75	100,25	9933 Hari	↓
FR0095	6,375	99,66	100,03	6,458	28	99,90	99,89	1648 Hari	↓
FR0096	7,000	102,47	102,80	6,634	28	102,63	103,71	3271 Hari	↓
PBS012	8,875	113,38	113,81	6,652	118	113,60	113,30	2819 Hari	↓
PBS003	6,000	98,32	98,56	6,627	179	98,47	98,25	1078 Hari	↓
PBS031	4,000	98,69	98,96	6,732	179	98,77	98,58	177 Hari	↓
PBS033	6,750	97,68	98,89	6,951	149	98,10	98,80	8432 Hari	↓
PBS036	5,375	98,29	98,45	6,535	28	98,18	98,10	567 Hari	↑
PBS037	6,875	100,12	101,54	6,859	57	101,03	100,36	4379 Hari	↓
PBS029	6,375	97,43	97,75	6,727	57	97,23	96,94	3658 Hari	↑
PBS034	6,500	97,44	98,29	6,769	149	97,82	97,49	5550 Hari	↓
FR0100	6,625	99,63	99,80	6,684	28	99,82	100,72	3631 Hari	↓
FR0101	6,875	101,38	101,72	6,570	88	101,63	101,73	1888 Hari	↓
FR0102	6,875	99,10	99,51	6,947	179	99,36	#N/A N/A	10983 Hari	↓
FR0098	7,125	103,13	103,59	6,780	149	103,62	104,82	5190 Hari	↓
FR0097	7,125	102,42	102,73	6,896	149	102,61	103,90	6991 Hari	↓
PBS038	6,875	98,43	99,40	7,007	149	99,09	#N/A N/A	9333 Hari	↓
PBS004	6,100	93,73	94,49	6,832	28	94,04	93,52	4712 Hari	↓
PBS030	5,875	96,78	97,28	6,717	179	97,36	97,62	1618 Hari	↓
PBS039	6,625	97,76	98,72	6,847	179	97,97	#N/A N/A	6300 Hari	↓
PBS032	4,875	96,35	96,93	6,482	179	96,62	96,09	897 Hari	↓



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