

Fixed Income Daily Report

Friday, 19 January 2024 09:08:23

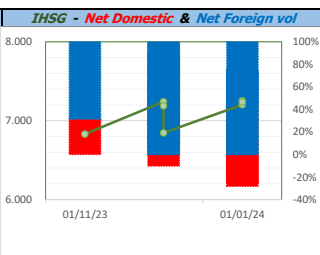
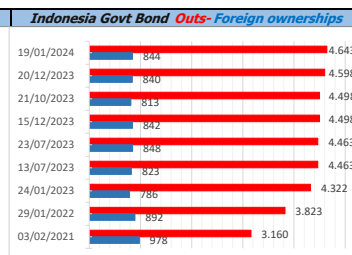
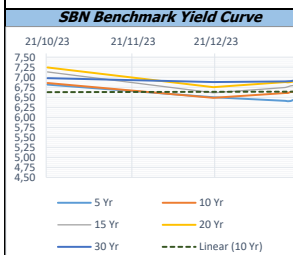
Global Market				Policy rates				
Indicator	price yesterday	TOD price	% chg.	Indicator	Date	Last	Prev.	Trend
USD/IDR Today	15620	15619	-0,01%	BI-7 DS RR		6,00	6,00	→
SGD/IDR Spot	11624	11632	0,07%	BI - Depfac	17/01/2024	5,25	5,25	→
MYR/IDR Spot	3312	3314	0,06%	BI - LF		6,75	6,75	→
SAR/IDR Spot	4166	4164	-0,05%	US Fed's Current Range		5,50	5,50	→
US - Dow Jones Industrial Average	37267	37469	0,54%	LPS IDR		4,25	4,25	→
Tokyo - Nikkei 225	35466	36032	1,57%	LPS USD	01/10/2023	2,25	2,25	→
Hong Kong - Hang Seng Index	15392	15462	0,45%	LPS BPR		6,75	6,75	→
Singapore - Srait Time Index STI	3140	3150	0,33%					
Indonesia - IHSG	7253	7237	-0,22%					
WTI Crude Oil Future/ barrel (Jan. 2024)	73,44	73,44	0,00%					
Gold Spot \$/Oz	2022,64	2022,95	0,02%					
Ice Newcastle Coal/ metric ton	129,50	128,90	-0,47%					
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	19/01/2024	15.615	15.620	5,00
TOM	20/01/2024	15.615	15.620	5,10
SPOT	23/01/2024	15.615	15.620	5,10
NDF 1Mo.	23/02/2024	15.622	15.634	12,00
D-NDF 3Mo.	23/04/2024	15.639	15.653	14,00
1 Wk.	30/01/2024	15.617	15.622	5,49
2 Wk.	06/02/2024	15.618	15.624	6,00
1 Mo.	23/02/2024	15.622	15.629	6,12
2 Mo.	25/03/2024	15.630	15.639	9,00
3 Mo.	23/04/2024	15.641	15.650	9,15
6 Mo.	23/07/2024	15.673	15.684	11,23
1 Yr.	23/01/2025	15.800	15.816	16,25

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%	6,18%	6,38%	6,65%	5,67%	5,90%	no data	no data	no data
INTERBANK (USD)	5,38%	5,38%	5,38%	5,43%	5,46%	5,49%	5,41%	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	5,57%	5,54%	no data	6,04%
JIBOR (IDR)	5,82%	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	98,92	99,27	6,412	113	98,80	98,81	1552 Hari	↑
FR0070	8,375	100,26	100,41	6,392	52	100,33	100,37	51 Hari	↓
FR0077	8,125	100,43	100,65	6,619	113	100,54	100,61	111 Hari	↓
FR0081	6,500	100,04	100,35	6,436	144	100,17	100,13	502 Hari	↓
FR0084	7,250	101,48	101,74	6,468	23	101,56	101,50	744 Hari	↓
FR0090	5,125	96,49	96,82	6,339	83	96,52	96,29	1162 Hari	↓
FR0091	6,375	98,47	98,85	6,617	83	98,44	99,07	2964 Hari	↑
FR0092	7,125	102,46	102,95	6,886	144	102,71	103,85	6626 Hari	↓
FR0093	6,375	96,79	97,61	6,741	174	98,00	98,40	4855 Hari	↓
FR0089	6,875	99,34	99,89	6,929	23	99,75	100,25	9928 Hari	↓
FR0095	6,375	99,77	100,05	6,439	23	99,90	99,89	1643 Hari	↓
FR0096	7,000	102,42	102,73	6,640	23	102,63	103,71	3266 Hari	↓
PBS012	8,875	112,46	113,69	6,792	113	112,88	112,88	2814 Hari	↓
PBS003	6,000	98,34	98,81	6,621	174	98,33	97,99	1073 Hari	↑
PBS031	4,000	98,56	99,02	7,044	174	98,77	98,58	172 Hari	↓
PBS033	6,750	97,72	99,16	6,948	144	98,10	98,80	8427 Hari	↓
PBS036	5,375	98,33	98,58	6,508	23	98,18	98,10	562 Hari	↑
PBS037	6,875	99,68	101,59	6,914	52	101,03	100,36	4374 Hari	↓
PBS029	6,375	97,54	97,76	6,711	52	97,23	96,94	3653 Hari	↑
PBS034	6,500	97,30	98,13	6,785	144	97,82	97,49	5545 Hari	↓
FR0100	6,625	99,39	99,59	6,708	23	99,82	100,72	3626 Hari	↓
FR0101	6,875	101,58	101,89	6,511	83	101,63	101,73	1883 Hari	↓
FR0102	6,875	99,06	99,57	6,950	174	99,36	#N/A N/A	10979 Hari	↓
FR0098	7,125	103,04	103,47	6,790	144	103,62	104,82	5185 Hari	↓
FR0097	7,125	102,48	102,90	6,891	144	102,61	103,90	6986 Hari	↓
PBS038	6,875	98,45	99,38	7,005	144	99,09	#N/A N/A	9328 Hari	↓
PBS004	6,100	93,58	94,34	6,851	23	94,04	93,52	4707 Hari	↓
PBS030	5,875	96,90	97,40	6,687	174	97,36	97,62	1613 Hari	↓
PBS039	6,625	97,65	98,61	6,858	174	97,97	#N/A N/A	6296 Hari	↓
PBS032	4,875	96,37	96,93	6,483	174	96,62	96,09	892 Hari	↓



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