

Fixed Income Daily Report

Monday, 22 January 2024 09:15:13

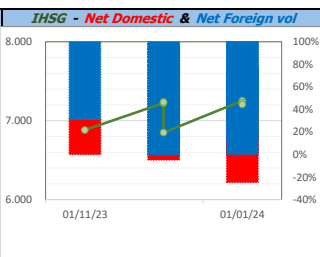
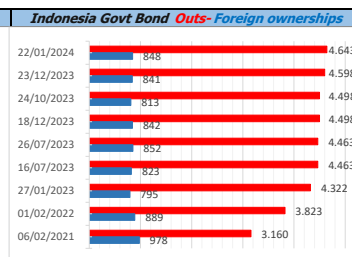
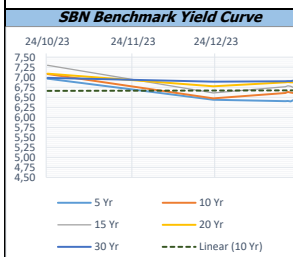
Global Market				Policy rates				
Indicator	price yesterday	TOD price	% chg.	Indicator	Date	Last	Prev.	Trend
USD/IDR Today	15615	15623	0,05%	BI-7 DS RR		6,00	6,00	→
SGD/IDR Spot	11634	11657	0,20%	BI - Depfac	17/01/2024	5,25	5,25	→
MYR/IDR Spot	3309	3309	0,01%	BI - LF		6,75	6,75	→
SAR/IDR Spot	4164	4166	0,05%	US Fed's Current Range		5,50	5,50	→
US - Dow Jones Industrial Average	37469	37864	1,04%	LPS IDR		4,25	4,25	→
Tokyo - Nikkei 225	35963	36369	1,12%	LPS USD	01/10/2023	2,25	2,25	→
Hong Kong - Hang Seng Index	15309	15178	-0,86%	LPS BPR		6,75	6,75	→
Singapore - Srait Time Index STI	3152	3159	0,20%					
Indonesia - IHSG	7227	7206	-0,29%					
WTI Crude Oil Future/ barrel (Jan. 2024)	73,44	73,44	0,00%					
Gold Spot \$/Oz	2029,29	2029,58	0,01%					
Ice Newcastle Coal/ metric ton	128,90	128,00	-0,70%					
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	22/01/2024	15.610	15.624	14,00	
TOM	23/01/2024	15.610	15.624	14,20	
SPOT	24/01/2024	15.610	15.624	14,20	
NDF 1Mo.	26/02/2024	15.626	15.638	12,00	
D-NDF 3Mo.	24/04/2024	15.639	15.656	17,00	
1 Wk.	31/01/2024	15.612	15.626	14,39	
2 Wk.	07/02/2024	15.613	15.629	15,67	
1 Mo.	26/02/2024	15.618	15.634	16,00	
2 Mo.	25/03/2024	15.625	15.644	18,85	
3 Mo.	24/04/2024	15.638	15.656	18,00	
6 Mo.	24/07/2024	15.668	15.689	21,00	
1 Yr.	24/01/2025	15.794	15.837	42,75	

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)	5,78%	6,18%	6,38%	6,65%	5,56%	5,71%	no data	no data	no data
INTERBANK (USD)	5,38%	5,38%	5,41%	5,44%	5,46%	5,50%	5,41%	5,38%	5,34%
INDONESIA 5,78%									
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%	5,59%	no data	6,04%
JIBOR (IDR)	5,78%	6,24%	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	98,97	99,29	6,398	112	99,19	98,81	1551 Hari	↓
FR0070	8,375	100,24	100,41	6,489	51	100,34	100,37	50 Hari	↓
FR0077	8,125	100,41	100,67	6,673	112	100,54	100,61	110 Hari	↓
FR0081	6,500	100,05	100,37	6,447	143	100,22	100,13	501 Hari	↓
FR0084	7,250	101,48	101,86	6,472	22	101,67	101,43	743 Hari	↓
FR0090	5,125	96,49	96,82	6,339	82	96,66	96,29	1161 Hari	↓
FR0091	6,375	98,74	99,12	6,573	82	98,84	99,07	2963 Hari	↓
FR0092	7,125	102,38	102,95	6,893	143	102,73	103,85	6625 Hari	↓
FR0093	6,375	96,92	97,72	6,726	173	97,32	98,40	4854 Hari	↓
FR0089	6,875	99,35	99,92	6,928	22	99,62	100,25	9927 Hari	↓
FR0095	6,375	99,81	100,17	6,423	22	99,92	99,89	1642 Hari	↓
FR0096	7,000	102,72	103,06	6,596	22	102,79	103,71	3265 Hari	↓
PBS012	8,875	112,50	113,58	6,784	112	113,04	112,88	2813 Hari	↓
PBS003	6,000	98,33	98,85	6,627	173	98,59	97,99	1072 Hari	↓
PBS031	4,000	98,56	99,02	7,044	173	98,77	98,58	171 Hari	↓
PBS033	6,750	97,60	99,16	6,958	143	98,38	98,80	8426 Hari	↓
PBS036	5,375	98,33	98,58	6,508	22	98,46	98,10	561 Hari	↓
PBS037	6,875	99,68	101,32	6,913	51	100,50	100,36	4373 Hari	↓
PBS029	6,375	97,62	97,88	6,700	51	97,75	96,94	3652 Hari	↓
PBS034	6,500	97,24	98,07	6,790	143	97,65	97,49	5544 Hari	↓
FR0100	6,625	100,02	100,19	6,621	22	100,11	100,72	3625 Hari	↓
FR0101	6,875	101,78	102,12	6,465	82	101,85	101,73	1882 Hari	↓
FR0102	6,875	99,18	99,79	6,940	173	99,42	#N/A N/A	10978 Hari	↓
FR0098	7,125	103,59	104,02	6,730	143	103,66	104,82	5184 Hari	↓
FR0097	7,125	102,71	103,15	6,869	143	102,88	103,90	6985 Hari	↓
PBS038	6,875	98,45	99,38	7,005	143	98,91	#N/A N/A	9327 Hari	↓
PBS004	6,100	93,60	94,34	6,849	22	93,97	93,52	4706 Hari	↓
PBS030	5,875	96,87	97,37	6,695	173	97,12	97,62	1612 Hari	↓
PBS039	6,625	97,58	98,56	6,865	173	98,07	#N/A N/A	6295 Hari	↓
PBS032	4,875	96,38	96,94	6,481	173	96,66	96,09	891 Hari	↓



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