

Fixed Income Daily Report

Tuesday, 23 January 2024 10:09:18

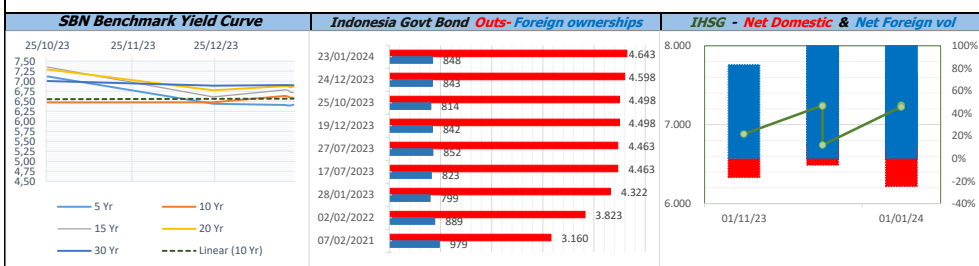
Global Market				Policy rates				
Indicator	price yesterday	TOD price	% chg.	Indicator	Date	Last	Prev.	Trend
USD/IDR Today	15635	15667	0,20%	BI-7 DS RR		6,00	6,00	→
SGD/IDR Spot	11658	11677	0,16%	BI - Depfac	17/01/2024	5,25	5,25	→
MYR/IDR Spot	3308	3309	0,03%	BI - LF		6,75	6,75	→
SAR/IDR Spot	4169	4178	0,22%	US Fed's Current Range		5,50	5,50	→
US - Dow Jones Industrial Average	37864	38002	0,36%	LPS IDR		4,25	4,25	→
Tokyo - Nikkei 225	36547	36920	1,01%	LPS USD	01/10/2023	2,25	2,25	→
Hong Kong - Hang Seng Index	14961	15348	2,52%	LPS BPR		6,75	6,75	→
Singapore - Srait Time Index STI	3149	3152	0,08%					
Indonesia - IHSG	7248	7225	-0,32%					
WTI Crude Oil Future/ barrel (Jan. 2024)	73,44	73,44	0,00%					
Gold Spot \$/Oz	2022,51	2022,84	0,02%					
Ice Newcastle Coal/ metric ton	128,00	127,45	-0,43%					
Malaysia CPO Contract (MYR/Metric ton)	3750,00	3750,00	0,00%					

Foreign currency (US\$) and Money Market (Rp.)				
Tenor	Sett. Date	BID	OFFER	Gap.
TOD	23/01/2024	15.635	15.639	4,00
TOM	24/01/2024	15.635	15.639	4,17
SPOT	25/01/2024	15.635	15.639	4,17
NDF 1Mo.	26/02/2024	15.673	15.683	10,00
D-NDF 3Mo.	25/04/2024	15.692	15.706	14,00
1 Wk.	01/02/2024	15.637	15.641	4,50
2 Wk.	12/02/2024	15.638	15.643	5,00
1 Mo.	26/02/2024	15.643	15.649	6,00
2 Mo.	25/03/2024	15.651	15.661	10,00
3 Mo.	25/04/2024	15.662	15.671	9,00
6 Mo.	25/07/2024	15.693	15.704	11,00
1 Yr.	28/01/2025	15.805	15.814	9,00

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	↑

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)	5,86%	6,18%	6,20%	6,65%	6,75%	6,77%	no data	no data	no data
INTERBANK (USD)	5,37%	5,35%	5,39%	5,44%	5,46%	5,48%	5,43%	5,35%	5,28%
INDONESIA 5,86%									
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)	5,86%	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	99,21	99,47	6,334	111	99,19	98,81	1550 Hari	↑
FR0070	8,375	100,27	100,36	6,279	50	100,34	100,37	49 Hari	↓
FR0077	8,125	100,51	100,63	6,338	111	100,54	100,61	109 Hari	↓
FR0081	6,500	100,17	100,36	6,362	142	100,22	100,13	500 Hari	↓
FR0084	7,250	101,53	101,82	6,441	21	101,67	101,43	742 Hari	↓
FR0090	5,125	96,29	96,89	6,415	81	96,66	96,29	1160 Hari	↓
FR0091	6,375	98,82	99,10	6,561	81	98,84	99,07	2962 Hari	↓
FR0092	7,125	102,54	102,95	6,879	142	102,73	103,85	6624 Hari	↓
FR0093	6,375	97,00	97,59	6,717	172	97,32	98,40	4853 Hari	↓
FR0089	6,875	99,43	99,94	6,921	21	99,62	100,25	9926 Hari	↓
FR0095	6,375	99,82	100,11	6,419	21	99,92	99,89	1641 Hari	↓
FR0096	7,000	102,78	103,14	6,587	21	102,79	103,71	3264 Hari	↓
PBS012	8,875	112,50	113,58	6,784	111	113,04	112,88	2812 Hari	↓
PBS003	6,000	98,33	98,85	6,627	172	98,59	97,99	1071 Hari	↓
PBS031	4,000	98,85	99,05	6,481	172	98,83	98,52	170 Hari	↑
PBS033	6,750	97,65	99,18	6,954	142	98,38	98,80	8425 Hari	↓
PBS036	5,375	98,33	98,58	6,508	21	98,46	98,10	560 Hari	↓
PBS037	6,875	99,60	101,53	6,923	50	100,50	100,36	4372 Hari	↓
PBS029	6,375	97,62	97,87	6,700	50	97,75	96,94	3651 Hari	↓
PBS034	6,500	97,21	98,02	6,794	142	97,65	97,49	5543 Hari	↓
FR0100	6,625	100,20	100,44	6,597	21	100,11	100,72	3624 Hari	↑
FR0101	6,875	101,84	102,13	6,454	81	101,85	101,73	1881 Hari	↓
FR0102	6,875	99,35	99,77	6,926	172	99,42	#N/A N/A	10977 Hari	↓
FR0098	7,125	103,75	104,07	6,714	142	103,66	104,82	5183 Hari	↑
FR0097	7,125	102,84	103,22	6,857	142	102,88	103,90	6984 Hari	↓
PBS038	6,875	98,45	99,38	7,005	142	98,91	#N/A N/A	9326 Hari	↓
PBS004	6,100	93,56	94,30	6,853	21	93,97	93,52	4705 Hari	↓
PBS030	5,875	96,90	97,40	6,687	172	97,12	97,62	1611 Hari	↓
PBS039	6,625	97,33	98,67	6,890	172	98,07	#N/A N/A	6294 Hari	↓
PBS032	4,875	96,46	97,05	6,446	172	96,66	96,09	890 Hari	↓



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