

Fixed Income Daily Report

Wednesday, 24 January 2024 09:16:36

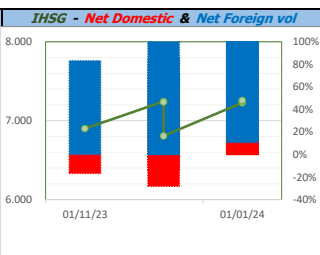
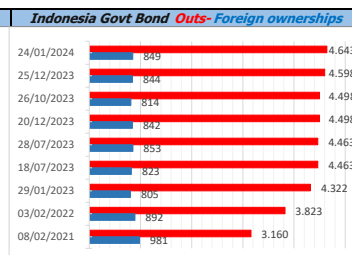
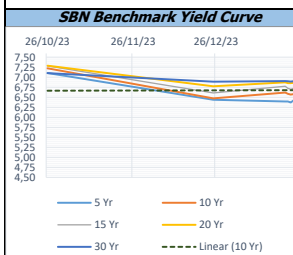
Global Market				Policy rates				
Indicator	price yesterday	TOD price	% chg.	Indicator	Date	Last	Prev.	Trend
USD/IDR Today	15635	15630	-0,03%	BI-7 DS RR		6,00	6,00	→
SGD/IDR Spot	11658	11679	0,18%	BI - Depfac	17/01/2024	5,25	5,25	→
MYR/IDR Spot	3308	3306	-0,06%	BI - LF		6,75	6,75	→
SAR/IDR Spot	4170	4178	0,19%	US Fed's Current Range		5,50	5,50	→
US - Dow Jones Industrial Average	38002	37905	-0,25%	LPS IDR		4,25	4,25	→
Tokyo - Nikkei 225	36518	36339	-0,49%	LPS USD	01/10/2023	2,25	2,25	→
Hong Kong - Hang Seng Index	14961	15354	2,56%	LPS BPR		6,75	6,75	→
Singapore - Srait Time Index STI	3149	3135	-0,44%					
Indonesia - IHSG	7248	7256	0,11%					
WTI Crude Oil Future/ barrel (Jan. 2024)	73,44	73,44	0,00%					
Gold Spot \$/Oz	2026,90	2027,15	0,01%					
Ice Newcastle Coal/ metric ton	127,45	127,30	-0,12%					
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	24/01/2024	15.650	15.655	5,00
TOM	25/01/2024	15.650	15.655	5,15
SPOT	26/01/2024	15.650	15.655	5,15
NDF 1Mo.	26/02/2024	15.712	15.722	10,00
D-NDF 3Mo.	26/04/2024	15.729	15.742	13,00
1 Wk.	02/02/2024	15.651	15.657	5,44
2 Wk.	12/02/2024	15.654	15.660	6,36
1 Mo.	26/02/2024	15.659	15.664	5,52
2 Mo.	26/03/2024	15.664	15.674	10,00
3 Mo.	26/04/2024	15.677	15.687	9,80
6 Mo.	26/07/2024	15.709	15.719	9,52
1 Yr.	28/01/2025	15.825	15.840	15,00

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)	5,79%	6,08%	6,20%	6,63%	9,35%	8,51%	no data	no data	no data
INTERBANK (USD)	5,38%	5,38%	5,38%	5,41%	5,46%	5,50%	5,42%	5,35%	5,27%
INDONESIA	5,79%								
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%	5,61%	no data	6,04%
JIBOR (IDR)	5,79%	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	99,15	99,46	6,347	110	99,19	98,81	1549 Hari	↓
FR0070	8,375	100,24	100,33	6,499	49	100,34	100,37	48 Hari	↓
FR0077	8,125	100,51	100,61	6,326	110	100,54	100,61	108 Hari	↓
FR0081	6,500	100,21	100,36	6,353	141	100,22	100,13	499 Hari	↓
FR0084	7,250	101,53	101,82	6,440	20	101,67	101,43	741 Hari	↓
FR0090	5,125	96,18	96,71	6,434	80	96,66	96,29	1159 Hari	↓
FR0091	6,375	98,89	99,10	6,556	80	98,84	99,07	2961 Hari	↑
FR0092	7,125	102,43	102,83	6,889	141	102,73	103,85	6623 Hari	↓
FR0093	6,375	97,00	97,59	6,717	171	97,32	98,40	4852 Hari	↓
FR0089	6,875	99,54	100,01	6,916	20	99,62	100,25	9925 Hari	↓
FR0095	6,375	99,83	100,05	6,416	20	99,92	99,89	1640 Hari	↓
FR0096	7,000	102,90	103,15	6,587	20	102,79	103,71	3263 Hari	↑
PBS012	8,875	113,41	113,81	6,643	110	113,63	113,30	2811 Hari	↓
PBS003	6,000	98,54	98,86	6,547	171	98,50	98,25	1070 Hari	↑
PBS031	4,000	98,81	99,16	6,610	171	98,79	98,58	169 Hari	↑
PBS033	6,750	97,65	99,19	6,954	141	98,38	98,80	8424 Hari	↓
PBS036	5,375	98,32	98,48	6,526	20	98,46	98,10	559 Hari	↓
PBS037	6,875	99,74	101,31	6,906	49	100,50	100,36	4371 Hari	↓
PBS029	6,375	97,55	97,79	6,711	49	97,75	96,94	3650 Hari	↓
PBS034	6,500	97,29	98,09	6,785	141	97,65	97,49	5542 Hari	↓
FR0100	6,625	100,18	100,37	6,607	20	100,11	100,72	3623 Hari	↑
FR0101	6,875	101,78	101,96	6,474	80	101,85	101,73	1880 Hari	↓
FR0102	6,875	99,26	99,60	6,933	171	99,42	#N/A N/A	10976 Hari	↓
FR0098	7,125	103,70	104,05	6,728	141	103,66	104,82	5182 Hari	↑
FR0097	7,125	102,76	103,10	6,866	141	102,88	103,90	6983 Hari	↓
PBS038	6,875	98,38	99,10	7,011	141	98,78	99,63	9325 Hari	↓
PBS004	6,100	93,60	94,33	6,848	20	93,97	93,52	4704 Hari	↓
PBS030	5,875	97,05	97,55	6,647	171	97,12	97,62	1610 Hari	↓
PBS039	6,625	97,59	99,00	6,864	171	98,07	#N/A N/A	6293 Hari	↓
PBS032	4,875	96,34	97,08	6,501	171	96,66	96,09	889 Hari	↓



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