

Fixed Income Daily Report

Thursday, 25 January 2024 09:12:18

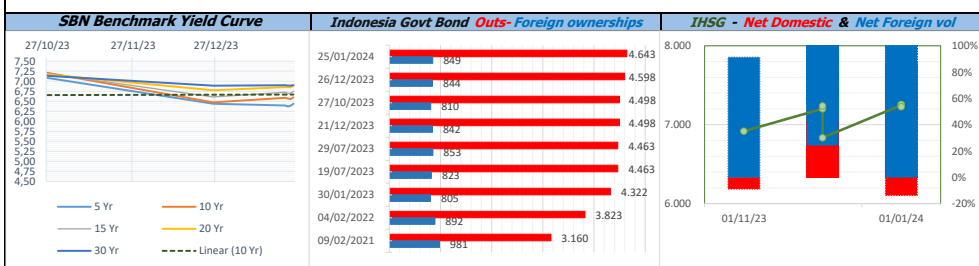
Global Market				Policy rates				
Indicator	price yesterday	TOD price	% chg.	Indicator	Date	Last	Prev.	Trend
USD/IDR Today	15630	15710	0,51%	BI-7 DS RR		6,00	6,00	→
SGD/IDR Spot	11679	11725	0,39%	BI - Depfac	17/01/2024	5,25	5,25	→
MYR/IDR Spot	3306	3318	0,38%	BI - LF		6,75	6,75	→
SAR/IDR Spot	4189	4190	0,02%	US Fed's Current Range		5,50	5,50	→
US - Dow Jones Industrial Average	37905	37806	-0,26%	LPS IDR		4,25	4,25	→
Tokyo - Nikkei 225	36226	36163	-0,18%	LPS USD	01/10/2023	2,25	2,25	→
Hong Kong - Hang Seng Index	15354	15900	3,43%	LPS BPR		6,75	6,75	→
Singapore - Srait Time Index STI	3135	3153	0,57%					
Indonesia - IHSG	7256	7228	-0,39%					
WTI Crude Oil Future/ barrel (Jan. 2024)	73,44	73,44	0,00%					
Gold Spot \$/Oz	2015,32	2015,67	0,02%					
Ice Newcastle Coal/ metric ton	127,30	127,20	-0,08%					
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	25/01/2024	15.705	15.715	10,00
TOM	26/01/2024	15.705	15.715	10,05
SPOT	29/01/2024	15.705	15.715	10,05
NDF 1Mo.	29/02/2024	15.715	15.726	11,00
D-NDF 3Mo.	29/04/2024	15.732	15.747	15,00
1 Wk.	05/02/2024	15.707	15.718	10,62
2 Wk.	12/02/2024	15.709	15.721	11,82
1 Mo.	29/02/2024	15.714	15.725	11,00
2 Mo.	28/03/2024	15.722	15.737	15,00
3 Mo.	29/04/2024	15.735	15.749	14,17
6 Mo.	29/07/2024	15.765	15.780	15,00
1 Yr.	30/01/2025	15.885	15.910	25,00

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	1 Mo	2 Mo	3 Mo	6 Mo	9 Mo	1 Yr	
INTERBANK (IDR)	5,82%	6,23%	6,35%	6,63%	5,65%	5,74%	no data	no data	no data
INTERBANK (USD)	5,38%	5,38%	5,36%	5,43%	5,44%	5,49%	5,43%	5,34%	5,27%
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	5,59%	5,61%	no data	6,04%
JIBOR (IDR)	5,82%	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	99,08	99,38	6,373	107	99,19	98,81	1547 Hari	↓
FR0070	8,375	100,23	100,37	6,476	46	100,34	100,37	45 Hari	↓
FR0077	8,125	100,47	100,65	6,447	107	100,54	100,61	106 Hari	↓
FR0081	6,500	100,16	100,37	6,379	138	100,22	100,13	496 Hari	↓
FR0084	7,250	101,47	101,87	6,471	17	101,67	101,43	738 Hari	↓
FR0090	5,125	96,18	96,76	6,454	77	96,66	96,29	1156 Hari	↓
FR0091	6,375	98,67	99,22	6,587	77	98,84	99,07	2958 Hari	↓
FR0092	7,125	102,25	102,81	6,906	138	102,73	103,85	6620 Hari	↓
FR0093	6,375	96,88	97,40	6,731	168	97,32	98,40	4849 Hari	↓
FR0089	6,875	99,40	99,90	6,923	17	99,62	100,25	9922 Hari	↓
FR0095	6,375	99,76	100,03	6,442	17	99,92	99,89	1637 Hari	↓
FR0096	7,000	102,75	102,98	6,596	17	102,79	103,71	3260 Hari	↓
PBS012	8,875	113,54	113,93	6,622	107	113,63	113,30	2808 Hari	↓
PBS003	6,000	98,52	98,88	6,557	168	98,50	98,25	1067 Hari	↑
PBS031	4,000	98,79	99,01	6,628	168	98,79	98,58	166 Hari	↑
PBS033	6,750	97,57	99,19	6,961	138	98,38	98,80	8421 Hari	↓
PBS036	5,375	98,32	98,47	6,526	17	98,46	98,10	556 Hari	↓
PBS037	6,875	99,73	101,32	6,907	46	100,50	100,36	4368 Hari	↓
PBS029	6,375	97,55	97,82	6,711	46	97,75	96,94	3647 Hari	↓
PBS034	6,500	97,30	98,09	6,784	138	97,65	97,49	5539 Hari	↓
FR0100	6,625	100,04	100,24	6,620	17	100,11	100,72	3620 Hari	↓
FR0101	6,875	101,67	101,89	6,503	77	101,85	101,73	1877 Hari	↓
FR0102	6,875	99,23	99,64	6,938	168	99,42	#N/A N/A	10973 Hari	↓
FR0098	7,125	103,39	103,84	6,753	138	103,66	104,82	5179 Hari	↓
FR0097	7,125	102,39	102,67	6,901	138	102,88	103,90	6980 Hari	↓
PBS038	6,875	98,23	99,46	7,024	138	98,91	#N/A N/A	9323 Hari	↓
PBS004	6,100	93,62	94,33	6,847	17	93,97	93,52	4701 Hari	↓
PBS030	5,875	97,07	97,57	6,643	168	97,12	97,62	1607 Hari	↓
PBS039	6,625	97,63	99,07	6,859	168	98,07	#N/A N/A	6290 Hari	↓
PBS032	4,875	96,34	97,14	6,502	168	96,66	96,09	886 Hari	↓



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