

Fixed Income Daily Report

Friday, 26 January 2024 09:09:47

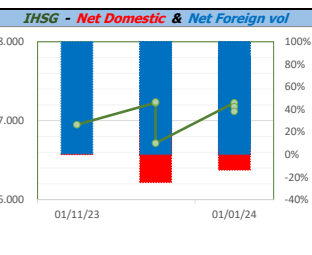
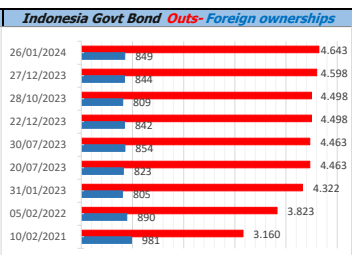
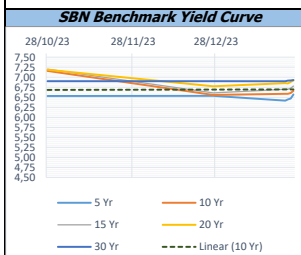
Global Market				Policy rates				
Indicator	price yesterday	TOD price	% chg.	Indicator	Date	Last	Prev.	Trend
USD/IDR Today	15825	15842	0,11%	BI-7 DS RR		6,00	6,00	→
SGD/IDR Spot	11815	11819	0,03%	BI - Depfac	17/01/2024	5,25	5,25	→
MYR/IDR Spot	3318	3348	0,88%	BI - LF		6,75	6,75	→
SAR/IDR Spot	4220	4225	0,12%	US Fed's Current Range		5,50	5,50	→
US - Dow Jones Industrial Average	37806	38049	0,64%	LPS IDR		4,25	4,25	→
Tokyo - Nikkei 225	36236	35859	-1,05%	LPS USD	01/10/2023	2,25	2,25	→
Hong Kong - Hang Seng Index	16212	16137	-0,47%	LPS BPR		6,75	6,75	→
Singapore - Srait Time Index STI	3148	3171	0,72%					
Indonesia - IHSG	7178	7117	-0,85%					
WTI Crude Oil Future/ barrel (Jan. 2024)	73,44	73,44	0,00%					
Gold Spot \$/Oz	2022,32	2022,65	0,02%					
Ice Newcastle Coal/ metric ton	127,20	126,80	-0,32%					
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	26/01/2024	15.830	15.850	20,00
TOM	27/01/2024	15.830	15.851	20,24
SPOT	30/01/2024	15.830	15.851	20,24
NDF 1Mo.	29/02/2024	15.850	15.858	8,00
D-NDF 3Mo.	30/04/2024	15.873	15.886	13,00
1 Wk.	06/02/2024	15.832	15.852	20,46
2 Wk.	13/02/2024	15.834	15.855	21,22
1 Mo.	29/02/2024	15.839	15.861	21,50
2 Mo.	28/03/2024	15.845	15.872	27,00
3 Mo.	30/04/2024	15.860	15.886	26,46
6 Mo.	30/07/2024	15.895	15.921	25,77
1 Yr.	30/01/2025	16.011	16.042	31,22

Money Market Rates (ACT/360)									
RATE	O/N	1 Wk	1 Mo	2 Mo	3 Mo	6 Mo	9 Mo	1 Yr	
INTERBANK (IDR)	5,80%	6,23%	6,35%	6,63%	6,75%	6,61%	no data	no data	no data
INTERBANK (USD)	5,37%	5,39%	5,41%	5,47%	5,46%	5,46%	5,39%	5,28%	5,26%
INDONESIA	5,80%								
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%	5,62%	no data	6,04%
JIBOR (IDR)	5,80%	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	98,96	99,32	6,402	106	99,19	98,81	1546 Hari	↓
FR0070	8,375	100,21	100,31	6,535	45	100,34	100,37	44 Hari	↓
FR0077	8,125	100,50	100,60	6,304	106	100,54	100,61	105 Hari	↓
FR0081	6,500	100,16	100,34	6,370	137	100,22	100,13	495 Hari	↓
FR0084	7,250	101,50	101,78	6,455	16	101,67	101,43	737 Hari	↓
FR0090	5,125	96,23	96,69	6,440	76	96,66	96,29	1155 Hari	↓
FR0091	6,375	98,43	98,98	6,624	76	98,84	99,07	2957 Hari	↓
FR0092	7,125	102,12	102,60	6,918	137	102,73	103,85	6619 Hari	↓
FR0093	6,375	96,52	97,58	6,773	167	97,32	98,40	4848 Hari	↓
FR0089	6,875	99,06	99,54	6,952	16	99,62	100,25	9921 Hari	↓
FR0095	6,375	99,59	99,89	6,479	16	99,92	99,89	1636 Hari	↓
FR0096	7,000	102,35	102,70	6,649	16	102,79	103,71	3259 Hari	↓
PBS012	8,875	113,53	113,92	6,622	106	113,63	113,30	2807 Hari	↓
PBS003	6,000	98,39	98,97	6,607	167	98,59	97,99	1066 Hari	↓
PBS031	4,000	98,79	99,14	6,692	167	98,79	98,58	165 Hari	↓
PBS033	6,750	97,57	99,20	6,961	137	98,38	98,80	8420 Hari	↓
PBS036	5,375	98,32	98,47	6,526	16	98,46	98,10	555 Hari	↓
PBS037	6,875	99,68	101,31	6,913	45	100,50	100,36	4367 Hari	↓
PBS029	6,375	97,55	97,82	6,711	45	97,75	96,94	3646 Hari	↓
PBS034	6,500	97,28	98,07	6,786	137	97,65	97,49	5538 Hari	↓
FR0100	6,625	99,71	99,95	6,665	16	100,11	100,72	3619 Hari	↓
FR0101	6,875	101,31	101,57	6,571	76	101,85	101,73	1876 Hari	↓
FR0102	6,875	98,96	99,44	6,957	167	99,42	99,42	10972 Hari	↓
FR0098	7,125	103,03	103,54	6,790	137	103,66	104,82	5178 Hari	↓
FR0097	7,125	102,15	102,47	6,921	137	102,88	103,90	6979 Hari	↓
PBS038	6,875	98,23	99,46	7,024	137	98,91	98,91	9322 Hari	↓
PBS004	6,100	93,60	94,31	6,849	16	93,97	93,52	4700 Hari	↓
PBS030	5,875	97,08	97,58	6,640	167	97,12	97,62	1606 Hari	↓
PBS039	6,625	97,64	99,06	6,858	167	98,07	98,07	6289 Hari	↓
PBS032	4,875	96,34	97,16	6,507	167	96,66	96,09	885 Hari	↓



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