

Fixed Income Daily Report

Monday, 29 January 2024 09:24:30

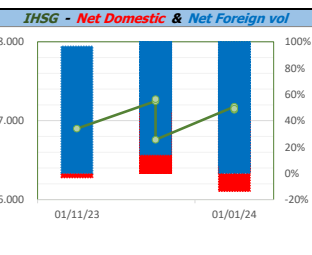
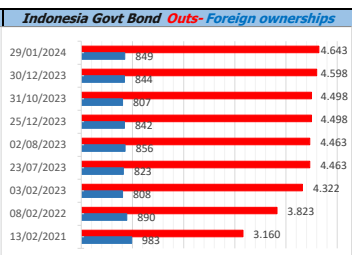
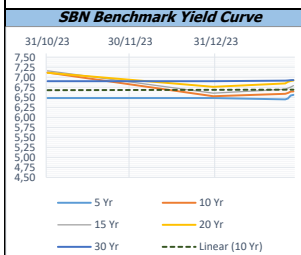
Global Market				Policy rates				
Indicator	price yesterday	TOD price	% chg.	Indicator	Date	Last	Prev.	Trend
USD/IDR Today	15820	15812	-0,05%	BI-7 DS RR		6,00	6,00	→
SGD/IDR Spot	11796	11793	-0,02%	BI - Depfac	17/01/2024	5,25	5,25	→
MYR/IDR Spot	3348	3344	-0,12%	BI - LF		6,75	6,75	→
SAR/IDR Spot	4220	4220	0,00%	US Fed's Current Range		5,50	5,50	→
US - Dow Jones Industrial Average	38049	38109	0,16%	LPS IDR		4,25	4,25	→
Tokyo - Nikkei 225	35751	36034	0,78%	LPS USD	01/10/2023	2,25	2,25	→
Hong Kong - Hang Seng Index	15952	16193	1,49%	LPS BPR		6,75	6,75	→
Singapore - Srait Time Index STI	3160	3163	0,11%					
Indonesia - IHSG	7137	7152	0,21%					
WTI Crude Oil Future/ barrel (Jan. 2024)	73,44	73,44	0,00%					
Gold Spot \$/Oz	2022,82	2023,11	0,01%					
Ice Newcastle Coal/ metric ton	118,10	119,00	0,76%					
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	29/01/2024	15.815	15.825	10,00	
TOM	30/01/2024	15.815	15.825	10,15	
SPOT	31/01/2024	15.815	15.825	10,15	
NDF 1Mo.	29/02/2024	15.809	15.819	10,00	
D-NDF 3Mo.	30/04/2024	15.833	15.849	16,00	
1 Wk.	07/02/2024	15.817	15.827	10,40	
2 Wk.	15/02/2024	15.819	15.830	11,00	
1 Mo.	29/02/2024	15.824	15.836	11,50	
2 Mo.	28/03/2024	15.835	15.846	11,78	
3 Mo.	30/04/2024	15.846	15.858	12,10	
6 Mo.	31/07/2024	15.879	15.896	16,55	
1 Yr.	31/01/2025	15.995	16.027	32,46	

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%	6,13%	6,23%	6,63%	3,63%	4,80%	no data	no data	no data
INTERBANK (USD)	5,38%	5,39%	5,39%	5,46%	5,48%	5,50%	5,42%	5,32%	5,28%
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%	6,25%	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	99,02	99,37	6,369	105	99,26	98,81	1545 Hari	↓
FR0070	8,375	100,19	100,33	6,589	44	100,25	100,37	43 Hari	↓
FR0077	8,125	100,50	100,66	6,329	105	100,55	100,61	104 Hari	↓
FR0081	6,500	100,14	100,36	6,376	136	100,24	100,13	494 Hari	↓
FR0084	7,250	101,48	101,77	6,437	15	101,62	101,43	736 Hari	↓
FR0090	5,125	96,07	96,59	6,498	75	96,33	96,29	1154 Hari	↓
FR0091	6,375	98,36	98,63	6,635	75	98,50	99,07	2956 Hari	↓
FR0092	7,125	101,93	102,41	6,926	136	102,29	103,85	6618 Hari	↓
FR0093	6,375	96,71	97,52	6,751	166	97,12	98,40	4847 Hari	↓
FR0089	6,875	98,84	99,56	6,965	15	99,21	100,25	9920 Hari	↓
FR0095	6,375	99,59	99,94	6,454	15	99,77	99,89	1635 Hari	↓
FR0096	7,000	102,34	102,61	6,650	15	102,49	103,71	3258 Hari	↓
PBS012	8,875	113,70	114,09	6,595	105	113,90	113,30	2806 Hari	↓
PBS003	6,000	98,46	98,86	6,578	166	98,66	97,99	1065 Hari	↓
PBS031	4,000	98,77	99,12	6,762	166	98,98	98,58	164 Hari	↓
PBS033	6,750	97,57	99,22	6,961	136	98,39	98,80	8419 Hari	↓
PBS036	5,375	98,37	98,55	6,499	15	98,46	98,07	554 Hari	↓
PBS037	6,875	99,69	101,30	6,913	44	100,49	100,36	4366 Hari	↓
PBS029	6,375	97,55	97,85	6,712	44	97,70	96,94	3645 Hari	↓
PBS034	6,500	97,28	98,07	6,787	136	97,67	97,49	5537 Hari	↓
FR0100	6,625	99,86	100,06	6,644	15	99,96	100,72	3618 Hari	↓
FR0101	6,875	101,27	101,55	6,572	75	101,45	101,73	1875 Hari	↓
FR0102	6,875	98,83	99,40	6,957	166	99,23	99,23	10971 Hari	↓
FR0098	7,125	102,96	103,32	6,793	136	103,21	104,82	5177 Hari	↓
FR0097	7,125	102,11	102,38	6,919	136	102,32	103,90	6978 Hari	↓
PBS038	6,875	98,47	99,22	7,003	136	98,84	98,84	9321 Hari	↓
PBS004	6,100	93,65	94,36	6,843	15	94,01	93,52	4699 Hari	↓
PBS030	5,875	97,09	97,59	6,639	166	97,34	97,62	1605 Hari	↓
PBS039	6,625	97,65	99,06	6,857	166	98,36	98,36	6288 Hari	↓
PBS032	4,875	96,30	97,15	6,525	166	96,73	96,09	884 Hari	↓



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