

Fixed Income Daily Report

Tuesday, 30 January 2024 09:10:53

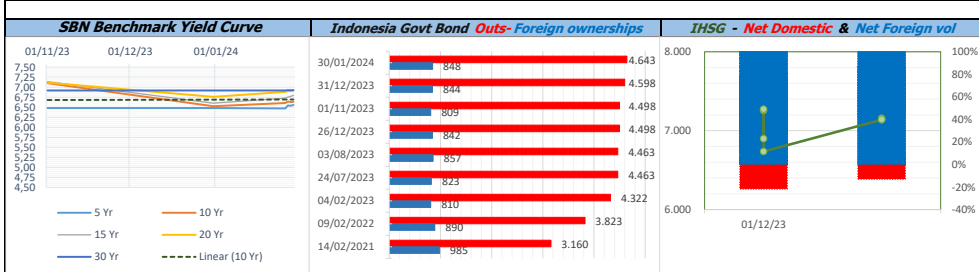
Global Market				Policy rates				
Indicator	price yesterday	TOD price	% chg.	Indicator	Date	Last	Prev.	Trend
USD/IDR Today	15810	15803	-0,04%	BI-7 DS RR		6,00	6,00	→
SGD/IDR Spot	11790	11798	0,06%	BI - Depfac	17/01/2024	5,25	5,25	→
MYR/IDR Spot	3339	3342	0,09%	BI - LF		6,75	6,75	→
SAR/IDR Spot	4216	4214	-0,05%	US Fed's Current Range		5,50	5,50	→
US - Dow Jones Industrial Average	38109	38333	0,58%	LPS IDR		4,25	4,25	→
Tokyo - Nikkei 225	36027	36170	0,40%	LPS USD	01/10/2023	2,25	2,25	→
Hong Kong - Hang Seng Index	16077	15819	-1,63%	LPS BPR		6,75	6,75	→
Singapore - Srait Time Index STI	3140	3156	0,49%					
Indonesia - IHSG	7157	7144	-0,19%					
WTI Crude Oil Future/ barrel (Jan. 2024)	73,44	73,44	0,00%					
Gold Spot \$/Oz	2030,29	2030,57	0,01%					
Ice Newcastle Coal/ metric ton	119,00	116,40	-2,23%					
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	30/01/2024	15.801	15.805	4,00
TOM	31/01/2024	15.801	15.805	4,15
SPOT	01/02/2024	15.801	15.805	4,15
NDF 1Mo.	01/03/2024	15.805	15.814	9,00
D-NDF 3Mo.	02/05/2024	15.827	15.840	13,00
1 Wk.	12/02/2024	15.803	15.807	4,68
2 Wk.	15/02/2024	15.805	15.810	4,98
1 Mo.	01/03/2024	15.810	15.817	7,00
2 Mo.	01/04/2024	15.820	15.829	8,37
3 Mo.	02/05/2024	15.832	15.841	9,00
6 Mo.	01/08/2024	15.869	15.878	9,04
1 Yr.	03/02/2025	15.981	16.015	34,00

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)	5,85%	6,22%	6,38%	6,55%	6,75%	6,98%	no data	no data	no data
INTERBANK (USD)	5,38%	5,39%	5,39%	5,45%	5,46%	5,48%	5,40%	5,31%	5,25%
INDONESIA	5,85%								
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)	5,85%	6,25%	no data	6,63%	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	99,09	99,39	6,369	104	99,26	98,81	1544 Hari	↓
FR0070	8,375	100,19	100,34	6,557	43	100,25	100,37	42 Hari	↓
FR0077	8,125	100,44	100,65	6,458	104	100,55	100,61	103 Hari	↓
FR0081	6,500	100,14	100,37	6,386	135	100,24	100,13	493 Hari	↓
FR0084	7,250	101,53	101,83	6,437	14	101,62	101,43	735 Hari	↓
FR0090	5,125	96,14	96,70	6,476	74	96,33	96,29	1153 Hari	↓
FR0091	6,375	98,48	98,72	6,617	74	98,50	99,07	2955 Hari	↓
FR0092	7,125	102,01	102,51	6,929	135	102,29	103,85	6617 Hari	↓
FR0093	6,375	96,71	97,15	6,751	165	97,12	98,40	4846 Hari	↓
FR0089	6,875	98,96	99,60	6,960	14	99,21	100,25	9919 Hari	↓
FR0095	6,375	99,75	100,10	6,438	14	99,77	99,89	1634 Hari	↓
FR0096	7,000	102,50	102,77	6,627	14	102,49	103,71	3257 Hari	↑
PBS012	8,875	113,67	114,06	6,599	104	113,90	113,30	2805 Hari	↓
PBS003	6,000	98,46	98,86	6,578	165	98,66	97,99	1064 Hari	↓
PBS031	4,000	98,79	99,08	6,723	165	98,98	98,58	163 Hari	↓
PBS033	6,750	97,63	98,81	6,955	135	98,39	98,80	8418 Hari	↓
PBS036	5,375	98,37	98,55	6,501	14	98,46	98,07	553 Hari	↓
PBS037	6,875	99,67	101,33	6,915	43	100,49	100,36	4365 Hari	↓
PBS029	6,375	97,56	97,85	6,710	43	97,70	96,94	3644 Hari	↓
PBS034	6,500	97,32	98,11	6,782	135	97,67	97,49	5536 Hari	↓
FR0100	6,625	99,90	100,11	6,638	14	99,96	100,72	3617 Hari	↓
FR0101	6,875	101,36	101,60	6,559	74	101,45	101,73	1874 Hari	↓
FR0102	6,875	99,05	99,51	6,950	165	99,23	99,23	10970 Hari	↓
FR0098	7,125	102,97	103,39	6,796	135	103,21	104,82	5176 Hari	↓
FR0097	7,125	102,25	102,61	6,912	135	102,32	103,90	6977 Hari	↓
PBS038	6,875	98,56	99,23	6,995	135	98,84	98,84	9320 Hari	↓
PBS004	6,100	93,67	94,38	6,841	14	94,01	93,52	4698 Hari	↓
PBS030	5,875	97,15	97,65	6,623	165	97,34	97,62	1604 Hari	↓
PBS039	6,625	97,77	99,00	6,845	165	98,36	98,36	6287 Hari	↓
PBS032	4,875	96,43	96,84	6,470	165	96,73	96,09	883 Hari	↓



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