

Fixed Income Daily Report

Wednesday, 31 January 2024 09:07:06

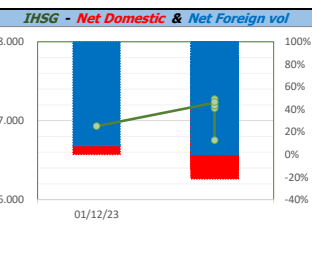
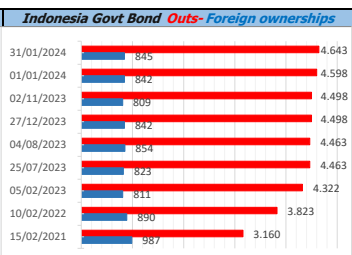
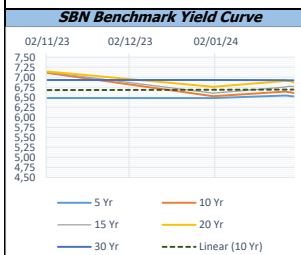
Global Market				Policy rates				
Indicator	price yesterday	TOD price	% chg.	Indicator	Date	Last	Prev.	Trend
USD/IDR Today	15780	15813	0,21%	BI-7 DS RR		6,00	6,00	→
SGD/IDR Spot	11784	11797	0,10%	BI - Depfac	17/01/2024	5,25	5,25	→
MYR/IDR Spot	3338	3345	0,19%	BI - LF		6,75	6,75	→
SAR/IDR Spot	4208	4216	0,19%	US Fed's Current Range		5,50	5,50	→
US - Dow Jones Industrial Average	38333	38467	0,35%	LPS IDR		4,25	4,25	→
Tokyo - Nikkei 225	36066	35828	-0,67%	LPS USD	01/10/2023	2,25	2,25	→
Hong Kong - Hang Seng Index	15703	15618	-0,55%	LPS BPR		6,75	6,75	→
Singapore - Srait Time Index STI	3150	3155	0,16%					
Indonesia - IHSG	7192	7238	0,63%					
WTI Crude Oil Future/ barrel (Jan. 2024)	73,44	73,44	0,00%					
Gold Spot \$/Oz	2034,07	2034,42	0,02%					
Ice Newcastle Coal/ metric ton	116,40	119,55	2,63%					
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	31/01/2024	15.810	15.820	10,00
TOM	01/02/2024	15.810	15.820	10,20
SPOT	02/02/2024	15.810	15.820	10,20
NDF 1Mo.	04/03/2024	15.810	15.822	12,00
D-NDF 3Mo.	02/05/2024	15.828	15.848	20,00
1 Wk.	12/02/2024	15.812	15.823	10,48
2 Wk.	16/02/2024	15.813	15.825	11,86
1 Mo.	04/03/2024	15.818	15.831	12,50
2 Mo.	02/04/2024	15.828	15.845	17,00
3 Mo.	02/05/2024	15.836	15.853	16,99
6 Mo.	02/08/2024	15.877	15.894	16,50
1 Yr.	03/02/2025	15.990	16.030	40,00

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%	6,23%	6,38%	6,58%	6,75%	6,98%	no data	no data	no data
INTERBANK (USD)	5,38%	5,39%	5,38%	5,43%	5,49%	5,51%	5,40%	5,34%	5,24%
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	5,57%	5,58%	no data	6,04%
JIBOR (IDR)	5,79%	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	99,14	99,49	6,354	103	99,26	98,81	1543 Hari	↓
FR0070	8,375	100,19	100,29	6,588	42	100,25	100,37	41 Hari	↓
FR0077	8,125	100,48	100,58	6,311	103	100,55	100,61	102 Hari	↓
FR0081	6,500	100,16	100,33	6,369	134	100,24	100,13	492 Hari	↓
FR0084	7,250	101,53	101,77	6,435	13	101,62	101,43	734 Hari	↓
FR0090	5,125	96,14	96,71	6,477	73	96,33	96,29	1152 Hari	↓
FR0091	6,375	98,66	98,92	6,588	73	98,50	99,07	2954 Hari	↑
FR0092	7,125	102,16	102,62	6,915	134	102,29	103,85	6616 Hari	↑
FR0093	6,375	96,87	97,67	6,732	164	97,12	98,40	4845 Hari	↓
FR0089	6,875	99,04	99,78	6,954	13	99,21	100,25	9918 Hari	↓
FR0095	6,375	99,82	100,15	6,421	13	99,77	99,89	1633 Hari	↑
FR0096	7,000	102,77	103,10	6,588	13	102,49	103,71	3256 Hari	↑
PBS012	8,875	113,92	114,31	6,561	103	113,90	113,30	2804 Hari	↑
PBS003	6,000	98,51	98,86	6,562	164	98,80	98,25	1063 Hari	↓
PBS031	4,000	98,79	99,16	6,738	164	98,98	98,58	162 Hari	↓
PBS033	6,750	97,65	99,19	6,954	134	98,39	98,80	8417 Hari	↓
PBS036	5,375	98,37	98,54	6,502	13	98,46	98,07	552 Hari	↓
PBS037	6,875	99,67	101,33	6,914	42	100,49	100,36	4364 Hari	↓
PBS029	6,375	98,43	98,72	6,589	42	97,70	96,94	3643 Hari	↓
PBS034	6,500	97,63	98,42	6,749	134	97,67	97,49	5535 Hari	↓
FR0100	6,625	100,14	100,31	6,605	13	99,96	100,72	3616 Hari	↑
FR0101	6,875	101,52	101,79	6,524	73	101,45	101,73	1873 Hari	↑
FR0102	6,875	99,25	99,67	6,934	164	99,23	99,23	10969 Hari	↑
FR0098	7,125	103,22	103,64	6,769	134	103,21	104,82	5175 Hari	↑
FR0097	7,125	102,70	103,10	6,870	134	102,32	103,90	6976 Hari	↑
PBS038	6,875	98,56	99,23	6,995	134	98,84	98,84	9319 Hari	↓
PBS004	6,100	94,05	94,76	6,795	13	94,01	93,52	4697 Hari	↓
PBS030	5,875	97,15	97,65	6,623	164	97,34	97,62	1603 Hari	↓
PBS039	6,625	97,78	99,00	6,844	164	98,36	98,36	6286 Hari	↓
PBS032	4,875	96,41	96,56	6,481	164	96,82	96,82	882 Hari	↓



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