

Fixed Income Daily Report

Friday, 02 February 2024 09:07:42

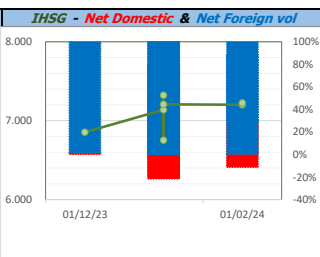
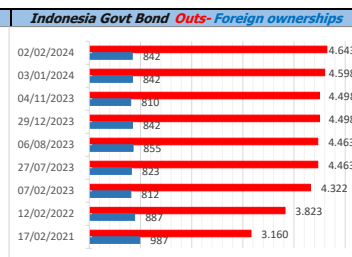
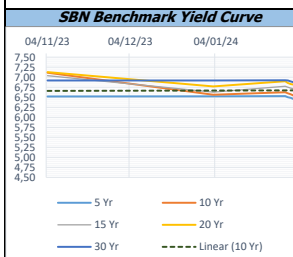
Global Market				Policy rates				
Indicator	price yesterday	TOD price	% chg.	Indicator	Date	Last	Prev.	Trend
USD/IDR Today	15765	15740	-0,16%	BI-7 DS RR		6,00	6,00	→
SGD/IDR Spot	11752	11779	0,23%	BI - Depfac	17/01/2024	5,25	5,25	→
MYR/IDR Spot	3336	3328	-0,24%	BI - LF		6,75	6,75	→
SAR/IDR Spot	4203	4191	-0,29%	US Fed's Current Range		5,50	5,50	→
US - Dow Jones Industrial Average	38150	38520	0,96%	LPS IDR		4,25	4,25	→
Tokyo - Nikkei 225	36011	36398	1,06%	LPS USD	01/10/2023	2,25	2,25	→
Hong Kong - Hang Seng Index	15566	15825	1,63%	LPS BPR		6,75	6,75	→
Singapore - Srait Time Index STI	3143	3181	1,20%					
Indonesia - IHSG	7202	7225	0,33%					
WTI Crude Oil Future/ barrel (Jan. 2024)	73,44	73,44	0,00%					
Gold Spot \$/Oz	2054,12	2054,41	0,01%					
Ice Newcastle Coal/ metric ton	116,50	116,00	-0,43%					
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)	31/01/2024	2,57	2,61	↓	
CPI Core (YoY)	31/01/2024	1,68	-6,67	↑	
CPI (MoM)	31/12/2023	0,04	0,41	↓	
Trade Balance (USD Billion)	31/12/2023	\$ 3.307	\$ 2.412	↑	
Export Growth	31/12/2023	\$ -5,85	\$ -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	02/02/2024	15.740	15.750	10,00	
TOM	03/02/2024	15.740	15.750	10,10	
SPOT	06/02/2024	15.740	15.750	10,10	
NDF 1Mo.	06/03/2024	15.715	15.725	10,00	
D-NDF 3Mo.	06/05/2024	15.733	15.747	14,00	
1 Wk.	13/02/2024	15.742	15.752	10,40	
2 Wk.	20/02/2024	15.743	15.754	10,85	
1 Mo.	06/03/2024	15.748	15.759	11,00	
2 Mo.	16/04/2024	15.754	15.768	14,00	
3 Mo.	06/05/2024	15.765	15.779	14,00	
6 Mo.	06/08/2024	15.800	15.820	20,00	
1 Yr.	06/02/2025	15.914	15.933	18,75	

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)	5,84%	6,23%	6,38%	6,58%	4,87%	5,40%	no data	no data	no data
INTERBANK (USD)	5,38%	5,39%	5,38%	5,48%	5,50%	5,51%	5,38%	5,26%	5,22%
INDONESIA 5,84%									
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	5,44%	no data	5,58%	5,59%	no data	6,04%
JIBOR (IDR)	5,84%	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	99,24	99,54	6,328	99	99,26	99,36	1539 Hari	↓
FR0070	8,375	100,18	100,27	6,459	38	100,25	100,23	37 Hari	↓
FR0077	8,125	100,47	100,57	6,274	99	100,55	100,52	98 Hari	↓
FR0081	6,500	100,23	100,37	6,315	130	100,24	100,27	488 Hari	↓
FR0084	7,250	101,53	101,83	6,430	9	101,62	101,66	730 Hari	↓
FR0090	5,125	96,27	96,79	6,433	69	96,33	96,44	1148 Hari	↓
FR0091	6,375	98,95	99,41	6,541	69	98,50	99,06	2950 Hari	↑
FR0092	7,125	103,12	103,53	6,823	130	102,29	103,17	6612 Hari	↑
FR0093	6,375	97,02	97,63	6,714	160	97,12	97,21	4841 Hari	↓
FR0089	6,875	100,06	100,77	6,870	9	99,21	99,96	9914 Hari	↑
FR0095	6,375	100,04	100,33	6,364	9	99,77	100,01	1629 Hari	↑
FR0096	7,000	103,49	103,84	6,483	9	102,49	103,42	3252 Hari	↑
PBS012	8,875	113,84	114,23	6,570	99	113,90	114,14	2800 Hari	↓
PBS003	6,000	98,55	98,86	6,550	160	98,80	98,71	1059 Hari	↓
PBS031	4,000	98,79	99,08	6,756	160	98,98	98,97	158 Hari	↓
PBS033	6,750	97,68	99,30	6,952	130	98,39	98,38	8413 Hari	↓
PBS036	5,375	98,52	98,61	6,401	9	98,40	98,40	548 Hari	↓
PBS037	6,875	99,74	101,29	6,906	38	100,49	100,67	4360 Hari	↓
PBS029	6,375	98,19	98,49	6,622	38	97,70	98,57	3639 Hari	↓
PBS034	6,500	97,38	98,17	6,775	130	97,67	97,98	5531 Hari	↓
FR0100	6,625	100,61	100,76	6,540	9	99,96	100,38	3612 Hari	↑
FR0101	6,875	101,79	101,97	6,462	69	101,45	101,69	1869 Hari	↑
FR0102	6,875	99,83	100,17	6,888	160	99,23	99,23	10965 Hari	↑
FR0098	7,125	103,81	104,19	6,706	130	103,21	103,61	5171 Hari	↑
FR0097	7,125	103,27	103,60	6,817	130	102,32	103,14	6972 Hari	↑
PBS038	6,875	98,80	99,13	6,975	130	98,94	98,94	9315 Hari	↓
PBS004	6,100	93,89	94,58	6,815	9	94,01	94,40	4693 Hari	↓
PBS030	5,875	97,16	97,66	6,622	160	97,34	97,41	1599 Hari	↓
PBS039	6,625	97,81	99,00	6,842	160	98,36	98,36	6282 Hari	↓
PBS032	4,875	96,41	96,56	6,481	160	96,82	96,48	878 Hari	↓



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