

Fixed Income Daily Report

Wednesday, 17 January 2024 09:12:06

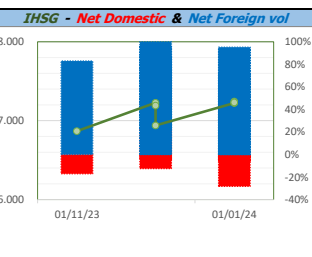
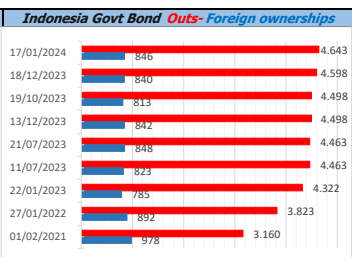
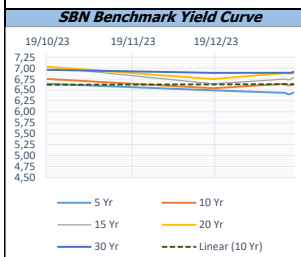
Global Market				Policy rates				
Indicator	price yesterday	TOD price	% chg.	Indicator	Date	Last	Prev.	Trend
USD/IDR Today	15591	15623	0,20%	BI-7 DS RR		6,00	6,00	→
SGD/IDR Spot	11670	11663	-0,06%	BI - Depfac	21/12/2023	5,25	5,25	→
MYR/IDR Spot	3333	3328	-0,14%	BI - LF		6,75	6,75	→
SAR/IDR Spot	4158	4166	0,19%	US Fed's Current Range		5,50	5,50	→
US - Dow Jones Industrial Average	37593	37361	-0,62%	LPS IDR		4,25	4,25	→
Tokyo - Nikkei 225	35619	36151	1,47%	LPS USD	01/10/2023	2,25	2,25	→
Hong Kong - Hang Seng Index	15866	15573	-1,88%	LPS BPR		6,75	6,75	→
Singapore - Srait Time Index STI	3185	3163	-0,71%					
Indonesia - IHSG	7243	7232	-0,15%					
WTI Crude Oil Future/ barrel (Jan. 2024)	73,44	73,44	0,00%					
Gold Spot \$/Oz	2030,13	2030,42	0,01%					
Ice Newcastle Coal/ metric ton	129,85	129,50	-0,27%					
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	17/01/2024	15.590	15.595	5,00
TOM	18/01/2024	15.590	15.595	5,15
SPOT	19/01/2024	15.590	15.595	5,15
NDF 1Mo.	20/02/2024	15.625	15.635	10,00
D-NDF 3Mo.	19/04/2024	15.639	15.656	17,00
1 Wk.	26/01/2024	15.591	15.596	5,44
2 Wk.	02/02/2024	15.593	15.598	5,62
1 Mo.	20/02/2024	15.596	15.602	6,10
2 Mo.	19/03/2024	15.602	15.612	10,00
3 Mo.	19/04/2024	15.615	15.624	9,12
6 Mo.	19/07/2024	15.643	15.652	8,96
1 Yr.	21/01/2025	15.753	15.768	14,73

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)	5,81%	6,18%	6,38%	6,65%	6,75%	6,98%	no data	no data	no data
INTERBANK (USD)	5,38%	5,38%	5,35%	5,44%	5,46%	5,49%	5,39%	5,30%	5,21%
INDONESIA 5,81%									
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%	5,58%	no data	6,04%
JIBOR (IDR)	5,81%	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	98,79	99,11	6,447	117	98,80	98,81	1556 Hari	↓
FR0070	8,375	100,27	100,35	6,474	56	100,33	100,37	55 Hari	↓
FR0077	8,125	100,49	100,59	6,494	117	100,54	100,61	115 Hari	↓
FR0081	6,500	100,11	100,28	6,411	148	100,17	100,13	506 Hari	↓
FR0084	7,250	101,46	101,74	6,486	27	101,56	101,50	748 Hari	↓
FR0090	5,125	96,59	96,80	6,302	87	96,52	96,29	1166 Hari	↑
FR0091	6,375	98,55	98,77	6,604	87	98,44	99,07	2968 Hari	↑
FR0092	7,125	102,53	102,93	6,881	148	102,71	103,85	6630 Hari	↓
FR0093	6,375	96,84	97,52	6,735	178	98,00	98,40	4859 Hari	↓
FR0089	6,875	99,45	99,99	6,921	27	99,75	100,25	9932 Hari	↓
FR0095	6,375	99,72	100,04	6,443	27	99,90	99,89	1647 Hari	↓
FR0096	7,000	102,47	102,79	6,632	27	102,63	103,71	3270 Hari	↓
PBS012	8,875	113,43	113,86	6,643	117	113,60	113,30	2818 Hari	↓
PBS003	6,000	98,37	98,57	6,609	178	98,47	98,25	1077 Hari	↓
PBS031	4,000	98,74	99,02	6,746	178	98,77	98,58	176 Hari	↓
PBS033	6,750	97,68	98,92	6,952	148	98,10	98,80	8431 Hari	↓
PBS036	5,375	98,30	98,40	6,523	27	98,18	98,10	566 Hari	↑
PBS037	6,875	100,02	101,66	6,871	56	101,03	100,36	4378 Hari	↓
PBS029	6,375	97,53	97,80	6,713	56	97,23	96,94	3657 Hari	↑
PBS034	6,500	97,41	98,27	6,772	148	97,82	97,49	5549 Hari	↑
FR0100	6,625	99,64	99,82	6,673	27	99,82	100,72	3630 Hari	↓
FR0101	6,875	101,56	101,80	6,526	87	101,63	101,73	1887 Hari	↓
FR0102	6,875	98,95	99,52	6,958	178	99,36	#N/A N/A	10982 Hari	↓
FR0098	7,125	103,00	103,42	6,792	148	103,62	104,82	5189 Hari	↓
FR0097	7,125	102,54	102,81	6,885	148	102,61	103,90	6990 Hari	↓
PBS038	6,875	98,43	99,40	7,007	148	99,09	#N/A N/A	9332 Hari	↓
PBS004	6,100	93,71	94,48	6,835	27	94,04	93,52	4711 Hari	↓
PBS030	5,875	96,90	97,40	6,685	178	97,36	97,62	1617 Hari	↓
PBS039	6,625	97,77	98,72	6,846	178	97,97	#N/A N/A	6300 Hari	↓
PBS032	4,875	96,36	96,92	6,481	178	96,62	96,09	896 Hari	↓



Tim Riset:
 Kemas Yudho - Dealer FI - Ext.7953 - kemas.yudho@banksumselbabel.com
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