

Fixed Income Daily Report

Tuesday, 20 February 2024 09:22:33

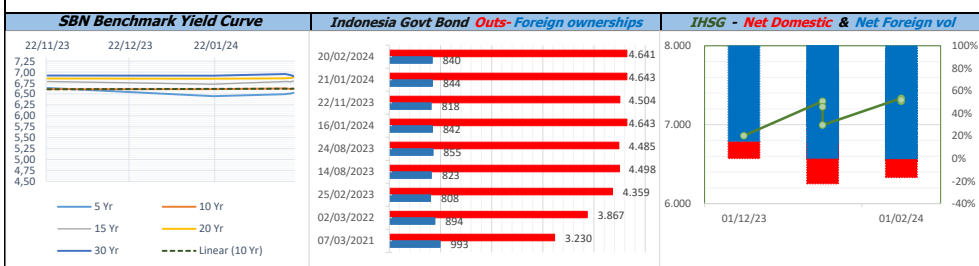
| Global Market | | | | Policy rates | | | | |
|--|-----------------|-----------|--------|------------------------|------------|------|-------|-------|
| Indicator | price yesterday | TOD price | % chg. | Indicator | Date | Last | Prev. | Trend |
| USD/IDR Today | 15630 | 15654 | 0,15% | BI-7 DS RR | | 6,00 | 6,00 | → |
| SGD/IDR Spot | 11619 | 11624 | 0,04% | BI - Depfac | 17/01/2024 | 5,25 | 5,25 | → |
| MYR/IDR Spot | 3267 | 3267 | 0,02% | BI - LF | | 6,75 | 6,75 | → |
| SAR/IDR Spot | 4168 | 4176 | 0,19% | US Fed's Current Range | | 5,50 | 5,50 | → |
| US - Dow Jones Industrial Average | 38773 | 38628 | -0,38% | LPS IDR | | 4,25 | 4,25 | → |
| Tokyo - Nikkei 225 | 38470 | 38487 | 0,04% | LPS USD | 01/02/2024 | 2,25 | 2,25 | → |
| Hong Kong - Hang Seng Index | 16156 | 16135 | -0,13% | LPS BPR | | 6,75 | 6,75 | → |
| Singapore - Srait Time Index STI | 3226 | 3228 | 0,05% | | | | | |
| Indonesia - IHSG | 7297 | 7315 | 0,25% | | | | | |
| WTI Crude Oil Future/ barrel (Feb. 2024) | 75,19 | 75,19 | 0,00% | | | | | |
| Gold Spot \$/Oz | 2016,99 | 2017,32 | 0,02% | | | | | |
| Ice Newcastle Coal/ metric ton | 119,25 | 119,60 | 0,29% | | | | | |
| Malaysia CPO Contract (MYR/Metric ton) | 3995,00 | 3995,00 | 0,00% | | | | | |

| Foreign currency (US\$) and Money Market (Rp.) | | | | |
|--|------------|--------|--------|-------|
| Tenor | Sett. Date | BID | OFFER | Gap. |
| TOD | 20/02/2024 | 15.640 | 15.650 | 10,00 |
| TOM | 21/02/2024 | 15.640 | 15.651 | 10,20 |
| SPOT | 22/02/2024 | 15.640 | 15.651 | 10,20 |
| NDF 1Mo. | 22/03/2024 | 15.669 | 15.680 | 11,00 |
| D-NDF 3Mo. | 22/05/2024 | 15.689 | 15.709 | 20,00 |
| 1 Wk. | 29/02/2024 | 15.643 | 15.654 | 10,94 |
| 2 Wk. | 07/03/2024 | 15.647 | 15.658 | 11,80 |
| 1 Mo. | 22/03/2024 | 15.654 | 15.667 | 13,00 |
| 2 Mo. | 22/04/2024 | 15.668 | 15.683 | 14,77 |
| 3 Mo. | 22/05/2024 | 15.680 | 15.696 | 16,00 |
| 6 Mo. | 22/08/2024 | 15.720 | 15.740 | 20,00 |
| 1 Yr. | 24/02/2025 | 15.822 | 15.863 | 40,93 |

| Indonesia Economic Data (in US\$ Billion, or percentage) | | | | | |
|--|------------|-----------|-----------|-------|--|
| Indicator | Date | Last | Prev. | Trend | |
| GDP (Gross Domestic Bruto) | 31/12/2023 | 5,04 | 4,94 | ↑ | |
| 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) | 31/01/2024 | \$ 2.015 | \$ 3.285 | ↓ | |
| Export Growth | 31/01/2024 | \$ -8,06 | \$ -5,85 | ↓ | |
| Import Growth | 31/01/2024 | \$ 0,36 | \$ -3,81 | ↑ | |
| Foreign Reserves | 31/01/2024 | \$ 145,10 | \$ 146,38 | ↓ | |
| Balance of Payment | 30/09/2023 | \$ -860 | \$ -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) | 5,92% | 6,24% | 6,43% | 6,58% | 6,73% | 6,46% | no data | no data | no data |
| INTERBANK (USD) | 5,36% | 5,38% | 5,38% | 5,43% | 5,48% | 5,51% | 5,49% | 5,46% | 5,45% |
| INDONESIA 5,92% | | | | | | | | | |
| 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 | 5,43% | no data | 5,58% | 5,66% | no data | 6,04% |
| JIBOR (IDR) | 5,92% | 6,25% | no data | 6,64% | no data | 6,93% | 7,05% | 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 | 98,75 | 99,03 | 6,464 | 83 | 98,90 | 99,36 | 1523 Hari | ↓ |
| FR0070 | 8,375 | 100,08 | 100,18 | 6,826 | 22 | 100,14 | 100,23 | 22 Hari | ↓ |
| FR0077 | 8,125 | 100,36 | 100,47 | 6,398 | 83 | 100,43 | 100,52 | 82 Hari | ↓ |
| FR0081 | 6,500 | 100,10 | 100,24 | 6,417 | 114 | 100,17 | 100,27 | 472 Hari | ↓ |
| FR0084 | 7,250 | 101,71 | 101,79 | 6,317 | 175 | 101,75 | 101,62 | 714 Hari | ↓ |
| FR0090 | 5,125 | 96,33 | 96,80 | 6,427 | 53 | 96,44 | 96,44 | 1132 Hari | ↓ |
| FR0091 | 6,375 | 98,15 | 98,47 | 6,671 | 53 | 98,28 | 99,06 | 2934 Hari | ↓ |
| FR0092 | 7,125 | 102,36 | 102,83 | 6,895 | 114 | 102,98 | 103,17 | 6596 Hari | ↓ |
| FR0093 | 6,375 | 96,79 | 97,27 | 6,742 | 144 | 96,95 | 97,21 | 4825 Hari | ↓ |
| FR0089 | 6,875 | 99,43 | 100,00 | 6,922 | 175 | 99,71 | 99,96 | 9899 Hari | ↓ |
| FR0095 | 6,375 | 99,64 | 99,97 | 6,469 | 175 | 99,80 | 100,01 | 1614 Hari | ↓ |
| FR0096 | 7,000 | 102,44 | 102,78 | 6,638 | 175 | 102,66 | 103,42 | 3236 Hari | ↓ |
| PBS012 | 8,875 | 113,55 | 113,91 | 6,606 | 83 | 113,75 | 114,14 | 2784 Hari | ↓ |
| PBS003 | 6,000 | 98,63 | 98,87 | 6,523 | 144 | 98,75 | 98,71 | 1044 Hari | ↓ |
| PBS031 | 4,000 | 98,98 | 99,10 | 6,600 | 144 | 99,02 | 98,94 | 142 Hari | ↓ |
| PBS033 | 6,750 | 98,52 | 99,14 | 6,878 | 114 | 98,82 | 98,38 | 8397 Hari | ↓ |
| PBS036 | 5,375 | 98,51 | 98,60 | 6,446 | 175 | 98,57 | 98,54 | 533 Hari | ↓ |
| PBS037 | 6,875 | 100,88 | 101,51 | 6,766 | 22 | 101,18 | 100,67 | 4345 Hari | ↓ |
| PBS029 | 6,375 | 97,68 | 98,66 | 6,695 | 22 | 98,17 | 98,57 | 3624 Hari | ↓ |
| PBS034 | 6,500 | 97,83 | 98,52 | 6,728 | 114 | 98,14 | 97,98 | 5515 Hari | ↓ |
| FR0100 | 6,625 | 100,01 | 100,25 | 6,624 | 175 | 100,09 | 100,38 | 3596 Hari | ↓ |
| FR0101 | 6,875 | 101,46 | 101,69 | 6,534 | 53 | 101,57 | 101,69 | 1853 Hari | ↓ |
| FR0102 | 6,875 | 99,20 | 99,65 | 6,938 | 144 | 99,26 | 99,65 | 10949 Hari | ↓ |
| FR0098 | 7,125 | 102,93 | 103,27 | 6,800 | 114 | 103,14 | 103,61 | 5155 Hari | ↓ |
| FR0097 | 7,125 | 102,54 | 102,98 | 6,884 | 114 | 102,76 | 103,14 | 6956 Hari | ↓ |
| PBS038 | 6,875 | 98,92 | 99,58 | 6,965 | 114 | 99,25 | 98,89 | 9299 Hari | ↓ |
| PBS004 | 6,100 | 94,32 | 94,93 | 6,765 | 175 | 94,57 | 94,40 | 4677 Hari | ↓ |
| PBS030 | 5,875 | 96,98 | 99,27 | 6,678 | 144 | 98,12 | 97,41 | 1583 Hari | ↓ |
| PBS039 | 6,625 | 97,99 | 98,61 | 6,824 | 144 | 98,30 | 98,53 | 6266 Hari | ↓ |
| PBS032 | 4,875 | 96,24 | 96,47 | 6,592 | 144 | 96,38 | 96,57 | 862 Hari | ↓ |



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