

Fixed Income Daily Report

Wednesday, 21 February 2024 09:13:11

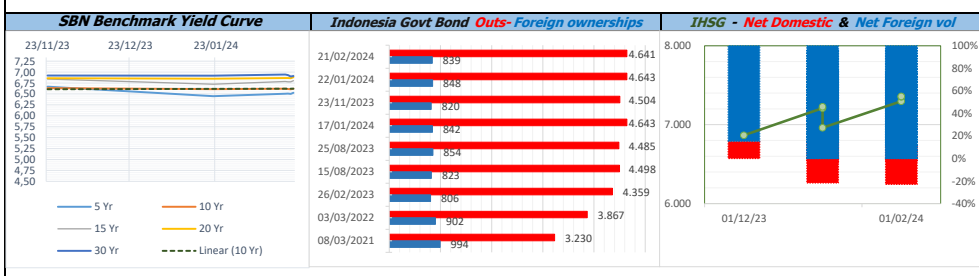
Global Market				Policy rates				
Indicator	price yesterday	TOD price	% chg.	Indicator	Date	Last	Prev.	Trend
USD/IDR Today	15660	15678	0,11%	BI-7 DS RR		6,00	6,00	→
SGD/IDR Spot	11634	11667	0,28%	BI - Depfac	17/01/2024	5,25	5,25	→
MYR/IDR Spot	3265	3264	-0,02%	BI - LF		6,75	6,75	→
SAR/IDR Spot	4176	4181	0,12%	US Fed's Current Range		5,50	5,50	→
US - Dow Jones Industrial Average	38628	38564	-0,17%	LPS IDR		4,25	4,25	→
Tokyo - Nikkei 225	38364	38290	-0,19%	LPS USD	01/02/2024	2,25	2,25	→
Hong Kong - Hang Seng Index	16248	16453	1,25%	LPS BPR		6,75	6,75	→
Singapore - Srait Time Index STI	3244	3244	0,00%					
Indonesia - IHSG	7353	7359	0,09%					
WTI Crude Oil Future/ barrel (Feb. 2024)	75,19	75,19	0,00%					
Gold Spot \$/Oz	2026,66	2026,92	0,01%					
Ice Newcastle Coal/ metric ton	119,60	119,60	0,00%					
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	21/02/2024	15.675	15.680	5,00
TOM	22/02/2024	15.675	15.680	5,17
SPOT	23/02/2024	15.675	15.680	5,17
NDF 1Mo.	25/03/2024	15.688	15.698	10,00
D-NDF 3Mo.	28/05/2024	15.709	15.727	18,00
1 Wk.	01/03/2024	15.679	15.684	5,53
2 Wk.	08/03/2024	15.682	15.689	6,98
1 Mo.	25/03/2024	15.691	15.697	6,50
2 Mo.	23/04/2024	15.704	15.719	15,00
3 Mo.	28/05/2024	15.721	15.730	9,22
6 Mo.	23/08/2024	15.763	15.776	12,97
1 Yr.	24/02/2025	15.865	15.881	16,23

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)	5,97%	6,24%	6,43%	6,58%	6,24%	6,34%	no data	no data	no data
INTERBANK (USD)	5,36%	5,36%	5,37%	5,43%	5,48%	5,49%	5,48%	5,44%	5,47%
INDONESIA 5,97%									
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)	5,97%	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	98,74	99,02	6,468	82	98,90	99,36	1522 Hari	↓
FR0070	8,375	100,08	100,24	6,876	21	100,14	100,23	21 Hari	↓
FR0077	8,125	100,31	100,50	6,586	82	100,43	100,52	81 Hari	↓
FR0081	6,500	100,06	100,25	6,442	113	100,17	100,27	471 Hari	↓
FR0084	7,250	101,87	102,32	6,232	174	101,75	101,62	713 Hari	↑
FR0090	5,125	96,33	96,82	6,428	52	96,44	96,44	1131 Hari	↓
FR0091	6,375	98,24	98,60	6,658	52	98,28	99,06	2933 Hari	↓
FR0092	7,125	102,29	102,84	6,902	113	102,98	103,17	6595 Hari	↓
FR0093	6,375	96,79	97,27	6,742	143	96,95	97,21	4824 Hari	↓
FR0089	6,875	99,47	99,99	6,918	174	99,71	99,96	9898 Hari	↓
FR0095	6,375	99,65	99,94	6,465	174	99,80	100,01	1613 Hari	↓
FR0096	7,000	102,41	102,78	6,639	174	102,66	103,42	3235 Hari	↓
PBS012	8,875	113,72	114,08	6,579	82	113,75	114,14	2783 Hari	↓
PBS003	6,000	98,54	98,86	6,558	143	98,75	98,71	1043 Hari	↓
PBS031	4,000	98,98	99,12	6,628	143	99,02	98,94	141 Hari	↓
PBS033	6,750	98,76	99,35	6,856	113	98,82	98,38	8396 Hari	↓
PBS036	5,375	98,33	98,83	6,576	174	98,57	98,40	532 Hari	↓
PBS037	6,875	100,86	101,68	6,769	21	101,18	100,67	4344 Hari	↓
PBS029	6,375	97,70	98,66	6,692	21	98,17	98,57	3623 Hari	↓
PBS034	6,500	97,83	98,51	6,728	113	98,14	97,98	5514 Hari	↓
FR0100	6,625	99,96	100,22	6,630	174	100,09	100,38	3595 Hari	↓
FR0101	6,875	101,49	101,71	6,527	52	101,57	101,69	1852 Hari	↓
FR0102	6,875	99,31	99,80	6,929	143	99,26	99,65	10948 Hari	↑
FR0098	7,125	102,92	103,32	6,801	113	103,14	103,61	5154 Hari	↓
FR0097	7,125	102,55	103,00	6,883	113	102,76	103,14	6955 Hari	↓
PBS038	6,875	98,80	99,41	6,975	113	99,25	98,89	9298 Hari	↓
PBS004	6,100	94,32	94,93	6,764	174	94,57	94,40	4676 Hari	↓
PBS030	5,875	97,12	99,27	6,638	143	98,12	97,41	1582 Hari	↓
PBS039	6,625	97,90	98,79	6,832	143	98,30	98,53	6265 Hari	↓
PBS032	4,875	96,14	96,45	6,640	143	96,38	96,57	861 Hari	↓



Tim Riset:
 Risma Yuhio - Dealer FI - Ext.7952 - kemas.yuhio@banksumselbabel.com
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