

Fixed Income Daily Report

Thursday, 22 February 2024 09:09:00

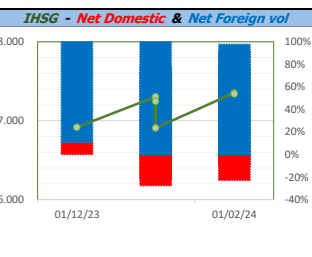
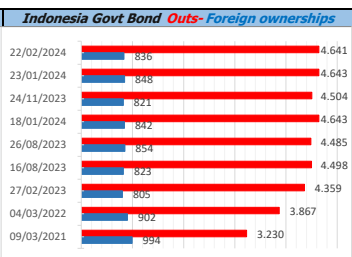
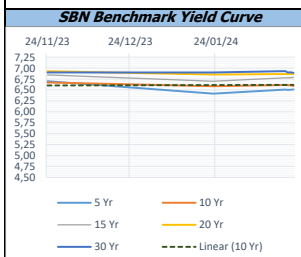
| Global Market | | | | Policy rates | | | | |
|--|-----------------|-----------|--------|------------------------|------------|------|-------|-------|
| Indicator | price yesterday | TOD price | % chg. | Indicator | Date | Last | Prev. | Trend |
| USD/IDR Today | 15635 | 15654 | 0,12% | BI-7 DS RR | | 6,00 | 6,00 | → |
| SGD/IDR Spot | 11640 | 11652 | 0,10% | BI - Depfac | 21/02/2024 | 5,25 | 5,25 | → |
| MYR/IDR Spot | 3262 | 3266 | 0,14% | BI - LF | | 6,75 | 6,75 | → |
| SAR/IDR Spot | 4169 | 4175 | 0,14% | US Fed's Current Range | | 5,50 | 5,50 | → |
| US - Dow Jones Industrial Average | 38564 | 38612 | 0,13% | LPS IDR | | 4,25 | 4,25 | → |
| Tokyo - Nikkei 225 | 38262 | 38859 | 1,54% | LPS USD | 01/02/2024 | 2,25 | 2,25 | → |
| Hong Kong - Hang Seng Index | 16503 | 16548 | 0,27% | LPS BPR | | 6,75 | 6,75 | → |
| Singapore - Srait Time Index STI | 3217 | 3209 | -0,26% | | | | | |
| Indonesia - IHSG | 7349 | 7342 | -0,10% | | | | | |
| WTI Crude Oil Future/ barrel (Feb. 2024) | 75,19 | 75,19 | 0,00% | | | | | |
| Gold Spot \$/Oz | 2028,16 | 2028,45 | 0,01% | | | | | |
| Ice Newcastle Coal/ metric ton | 119,60 | 119,40 | -0,17% | | | | | |
| Malaysia CPO Contract (MYR/Metric ton) | 3995,00 | 3995,00 | 0,00% | | | | | |

| 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 | ↑ | |

| Foreign currency (US\$) and Money Market (Rp.) | | | | |
|--|------------|--------|--------|-------|
| Tenor | Sett. Date | BID | OFFER | Gap. |
| TOD | 22/02/2024 | 15.650 | 15.659 | 9,00 |
| TOM | 23/02/2024 | 15.651 | 15.660 | 9,10 |
| SPOT | 26/02/2024 | 15.651 | 15.660 | 9,10 |
| NDF 1Mo. | 26/03/2024 | 15.665 | 15.674 | 9,00 |
| D-NDF 3Mo. | 28/05/2024 | 15.687 | 15.704 | 17,00 |
| 1 Wk. | 04/03/2024 | 15.654 | 15.664 | 9,68 |
| 2 Wk. | 13/03/2024 | 15.658 | 15.669 | 10,92 |
| 1 Mo. | 26/03/2024 | 15.666 | 15.677 | 11,00 |
| 2 Mo. | 26/04/2024 | 15.678 | 15.694 | 15,68 |
| 3 Mo. | 28/05/2024 | 15.700 | 15.713 | 13,00 |
| 6 Mo. | 26/08/2024 | 15.742 | 15.758 | 15,79 |
| 1 Yr. | 26/02/2025 | 15.841 | 15.861 | 19,50 |

| 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) | 5,98% | 6,23% | 6,43% | 6,58% | 6,73% | 6,83% | no data | no data | no data |
| INTERBANK (USD) | 5,36% | 5,39% | 5,40% | 5,44% | 5,48% | 5,49% | 5,49% | 5,47% | 5,45% |
| INDONESIA 5,98% | | | | | | | | | |
| 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 | 5,59% | 5,69% | no data | 6,04% |
| JIBOR (IDR) | 5,98% | 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 | 98,77 | 99,05 | 6,460 | 79 | 98,90 | 99,36 | 1519 Hari | ↓ |
| FR0070 | 8,375 | 100,08 | 100,22 | 6,705 | 18 | 100,14 | 100,23 | 18 Hari | ↓ |
| FR0077 | 8,125 | 100,30 | 100,50 | 6,627 | 79 | 100,43 | 100,52 | 78 Hari | ↓ |
| FR0081 | 6,500 | 100,03 | 100,22 | 6,463 | 110 | 100,17 | 100,27 | 468 Hari | ↓ |
| FR0084 | 7,250 | 101,83 | 102,52 | 6,253 | 171 | 101,64 | 101,66 | 710 Hari | ↑ |
| FR0090 | 5,125 | 96,48 | 96,90 | 6,374 | 49 | 96,44 | 96,44 | 1128 Hari | ↑ |
| FR0091 | 6,375 | 98,44 | 98,70 | 6,625 | 49 | 98,28 | 99,06 | 2930 Hari | ↑ |
| FR0092 | 7,125 | 102,40 | 102,93 | 6,891 | 110 | 102,98 | 103,17 | 6592 Hari | ↓ |
| FR0093 | 6,375 | 96,80 | 97,28 | 6,740 | 140 | 96,95 | 97,21 | 4821 Hari | ↓ |
| FR0089 | 6,875 | 99,49 | 99,99 | 6,917 | 171 | 99,71 | 99,96 | 9895 Hari | ↓ |
| FR0095 | 6,375 | 99,67 | 99,97 | 6,460 | 171 | 99,80 | 100,01 | 1610 Hari | ↓ |
| FR0096 | 7,000 | 102,55 | 102,85 | 6,618 | 171 | 102,66 | 103,42 | 3232 Hari | ↓ |
| PBS012 | 8,875 | 113,74 | 114,10 | 6,575 | 79 | 113,75 | 114,14 | 2780 Hari | ↓ |
| PBS003 | 6,000 | 98,58 | 98,87 | 6,545 | 140 | 98,75 | 98,71 | 1040 Hari | ↓ |
| PBS031 | 4,000 | 98,97 | 99,12 | 6,650 | 140 | 99,02 | 98,94 | 138 Hari | ↓ |
| PBS033 | 6,750 | 98,76 | 99,35 | 6,856 | 110 | 98,82 | 98,38 | 8393 Hari | ↓ |
| PBS036 | 5,375 | 98,40 | 98,55 | 6,527 | 171 | 98,57 | 98,40 | 529 Hari | ↓ |
| PBS037 | 6,875 | 100,86 | 101,38 | 6,769 | 18 | 101,18 | 100,67 | 4341 Hari | ↓ |
| PBS029 | 6,375 | 97,70 | 98,65 | 6,693 | 18 | 98,17 | 98,57 | 3620 Hari | ↓ |
| PBS034 | 6,500 | 97,83 | 98,51 | 6,728 | 110 | 98,14 | 97,98 | 5511 Hari | ↓ |
| FR0100 | 6,625 | 100,22 | 100,25 | 6,595 | 171 | 100,09 | 100,38 | 3592 Hari | ↑ |
| FR0101 | 6,875 | 101,55 | 101,75 | 6,514 | 49 | 101,57 | 101,69 | 1849 Hari | ↓ |
| FR0102 | 6,875 | 99,49 | 99,95 | 6,915 | 140 | 99,26 | 99,65 | 10945 Hari | ↑ |
| FR0098 | 7,125 | 103,00 | 103,37 | 6,792 | 110 | 103,14 | 103,61 | 5151 Hari | ↓ |
| FR0097 | 7,125 | 102,74 | 103,12 | 6,865 | 110 | 102,76 | 103,14 | 6952 Hari | ↓ |
| PBS038 | 6,875 | 98,84 | 99,46 | 6,971 | 110 | 99,25 | 98,89 | 9295 Hari | ↓ |
| PBS004 | 6,100 | 94,31 | 94,93 | 6,765 | 171 | 94,57 | 94,40 | 4673 Hari | ↓ |
| PBS030 | 5,875 | 97,12 | 99,22 | 6,639 | 140 | 98,12 | 97,41 | 1579 Hari | ↓ |
| PBS039 | 6,625 | 97,89 | 98,78 | 6,833 | 140 | 98,30 | 98,53 | 6262 Hari | ↓ |
| PBS032 | 4,875 | 96,23 | 96,36 | 6,603 | 140 | 96,38 | 96,57 | 858 Hari | ↓ |



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