

Fixed Income Daily Report

Friday, 23 February 2024 09:14:26

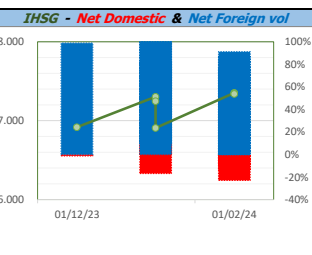
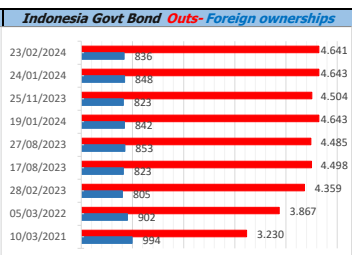
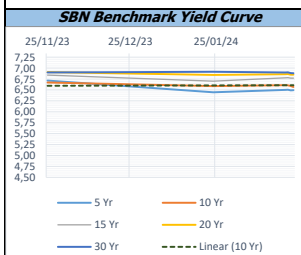
Global Market				Policy rates				
Indicator	price yesterday	TOD price	% chg.	Indicator	Date	Last	Prev.	Trend
USD/IDR Today	15635	15590	-0,29%	BI-7 DS RR		6,00	6,00	→
SGD/IDR Spot	11640	11625	-0,13%	BI - Depfac	21/02/2024	5,25	5,25	→
MYR/IDR Spot	3262	3265	0,09%	BI - LF		6,75	6,75	→
SAR/IDR Spot	4157	4157	0,00%	US Fed's Current Range		5,50	5,50	→
US - Dow Jones Industrial Average	38612	39069	1,17%	LPS IDR		4,25	4,25	→
Tokyo - Nikkei 225	38262	39099	2,14%	LPS USD	01/02/2024	2,25	2,25	→
Hong Kong - Hang Seng Index	16503	16743	1,43%	LPS BPR		6,75	6,75	→
Singapore - Srait Time Index STI	3217	3223	0,18%					
Indonesia - IHSG	7349	7340	-0,13%					
WTI Crude Oil Future/ barrel (Feb. 2024)	75,19	75,19	0,00%					
Gold Spot \$/Oz	2025,27	2025,54	0,01%					
Ice Newcastle Coal/ metric ton	119,40	119,40	0,00%					
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	31/12/2023	\$ -1.290	\$ -1.039	↓	

Foreign currency (US\$) and Money Market (Rp.)				
Tenor	Sett. Date	BID	OFFER	Gap.
TOD	23/02/2024	15.595	15.600	5,00
TOM	24/02/2024	15.596	15.602	5,75
SPOT	27/02/2024	15.596	15.602	5,75
NDF 1Mo.	27/03/2024	15.600	15.608	8,00
D-NDF 3Mo.	28/05/2024	15.624	15.640	16,00
1 Wk.	05/03/2024	15.599	15.604	5,71
2 Wk.	13/03/2024	15.602	15.609	6,88
1 Mo.	27/03/2024	15.610	15.617	7,50
2 Mo.	29/04/2024	15.625	15.633	8,26
3 Mo.	28/05/2024	15.645	15.653	8,00
6 Mo.	27/08/2024	15.684	15.697	13,64
1 Yr.	27/02/2025	15.789	15.800	11,50

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)	5,95%	6,28%	6,43%	6,58%	6,24%	6,36%	no data	no data	no data
INTERBANK (USD)	5,35%	5,37%	5,39%	5,42%	5,46%	5,49%	5,50%	5,48%	5,46%
INDONESIA 5,95%									
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%	5,67%	no data	6,04%
JIBOR (IDR)	5,95%	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	98,79	99,01	6,455	78	98,90	99,36	1518 Hari	↓
FR0070	8,375	100,07	100,16	6,868	17	100,14	100,23	17 Hari	↓
FR0077	8,125	100,31	100,40	6,506	78	100,43	100,52	77 Hari	↓
FR0081	6,500	100,04	100,16	6,455	109	100,17	100,27	468 Hari	↓
FR0084	7,250	101,74	102,40	6,268	170	101,64	101,66	709 Hari	↑
FR0090	5,125	96,50	96,92	6,363	48	96,44	96,44	1127 Hari	↑
FR0091	6,375	98,62	98,90	6,592	48	98,28	99,06	2929 Hari	↑
FR0092	7,125	102,51	102,95	6,886	109	102,98	103,17	6591 Hari	↑
FR0093	6,375	96,83	97,31	6,737	139	96,95	97,21	4820 Hari	↓
FR0089	6,875	99,56	100,03	6,911	170	99,71	99,96	9894 Hari	↓
FR0095	6,375	99,76	99,98	6,439	170	99,80	100,01	1609 Hari	↓
FR0096	7,000	102,85	103,10	6,575	170	102,66	103,42	3231 Hari	↑
PBS012	8,875	113,79	114,16	6,565	78	113,75	114,14	2779 Hari	↑
PBS003	6,000	98,59	98,85	6,540	139	98,75	98,71	1039 Hari	↓
PBS031	4,000	99,01	99,14	6,614	139	99,02	98,94	137 Hari	↓
PBS033	6,750	98,76	99,35	6,856	109	98,82	98,38	8392 Hari	↓
PBS036	5,375	98,42	98,55	6,521	170	98,57	98,40	528 Hari	↓
PBS037	6,875	100,86	101,37	6,769	17	101,18	100,67	4340 Hari	↓
PBS029	6,375	97,70	98,67	6,693	17	98,17	98,57	3619 Hari	↓
PBS034	6,500	97,81	98,51	6,730	109	98,14	97,98	5510 Hari	↓
FR0100	6,625	100,43	100,54	6,569	170	100,09	100,38	3591 Hari	↑
FR0101	6,875	101,63	101,77	6,494	48	101,57	101,69	1848 Hari	↑
FR0102	6,875	99,67	99,99	6,899	139	99,26	99,65	10944 Hari	↑
FR0098	7,125	103,20	103,52	6,771	109	103,14	103,61	5150 Hari	↑
FR0097	7,125	102,91	103,22	6,853	109	102,76	103,14	6951 Hari	↑
PBS038	6,875	98,95	99,31	6,962	109	99,25	98,89	9294 Hari	↓
PBS004	6,100	94,30	94,93	6,767	170	94,57	94,40	4672 Hari	↓
PBS030	5,875	97,50	98,55	6,538	139	98,12	97,41	1578 Hari	↓
PBS039	6,625	97,90	98,79	6,832	139	98,30	98,53	6261 Hari	↓
PBS032	4,875	96,32	96,33	6,564	139	96,38	96,57	857 Hari	↓



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