

Fixed Income Daily Report

Monday, 26 February 2024 09:15:17

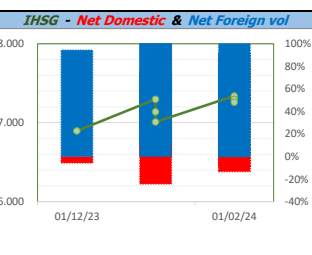
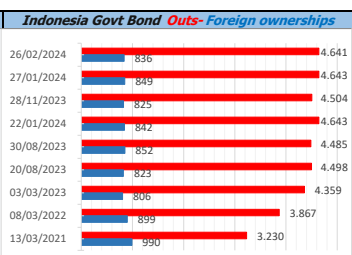
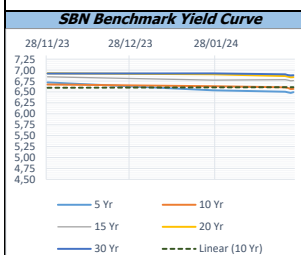
Global Market				Policy rates				
Indicator	price yesterday	TOD price	% chg.	Indicator	Date	Last	Prev.	Trend
USD/IDR Today	15595	15634	0,25%	BI-7 DS RR		6,00	6,00	→
SGD/IDR Spot	11605	11629	0,20%	BI - Depfac	21/02/2024	5,25	5,25	→
MYR/IDR Spot	3263	3273	0,30%	BI - LF		6,75	6,75	→
SAR/IDR Spot	4159	4169	0,24%	US Fed's Current Range		5,50	5,50	→
US - Dow Jones Industrial Average	39069	39132	0,16%	LPS IDR		4,25	4,25	→
Tokyo - Nikkei 225	39099	39335	0,60%	LPS USD	01/02/2024	2,25	2,25	→
Hong Kong - Hang Seng Index	16726	16694	-0,19%	LPS BPR		6,75	6,75	→
Singapore - Srait Time Index STI	3185	3160	-0,80%					
Indonesia - IHSG	7295	7260	-0,48%					
WTI Crude Oil Future/ barrel (Feb. 2024)	75,19	75,19	0,00%					
Gold Spot \$/Oz	2031,22	2031,48	0,01%					
Ice Newcastle Coal/ metric ton	124,75	125,25	0,40%					
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	26/02/2024	15.615	15.630	15,00	
TOM	27/02/2024	15.615	15.631	15,20	
SPOT	28/02/2024	15.615	15.631	15,20	
NDF 1Mo.	28/03/2024	15.643	15.653	10,00	
D-NDF 3Mo.	28/05/2024	15.663	15.683	20,00	
1 Wk.	06/03/2024	15.619	15.634	15,70	
2 Wk.	13/03/2024	15.622	15.639	17,01	
1 Mo.	28/03/2024	15.630	15.650	20,00	
2 Mo.	29/04/2024	15.642	15.662	20,00	
3 Mo.	28/05/2024	15.658	15.678	20,19	
6 Mo.	28/08/2024	15.702	15.725	22,50	
1 Yr.	28/02/2025	15.795	15.821	25,98	

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)	5,79%	6,28%	6,43%	6,58%	6,34%	6,39%	no data	no data	no data
INTERBANK (USD)	5,37%	5,39%	5,42%	5,45%	5,49%	5,53%	5,51%	5,48%	5,48%
INDONESIA 5,79%									
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	5,59%	5,70%	no data	6,04%
JIBOR (IDR)	5,79%	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	98,80	99,05	6,457	77	98,90	99,36	1517 Hari	↓
FR0070	8,375	100,04	100,17	6,847	16	100,11	100,23	16 Hari	↓
FR0077	8,125	100,32	100,46	6,481	77	100,37	100,52	76 Hari	↓
FR0081	6,500	100,02	100,17	6,464	108	100,09	100,27	467 Hari	↓
FR0084	7,250	101,79	102,33	6,267	169	102,06	101,66	708 Hari	↓
FR0090	5,125	96,48	96,98	6,381	47	96,73	96,44	1126 Hari	↓
FR0091	6,375	98,70	99,02	6,582	47	98,86	99,06	2928 Hari	↓
FR0092	7,125	102,48	102,90	6,882	108	102,69	103,17	6590 Hari	↓
FR0093	6,375	96,60	97,91	6,765	138	97,25	97,21	4819 Hari	↓
FR0089	6,875	99,62	100,18	6,912	169	99,82	99,96	9893 Hari	↓
FR0095	6,375	99,73	100,03	6,440	169	99,87	100,01	1608 Hari	↓
FR0096	7,000	103,13	103,46	6,548	169	103,12	103,42	3230 Hari	↑
PBS012	8,875	113,73	114,09	6,575	77	113,91	114,14	2778 Hari	↓
PBS003	6,000	98,59	98,85	6,540	138	98,72	98,71	1038 Hari	↓
PBS031	4,000	99,01	99,14	6,623	138	99,08	98,94	136 Hari	↓
PBS033	6,750	98,76	99,36	6,856	108	99,06	98,38	8391 Hari	↓
PBS036	5,375	98,42	98,55	6,521	169	98,48	98,40	527 Hari	↓
PBS037	6,875	100,86	101,37	6,769	16	101,11	100,67	4339 Hari	↓
PBS029	6,375	97,70	98,67	6,693	16	98,18	98,57	3618 Hari	↓
PBS034	6,500	97,70	98,40	6,742	108	98,05	97,98	5509 Hari	↓
FR0100	6,625	100,40	100,57	6,570	169	100,48	100,38	3590 Hari	↓
FR0101	6,875	101,63	101,85	6,493	47	101,70	101,69	1847 Hari	↓
FR0102	6,875	99,77	100,24	6,897	138	99,89	99,65	10943 Hari	↓
FR0098	7,125	103,27	103,60	6,761	108	103,41	103,61	5149 Hari	↓
FR0097	7,125	103,00	103,36	6,842	108	103,15	103,14	6950 Hari	↓
PBS038	6,875	98,95	99,32	6,962	108	99,13	98,89	9293 Hari	↓
PBS004	6,100	94,27	94,89	6,771	169	94,58	94,40	4671 Hari	↓
PBS030	5,875	97,49	98,53	6,540	138	98,01	97,41	1577 Hari	↓
PBS039	6,625	97,90	98,79	6,832	138	98,30	98,53	6260 Hari	↓
PBS032	4,875	96,32	96,35	6,566	138	96,33	96,57	856 Hari	↓



Tim Riset:
 Kemas Yudho - Dealer FI - Ext.7952 - kemas.yudho@banksumselbabel.com
 Disclaimer/ Pernyataan bebas tanggung jawab: Semua data dalam lembaran ini hanya dipergunakan sebagai informasi. Kinerja masa lalu bukan merupakan indikasi kinerja masa depan atau perkiraan performa suatu instrumen. Informasi yang dimuat dalam lembaran ini diperoleh dari sumber yang dapat dipercaya, namun BPD Sumsel Babel tidak menjamin kelengkapan atau akurasi. Data, opini dan perkiraan yang diungkapkan dapat berubah tanpa pemberitahuan dan BPD Sumsel Babel tetap menaati setiap dan semua tanggung jawab atas pernyataan dan jaminan, tersurat maupun tersirat, yang tercantum di sini, atau yang tidak dicantumkan.