

Fixed Income Daily Report

Tuesday, 27 February 2024 09:06:30

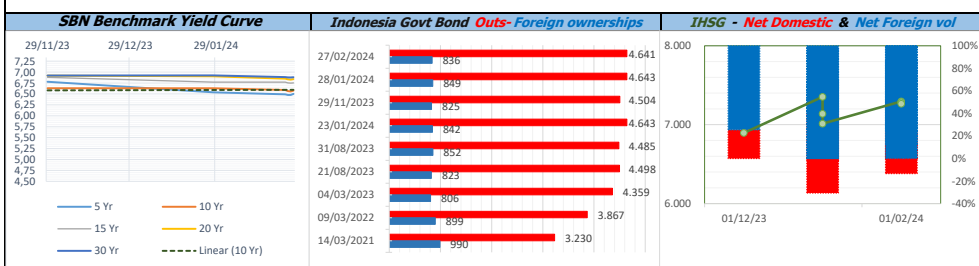
Global Market				Policy rates				
Indicator	price yesterday	TOD price	% chg.	Indicator	Date	Last	Prev.	Trend
USD/IDR Today	15630	15656	0,17%	BI-7 DS RR		6,00	6,00	→
SGD/IDR Spot	11630	11648	0,16%	BI - Depfac	21/02/2024	5,25	5,25	→
MYR/IDR Spot	3272	3276	0,12%	BI - LF		6,75	6,75	→
SAR/IDR Spot	4168	4175	0,17%	US Fed's Current Range		5,50	5,50	→
US - Dow Jones Industrial Average	39132	39069	-0,16%	LPS IDR		4,25	4,25	→
Tokyo - Nikkei 225	39234	39337	0,26%	LPS USD	01/02/2024	2,25	2,25	→
Hong Kong - Hang Seng Index	16635	16600	-0,21%	LPS BPR		6,75	6,75	→
Singapore - Srait Time Index STI	3171	3154	-0,55%					
Indonesia - IHSG	7284	7264	-0,27%					
WTI Crude Oil Future/ barrel (Feb. 2024)	75,19	75,19	0,00%					
Gold Spot \$/Oz	2033,55	2033,79	0,01%					
Ice Newcastle Coal/ metric ton	125,25	127,75	1,96%					
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	27/02/2024	15.630	15.640	10,00
TOM	28/02/2024	15.631	15.641	10,15
SPOT	29/02/2024	15.631	15.641	10,15
NDF 1Mo.	28/03/2024	15.667	15.676	9,00
D-NDF 3Mo.	31/05/2024	15.689	15.704	15,00
1 Wk.	07/03/2024	15.634	15.644	10,27
2 Wk.	14/03/2024	15.637	15.649	11,90
1 Mo.	28/03/2024	15.645	15.658	13,00
2 Mo.	30/04/2024	15.658	15.674	15,66
3 Mo.	31/05/2024	15.675	15.690	15,35
6 Mo.	30/08/2024	15.715	15.737	21,85
1 Yr.	28/02/2025	15.813	15.836	23,25

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	↓	

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)	5,96%	6,28%	6,43%	6,58%	6,73%	6,83%	no data	no data	no data
INTERBANK (USD)	5,37%	5,39%	5,40%	5,47%	5,49%	5,54%	5,52%	5,49%	5,49%
INDONESIA 5,96%									
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)	5,96%	6,26%	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	98,76	98,99	6,463	76	98,90	99,36	1516 Hari	↓
FR0070	8,375	100,06	100,15	6,798	15	100,11	100,23	15 Hari	↓
FR0077	8,125	100,32	100,42	6,437	76	100,37	100,52	75 Hari	↓
FR0081	6,500	100,04	100,17	6,456	107	100,09	100,27	466 Hari	↓
FR0084	7,250	101,74	102,28	6,293	168	102,06	101,66	707 Hari	↓
FR0090	5,125	96,48	96,98	6,381	46	96,73	96,44	1125 Hari	↓
FR0091	6,375	98,81	99,15	6,564	46	98,86	99,06	2927 Hari	↓
FR0092	7,125	102,76	103,27	6,856	107	102,69	103,17	6589 Hari	↑
FR0093	6,375	97,37	98,57	6,675	137	97,25	97,21	4818 Hari	↑
FR0089	6,875	99,57	100,12	6,910	168	99,82	99,96	9892 Hari	↓
FR0095	6,375	99,71	99,98	6,451	168	99,87	100,01	1607 Hari	↓
FR0096	7,000	103,03	103,36	6,548	168	103,12	103,42	3229 Hari	↓
PBS012	8,875	113,70	114,07	6,578	76	113,91	114,14	2777 Hari	↓
PBS003	6,000	98,61	98,85	6,535	137	98,72	98,71	1037 Hari	↓
PBS031	4,000	98,94	99,09	6,840	137	99,08	98,94	135 Hari	↓
PBS033	6,750	98,76	99,27	6,856	107	99,06	98,38	8390 Hari	↓
PBS036	5,375	98,42	98,55	6,521	168	98,48	98,40	526 Hari	↓
PBS037	6,875	101,08	101,47	6,743	15	101,11	100,67	4338 Hari	↓
PBS029	6,375	97,70	98,66	6,693	15	98,18	98,57	3617 Hari	↓
PBS034	6,500	98,07	98,77	6,702	107	98,05	97,98	5508 Hari	↑
FR0100	6,625	100,31	100,52	6,581	168	100,48	100,38	3589 Hari	↓
FR0101	6,875	101,55	101,77	6,512	46	101,70	101,69	1846 Hari	↓
FR0102	6,875	99,66	100,07	6,900	137	99,89	99,65	10942 Hari	↓
FR0098	7,125	103,34	103,66	6,756	107	103,41	103,61	5148 Hari	↓
FR0097	7,125	103,04	103,35	6,838	107	103,15	103,14	6949 Hari	↓
PBS038	6,875	98,66	99,32	6,986	107	99,13	98,89	9292 Hari	↓
PBS004	6,100	94,49	95,11	6,744	168	94,58	94,40	4670 Hari	↓
PBS030	5,875	97,51	98,48	6,536	137	98,01	97,41	1576 Hari	↓
PBS039	6,625	97,98	98,70	6,824	137	98,34	98,53	6259 Hari	↓
PBS032	4,875	96,23	96,37	6,608	137	96,33	96,57	855 Hari	↓



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