

Fixed Income Daily Report

Wednesday, 28 February 2024 09:08:10

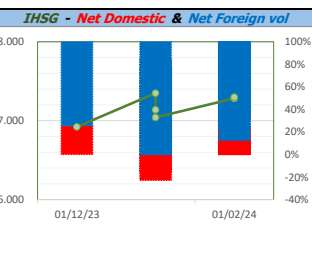
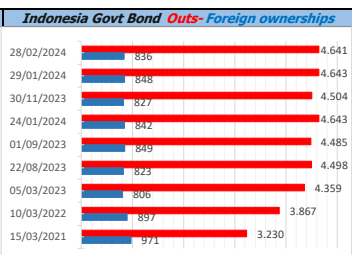
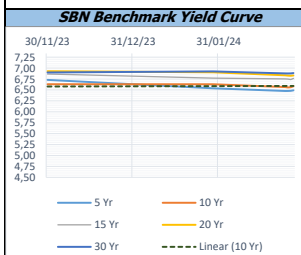
Global Market				Policy rates				
Indicator	price yesterday	TOD price	% chg.	Indicator	Date	Last	Prev.	Trend
USD/IDR Today	15640	15652	0,08%	BI-7 DS RR		6,00	6,00	→
SGD/IDR Spot	11642	11646	0,04%	BI - Depfac	21/02/2024	5,25	5,25	→
MYR/IDR Spot	3280	3288	0,23%	BI - LF		6,75	6,75	→
SAR/IDR Spot	4172	4175	0,07%	US Fed's Current Range		5,50	5,50	→
US - Dow Jones Industrial Average	39069	38972	-0,25%	LPS IDR		4,25	4,25	→
Tokyo - Nikkei 225	39240	39180	-0,15%	LPS USD	01/02/2024	2,25	2,25	→
Hong Kong - Hang Seng Index	16791	16787	-0,02%	LPS BPR		6,75	6,75	→
Singapore - Srait Time Index STI	3157	3145	-0,38%					
Indonesia - IHSG	7285	7298	0,18%					
WTI Crude Oil Future/ barrel (Feb. 2024)	75,19	75,19	0,00%					
Gold Spot \$/Oz	2033,32	2033,61	0,01%					
Ice Newcastle Coal/ metric ton	127,75	129,20	1,12%					
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	28/02/2024	15.650	15.660	10,00	
TOM	29/02/2024	15.650	15.660	10,20	
SPOT	01/03/2024	15.650	15.660	10,20	
NDF 1Mo.	01/04/2024	15.663	15.673	10,00	
D-NDF 3Mo.	03/06/2024	15.684	15.701	17,00	
1 Wk.	08/03/2024	15.653	15.664	10,85	
2 Wk.	15/03/2024	15.657	15.668	11,64	
1 Mo.	01/04/2024	15.664	15.676	11,50	
2 Mo.	02/05/2024	15.678	15.693	14,50	
3 Mo.	03/06/2024	15.690	15.707	16,61	
6 Mo.	03/09/2024	15.733	15.752	18,72	
1 Yr.	03/03/2025	15.822	15.847	24,50	

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)	5,89%	6,28%	6,45%	6,58%	6,73%	6,83%	no data	no data	no data
INTERBANK (USD)	5,37%	5,39%	5,40%	5,38%	5,46%	5,49%	5,51%	5,48%	5,46%
INDONESIA 5,89%									
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	5,60%	5,71%	no data	6,04%
JIBOR (IDR)	5,89%	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	98,84	99,06	6,441	75	98,90	99,36	1515 Hari	↓
FR0070	8,375	100,05	100,16	6,808	14	100,11	100,23	14 Hari	↓
FR0077	8,125	100,32	100,41	6,399	75	100,37	100,52	74 Hari	↓
FR0081	6,500	100,06	100,18	6,440	106	100,09	100,27	465 Hari	↓
FR0084	7,250	101,89	102,31	6,212	167	102,06	101,66	706 Hari	↓
FR0090	5,125	96,55	96,98	6,358	45	96,73	96,44	1124 Hari	↓
FR0091	6,375	98,75	99,02	6,575	45	98,86	99,06	2926 Hari	↓
FR0092	7,125	102,78	103,23	6,855	106	102,69	103,17	6588 Hari	↑
FR0093	6,375	97,30	98,47	6,683	136	98,13	98,13	4817 Hari	↓
FR0089	6,875	99,49	99,96	6,912	167	99,82	99,96	9891 Hari	↓
FR0095	6,375	99,79	100,00	6,430	167	99,87	100,01	1606 Hari	↓
FR0096	7,000	102,93	103,24	6,562	167	103,12	103,42	3228 Hari	↓
PBS012	8,875	113,68	114,04	6,581	75	113,91	114,14	2776 Hari	↓
PBS003	6,000	98,79	99,15	6,466	136	98,72	98,71	1036 Hari	↑
PBS031	4,000	98,94	99,09	6,852	136	99,08	98,94	134 Hari	↓
PBS033	6,750	98,77	99,36	6,855	106	99,06	98,38	8389 Hari	↓
PBS036	5,375	98,40	98,54	6,538	167	98,49	98,54	525 Hari	↓
PBS037	6,875	101,15	101,58	6,734	14	101,11	100,67	4337 Hari	↑
PBS029	6,375	97,70	98,16	6,693	14	98,18	98,57	3616 Hari	↓
PBS034	6,500	97,93	98,64	6,717	106	98,05	97,98	5508 Hari	↓
FR0100	6,625	100,22	100,43	6,592	167	100,48	100,38	3588 Hari	↓
FR0101	6,875	101,60	101,80	6,490	45	101,70	101,69	1845 Hari	↓
FR0102	6,875	99,63	100,02	6,901	136	99,89	99,65	10941 Hari	↓
FR0098	7,125	103,22	103,54	6,768	106	103,41	103,61	5148 Hari	↓
FR0097	7,125	103,01	103,34	6,840	106	103,15	103,14	6948 Hari	↓
PBS038	6,875	98,94	99,31	6,963	106	99,13	98,89	9291 Hari	↓
PBS004	6,100	94,44	95,07	6,750	167	94,58	94,40	4669 Hari	↓
PBS030	5,875	97,51	98,40	6,536	136	98,01	97,41	1575 Hari	↓
PBS039	6,625	98,05	98,63	6,818	136	98,34	98,53	6258 Hari	↓
PBS032	4,875	96,23	96,34	6,610	136	96,33	96,57	854 Hari	↓



Tim Riset: kemas.yutho@banksumselbabel.com
 Disclaimer/ Pernyataan bebas tanggung jawab: Semua data dalam lembaran ini hanya digunakan sebagai informasi. Kinerja masa lalu bukan merupakan indikasi kinerja masa depan atau perkiraan performa atau 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 menindaklanjuti setiap dan semua tanggapan jawab atas pernyataan dan jaminan, terstruktur maupun terstruktur, yang tercantum di sini, atau yang tidak dicantumkan.