

Fixed Income Daily Report

Friday, 08 March 2024 09:06:25

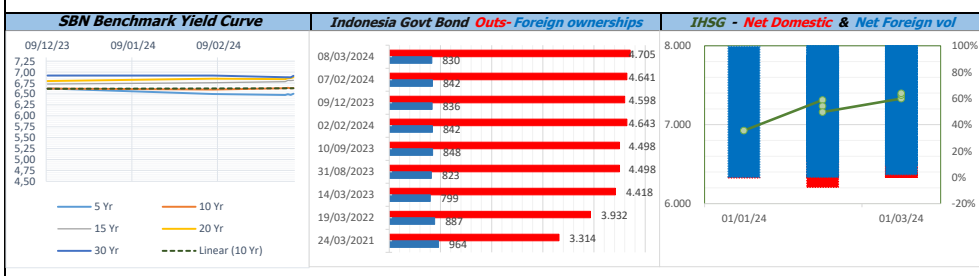
Global Market				Policy rates				
Indicator	price yesterday	TOD price	% chg.	Indicator	Date	Last	Prev.	Trend
USD/IDR Today	15653	15619	-0,22%	BI-7 DS RR		6,00	6,00	→
SGD/IDR Spot	11713	11714	0,01%	BI - Depfac	21/02/2024	5,25	5,25	→
MYR/IDR Spot	3333	3331	-0,05%	BI - LF		6,75	6,75	→
SAR/IDR Spot	4174	4170	-0,10%	US Fed's Current Range		5,50	5,50	→
US - Dow Jones Industrial Average	38661	38791	0,34%	LPS IDR		4,25	4,25	→
Tokyo - Nikkei 225	39599	39867	0,67%	LPS USD	01/02/2024	2,25	2,25	→
Hong Kong - Hang Seng Index	16230	16437	1,26%	LPS BPR		6,75	6,75	→
Singapore - Srait Time Index STI	3134	3144	0,32%					
Indonesia - IHSG	7374	7398	0,32%					
WTI Crude Oil Future/ barrel (Mar. 2024)	78,18	78,18	0,00%					
Gold Spot \$/Oz	2157,37	2157,62	0,01%					
Ice Newcastle Coal/ metric ton	136,75	135,50	-0,92%					
Malaysia CPO Contract (MYR/Metric ton)	4142,00	4145,00	0,07%					

Foreign currency (US\$) and Money Market (Rp.)					
Tenor	Sett. Date	BID	OFFER	Gap.	
TOD	08/03/2024	15.650	15.659	9,00	
TOM	09/03/2024	15.652	15.662	9,75	
SPOT	14/03/2024	15.652	15.662	9,75	
NDF 1Mo.	16/04/2024	15.639	15.649	10,00	
D-NDF 3Mo.	14/06/2024	15.659	15.680	21,00	
1 Wk.	21/03/2024	15.653	15.663	9,73	
2 Wk.	28/03/2024	15.656	15.666	10,41	
1 Mo.	16/04/2024	15.663	15.674	10,50	
2 Mo.	14/05/2024	15.675	15.686	11,44	
3 Mo.	14/06/2024	15.685	15.702	16,75	
6 Mo.	17/09/2024	15.726	15.739	13,02	
1 Yr.	14/03/2025	15.803	15.844	41,50	

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)	29/02/2024	2,75	2,57	↑	
CPI Core (YoY)	29/02/2024	1,68	0	↑	
CPI (MoM)	31/01/2024	0,37	0,04	↓	
Trade Balance (USD Billion)	31/01/2024	\$ 2,015	\$ 3,285	↓	
Export Growth	31/01/2024	\$ -8,20	\$ -5,85	↓	
Import Growth	31/01/2024	\$ 0,28	\$ -3,81	↑	
Foreign Reserves	29/02/2024	\$ 144,00	\$ 145,05	↑	
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)	5,91%	6,28%	6,43%	6,65%	5,08%	5,52%	no data	no data	no data
INTERBANK (USD)	5,38%	5,38%	5,40%	5,43%	5,45%	5,47%	5,45%	5,38%	5,39%
INDONESIA	5,91%								
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%	5,67%	no data	6,04%
JIBOR (IDR)	5,91%	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	98,62	98,84	6,505	62	98,83	98,88	1502 Hari	↓
FR0070	8,375	99,99	100,08	9,256	1	100,08	100,09	1 Hari	↓
FR0077	8,125	100,26	100,35	6,464	62	100,34	100,36	61 Hari	↓
FR0081	6,500	100,03	100,16	6,461	93	100,10	100,10	452 Hari	↓
FR0084	7,250	101,93	102,35	6,169	154	102,10	101,97	693 Hari	↓
FR0090	5,125	96,30	96,70	6,456	32	96,79	96,80	1112 Hari	↓
FR0091	6,375	98,63	98,93	6,595	32	98,87	98,86	2914 Hari	↓
FR0092	7,125	102,29	102,74	6,901	93	102,67	102,78	6576 Hari	↓
FR0093	6,375	97,30	98,74	6,683	123	98,03	97,95	4804 Hari	↓
FR0089	6,875	99,39	99,87	6,924	154	99,75	99,78	9878 Hari	↓
FR0095	6,375	99,58	99,82	6,484	154	99,89	99,89	1593 Hari	↓
FR0096	7,000	102,23	102,47	6,666	154	102,76	103,00	3215 Hari	↓
PBS012	8,875	113,54	113,90	6,596	62	113,95	113,81	2764 Hari	↓
PBS003	6,000	98,60	98,87	6,544	123	98,87	98,87	1023 Hari	↓
PBS031	4,000	99,11	99,18	6,622	123	99,10	99,10	121 Hari	↑
PBS033	6,750	98,65	99,18	6,866	93	99,07	99,07	8377 Hari	↓
PBS036	5,375	98,37	98,58	6,589	154	98,48	98,48	512 Hari	↓
PBS037	6,875	101,04	101,76	6,748	1	98,57	98,57	4324 Hari	↑
PBS029	6,375	98,08	98,76	6,640	1	98,43	98,02	3603 Hari	↓
PBS034	6,500	98,05	98,66	6,705	93	98,32	98,32	5495 Hari	↓
FR0100	6,625	99,95	100,14	6,632	154	100,11	100,23	3575 Hari	↓
FR0101	6,875	101,60	101,81	6,500	32	101,71	101,74	1833 Hari	↓
FR0102	6,875	99,43	99,80	6,919	123	99,90	99,93	10928 Hari	↓
FR0098	7,125	102,83	103,17	6,811	93	103,12	103,25	5135 Hari	↓
FR0097	7,125	102,55	102,87	6,883	93	103,05	103,14	6936 Hari	↓
PBS038	6,875	98,94	99,26	6,963	93	99,10	99,12	9278 Hari	↓
PBS004	6,100	94,65	95,16	6,725	154	94,90	94,79	4656 Hari	↓
PBS030	5,875	97,54	98,23	6,532	123	97,93	97,94	1562 Hari	↓
PBS039	6,625	97,68	98,71	6,854	123	98,31	98,33	6245 Hari	↓
PBS032	4,875	96,23	96,33	6,639	123	96,29	96,29	841 Hari	↓



Tim Riset:
 Risma Yudho - Dealer FI - Ext.7953 - kemas.yudho@banksumselbabel.com
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