

Fixed Income Daily Report

Wednesday, 20 March 2024 09:06:51

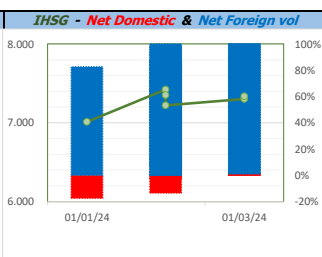
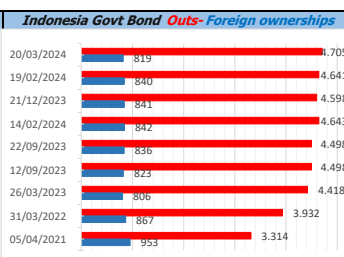
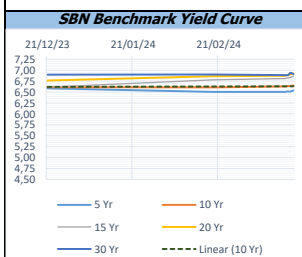
Global Market				Policy rates				
Indicator	price yesterday	TOD price	% chg.	Indicator	Date	Last	Prev.	Trend
USD/IDR Today	15715	15724	0,06%	BI-7 DS RR		6,00	6,00	→
SGD/IDR Spot	11711	11712	0,01%	BI - Depfac	21/02/2024	5,25	5,25	→
MYR/IDR Spot	3320	3317	-0,10%	BI - LF		6,75	6,75	→
SAR/IDR Spot	4191	4191	0,00%	US Fed's Current Range		5,50	5,50	→
US - Dow Jones Industrial Average	38790	39111	0,82%	LPS IDR		4,25	4,25	→
Tokyo - Nikkei 225	39740	40004	0,66%	LPS USD	01/02/2024	2,25	2,25	→
Hong Kong - Hang Seng Index	16529	16497	-0,19%	LPS BPR		6,75	6,75	→
Singapore - Srait Time Index STI	3174	3178	0,14%					
Indonesia - IHSG	7337	7308	-0,40%					
WTI Crude Oil Future/ barrel (Mar. 2024)	78,18	78,18	0,00%					
Gold Spot \$/Oz	2157,92	2158,18	0,01%					
Ice Newcastle Coal/ metric ton	129,75	129,40	-0,27%					
Malaysia CPO Contract (MYR/Metric ton)	4330,00	4327,00	-0,07%					

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)	29/02/2024	\$ 867	\$ 2.000	↓
Export Growth	29/02/2024	\$ -9,45	\$ -8,20	↓
Import Growth	29/02/2024	\$ 15,84	\$ 0,28	↑
Foreign Reserves	29/02/2024	\$ 144,00	\$ 145,05	↓
Balance of Payment	31/12/2023	\$ -1.290	\$ -1.039	↓

Foreign currency (US\$) and Money Market (Rp.)				
Tenor	Sett. Date	BID	OFFER	Gap.
TOD	20/03/2024	15.710	15.720	10,00
TOM	21/03/2024	15.710	15.720	10,15
SPOT	22/03/2024	15.710	15.720	10,15
NDF 1Mo.	22/04/2024	15.725	15.735	10,00
D-NDF 3Mo.	24/06/2024	15.744	15.761	17,00
1 Wk.	01/04/2024	15.713	15.724	10,97
2 Wk.	05/04/2024	15.715	15.727	11,94
1 Mo.	22/04/2024	15.723	15.734	11,00
2 Mo.	22/05/2024	15.733	15.747	14,00
3 Mo.	24/06/2024	15.743	15.759	16,00
6 Mo.	23/09/2024	15.784	15.801	16,59
1 Yr.	24/03/2025	15.871	15.893	21,50

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)	5,87%	6,28%	6,40%	6,65%	7,01%	6,88%	no data	no data	no data
INTERBANK (USD)	5,35%	5,39%	5,40%	5,47%	5,46%	5,52%	5,43%	5,38%	5,44%
INDONESIA	5,87%								
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)	5,87%	6,25%	no data	6,65%	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	98,55	98,86	6,525	54	98,74	98,88	1494 Hari	↓
FR0077	8,125	100,20	100,30	6,582	54	100,25	100,36	53 Hari	↓
FR0081	6,500	100,06	100,19	6,439	85	100,10	100,10	444 Hari	↓
FR0084	7,250	101,92	102,41	6,159	146	102,17	101,97	685 Hari	↓
FR0090	5,125	96,28	96,70	6,479	24	96,61	96,80	1104 Hari	↓
FR0091	6,375	98,50	98,81	6,617	24	98,71	98,86	2906 Hari	↓
FR0092	7,125	102,17	102,59	6,912	85	102,41	102,78	6568 Hari	↓
FR0093	6,375	96,80	98,73	6,741	115	98,00	97,95	4796 Hari	↓
FR0089	6,875	99,26	99,85	6,935	146	99,41	99,78	9870 Hari	↓
FR0095	6,375	99,73	100,06	6,446	146	99,81	99,89	1585 Hari	↓
FR0096	7,000	102,07	102,36	6,686	146	102,25	103,00	3207 Hari	↓
PBS012	8,875	113,66	114,04	6,572	54	113,78	113,81	2756 Hari	↓
PBS003	6,000	98,49	98,84	6,591	115	98,67	98,87	1015 Hari	↓
PBS031	4,000	99,22	99,28	6,460	115	99,21	99,10	113 Hari	↑
PBS033	6,750	98,62	99,14	6,869	85	98,94	99,07	8369 Hari	↓
PBS036	5,375	98,46	98,68	6,539	146	98,52	98,48	504 Hari	↓
PBS037	6,875	101,05	101,50	6,746	177	101,32	101,41	4316 Hari	↓
PBS029	6,375	98,10	98,77	6,638	177	98,43	98,02	3595 Hari	↓
PBS034	6,500	98,00	98,58	6,710	85	98,09	98,32	5487 Hari	↓
FR0100	6,625	99,81	100,01	6,650	146	99,91	100,23	3567 Hari	↓
FR0101	6,875	101,44	101,66	6,536	24	101,53	101,74	1825 Hari	↓
FR0102	6,875	99,22	99,63	6,936	115	99,21	99,93	10920 Hari	↑
FR0098	7,125	102,31	102,63	6,867	85	102,69	103,25	5127 Hari	↓
FR0097	7,125	102,12	102,52	6,923	85	102,46	103,14	6928 Hari	↓
PBS038	6,875	98,79	99,33	6,975	85	99,07	99,12	9270 Hari	↓
PBS004	6,100	94,68	95,70	6,722	146	94,75	94,79	4648 Hari	↓
PBS030	5,875	97,37	97,96	6,581	115	97,73	97,94	1554 Hari	↓
PBS039	6,625	97,36	98,48	6,887	115	98,35	98,33	6237 Hari	↓
PBS032	4,875	96,22	96,39	6,659	115	96,31	96,29	833 Hari	↓



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