

Fixed Income Daily Report

Thursday, 21 March 2024 09:10:09

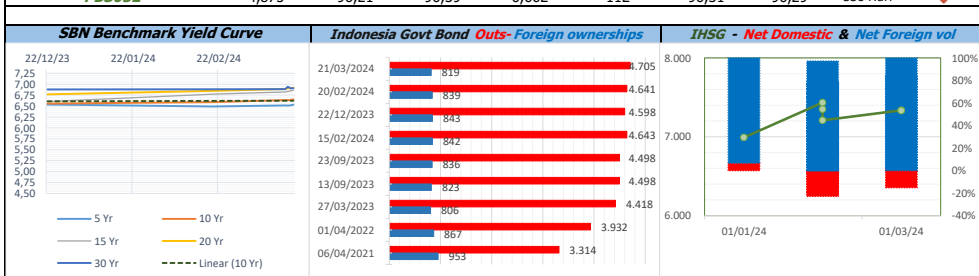
Global Market				Policy rates				
Indicator	price yesterday	TOD price	% chg.	Indicator	Date	Last	Prev.	Trend
USD/IDR Today	15715	15669	-0,29%	BI-7 DS RR		6,00	6,00	→
SGD/IDR Spot	11698	11718	0,17%	BI - Depfac	20/03/2024	5,25	5,25	→
MYR/IDR Spot	3316	3330	0,40%	BI - LF		6,75	6,75	→
SAR/IDR Spot	4194	4181	-0,31%	US Fed's Current Range		5,50	5,50	→
US - Dow Jones Industrial Average	39111	39512	1,02%	LPS IDR		4,25	4,25	→
Tokyo - Nikkei 225	40004	40473	1,16%	LPS USD	01/02/2024	2,25	2,25	→
Hong Kong - Hang Seng Index	16543	16856	1,86%	LPS BPR		6,75	6,75	→
Singapore - Srait Time Index STI	3177	3207	0,91%					
Indonesia - IHSG	7331	7375	0,60%					
WTI Crude Oil Future/ barrel (Mar. 2024)	78,18	78,18	0,00%					
Gold Spot \$/Oz	2205,84	2206,14	0,01%					
Ice Newcastle Coal/ metric ton	129,40	128,90	-0,39%					
Malaysia CPO Contract (MYR/Metric ton)	4330,00	4327,00	-0,07%					

Foreign currency (US\$) and Money Market (Rp.)				
Tenor	Sett. Date	BID	OFFER	Gap.
TOD	21/03/2024	15.670	15.680	10,00
TOM	22/03/2024	15.670	15.681	10,20
SPOT	25/03/2024	15.670	15.681	10,20
NDF 1Mo.	25/04/2024	15.684	15.692	8,00
D-NDF 3Mo.	25/06/2024	15.707	15.734	27,00
1 Wk.	01/04/2024	15.673	15.684	10,89
2 Wk.	16/04/2024	15.677	15.688	11,92
1 Mo.	25/04/2024	15.683	15.695	11,75
2 Mo.	28/05/2024	15.694	15.709	15,45
3 Mo.	25/06/2024	15.705	15.720	15,00
6 Mo.	25/09/2024	15.743	15.756	13,22
1 Yr.	25/03/2025	15.835	15.855	20,00

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)	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	↓

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%	6,78%	6,88%	no data	no data	no data
INTERBANK (USD)	5,35%	5,39%	5,41%	5,43%	5,46%	5,49%	5,38%	5,41%	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%	5,71%	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	98,64	98,96	6,496	51	98,74	98,88	1491 Hari	↓
FR0077	8,125	100,21	100,30	6,579	51	100,25	100,36	50 Hari	↓
FR0081	6,500	100,08	100,30	6,406	82	100,10	100,10	441 Hari	↓
FR0084	7,250	101,92	102,41	6,161	143	102,17	101,97	683 Hari	↓
FR0090	5,125	96,28	96,70	6,479	21	96,61	96,80	1101 Hari	↓
FR0091	6,375	98,60	98,96	6,594	21	98,71	98,86	2903 Hari	↓
FR0092	7,125	102,13	102,67	6,905	82	102,41	102,78	6565 Hari	↓
FR0093	6,375	96,84	98,73	6,736	112	98,00	97,95	4793 Hari	↓
FR0089	6,875	99,27	99,96	6,938	143	99,41	99,78	9867 Hari	↓
FR0095	6,375	99,74	100,15	6,429	143	99,81	99,89	1582 Hari	↓
FR0096	7,000	102,16	102,48	6,666	143	102,25	103,00	3204 Hari	↓
PBS012	8,875	113,55	113,93	6,588	51	113,78	113,81	2753 Hari	↓
PBS003	6,000	98,59	98,81	6,552	112	98,67	98,87	1012 Hari	↓
PBS031	4,000	99,26	99,32	6,331	112	99,20	99,11	110 Hari	↑
PBS033	6,750	98,54	99,06	6,876	82	98,94	99,07	8366 Hari	↓
PBS036	5,375	98,49	98,71	6,511	143	98,52	98,48	501 Hari	↓
PBS037	6,875	101,14	101,45	6,735	174	101,32	101,41	4313 Hari	↓
PBS029	6,375	98,10	98,77	6,638	174	98,43	98,02	3592 Hari	↓
PBS034	6,500	97,78	98,36	6,734	82	98,09	98,32	5484 Hari	↓
FR0100	6,625	99,80	100,00	6,646	143	99,91	100,23	3564 Hari	↓
FR0101	6,875	101,45	101,80	6,518	21	101,53	101,74	1822 Hari	↓
FR0102	6,875	99,33	99,79	6,928	112	99,21	99,93	10917 Hari	↑
FR0098	7,125	102,40	102,84	6,852	82	102,69	103,25	5124 Hari	↓
FR0097	7,125	102,16	102,58	6,911	82	102,46	103,14	6925 Hari	↓
PBS038	6,875	98,79	99,33	6,975	82	99,07	99,12	9267 Hari	↓
PBS004	6,100	94,68	95,70	6,722	143	94,75	94,79	4645 Hari	↓
PBS030	5,875	97,36	97,94	6,585	112	97,73	97,94	1551 Hari	↓
PBS039	6,625	97,73	98,70	6,850	112	98,35	98,33	6234 Hari	↓
PBS032	4,875	96,21	96,39	6,662	112	96,31	96,29	830 Hari	↓



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