

Fixed Income Daily Report

Friday, 22 March 2024 09:10:53

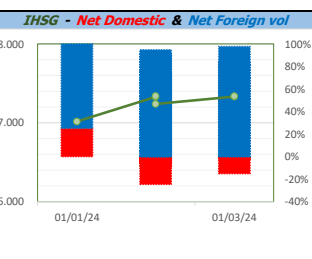
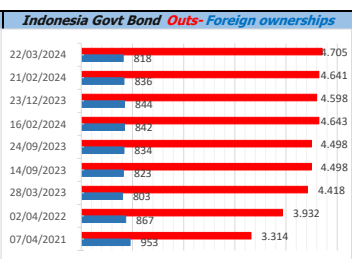
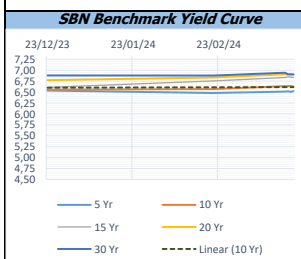
Global Market				Policy rates				
Indicator	price yesterday	TOD price	% chg.	Indicator	Date	Last	Prev.	Trend
USD/IDR Today	15660	15752	0,58%	BI-7 DS RR		6,00	6,00	→
SGD/IDR Spot	11703	11687	-0,13%	BI - Depfac	20/03/2024	5,25	5,25	→
MYR/IDR Spot	3326	3322	-0,12%	BI - LF		6,75	6,75	→
SAR/IDR Spot	4180	4178	-0,05%	US Fed's Current Range		5,50	5,50	→
US - Dow Jones Industrial Average	39512	39781	0,68%	LPS IDR		4,25	4,25	→
Tokyo - Nikkei 225	40816	40987	0,42%	LPS USD	01/02/2024	2,25	2,25	→
Hong Kong - Hang Seng Index	16863	16589	-1,65%	LPS BPR		6,75	6,75	→
Singapore - Srait Time Index STI	3220	3213	-0,24%					
Indonesia - IHSG	7338	7327	-0,15%					
WTI Crude Oil Future/ barrel (Mar. 2024)	78,18	78,18	0,00%					
Gold Spot \$/Oz	2174,38	2174,68	0,01%					
Ice Newcastle Coal/ metric ton	128,90	128,25	-0,51%					
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	22/03/2024	15.710	15.750	40,00
TOM	23/03/2024	15.710	15.750	40,10
SPOT	26/03/2024	15.710	15.750	40,10
NDF 1Mo.	26/04/2024	15.768	15.776	8,00
D-NDF 3Mo.	26/06/2024	15.788	15.804	16,00
1 Wk.	02/04/2024	15.713	15.754	40,84
2 Wk.	16/04/2024	15.719	15.761	41,60
1 Mo.	26/04/2024	15.723	15.765	41,37
2 Mo.	28/05/2024	15.735	15.779	43,65
3 Mo.	26/06/2024	15.748	15.791	43,07
6 Mo.	26/09/2024	15.785	15.829	44,41
1 Yr.	26/03/2025	15.868	15.928	60,00

Money Market Rates (ACT/360)								
RATE	O/N	1 Wk	1 Mo	2 Mo	3 Mo	6 Mo	9 Mo	1 Yr
INTERBANK (IDR)	5,86%	6,28%	6,40%	6,65%	7,64%	7,23%	no data	no data
INTERBANK (USD)	5,38%	5,39%	5,40%	5,41%	5,45%	5,49%	5,39%	5,37%
INDONESIA	5,86%							
SIBOR (SGD)	0,10%	0,14%	no data	0,17%	0,21%	0,25%	0,47%	0,58%
LIBOR (USD)	5,06%	no data	no data	5,44%	no data	5,59%	no data	6,04%
JIBOR (IDR)	5,86%	6,25%	no data	6,64%	no data	6,93%	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	98,70	98,94	6,484	50	98,74	98,88	1490 Hari	↓
FR0077	8,125	100,20	100,29	6,484	50	100,25	100,36	49 Hari	↑
FR0081	6,500	100,14	100,27	6,376	81	100,10	100,10	440 Hari	↑
FR0084	7,250	101,68	101,95	6,288	142	102,17	101,97	682 Hari	↓
FR0090	5,125	96,31	96,64	6,472	20	96,51	96,75	1100 Hari	↓
FR0091	6,375	98,73	98,96	6,582	20	98,71	98,86	2902 Hari	↑
FR0092	7,125	102,28	102,69	6,902	81	102,41	102,78	6564 Hari	↓
FR0093	6,375	96,88	98,73	6,732	111	98,00	97,95	4792 Hari	↓
FR0089	6,875	99,20	99,80	6,932	142	99,41	99,78	9866 Hari	↓
FR0095	6,375	99,76	100,06	6,440	142	99,81	99,89	1581 Hari	↓
FR0096	7,000	102,28	102,58	6,657	142	102,25	103,00	3204 Hari	↑
PBS012	8,875	113,54	113,91	6,589	50	113,78	113,81	2752 Hari	↓
PBS003	6,000	98,59	98,81	6,553	111	98,67	98,87	1011 Hari	↓
PBS031	4,000	99,28	99,33	6,360	111	99,20	99,11	109 Hari	↑
PBS033	6,750	98,55	99,07	6,875	81	98,94	99,07	8365 Hari	↓
PBS036	5,375	98,50	98,67	6,512	142	98,52	98,48	500 Hari	↓
PBS037	6,875	101,13	101,44	6,735	173	101,32	101,41	4312 Hari	↓
PBS029	6,375	98,10	98,77	6,638	173	98,43	98,02	3591 Hari	↓
PBS034	6,500	97,78	98,35	6,734	81	98,09	98,32	5483 Hari	↓
FR0100	6,625	99,98	100,10	6,630	142	99,91	100,23	3564 Hari	↑
FR0101	6,875	101,50	101,67	6,522	20	101,53	101,74	1821 Hari	↑
FR0102	6,875	99,44	99,75	6,918	111	99,21	99,93	10916 Hari	↑
FR0098	7,125	102,55	102,91	6,842	81	102,69	103,25	5123 Hari	↓
FR0097	7,125	102,32	102,66	6,904	81	102,46	103,14	6924 Hari	↓
PBS038	6,875	98,92	99,18	6,965	81	99,06	99,13	9266 Hari	↓
PBS004	6,100	94,50	95,00	6,744	142	94,75	94,79	4644 Hari	↓
PBS030	5,875	97,35	97,92	6,589	111	97,73	97,94	1550 Hari	↓
PBS039	6,625	97,73	98,70	6,849	111	98,35	98,33	6233 Hari	↓
PBS032	4,875	96,22	96,38	6,663	111	96,31	96,29	829 Hari	↓



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