

Fixed Income Daily Report

Wednesday, 27 March 2024 09:12:25

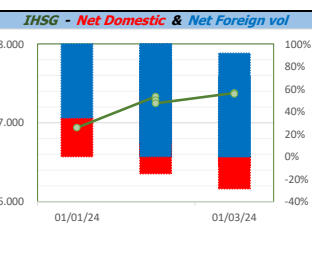
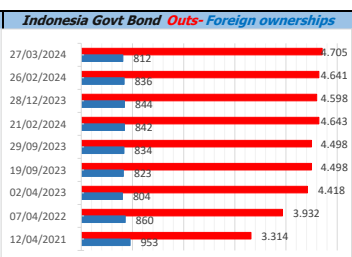
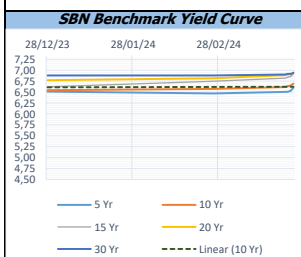
Global Market				Policy rates				
Indicator	price yesterday	TOD price	% chg.	Indicator	Date	Last	Prev.	Trend
USD/IDR Today	15790	15832	0,27%	BI-7 DS RR		6,00	6,00	→
SGD/IDR Spot	11745	11759	0,12%	BI - Depfac	20/03/2024	5,25	5,25	→
MYR/IDR Spot	3347	3347	-0,01%	BI - LF		6,75	6,75	→
SAR/IDR Spot	4211	4216	0,12%	US Fed's Current Range		5,50	5,50	→
US - Dow Jones Industrial Average	39314	39282	-0,08%	LPS IDR		4,25	4,25	→
Tokyo - Nikkei 225	40398	40718	0,79%	LPS USD	01/02/2024	2,25	2,25	→
Hong Kong - Hang Seng Index	16618	16435	-1,12%	LPS BPR		6,75	6,75	→
Singapore - Srait Time Index STI	3233	3246	0,40%					
Indonesia - IHSG	7366	7364	-0,02%					
WTI Crude Oil Future/ barrel (Mar. 2024)	78,18	78,18	0,00%					
Gold Spot \$/Oz	2176,71	2177,00	0,01%					
Ice Newcastle Coal/ metric ton	128,95	128,90	-0,04%					
Malaysia CPO Contract (MYR/Metric ton)	4327,00	4327,00	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)	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	27/03/2024	15.828	15.838	10,00
TOM	28/03/2024	15.828	15.838	10,20
SPOT	01/04/2024	15.828	15.838	10,20
NDF 1Mo.	02/05/2024	15.844	15.854	10,00
D-NDF 3Mo.	01/07/2024	15.865	15.880	15,00
1 Wk.	16/04/2024	15.830	15.841	10,88
2 Wk.	16/04/2024	15.835	15.847	11,98
1 Mo.	02/05/2024	15.841	15.853	12,00
2 Mo.	03/06/2024	15.852	15.868	16,00
3 Mo.	01/07/2024	15.865	15.879	14,39
6 Mo.	01/10/2024	15.904	15.921	17,15
1 Yr.	02/04/2025	15.998	16.027	29,00

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)	5,81%	6,23%	6,40%	6,65%	7,86%	7,38%	no data	no data	no data
INTERBANK (USD)	5,38%	5,41%	5,40%	5,51%	5,49%	5,48%	5,42%	5,40%	5,40%
INDONESIA	5,81%								
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	5,45%	no data	5,57%	5,65%	no data	6,04%
JIBOR (IDR)	5,81%	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	98,45	98,73	6,558	44	98,81	98,88	1484 Hari	↓
FR0077	8,125	100,20	100,29	6,215	44	100,24	100,36	43 Hari	↓
FR0081	6,500	100,20	100,33	6,329	75	100,24	100,10	434 Hari	↓
FR0084	7,250	101,62	102,09	6,320	136	101,87	101,97	676 Hari	↓
FR0090	5,125	96,36	96,72	6,459	14	96,53	96,75	1094 Hari	↓
FR0091	6,375	98,10	98,40	6,683	14	98,75	98,86	2896 Hari	↓
FR0092	7,125	101,96	102,40	6,933	75	102,41	102,78	6558 Hari	↓
FR0093	6,375	96,48	98,73	6,780	105	97,75	97,95	4787 Hari	↓
FR0089	6,875	99,08	99,73	6,950	136	99,51	99,78	9860 Hari	↓
FR0095	6,375	99,57	99,86	6,491	136	99,87	99,89	1575 Hari	↓
FR0096	7,000	102,09	102,36	6,682	136	102,36	103,00	3198 Hari	↓
PBS012	8,875	113,46	113,82	6,600	44	113,69	113,81	2746 Hari	↓
PBS003	6,000	98,49	98,85	6,594	105	98,70	98,87	1005 Hari	↓
PBS031	4,000	99,29	99,33	6,374	105	99,30	99,11	104 Hari	↓
PBS033	6,750	98,17	98,69	6,909	75	98,82	99,07	8359 Hari	↓
PBS036	5,375	98,51	98,67	6,513	136	98,59	98,48	494 Hari	↓
PBS037	6,875	101,06	101,53	6,745	167	101,28	101,41	4306 Hari	↓
PBS029	6,375	98,14	98,80	6,633	167	98,44	98,02	3585 Hari	↓
PBS034	6,500	97,57	98,11	6,757	75	98,06	98,32	5477 Hari	↓
FR0100	6,625	99,45	99,72	6,700	136	99,90	100,23	3558 Hari	↓
FR0101	6,875	101,15	101,39	6,603	14	101,55	101,74	1815 Hari	↓
FR0102	6,875	98,95	99,37	6,960	105	99,49	99,93	10910 Hari	↓
FR0098	7,125	101,79	102,16	6,923	75	102,54	103,25	5117 Hari	↓
FR0097	7,125	101,79	102,26	6,945	75	102,35	103,14	6918 Hari	↓
PBS038	6,875	98,92	99,08	6,964	75	99,06	99,12	9260 Hari	↓
PBS004	6,100	94,24	95,57	6,777	136	95,19	94,79	4639 Hari	↓
PBS030	5,875	96,92	97,47	6,710	105	97,63	97,94	1545 Hari	↓
PBS039	6,625	97,61	98,46	6,862	105	98,23	98,33	6228 Hari	↓
PBS032	4,875	96,21	96,34	6,678	105	96,30	96,29	824 Hari	↓



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