

Fixed Income Daily Report

Thursday, 28 March 2024 09:05:41

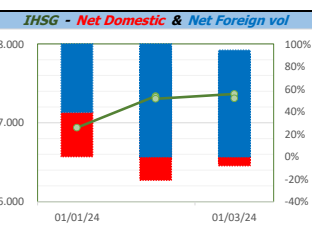
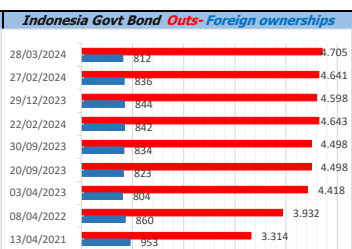
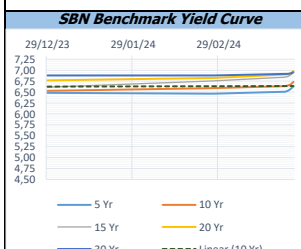
Global Market				Policy rates				
Indicator	price yesterday	TOD price	% chg.	Indicator	Date	Last	Prev.	Trend
USD/IDR Today	15855	15882	0,17%	BI-7 DS RR		6,00	6,00	→
SGD/IDR Spot	11768	11782	0,12%	BI - Depfac	20/03/2024	5,25	5,25	→
MYR/IDR Spot	3347	3351	0,13%	BI - LF		6,75	6,75	→
SAR/IDR Spot	4219	4234	0,35%	US Fed's Current Range		5,50	5,50	→
US - Dow Jones Industrial Average	39282	39760	1,20%	LPS IDR		4,25	4,25	→
Tokyo - Nikkei 225	40763	40279	-1,20%	LPS USD	01/02/2024	2,25	2,25	→
Hong Kong - Hang Seng Index	16393	16417	0,15%	LPS BPR		6,75	6,75	→
Singapore - Srait Time Index STI	3252	3249	-0,09%					
Indonesia - IHSG	7310	7294	-0,22%					
WTI Crude Oil Future/ barrel (Mar. 2024)	78,18	78,18	0,00%					
Gold Spot \$/Oz	2189,60	2189,92	0,01%					
Ice Newcastle Coal/ metric ton	128,90	129,00	0,08%					
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	28/03/2024	15.860	15.860	0,00
TOM	29/03/2024	15.860	15.860	0,15
SPOT	02/04/2024	15.860	15.860	0,15
NDF 1Mo.	02/05/2024	15.894	15.902	8,00
D-NDF 3Mo.	02/07/2024	15.916	15.932	16,00
1 Wk.	16/04/2024	15.865	15.867	1,80
2 Wk.	16/04/2024	15.865	15.867	1,98
1 Mo.	02/05/2024	15.874	15.875	1,00
2 Mo.	03/06/2024	15.885	15.889	4,85
3 Mo.	02/07/2024	15.897	15.904	7,00
6 Mo.	02/10/2024	15.938	15.946	7,87
1 Yr.	02/04/2025	16.025	16.045	20,00

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)	5,85%	6,23%	6,40%	6,65%	7,25%	6,88%	no data	no data	no data
INTERBANK (USD)	5,37%	5,39%	5,37%	5,43%	5,47%	5,48%	5,41%	5,41%	5,40%
INDONESIA	5,85%								
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	5,57%	5,65%	no data	6,04%
JIBOR (IDR)	5,85%	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	98,32	98,65	6,595	43	98,81	98,88	1483 Hari	↓
FR0077	8,125	100,23	100,32	6,050	43	100,24	100,36	42 Hari	↓
FR0081	6,500	100,13	100,35	6,377	74	100,24	100,10	433 Hari	↓
FR0084	7,250	101,52	101,99	6,371	135	101,87	101,97	675 Hari	↓
FR0090	5,125	96,36	96,72	6,464	13	96,53	96,75	1093 Hari	↓
FR0091	6,375	98,01	98,38	6,698	13	98,75	98,86	2895 Hari	↓
FR0092	7,125	101,75	102,30	6,953	74	102,41	102,78	6557 Hari	↓
FR0093	6,375	96,40	98,73	6,789	104	97,75	97,95	4786 Hari	↓
FR0089	6,875	98,95	99,63	6,960	135	99,51	99,78	9859 Hari	↓
FR0095	6,375	99,29	99,63	6,562	135	99,87	99,89	1574 Hari	↓
FR0096	7,000	102,01	102,29	6,694	135	102,36	103,00	3197 Hari	↓
PBS012	8,875	113,32	113,69	6,619	43	113,69	113,81	2745 Hari	↓
PBS003	6,000	98,46	99,00	6,609	104	98,70	98,87	1004 Hari	↓
PBS031	4,000	99,29	99,33	6,373	104	99,30	99,11	103 Hari	↓
PBS033	6,750	98,19	98,71	6,907	74	98,82	99,07	8358 Hari	↓
PBS036	5,375	98,47	98,85	6,551	135	98,59	98,48	493 Hari	↓
PBS037	6,875	101,11	101,48	6,738	166	101,28	101,41	4305 Hari	↓
PBS029	6,375	98,16	98,83	6,630	166	98,44	98,02	3584 Hari	↓
PBS034	6,500	97,54	98,09	6,760	74	98,06	98,32	5476 Hari	↓
FR0100	6,625	99,19	99,48	6,737	135	99,90	100,23	3557 Hari	↓
FR0101	6,875	101,00	101,23	6,638	13	101,55	101,74	1814 Hari	↓
FR0102	6,875	98,82	99,26	6,968	104	99,49	99,93	10909 Hari	↓
FR0098	7,125	101,54	101,93	6,951	74	102,54	103,25	5116 Hari	↓
FR0097	7,125	101,43	101,83	6,987	74	102,35	103,14	6917 Hari	↓
PBS038	6,875	98,92	99,09	6,964	74	99,06	99,12	9259 Hari	↓
PBS004	6,100	94,24	95,60	6,777	135	95,19	94,79	4638 Hari	↓
PBS030	5,875	96,93	97,48	6,709	104	97,63	97,94	1544 Hari	↓
PBS039	6,625	97,26	98,16	6,897	104	98,23	98,33	6227 Hari	↓
PBS032	4,875	96,30	96,44	6,640	104	96,30	96,29	823 Hari	↑



Tim Riset:
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