

Fixed Income Daily Report

Tuesday, 02 April 2024 09:30:07

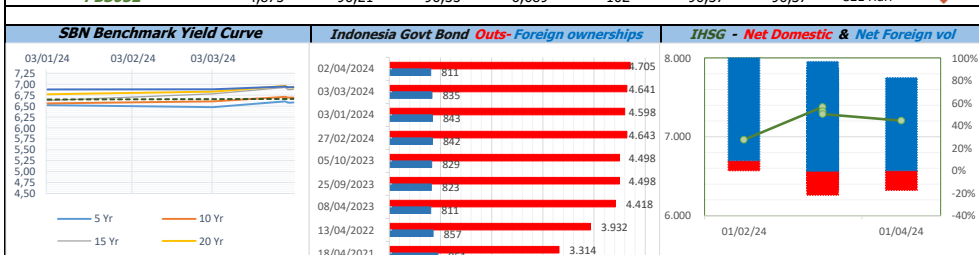
Global Market				Policy rates				
Indicator	price yesterday	TOD price	% chg.	Indicator	Date	Last	Prev.	Trend
USD/IDR Today	15890	15961	0,44%	BI-7 DS RR		6,00	6,00	→
SGD/IDR Spot	11782	11799	0,14%	BI - Depfac	20/03/2024	5,25	5,25	→
MYR/IDR Spot	3362	3361	-0,04%	BI - LF		6,75	6,75	→
SAR/IDR Spot	4238	4238	0,00%	US Fed's Current Range		5,50	5,50	→
US - Dow Jones Industrial Average	39807	39567	-0,61%	LPS IDR		4,25	4,25	→
Tokyo - Nikkei 225	39803	39927	0,31%	LPS USD	01/02/2024	2,25	2,25	→
Hong Kong - Hang Seng Index	16541	16916	2,22%	LPS BPR		6,75	6,75	→
Singapore - Srait Time Index STI	3235	3248	0,42%					
Indonesia - IHSG	7205	7193	-0,17%					
WTI Crude Oil Future/ barrel (Apr. 2024)	81,68	81,68	0,00%					
Gold Spot \$/Oz	2247,88	2248,15	0,01%					
Ice Newcastle Coal/ metric ton	132,00	132,00	0,00%					
Malaysia CPO Contract (MYR/Metric ton)	4325,00	4418,00	2,11%					

Foreign currency (US\$) and Money Market (Rp.)				
Tenor	Sett. Date	BID	OFFER	Gap.
TOD	02/04/2024	15.955	15.965	10,00
TOM	03/04/2024	15.955	15.965	10,15
SPOT	04/04/2024	15.955	15.965	10,15
NDF 1Mo.	06/05/2024	15.974	15.981	7,00
D-NDF 3Mo.	05/07/2024	15.995	16.009	14,00
1 Wk.	16/04/2024	15.959	15.971	11,27
2 Wk.	18/04/2024	15.961	15.972	11,09
1 Mo.	06/05/2024	15.969	15.980	11,50
2 Mo.	04/06/2024	15.980	15.995	15,00
3 Mo.	05/07/2024	15.993	16.008	14,80
6 Mo.	04/10/2024	16.035	16.050	15,00
1 Yr.	04/04/2025	16.128	16.150	22,50

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)	31/03/2024	3,05	2,75	↓
CPI Core (YoY)	31/03/2024	1,77	5,36	↓
CPI (MoM)	29/02/2024	0,52	0,37	↓
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	1 Mo	2 Mo	3 Mo	6 Mo	9 Mo	1 Yr	
INTERBANK (IDR)	5,90%	6,48%	6,43%	6,65%	8,32%	6,88%	no data	no data	no data
INTERBANK (USD)	5,38%	5,39%	5,38%	5,43%	5,46%	5,47%	5,46%	5,46%	5,47%
INDONESIA	5,90%								
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	5,56%	5,65%	no data	6,04%
JIBOR (IDR)	5,90%	6,27%	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	98,49	98,76	6,548	41	98,57	98,57	1481 Hari	↓
FR0077	8,125	100,19	100,28	6,244	41	100,24	100,24	40 Hari	↓
FR0081	6,500	100,06	100,20	6,437	72	100,20	100,20	431 Hari	↓
FR0084	7,250	101,58	102,04	6,335	133	101,77	101,77	673 Hari	↓
FR0090	5,125	96,28	96,64	6,496	11	96,47	96,47	1091 Hari	↓
FR0091	6,375	98,14	98,47	6,677	11	98,17	98,17	2893 Hari	↓
FR0092	7,125	101,93	102,37	6,935	72	101,99	101,99	6555 Hari	↓
FR0093	6,375	96,96	97,80	6,723	102	97,71	97,71	4784 Hari	↓
FR0089	6,875	99,09	99,76	6,949	133	99,47	99,47	9857 Hari	↓
FR0095	6,375	99,37	99,61	6,541	133	99,56	99,56	1572 Hari	↓
FR0096	7,000	102,25	102,52	6,658	133	102,30	102,30	3195 Hari	↓
PBS012	8,875	113,47	113,84	6,594	41	113,52	113,52	2743 Hari	↓
PBS003	6,000	98,56	99,01	6,571	102	98,77	98,77	1002 Hari	↓
PBS031	4,000	99,30	99,35	6,459	102	99,31	99,31	101 Hari	↓
PBS033	6,750	98,44	98,96	6,885	72	98,69	98,69	8356 Hari	↓
PBS036	5,375	98,53	98,69	6,506	133	98,67	98,67	491 Hari	↓
PBS037	6,875	100,94	101,60	6,759	164	101,27	101,27	4303 Hari	↓
PBS029	6,375	98,13	98,79	6,635	164	98,45	98,45	3582 Hari	↓
PBS034	6,500	97,62	98,20	6,752	72	97,99	97,99	5474 Hari	↓
FR0100	6,625	99,58	99,82	6,683	133	99,51	99,51	3555 Hari	↑
FR0101	6,875	101,19	101,41	6,592	11	101,25	101,25	1812 Hari	↓
FR0102	6,875	99,12	99,45	6,944	102	99,24	99,24	10908 Hari	↓
FR0098	7,125	102,10	102,45	6,890	72	102,20	102,20	5114 Hari	↓
FR0097	7,125	102,11	102,43	6,923	72	102,04	102,04	6915 Hari	↓
PBS038	6,875	98,93	99,17	6,964	72	99,05	99,05	9257 Hari	↓
PBS004	6,100	94,30	95,64	6,770	133	94,97	94,97	4636 Hari	↓
PBS030	5,875	97,06	97,75	6,671	102	97,12	97,12	1542 Hari	↓
PBS039	6,625	97,76	98,64	6,847	102	97,92	97,92	6225 Hari	↓
PBS032	4,875	96,21	96,35	6,689	102	96,37	96,37	821 Hari	↓



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