

Fixed Income Daily Report

Thursday, 04 April 2024 09:09:05

| Global Market | | | | Policy rates | | | | |
|--|-----------------|-----------|--------|------------------------|------------|------|-------|-------|
| Indicator | price yesterday | TOD price | % chg. | Indicator | Date | Last | Prev. | Trend |
| USD/IDR Today | 15920 | 15934 | 0,09% | BI-7 DS RR | | 6,00 | 6,00 | → |
| SGD/IDR Spot | 11775 | 11824 | 0,41% | BI - Depfac | 20/03/2024 | 5,25 | 5,25 | → |
| MYR/IDR Spot | 3349 | 3363 | 0,43% | BI - LF | | 6,75 | 6,75 | → |
| SAR/IDR Spot | 4247 | 4250 | 0,07% | US Fed's Current Range | | 5,50 | 5,50 | → |
| US - Dow Jones Industrial Average | 39170 | 39127 | -0,11% | LPS IDR | | 4,25 | 4,25 | → |
| Tokyo - Nikkei 225 | 39452 | 40113 | 1,65% | LPS USD | 01/02/2024 | 2,25 | 2,25 | → |
| Hong Kong - Hang Seng Index | 16932 | 16725 | -1,23% | LPS BPR | | 6,75 | 6,75 | → |
| Singapore - Srait Time Index STI | 3223 | 3241 | 0,55% | | | | | |
| Indonesia - IHSG | 7167 | 7195 | 0,39% | | | | | |
| WTI Crude Oil Future/ barrel (Apr. 2024) | 81,68 | 81,68 | 0,00% | | | | | |
| Gold Spot \$/Oz | 2301,12 | 2301,39 | 0,01% | | | | | |
| Ice Newcastle Coal/ metric ton | 132,25 | 129,65 | -2,01% | | | | | |
| Malaysia CPO Contract (MYR/Metric ton) | 4579,00 | 4550,00 | -0,64% | | | | | |

| Foreign currency (US\$) and Money Market (Rp.) | | | | |
|--|------------|--------|--------|-------|
| Tenor | Sett. Date | BID | OFFER | Gap. |
| TOD | 04/04/2024 | 15.935 | 15.940 | 5,00 |
| TOM | 05/04/2024 | 15.935 | 15.940 | 5,20 |
| SPOT | 16/04/2024 | 15.935 | 15.940 | 5,20 |
| NDF 1Mo. | 16/05/2024 | 15.950 | 15.960 | 10,00 |
| D-NDF 3Mo. | 16/07/2024 | 15.974 | 15.988 | 14,00 |
| 1 Wk. | 23/04/2024 | 15.939 | 15.945 | 5,62 |
| 2 Wk. | 30/04/2024 | 15.941 | 15.947 | 5,50 |
| 1 Mo. | 16/05/2024 | 15.948 | 15.954 | 6,50 |
| 2 Mo. | 20/06/2024 | 15.959 | 15.969 | 10,00 |
| 3 Mo. | 16/07/2024 | 15.971 | 15.981 | 10,50 |
| 6 Mo. | 16/10/2024 | 16.011 | 16.020 | 9,28 |
| 1 Yr. | 16/04/2025 | 16.104 | 16.117 | 13,50 |

| 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) | 5,88% | 6,45% | 6,45% | 6,65% | 6,78% | 6,88% | no data | no data | no data |
| INTERBANK (USD) | 5,38% | 5,39% | 5,40% | 5,46% | 5,45% | 5,45% | 5,41% | 5,43% | 5,39% |
| INDONESIA | 5,88% | | | | | | | | |
| 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% | 5,68% | no data | 6,04% |
| JIBOR (IDR) | 5,88% | 6,29% | 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 | 98,39 | 98,65 | 6,576 | 29 | 98,57 | 98,57 | 1470 Hari | ↓ |
| FR0077 | 8,125 | 100,16 | 100,33 | 6,473 | 29 | 100,24 | 100,24 | 29 Hari | ↓ |
| FR0081 | 6,500 | 100,05 | 100,23 | 6,449 | 60 | 100,20 | 100,20 | 419 Hari | ↓ |
| FR0084 | 7,250 | 101,57 | 102,03 | 6,338 | 121 | 101,77 | 101,77 | 661 Hari | ↓ |
| FR0090 | 5,125 | 96,26 | 96,57 | 6,507 | 182 | 96,47 | 96,47 | 1079 Hari | ↓ |
| FR0091 | 6,375 | 98,24 | 98,60 | 6,661 | 182 | 98,17 | 98,17 | 2881 Hari | ↑ |
| FR0092 | 7,125 | 101,78 | 102,33 | 6,950 | 60 | 101,99 | 101,99 | 6543 Hari | ↓ |
| FR0093 | 6,375 | 96,41 | 97,86 | 6,788 | 90 | 97,88 | 97,88 | 4772 Hari | ↓ |
| FR0089 | 6,875 | 99,07 | 99,68 | 6,951 | 121 | 99,47 | 99,47 | 9845 Hari | ↓ |
| FR0095 | 6,375 | 99,38 | 99,64 | 6,539 | 121 | 99,56 | 99,56 | 1560 Hari | ↓ |
| FR0096 | 7,000 | 102,08 | 102,35 | 6,683 | 121 | 102,30 | 102,30 | 3183 Hari | ↓ |
| PBS012 | 8,875 | 113,47 | 113,85 | 6,594 | 29 | 113,52 | 113,52 | 2731 Hari | ↓ |
| PBS003 | 6,000 | 98,57 | 99,01 | 6,566 | 90 | 98,77 | 98,77 | 990 Hari | ↓ |
| PBS031 | 4,000 | 99,30 | 99,35 | 6,459 | 90 | 99,31 | 99,31 | 89 Hari | ↓ |
| PBS033 | 6,750 | 98,59 | 99,11 | 6,871 | 60 | 98,69 | 98,69 | 8344 Hari | ↓ |
| PBS036 | 5,375 | 98,55 | 98,73 | 6,502 | 121 | 98,67 | 98,67 | 479 Hari | ↓ |
| PBS037 | 6,875 | 101,15 | 101,58 | 6,733 | 152 | 101,20 | 101,20 | 4291 Hari | ↓ |
| PBS029 | 6,375 | 98,13 | 98,79 | 6,635 | 152 | 98,45 | 98,45 | 3570 Hari | ↓ |
| PBS034 | 6,500 | 97,71 | 98,33 | 6,741 | 60 | 97,99 | 97,99 | 5462 Hari | ↓ |
| FR0100 | 6,625 | 99,50 | 99,71 | 6,694 | 121 | 99,51 | 99,51 | 3543 Hari | ↓ |
| FR0101 | 6,875 | 101,14 | 101,39 | 6,605 | 182 | 101,25 | 101,25 | 1800 Hari | ↓ |
| FR0102 | 6,875 | 99,11 | 99,46 | 6,945 | 90 | 99,24 | 99,24 | 10896 Hari | ↓ |
| FR0098 | 7,125 | 101,96 | 102,34 | 6,905 | 60 | 102,20 | 102,20 | 5102 Hari | ↓ |
| FR0097 | 7,125 | 102,04 | 102,36 | 6,930 | 60 | 102,04 | 102,04 | 6903 Hari | ↓ |
| PBS038 | 6,875 | 98,87 | 99,30 | 6,969 | 60 | 99,02 | 99,02 | 9246 Hari | ↓ |
| PBS004 | 6,100 | 94,18 | 95,56 | 6,784 | 121 | 94,97 | 94,97 | 4624 Hari | ↓ |
| PBS030 | 5,875 | 97,07 | 97,73 | 6,670 | 90 | 97,12 | 97,12 | 1530 Hari | ↓ |
| PBS039 | 6,625 | 97,79 | 98,53 | 6,844 | 90 | 97,92 | 97,92 | 6213 Hari | ↓ |
| PBS032 | 4,875 | 96,08 | 96,33 | 6,756 | 90 | 96,37 | 96,37 | 809 Hari | ↓ |

