

### Fixed Income Daily Report

Wednesday, 17 April 2024 09:07:08

Global Market				Policy rates				
Indicator	price yesterday	TOD price	% chg.	Indicator	Date	Last	Prev.	Trend
USD/IDR Today	15845	16175	2,04%	BI-7 DS RR		6,00	6,00	→
SGD/IDR Spot	11758	11851	0,78%	BI - Depfac	20/03/2024	5,25	5,25	→
MYR/IDR Spot	3340	3374	1,00%	BI - LF		6,75	6,75	→
SAR/IDR Spot	4312	4323	0,25%	US Fed's Current Range		5,50	5,50	→
US - Dow Jones Industrial Average	37735	37799	0,17%	LPS IDR		4,25	4,25	→
Tokyo - Nikkei 225	38471	38199	-0,71%	LPS USD	01/02/2024	2,25	2,25	→
Hong Kong - Hang Seng Index	16249	16255	0,04%	LPS BPR		6,75	6,75	→
Singapore - Srait Time Index STI	3145	3158	0,41%					
Indonesia - IHSG	7165	7213	0,67%					
WTI Crude Oil Future/ barrel (Apr. 2024)	81,68	81,68	0,00%					
Gold Spot \$/Oz	2383,63	2384,03	0,02%					
Ice Newcastle Coal/ metric ton	129,75	129,25	-0,39%					
Malaysia CPO Contract (MYR/Metric ton)	4498,00	4405,00	-2,11%					

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	31/03/2024	\$ 140,40	\$ 144,04	↓
Balance of Payment	31/12/2023	\$ -1.290	\$ -1.039	↓

Foreign currency (US\$) and Money Market (Rp.)				
Tenor	Sett. Date	BID	OFFER	Gap.
TOD	17/04/2024	14.985	14.985	0,00
TOM	18/04/2024	14.985	14.986	0,25
SPOT	19/04/2024	14.985	14.986	0,25
NDF 1Mo.	20/05/2024	16.273	16.292	19,00
D-NDF 3Mo.	19/07/2024	16.317	16.338	21,00
1 Wk.	26/04/2024	14.987	14.988	0,84
2 Wk.	03/05/2024	14.990	14.992	2,54
1 Mo.	20/05/2024	15.000	15.002	2,00
2 Mo.	20/06/2024	15.013	15.020	6,69
3 Mo.	19/07/2024	15.025	15.033	7,53
6 Mo.	21/10/2024	15.065	15.072	6,91
1 Yr.	21/04/2025	15.155	15.180	25,00

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)	5,96%	6,28%	6,35%	6,62%	12,36%	7,89%	no data	no data	no data
INTERBANK (USD)	5,38%	5,38%	5,40%	5,47%	5,47%	5,48%	5,48%	5,56%	5,56%
<b>INDONESIA</b>	<b>5,96%</b>								
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	5,43%	no data	5,58%	5,71%	no data	6,04%
JIBOR (IDR)	5,96%	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	97,59	98,07	6,803	26	98,58	98,57	1467 Hari	↓
FR0077	8,125	100,07	100,19	6,726	26	100,20	100,24	26 Hari	↓
FR0081	6,500	99,91	100,14	6,567	57	100,15	100,20	416 Hari	↓
FR0084	7,250	101,21	102,10	6,531	118	101,71	101,77	658 Hari	↓
FR0090	5,125	96,23	96,57	6,534	179	96,41	96,47	1076 Hari	↓
FR0091	6,375	96,70	97,08	6,920	179	98,62	98,17	2878 Hari	↓
FR0092	7,125	99,97	102,01	7,121	57	102,21	101,99	6540 Hari	↓
FR0093	6,375	96,48	97,73	6,780	87	97,11	97,88	4769 Hari	↓
FR0089	6,875	98,22	98,93	7,021	118	99,40	99,47	9842 Hari	↓
FR0095	6,375	98,38	98,98	6,804	118	99,57	99,56	1557 Hari	↓
FR0096	7,000	100,54	101,21	6,911	118	102,33	102,30	3180 Hari	↓
PBS012	8,875	112,99	113,37	6,662	26	113,68	113,52	2728 Hari	↓
PBS003	6,000	98,41	99,22	6,638	87	98,81	98,77	987 Hari	↓
PBS031	4,000	99,32	99,39	6,743	87	99,35	99,31	86 Hari	↓
PBS033	6,750	98,68	99,20	6,863	57	98,94	98,69	8341 Hari	↓
PBS036	5,375	98,61	98,70	6,481	118	98,63	98,67	476 Hari	↓
PBS037	6,875	100,89	101,34	6,764	149	101,41	101,20	4288 Hari	↓
PBS029	6,375	98,16	98,83	6,630	149	98,47	98,45	3567 Hari	↓
PBS034	6,500	97,26	97,92	6,791	57	98,09	97,99	5459 Hari	↓
FR0100	6,625	97,94	98,59	6,925	118	99,78	99,51	3540 Hari	↓
FR0101	6,875	99,97	100,42	6,879	179	101,35	101,25	1797 Hari	↓
FR0102	6,875	97,74	98,48	7,054	87	99,47	99,24	10893 Hari	↓
FR0098	7,125	100,64	101,13	7,046	57	102,67	102,20	5099 Hari	↓
FR0097	7,125	100,13	100,58	7,109	57	102,57	102,04	6900 Hari	↓
PBS038	6,875	98,86	99,21	6,970	57	99,03	99,05	9243 Hari	↓
PBS004	6,100	94,79	95,33	6,711	118	94,86	94,67	4621 Hari	↓
PBS030	5,875	97,13	97,20	6,660	87	97,40	97,12	1527 Hari	↓
PBS039	6,625	96,81	97,63	6,943	87	98,14	97,92	6210 Hari	↓
PBS032	4,875	96,22	96,66	6,713	87	96,51	96,37	806 Hari	↓

