

Fixed Income Daily Report

Tuesday, 26 March 2024 09:11:05

Global Market					Policy rates									
Indicator	price yesterday	TOD price	% chg.		Indicator	Date	Last	Prev.	Trend					
USD/IDR Today	15798	15803	0,03%		BI-7 DS RR		6,00	6,00	➡					
SGD/IDR Spot	11732	11751	0,17%		BI - Depfac	20/03/2024	5,25	5,25	➡					
MYR/IDR Spot	3342	3350	0,22%		BI - LF		6,75	6,75	➡					
SAR/IDR Spot	4213	4214	0,02%		US Fed's Current Range		5,50	5,50	➡					
US - Dow Jones Industrial Average	39476	39314	-0,41%		LPS IDR		4,25	4,25	➡					
Tokyo - Nikkei 225	40414	40451	0,09%		LPS USD	01/02/2024	2,25	2,25	➡					
Hong Kong - Hang Seng Index	16474	16529	0,33%		LPS BPR		6,75	6,75	➡					
Singapore - Srait Time Index STI	3198	3215	0,54%		Foreign currency (US\$) and Money Market (Rp.)									
Indonesia - IHSG	7378	7344	-0,46%											
WTI Crude Oil Future/ barrel (Mar. 2024)	78,18	78,18	0,00%											
Gold Spot \$/Oz	2169,37	2169,64	0,01%											
Ice Newcastle Coal/ metric ton	127,70	128,95	0,97%											
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	Tenor	Sett. Date	BID	OFFER	Gap.					
GDP (Gross Domestic Bruto)	31/12/2023	5,04	4,94	📈	TOD	26/03/2024	15.795	15.810	15,00					
CPI (YoY)	29/02/2024	2,75	2,57	📈	TOM	27/03/2024	15.795	15.810	15,10					
CPI Core (YoY)	29/02/2024	1,68	0	📈	SPOT	28/03/2024	15.795	15.810	15,10					
CPI (MoM)	31/01/2024	0,37	0,04	📈	NDF 1Mo.	30/04/2024	15.814	15.823	9,00					
Trade Balance (USD Billion)	29/02/2024	\$ 867	\$ 2.000	📉	D-NDF 3Mo.	28/06/2024	15.834	15.850	16,00					
Export Growth	29/02/2024	\$ -9,45	\$ -8,20	📉	1 Wk.	04/04/2024	15.798	15.813	15,50					
Import Growth	29/02/2024	\$ 15,84	\$ 0,28	📉	2 Wk.	16/04/2024	15.803	15.820	17,00					
Foreign Reserves	29/02/2024	\$ 144,00	\$ 145,05	📈	1 Mo.	30/04/2024	15.810	15.826	16,62					
Balance of Payment	31/12/2023	\$ -1.290	\$ -1.039	📉	2 Mo.	31/05/2024	15.820	15.839	19,00					
					3 Mo.	28/06/2024	15.832	15.853	21,50					
					6 Mo.	30/09/2024	15.874	15.892	18,74					
					1 Yr.	28/03/2025	15.968	15.992	24,50					
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)	5,89%	6,25%	6,40%	6,65%	5,98%	6,04%	no data	no data	no data					
INTERBANK (USD)	5,38%	5,41%	5,41%	5,45%	5,46%	5,49%	5,40%	5,38%	5,38%					
INDONESIA	5,89%													
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%	5,66%	no data	6,04%					
JIBOR (IDR)	5,89%	6,26%	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	98,58	98,83	6,519	48	98,81	98,88	1488 Hari	📉					
FR0077	8,125	100,20	100,29	6,451	48	100,24	100,36	47 Hari	📉					
FR0081	6,500	100,20	100,35	6,315	79	100,24	100,10	438 Hari	📉					
FR0084	7,250	101,66	102,06	6,297	140	101,87	101,97	680 Hari	📉					
FR0090	5,125	96,36	96,69	6,458	18	96,53	96,75	1098 Hari	📉					
FR0091	6,375	98,43	98,77	6,629	18	98,75	98,86	2900 Hari	📉					
FR0092	7,125	102,07	102,53	6,922	79	102,41	102,78	6562 Hari	📉					
FR0093	6,375	96,76	98,73	6,746	109	97,75	97,95	4790 Hari	📉					
FR0089	6,875	99,20	99,83	6,940	140	99,51	99,78	9864 Hari	📉					
FR0095	6,375	99,68	99,99	6,457	140	99,87	99,89	1579 Hari	📉					
FR0096	7,000	102,19	102,49	6,668	140	102,36	103,00	3202 Hari	📉					
PBS012	8,875	113,44	113,81	6,603	48	113,69	113,81	2750 Hari	📉					
PBS003	6,000	98,59	98,81	6,554	109	98,70	98,87	1009 Hari	📉					
PBS031	4,000	99,28	99,33	6,369	109	99,30	99,11	108 Hari	📉					
PBS033	6,750	98,15	98,67	6,910	79	98,82	99,07	8363 Hari	📉					
PBS036	5,375	98,50	98,67	6,516	140	98,59	98,48	498 Hari	📉					
PBS037	6,875	101,17	101,44	6,731	171	101,28	101,41	4310 Hari	📉					
PBS029	6,375	98,17	98,85	6,628	171	98,44	98,02	3589 Hari	📉					
PBS034	6,500	97,49	98,03	6,766	79	98,06	98,32	5481 Hari	📉					
FR0100	6,625	99,72	99,91	6,664	140	99,90	100,23	3562 Hari	📉					
FR0101	6,875	101,31	101,55	6,564	18	101,55	101,74	1819 Hari	📉					
FR0102	6,875	99,24	99,65	6,935	109	99,49	99,93	10914 Hari	📉					
FR0098	7,125	102,16	102,59	6,884	79	102,54	103,25	5121 Hari	📉					
FR0097	7,125	102,18	102,54	6,917	79	102,35	103,14	6922 Hari	📉					
PBS038	6,875	98,97	99,08	6,955	79	99,06	99,12	9264 Hari	📉					
PBS004	6,100	94,24	95,57	6,777	140	95,19	94,79	4643 Hari	📉					
PBS030	5,875	96,91	97,47	6,711	109	97,63	97,94	1548 Hari	📉					
PBS039	6,625	97,76	98,72	6,847	109	98,23	98,33	6231 Hari	📉					
PBS032	4,875	96,22	96,35	6,668	109	96,30	96,29	828 Hari	📉					
SBN Benchmark Yield Curve					Indonesia Govt Bond Outs- Foreign ownerships					IHSG - Net Domestic & Net Foreign vol				
27/12/23 27/01/24 27/02/24					26/03/2024 25/02/2024 27/12/2023 20/02/2024 28/09/2023 18/09/2023 01/04/2023 06/04/2022 11/04/2021					8.000 7.000 6.000 01/01/24 01/03/24				
7,25 7,00 6,75 6,50 6,25 6,00 5,75 5,50 5,25 5,00 4,75 4,50					818 836 844 842 836 823 804 862 953					1.705 4.641 4.598 4.643 4.498 4.498 4.418 3.932 3.314				
— 5 Yr — 10 Yr — 15 Yr — 30 Yr - - - - Linear (10 Yr)										100% 80% 60% 40% 20% 0% -20% -40%				
Tim Riset:														
Kemas Yudhis - Dealer FI - Ext.7952 - kemas.yudhis@banksumselbabel.com														
Disclaimer/ Pernyataan bebas tanggung jawab: Semua data dalam lembaran ini hanya dipergunakan sebagai informasi, kinerja masa lalu bukan merupakan indikasi kinerja masa depan atau perkiraan performa atas suatu instrumen. Informasi yang dimuat dalam lembaran ini diperoleh dari sumber yang dapat dipercaya, namun BPD Sumsel Babel tidak menjamin kelengkapan atau akurasi. Data, opini dan perkiraan yang diungkapkan dapat berubah tanpa pemberitahuan dan BPD Sumsel Babel tetap menolak setiap dan semua tanggung jawab atas pernyataan dan jaminan, tersurat maupun terisrat, yang tercantum di sini, atau yang tidak dicantumkan.														