

Fixed Income Daily Report

Monday, 13 May 2024 09:01:54

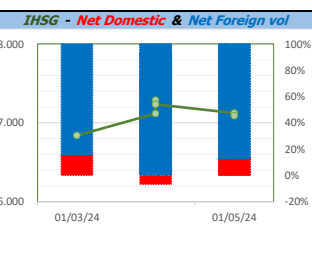
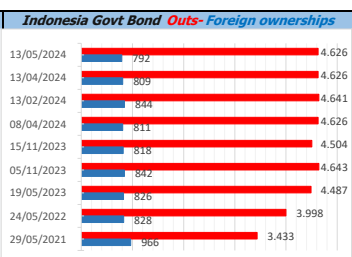
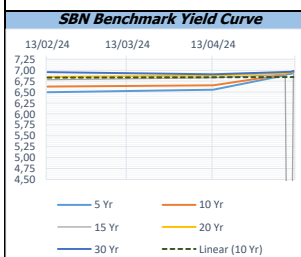
Global Market				Policy rates				
Indicator	price yesterday	TOD price	% chg.	Indicator	Date	Last	Prev.	Trend
USD/IDR Today	16045	16078	0,21%	BI-7 DS RR		6,25	6,00	↑
SGD/IDR Spot	11865	11831	-0,29%	BI - Depfac	24/04/2024	5,50	5,25	↑
MYR/IDR Spot	3381	3387	0,18%	BI - LF		7,00	6,75	↑
SAR/IDR Spot	4279	4282	0,07%	US Fed's Current Range		5,50	5,50	→
US - Dow Jones Industrial Average	39388	39513	0,32%	LPS IDR		4,25	4,25	→
Tokyo - Nikkei 225	38229	38092	-0,36%	LPS USD	01/02/2024	2,25	2,25	→
Hong Kong - Hang Seng Index	18964	18863	-0,53%	LPS BPR		6,75	6,75	→
Singapore - Srait Time Index STI	3291	3295	0,15%					
Indonesia - IHSG	7089	7065	-0,34%					
WTI Crude Oil Future/ barrel (May. 2024)	82,85	82,85	0,00%					
Gold Spot \$/Oz	2359,11	2359,43	0,01%					
Ice Newcastle Coal/ metric ton	144,95	144,40	-0,38%					
Malaysia CPO Contract (MYR/Metric ton)	3853,00	3853,00	0,00%					

Indonesia Economic Data (in US\$ Billion, or percentage)				
Indicator	Date	Last	Prev.	Trend
GDP (Gross Domestic Bruto)	31/03/2024	5,11	5,04	↑
CPI (YoY)	30/04/2024	3,00	3,05	↓
CPI Core (YoY)	30/04/2024	1,82	2,82	↓
CPI (MoM)	31/03/2024	0,25	0,52	↓
Trade Balance (USD Billion)	31/03/2024	\$ 4,473	\$ 834	↑
Export Growth	31/03/2024	\$ -3,75	\$ -9,60	↑
Import Growth	31/03/2024	\$ -12,76	\$ 15,84	↓
Foreign Reserves	30/04/2024	\$ 136,20	\$ 140,39	↓
Balance of Payment	31/12/2023	\$ -1.290	\$ -1.039	↓

Foreign currency (US\$) and Money Market (Rp.)				
Tenor	Sett. Date	BID	OFFER	Gap.
TOD	13/05/2024	16.070	16.090	20,00
TOM	14/05/2024	16.070	16.091	20,10
SPOT	15/05/2024	16.070	16.091	20,10
NDF 1Mo.	20/06/2024	16.087	16.098	11,00
D-NDF 3Mo.	15/08/2024	16.090	16.128	38,00
1 Wk.	22/05/2024	16.073	16.094	21,13
2 Wk.	29/05/2024	16.075	16.095	20,00
1 Mo.	20/06/2024	16.080	16.100	20,00
2 Mo.	15/07/2024	16.092	16.112	20,00
3 Mo.	15/08/2024	16.103	16.123	20,00
6 Mo.	15/11/2024	16.143	16.168	25,10
1 Yr.	15/05/2025	16.235	16.260	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)	6,40%	6,58%	6,68%	6,95%	6,64%	7,18%	no data	no data	no data
INTERBANK (USD)	5,38%	5,37%	5,40%	5,43%	5,52%	5,55%	5,55%	5,52%	5,57%
INDONESIA 6,40%									
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)	6,40%	6,52%	no data	6,90%	no data	7,18%	7,29%	no data	7,45%

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	97,07	97,35	6,975	184	97,21	96,49	1441 Hari	↓
FR0077	8,125	100,00	100,02	6,615	1	100,01	100,09	1 Hari	↓
FR0081	6,500	99,64	99,78	6,842	31	99,71	99,46	391 Hari	↓
FR0084	7,250	100,47	101,00	6,951	92	100,74	100,65	632 Hari	↓
FR0090	5,125	95,39	95,79	6,891	153	95,59	95,17	1050 Hari	↓
FR0091	6,375	96,46	96,76	6,962	153	96,61	95,30	2852 Hari	↓
FR0092	7,125	101,00	101,62	7,026	31	101,31	99,68	6515 Hari	↓
FR0093	6,375	94,57	95,35	7,011	61	94,96	94,33	4743 Hari	↓
FR0089	6,875	98,23	98,67	7,021	92	98,45	96,63	9817 Hari	↓
FR0095	6,375	97,87	98,22	6,959	92	98,05	97,27	1532 Hari	↓
FR0096	7,000	100,24	100,66	6,961	92	100,45	98,92	3154 Hari	↓
PBS012	8,875	112,38	113,00	6,745	184	112,69	113,50	2702 Hari	↓
PBS003	6,000	98,29	98,89	6,707	61	98,59	98,96	962 Hari	↓
PBS031	4,000	99,37	99,49	7,335	61	#N/A N/A	99,44	60 Hari	#VALUE!
PBS033	6,750	98,80	99,38	6,853	31	99,09	98,86	8316 Hari	↓
PBS036	5,375	98,30	98,58	6,799	92	98,44	98,53	451 Hari	↓
PBS037	6,875	100,82	101,17	6,772	123	100,99	101,49	4263 Hari	↓
PBS029	6,375	97,55	98,61	6,717	123	98,08	98,11	3542 Hari	↓
PBS034	6,500	97,34	98,24	6,783	31	97,79	98,04	5434 Hari	↓
FR0100	6,625	97,59	97,88	6,967	92	97,74	95,87	3514 Hari	↓
FR0101	6,875	99,70	99,97	6,947	153	99,84	98,94	1771 Hari	↓
FR0102	6,875	98,64	99,16	6,983	61	98,90	97,17	10867 Hari	↓
FR0098	7,125	101,78	102,10	6,924	31	#N/A N/A	99,40	5074 Hari	#VALUE!
FR0097	7,125	101,51	102,20	6,980	31	101,85	99,91	6875 Hari	↓
PBS038	6,875	98,12	98,51	7,034	31	98,31	98,86	9217 Hari	↓
PBS004	6,100	94,61	95,34	6,735	92	94,98	95,27	4595 Hari	↓
PBS030	5,875	97,19	97,26	6,655	61	97,23	97,21	1501 Hari	↓
PBS039	6,625	96,98	97,77	6,927	61	97,38	98,34	6184 Hari	↓
PBS032	4,875	95,75	96,20	7,014	61	95,98	96,13	780 Hari	↓



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