

Fixed Income Daily Report

Friday, 28 June 2024 09:05:28

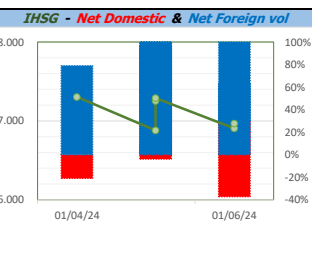
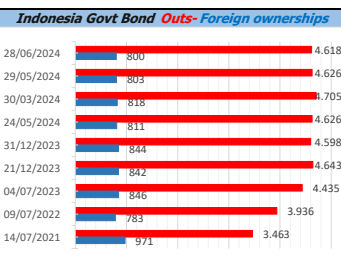
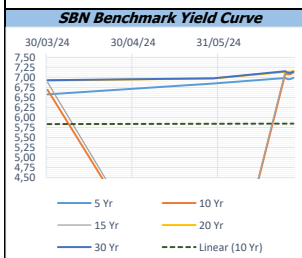
Global Market				Policy rates				
Indicator	price yesterday	TOD price	% chg.	Indicator	Date	Last	Prev.	Trend
USD/IDR Today	16398	16418	0,12%	BI-7 DS RR		6,25	6,00	↑
SGD/IDR Spot	12003	12087	0,69%	BI - Depfac	20/06/2024	5,50	5,25	↑
MYR/IDR Spot	3474	3478	0,11%	BI - LF		7,00	6,75	↑
SAR/IDR Spot	4373	4376	0,07%	US Fed's Current Range		5,50	5,50	→
US - Dow Jones Industrial Average	39128	39164	0,09%	LPS IDR		4,25	4,25	→
Tokyo - Nikkei 225	39342	39743	1,01%	LPS USD	01/02/2024	2,25	2,25	→
Hong Kong - Hang Seng Index	17716	17713	-0,02%	LPS BPR		6,75	6,75	→
Singapore - Srait Time Index STI	3343	3343	-0,02%					
Indonesia - IHSG	6968	7015	0,67%					
WTI Crude Oil Future/ barrel (Jun. 2024)	79,26	79,26	0,00%					
Gold Spot \$/Oz	2320,25	2320,60	0,02%					
Ice Newcastle Coal/ metric ton	132,00	132,75	0,56%					
Malaysia CPO Contract (MYR/Metric ton)	3983,00	3983,00	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)	31/05/2024	2,84	3	↓
CPI Core (YoY)	31/05/2024	1,93	6,04	↓
CPI (MoM)	30/04/2024	-0,03	0,25	↓
Trade Balance (USD Billion)	31/05/2024	\$ 2,927	\$ 2,720	↑
Export Growth	31/05/2024	\$ 2,86	\$ 1,72	↓
Import Growth	31/05/2024	\$ -8,83	\$ 10,09	↓
Foreign Reserves	31/05/2024	\$ 139,00	\$ 136,22	↑
Balance of Payment	31/03/2024	\$ -2,161	\$ -1,120	↓

Foreign currency (US\$) and Money Market (Rp.)				
Tenor	Sett. Date	BID	OFFER	Gap.
TOD	28/06/2024	16.415	16.425	10,00
TOM	29/06/2024	16.415	16.425	10,13
SPOT	02/07/2024	16.415	16.425	10,13
NDF 1Mo.	02/08/2024	16.422	16.432	10,00
D-NDF 3Mo.	02/10/2024	16.440	16.460	20,00
1 Wk.	09/07/2024	16.416	16.427	10,42
2 Wk.	16/07/2024	16.418	16.429	10,91
1 Mo.	02/08/2024	16.422	16.433	11,00
2 Mo.	03/09/2024	16.430	16.442	11,78
3 Mo.	02/10/2024	16.439	16.450	11,50
6 Mo.	02/01/2025	16.478	16.491	13,00
1 Yr.	02/07/2025	16.575	16.603	27,50

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)	6,09%	6,45%	6,68%	6,83%	7,03%	7,09%	no data	no data	no data
INTERBANK (USD)	5,36%	5,40%	5,38%	5,45%	5,49%	5,48%	5,51%	5,48%	5,43%
INDONESIA	6,09%								
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	5,46%	no data	5,60%	5,69%	no data	6,04%
JIBOR (IDR)	6,09%	6,50%	no data	6,90%	no data	7,18%	7,30%	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	97,56	97,96	6,851	136	97,25	97,64	1394 Hari	↑
FR0081	6,500	99,80	99,98	6,718	166	99,82	99,93	343 Hari	↓
FR0084	7,250	100,56	101,16	6,871	44	100,72	101,13	585 Hari	↓
FR0090	5,125	95,60	96,12	6,880	105	95,69	95,97	1003 Hari	↓
FR0091	6,375	95,88	96,24	7,069	105	95,87	97,24	2805 Hari	↑
FR0092	7,125	99,61	100,34	7,163	166	100,67	101,62	6467 Hari	↓
FR0093	6,375	93,78	94,73	7,114	13	95,97	94,90	4696 Hari	↓
FR0089	6,875	96,45	97,21	7,173	44	97,01	98,39	9769 Hari	↓
FR0095	6,375	98,39	98,83	6,827	44	98,43	98,55	1484 Hari	↓
FR0096	7,000	99,62	100,06	7,058	44	99,75	100,72	3107 Hari	↓
PBS012	8,875	113,14	114,42	6,593	136	113,84	113,28	2655 Hari	↓
PBS003	6,000	97,72	98,42	6,991	13	98,24	98,62	914 Hari	↓
PBS031	4,000	99,84	99,93	8,142	13	99,88	99,65	13 Hari	↓
PBS033	6,750	97,73	98,76	6,949	166	98,30	98,91	8268 Hari	↓
PBS036	5,375	98,33	98,42	6,941	44	98,43	98,35	403 Hari	↓
PBS037	6,875	101,33	101,55	6,708	75	101,44	101,28	4215 Hari	↓
PBS029	6,375	98,90	99,36	6,528	75	98,51	98,30	3494 Hari	↑
PBS034	6,500	97,64	98,38	6,752	166	97,68	98,25	5386 Hari	↓
FR0100	6,625	96,62	97,13	7,115	44	96,55	98,00	3467 Hari	↑
FR0101	6,875	99,52	99,81	6,990	105	99,44	100,03	1724 Hari	↑
FR0102	6,875	96,74	97,34	7,139	13	96,70	98,15	10820 Hari	↑
FR0098	7,125	99,83	100,28	7,144	166	99,73	101,61	5026 Hari	↑
FR0097	7,125	99,64	100,16	7,159	166	99,77	101,56	6827 Hari	↓
PBS038	6,875	96,87	97,75	7,143	166	97,29	97,66	9170 Hari	↓
PBS004	6,100	93,40	93,93	6,890	44	92,76	94,15	4548 Hari	↑
PBS030	5,875	97,04	98,34	6,724	13	97,36	97,15	1454 Hari	↓
PBS039	6,625	97,09	98,08	6,919	13	97,75	98,50	6137 Hari	↓
PBS032	4,875	95,92	96,18	7,022	13	96,48	96,48	733 Hari	↓



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