

Fixed Income Daily Report

Wednesday, 17 July 2024 09:12:41

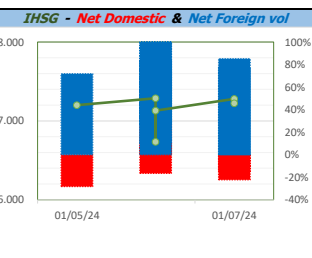
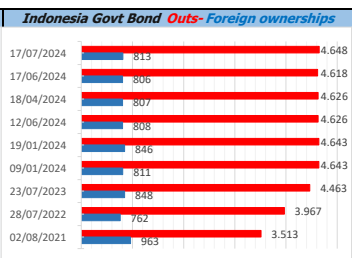
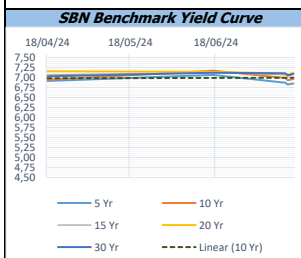
Global Market				Policy rates				
Indicator	price yesterday	TOD price	% chg.	Indicator	Date	Last	Prev.	Trend
USD/IDR Today	16180	16140	-0,25%	BI-7 DS RR		6,25	6,00	↑
SGD/IDR Spot	12038	12015	-0,20%	BI - Depfac	20/06/2024	5,50	5,25	↑
MYR/IDR Spot	3459	3453	-0,17%	BI - LF		7,00	6,75	↑
SAR/IDR Spot	4314	4306	-0,19%	US Fed's Current Range		5,50	5,50	→
US - Dow Jones Industrial Average	40212	40954	1,81%	LPS IDR		4,25	4,25	→
Tokyo - Nikkei 225	41275	41347	0,17%	LPS USD	01/02/2024	2,25	2,25	→
Hong Kong - Hang Seng Index	17728	17660	-0,38%	LPS BPR		6,75	6,75	→
Singapore - Srait Time Index STI	3488	3489	0,03%					
Indonesia - IHSG	7224	7247	0,31%					
WTI Crude Oil Future/ barrel (Jun. 2024)	82,17	82,17	0,00%					
Gold Spot \$/Oz	2481,51	2481,90	0,02%					
Ice Newcastle Coal/ metric ton	134,95	134,40	-0,41%					
Malaysia CPO Contract (MYR/Metric ton)	3980,00	3980,00	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)	30/06/2024	2,51	2,84	↓
CPI Core (YoY)	30/06/2024	1,90	-1,55	↓
CPI (MoM)	31/05/2024	-0,08	-0,03	↓
Trade Balance (USD Billion)	30/06/2024	\$ 2.390	\$ 2.925	↓
Export Growth	30/06/2024	\$ 1,17	\$ 2,85	↓
Import Growth	30/06/2024	\$ 7,58	\$ -8,84	↑
Foreign Reserves	30/06/2024	\$ 140,18	\$ 138,97	↑
Balance of Payment	31/03/2024	\$ -2.161	\$ -1.120	↓

Foreign currency (US\$) and Money Market (Rp.)				
Tenor	Sett. Date	BID	OFFER	Gap.
TOD	17/07/2024	16.145	16.155	10,00
TOM	18/07/2024	16.145	16.156	10,20
SPOT	19/07/2024	16.145	16.156	10,20
NDF 1Mo.	19/08/2024	16.155	16.165	10,00
D-NDF 3Mo.	21/10/2024	16.179	16.196	17,00
1 Wk.	26/07/2024	16.148	16.159	11,40
2 Wk.	02/08/2024	16.151	16.163	12,30
1 Mo.	19/08/2024	16.157	16.170	13,00
2 Mo.	19/09/2024	16.171	16.184	13,00
3 Mo.	21/10/2024	16.183	16.197	13,64
6 Mo.	21/01/2025	16.222	16.240	18,11
1 Yr.	21/07/2025	16.350	16.375	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)	6,15%	6,45%	6,68%	6,85%	5,83%	7,11%	no data	no data	no data
INTERBANK (USD)	5,38%	5,38%	5,40%	5,45%	5,46%	5,47%	5,37%	5,27%	5,18%
INDONESIA	6,15%								
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	5,45%	no data	5,55%	5,58%	no data	6,04%
JIBOR (IDR)	6,15%	6,50%	no data	6,90%	no data	7,18%	7,30%	no data	7,46%

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	97,66	98,00	6,828	119	97,85	97,83	1377 Hari	↓
FR0081	6,500	99,79	99,93	6,737	149	99,86	99,88	326 Hari	↓
FR0084	7,250	100,64	100,99	6,809	27	100,81	100,80	568 Hari	↓
FR0090	5,125	95,96	96,29	6,758	88	96,13	95,91	986 Hari	↓
FR0091	6,375	96,61	96,92	6,946	88	96,75	96,27	2788 Hari	↓
FR0092	7,125	100,12	100,77	7,112	149	100,48	100,10	6450 Hari	↓
FR0093	6,375	94,47	95,59	7,031	180	94,66	94,24	4679 Hari	↓
FR0089	6,875	97,32	98,01	7,099	27	97,25	97,25	9753 Hari	↑
FR0095	6,375	98,50	98,82	6,802	27	98,65	98,71	1468 Hari	↓
FR0096	7,000	100,42	100,82	6,933	27	100,52	100,05	3090 Hari	↓
PBS012	8,875	112,98	113,94	6,608	119	113,55	113,77	2638 Hari	↓
PBS003	6,000	98,04	98,21	6,868	180	98,07	98,07	898 Hari	↓
PBS031	4,000	100,00	100,00	0,000	#N/A N/A	100,00	99,91	#VALUE!	→
PBS033	6,750	96,36	97,74	7,073	149	97,06	97,40	8251 Hari	↓
PBS036	5,375	98,50	98,55	6,838	27	98,45	98,37	387 Hari	↑
PBS037	6,875	101,31	101,52	6,710	58	101,41	101,44	4199 Hari	↓
PBS029	6,375	98,12	99,31	6,641	58	98,67	99,13	3478 Hari	↓
PBS034	6,500	97,96	98,62	6,718	149	98,31	98,02	5369 Hari	↓
FR0100	6,625	97,85	98,10	6,935	27	97,90	97,09	3450 Hari	↓
FR0101	6,875	100,10	100,40	6,846	88	100,20	99,75	1707 Hari	↓
FR0102	6,875	97,35	97,88	7,089	180	97,69	97,45	10803 Hari	↓
FR0098	7,125	100,45	100,85	7,072	149	100,81	100,69	5009 Hari	↓
FR0097	7,125	100,14	100,60	7,110	149	100,52	100,41	6810 Hari	↓
PBS038	6,875	96,38	97,14	7,186	149	96,66	97,41	9153 Hari	↓
PBS004	6,100	94,13	94,64	6,801	27	94,40	93,67	4531 Hari	↓
PBS030	5,875	97,13	98,17	6,705	180	97,69	97,69	1437 Hari	↓
PBS039	6,625	97,17	98,16	6,911	180	97,67	97,60	6120 Hari	↓
PBS032	4,875	96,29	96,45	6,900	180	96,30	96,07	716 Hari	↓



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