

Fixed Income Daily Report

Wednesday, 31 July 2024 09:01:03

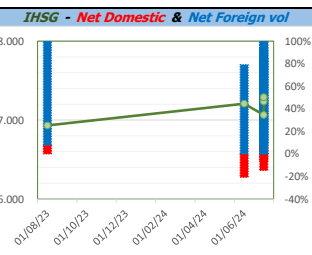
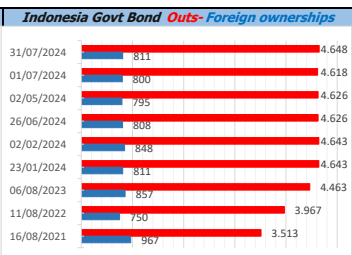
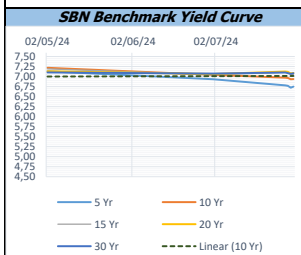
Global Market				Policy rates				
Indicator	price yesterday	TOD price	% chg.	Indicator	Date	Last	Prev.	Trend
USD/IDR Today	16280	16300	0,12%	BI-7 DS RR		6,25	6,00	↑
SGD/IDR Spot	12122	12128	0,05%	BI - Depfac	17/07/2024	5,50	5,25	↑
MYR/IDR Spot	3511	3529	0,51%	BI - LF		7,00	6,75	↑
SAR/IDR Spot	4345	4347	0,05%	US Fed's Current Range		5,50	5,50	→
US - Dow Jones Industrial Average	40540	40743	0,50%	LPS IDR		4,25	4,25	→
Tokyo - Nikkei 225	38526	38166	-0,94%	LPS USD	01/02/2024	2,25	2,25	→
Hong Kong - Hang Seng Index	17003	17072	0,40%	LPS BPR		6,75	6,75	→
Singapore - Srait Time Index STI	3442	3446	0,12%					
Indonesia - IHSG	7289	7242	-0,65%					
WTI Crude Oil Future/ barrel (Jun. 2024)	82,17	82,17	0,00%					
Gold Spot \$/Oz	2408,86	2409,21	0,01%					
Ice Newcastle Coal/ metric ton	140,10	139,25	-0,61%					
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	31/07/2024	16.295	16.310	15,00	
TOM	01/08/2024	16.295	16.310	15,10	
SPOT	02/08/2024	16.295	16.310	15,10	
NDF 1Mo.	03/09/2024	16.321	16.331	10,00	
D-NDF 3Mo.	04/11/2024	16.345	16.361	16,00	
1 Wk.	09/08/2024	16.298	16.313	15,85	
2 Wk.	16/08/2024	16.301	16.318	16,50	
1 Mo.	03/09/2024	16.310	16.328	17,50	
2 Mo.	02/10/2024	16.324	16.344	20,00	
3 Mo.	04/11/2024	16.346	16.364	17,50	
6 Mo.	03/02/2025	16.398	16.420	21,76	
1 Yr.	04/08/2025	16.570	16.593	22,50	

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)	6,22%	6,55%	6,78%	6,85%	7,03%	7,18%	no data	no data	no data
INTERBANK (USD)	5,38%	5,36%	5,36%	5,45%	5,45%	5,39%	5,30%	5,19%	5,09%
INDONESIA	6,22%								
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	5,51%	5,52%	no data	6,04%
JIBOR (IDR)	6,22%	6,52%	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	98,04	98,37	6,718	105	98,11	97,83	1363 Hari	↓
FR0081	6,500	99,91	100,04	6,599	135	99,94	99,88	313 Hari	↓
FR0084	7,250	100,74	101,11	6,732	13	100,84	100,80	554 Hari	↓
FR0090	5,125	96,18	96,56	6,702	74	96,26	95,91	972 Hari	↓
FR0091	6,375	96,95	97,24	6,889	74	96,85	96,27	2774 Hari	↑
FR0092	7,125	100,13	100,80	7,111	135	100,33	100,10	6437 Hari	↓
FR0093	6,375	95,53	96,37	6,903	166	95,60	94,24	4665 Hari	↓
FR0089	6,875	97,05	97,90	7,122	13	97,46	97,25	9739 Hari	↓
FR0095	6,375	98,71	99,20	6,743	13	98,85	98,71	1454 Hari	↓
FR0096	7,000	100,60	100,93	6,904	13	100,46	100,05	3076 Hari	↑
PBS012	8,875	112,58	114,82	6,665	105	113,71	113,77	2625 Hari	↓
PBS003	6,000	98,22	98,47	6,800	166	98,35	98,07	884 Hari	↓
PBS033	6,750	96,44	97,29	7,066	135	96,63	97,40	8238 Hari	↓
PBS036	5,375	98,66	99,00	6,732	13	98,83	98,37	373 Hari	↓
PBS037	6,875	100,51	101,05	6,810	44	100,92	101,44	4185 Hari	↓
PBS029	6,375	97,91	98,31	6,671	44	98,95	99,13	3464 Hari	↓
PBS034	6,500	97,95	98,60	6,719	135	98,42	98,02	5356 Hari	↓
FR0100	6,625	97,84	98,06	6,936	13	97,65	97,09	3436 Hari	↑
FR0101	6,875	100,48	100,70	6,751	74	100,42	99,75	1693 Hari	↑
FR0102	6,875	97,48	98,02	7,078	166	97,33	97,45	10789 Hari	↑
FR0098	7,125	100,63	100,97	7,051	135	100,24	100,69	4996 Hari	↑
FR0097	7,125	100,38	100,69	7,086	135	100,07	100,41	6797 Hari	↑
PBS038	6,875	97,88	98,49	7,055	135	98,19	97,34	9139 Hari	↓
PBS004	6,100	94,14	94,64	6,801	13	94,53	93,67	4517 Hari	↓
PBS030	5,875	97,16	97,42	6,704	166	97,32	97,69	1423 Hari	↓
PBS039	6,625	97,17	98,16	6,911	166	97,66	97,60	6106 Hari	↓
PBS032	4,875	96,56	96,68	6,760	166	96,51	96,07	702 Hari	↑



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