

Fixed Income Daily Report

Friday, 02 August 2024 09:00:10

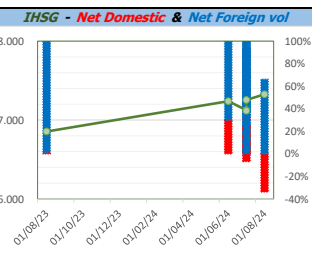
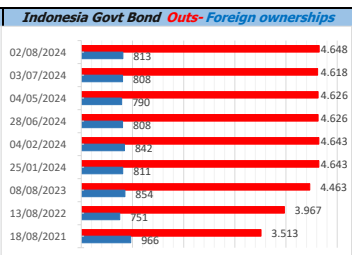
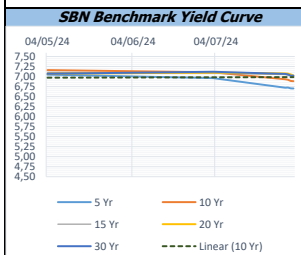
Global Market				Policy rates				
Indicator	price yesterday	TOD price	% chg.	Indicator	Date	Last	Prev.	Trend
USD/IDR Today	16260	16235	-0,15%	BI-7 DS RR		6,25	6,00	↑
SGD/IDR Spot	12137	12134	-0,02%	BI - Depfac	17/07/2024	5,50	5,25	↑
MYR/IDR Spot	3534	3552	0,52%	BI - LF		7,00	6,75	↑
SAR/IDR Spot	4328	4327	-0,02%	US Fed's Current Range		5,50	5,50	→
US - Dow Jones Industrial Average	40843	40348	-1,23%	LPS IDR		4,25	4,25	→
Tokyo - Nikkei 225	38126	36527	-4,38%	LPS USD	01/02/2024	2,25	2,25	→
Hong Kong - Hang Seng Index	17305	17033	-1,60%	LPS BPR		6,75	6,75	→
Singapore - Srait Time Index STI	3420	3386	-0,99%					
Indonesia - IHSG	7326	7302	-0,33%					
WTI Crude Oil Future/ barrel (Jun. 2024)	82,17	82,17	0,00%					
Gold Spot \$/Oz	2447,18	2447,54	0,01%					
Ice Newcastle Coal/ metric ton	140,10	142,55	1,72%					
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)	31/07/2024	2,13	2,51	↓
CPI Core (YoY)	31/07/2024	1,95	2,63	↓
CPI (MoM)	30/06/2024	-0,18	-0,08	↓
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	02/08/2024	16.230	16.240	10,00
TOM	03/08/2024	16.231	16.241	10,20
SPOT	06/08/2024	16.231	16.241	10,20
NDF 1Mo.	06/09/2024	16.280	16.294	14,00
D-NDF 3Mo.	06/11/2024	16.308	16.323	15,00
1 Wk.	13/08/2024	16.233	16.244	10,59
2 Wk.	20/08/2024	16.236	16.247	11,00
1 Mo.	06/09/2024	16.245	16.257	12,00
2 Mo.	07/10/2024	16.260	16.274	13,77
3 Mo.	06/11/2024	16.281	16.294	12,90
6 Mo.	06/02/2025	16.340	16.352	12,27
1 Yr.	06/08/2025	16.488	16.520	32,50

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)	6,25%	6,48%	6,78%	6,85%	7,03%	7,18%	no data	no data	no data
INTERBANK (USD)	5,38%	5,37%	5,36%	5,44%	5,41%	5,35%	5,20%	5,03%	4,88%
INDONESIA	6,25%								
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	5,50%	5,50%	no data	6,04%
JIBOR (IDR)	6,25%	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	98,25	98,54	6,652	101	98,11	98,17	1359 Hari	↑
FR0081	6,500	99,92	100,07	6,587	131	99,94	99,97	309 Hari	↓
FR0084	7,250	100,81	101,12	6,683	9	100,84	100,93	550 Hari	↓
FR0090	5,125	96,22	96,58	6,679	70	96,26	96,27	969 Hari	↓
FR0091	6,375	97,23	97,50	6,843	70	96,85	97,23	2771 Hari	↑
FR0092	7,125	100,22	101,01	6,702	131	100,33	100,54	6433 Hari	↓
FR0093	6,375	96,07	96,70	6,837	162	95,60	96,14	4661 Hari	↑
FR0089	6,875	97,47	98,24	6,706	9	97,46	97,69	9735 Hari	↑
FR0095	6,375	98,98	99,40	6,668	9	98,85	98,97	1450 Hari	↑
FR0096	7,000	100,82	101,11	6,870	9	100,46	100,83	3072 Hari	↑
PBS012	8,875	112,72	114,65	6,640	101	113,71	113,63	2621 Hari	↓
PBS003	6,000	98,15	98,38	6,832	162	98,35	98,34	880 Hari	↓
PBS033	6,750	97,75	98,69	6,947	131	96,63	96,80	8234 Hari	↑
PBS036	5,375	98,67	99,12	6,735	9	98,59	98,72	369 Hari	↓
PBS037	6,875	100,20	100,72	6,849	40	100,92	100,47	4181 Hari	↑
PBS029	6,375	97,34	98,34	6,755	40	98,95	97,85	3460 Hari	↓
PBS034	6,500	97,84	98,46	6,731	131	98,42	98,24	5352 Hari	↓
FR0100	6,625	98,52	98,67	6,839	9	97,65	98,15	3432 Hari	↑
FR0101	6,875	100,68	100,91	6,701	70	100,42	100,66	1690 Hari	↑
FR0102	6,875	98,16	98,83	7,023	162	97,33	98,11	10785 Hari	↑
FR0098	7,125	101,33	101,63	6,972	131	100,24	100,86	4992 Hari	↑
FR0097	7,125	101,11	101,40	7,017	131	100,07	100,71	6793 Hari	↑
PBS038	6,875	98,40	98,50	7,009	131	97,23	98,28	9135 Hari	↑
PBS004	6,100	93,88	94,38	6,835	9	94,53	94,16	4513 Hari	↓
PBS030	5,875	97,24	97,40	6,681	162	96,85	96,85	1419 Hari	↑
PBS032	6,625	97,17	98,16	6,911	162	97,66	97,66	6102 Hari	↑
PBS039	4,875	96,70	96,85	6,711	162	96,51	96,70	698 Hari	↓



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