

Fixed Income Daily Report

Tuesday, 06 August 2024 09:04:22

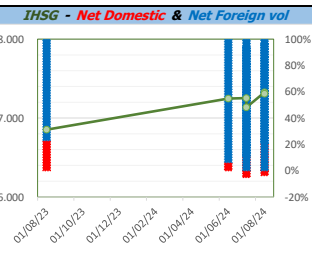
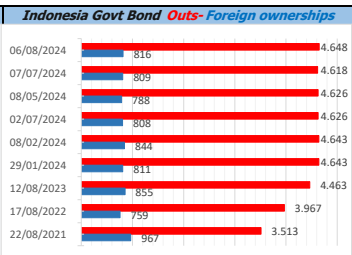
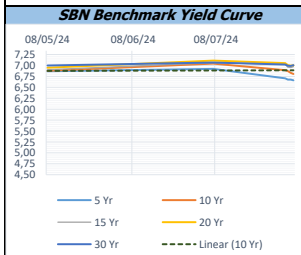
Global Market				Policy rates				
Indicator	price yesterday	TOD price	% chg.	Indicator	Date	Last	Prev.	Trend
USD/IDR Today	16200	16185	-0,09%	BI-7 DS RR		6,25	6,00	↑
SGD/IDR Spot	12148	12239	0,74%	BI - Depfac	17/07/2024	5,50	5,25	↑
MYR/IDR Spot	3594	3658	1,75%	BI - LF		7,00	6,75	↑
SAR/IDR Spot	4313	4313	0,00%	US Fed's Current Range		5,50	5,50	→
US - Dow Jones Industrial Average	39737	38703	-2,67%	LPS IDR		4,25	4,25	→
Tokyo - Nikkei 225	31458	34141	7,86%	LPS USD	01/02/2024	2,25	2,25	→
Hong Kong - Hang Seng Index	16946	16698	-1,48%	LPS BPR		6,75	6,75	→
Singapore - Srait Time Index STI	3381	3244	-4,25%					
Indonesia - IHSG	7308	7060	-3,52%					
WTI Crude Oil Future/ barrel (Jun. 2024)	82,17	82,17	0,00%					
Gold Spot \$/Oz	2415,67	2416,02	0,01%					
Ice Newcastle Coal/ metric ton	144,10	143,70	-0,28%					
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)	30/06/2024	5,05	5,11	↓
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	06/08/2024	16.180	16.190	10,00
TOM	07/08/2024	16.180	16.191	10,18
SPOT	08/08/2024	16.180	16.191	10,18
NDF 1Mo.	09/09/2024	16.210	16.225	15,00
D-NDF 3Mo.	08/11/2024	16.243	16.262	19,00
1 Wk.	15/08/2024	16.183	16.194	10,55
2 Wk.	22/08/2024	16.186	16.198	11,96
1 Mo.	09/09/2024	16.198	16.210	12,00
2 Mo.	08/10/2024	16.214	16.233	19,00
3 Mo.	08/11/2024	16.243	16.260	17,00
6 Mo.	10/02/2025	16.310	16.340	30,00
1 Yr.	08/08/2025	16.510	16.545	35,00

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)	6,29%	6,55%	6,78%	6,83%	7,03%	7,18%	no data	no data	no data
INTERBANK (USD)	5,38%	5,38%	5,39%	5,42%	5,35%	5,29%	4,98%	4,83%	4,62%
INDONESIA	6,29%								
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	5,47%	no data	5,49%	5,44%	no data	6,04%
JIBOR (IDR)	6,29%	6,52%	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	98,31	98,74	6,630	99	98,42	98,17	1357 Hari	↓
FR0081	6,500	99,95	100,08	6,569	129	99,98	99,97	307 Hari	↓
FR0084	7,250	100,80	101,23	6,523	7	101,06	100,93	548 Hari	↓
FR0090	5,125	96,22	96,57	6,681	68	96,37	96,27	967 Hari	↓
FR0091	6,375	97,41	97,83	6,809	68	97,45	97,23	2769 Hari	↓
FR0092	7,125	101,06	101,84	6,703	129	101,19	100,54	6431 Hari	↓
FR0093	6,375	95,75	96,52	6,845	160	96,28	96,14	4659 Hari	↓
FR0089	6,875	98,14	99,16	6,709	7	97,83	97,69	9733 Hari	↑
FR0095	6,375	99,13	99,52	6,620	7	99,16	98,97	1448 Hari	↓
FR0096	7,000	101,11	101,51	6,823	7	101,01	100,83	3070 Hari	↑
PBS012	8,875	112,86	114,54	6,616	99	113,66	113,63	2619 Hari	↓
PBS003	6,000	98,28	98,47	6,775	160	98,27	98,34	878 Hari	↑
PBS033	6,750	97,01	97,97	6,703	129	98,19	96,80	8232 Hari	↓
PBS036	5,375	98,67	99,12	6,735	7	98,89	98,72	367 Hari	↓
PBS037	6,875	100,00	100,53	6,874	38	100,46	100,47	4179 Hari	↓
PBS029	6,375	96,99	98,48	6,806	38	97,99	97,85	3458 Hari	↓
PBS034	6,500	97,69	98,33	6,747	129	98,11	98,24	5350 Hari	↓
FR0100	6,625	98,75	99,00	6,804	7	98,58	98,15	3430 Hari	↑
FR0101	6,875	100,83	101,15	6,664	68	100,78	100,66	1688 Hari	↑
FR0102	6,875	98,42	98,93	7,003	160	98,51	98,11	10783 Hari	↓
FR0098	7,125	101,37	101,86	6,969	129	101,51	100,86	4990 Hari	↓
FR0097	7,125	101,25	101,74	7,006	129	101,33	100,71	6791 Hari	↓
PBS038	6,875	98,71	99,16	6,984	129	98,51	98,28	9133 Hari	↑
PBS004	6,100	93,70	94,20	6,857	7	94,12	94,16	4511 Hari	↓
PBS030	5,875	97,25	97,38	6,677	160	97,32	96,85	1417 Hari	↓
PBS039	6,625	97,17	98,16	6,911	160	97,66	97,66	6100 Hari	↓
PBS032	4,875	96,77	96,95	6,679	160	96,79	96,70	696 Hari	↓



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