

Fixed Income Daily Report

Thursday, 08 August 2024 09:01:13

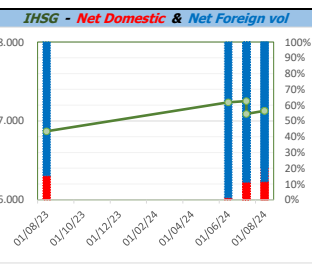
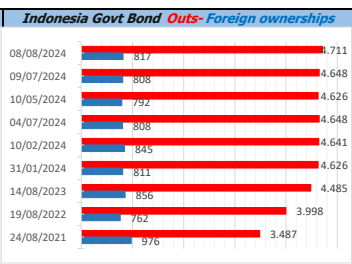
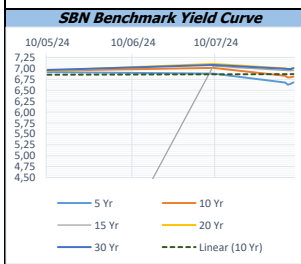
Global Market				Policy rates				
Indicator	price yesterday	TOD price	% chg.	Indicator	Date	Last	Prev.	Trend
USD/IDR Today	16165	16035	-0,81%	BI-7 DS RR		6,25	6,00	↑
SGD/IDR Spot	12187	12083	-0,85%	BI - Depfac	17/07/2024	5,50	5,25	↑
MYR/IDR Spot	3610	3570	-1,11%	BI - LF		7,00	6,75	↑
SAR/IDR Spot	4272	4272	0,00%	US Fed's Current Range		5,50	5,50	→
US - Dow Jones Industrial Average	38998	38763	-0,60%	LPS IDR		4,25	4,25	→
Tokyo - Nikkei 225	35090	34750	-0,98%	LPS USD	01/02/2024	2,25	2,25	→
Hong Kong - Hang Seng Index	16678	16702	-1,05%	LPS BPR		6,75	6,75	→
Singapore - Srait Time Index STI	3250	3247	-0,08%					
Indonesia - IHSG	7129	7212	1,15%					
WTI Crude Oil Future/ barrel (Jun. 2024)	82,17	82,17	0,00%					
Gold Spot \$/Oz	2387,00	2387,38	0,02%					
Ice Newcastle Coal/ metric ton	145,50	145,00	-0,34%					
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	31/07/2024	\$ 145,41	\$ 140,18	↑
Balance of Payment	31/03/2024	\$ -2.161	\$ -1.120	↓

Foreign currency (US\$) and Money Market (Rp.)				
Tenor	Sett. Date	BID	OFFER	Gap.
TOD	08/08/2024	16.018	16.028	10,00
TOM	09/08/2024	16.018	16.029	10,20
SPOT	12/08/2024	16.018	16.029	10,20
NDF 1Mo.	12/09/2024	16.025	16.037	12,00
D-NDF 3Mo.	12/11/2024	16.060	16.075	15,00
1 Wk.	19/08/2024	16.021	16.032	10,64
2 Wk.	26/08/2024	16.024	16.035	11,00
1 Mo.	12/09/2024	16.033	16.044	11,00
2 Mo.	15/10/2024	16.047	16.065	18,00
3 Mo.	12/11/2024	16.071	16.085	14,00
6 Mo.	12/02/2025	16.136	16.169	33,58
1 Yr.	12/08/2025	16.283	16.333	50,00

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)	6,24%	6,58%	6,75%	6,85%	6,23%	7,18%	no data	no data	no data
INTERBANK (USD)	5,34%	5,37%	5,37%	5,41%	5,32%	5,26%	5,00%	4,82%	4,68%
INDONESIA	6,24%								
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	5,40%	no data	5,32%	5,08%	no data	6,04%
JIBOR (IDR)	6,24%	6,51%	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	98,37	98,65	6,617	95	98,42	98,17	1353 Hari	↓
FR0081	6,500	99,94	100,07	6,564	125	99,98	99,97	303 Hari	↓
FR0084	7,250	100,91	101,33	6,606	3	101,06	100,93	544 Hari	↓
FR0090	5,125	96,18	96,54	6,699	64	96,37	96,27	963 Hari	↓
FR0091	6,375	97,45	97,79	6,804	64	97,45	97,23	2765 Hari	↑
FR0092	7,125	101,12	101,68	7,012	125	101,19	100,54	6427 Hari	↓
FR0093	6,375	96,29	96,82	6,811	156	96,28	96,14	4655 Hari	↓
FR0089	6,875	98,48	99,06	7,001	3	97,83	97,69	9729 Hari	↑
FR0095	6,375	99,09	99,47	6,637	3	99,16	98,97	1444 Hari	↓
FR0096	7,000	101,07	101,41	6,832	3	101,01	100,83	3066 Hari	↑
PBS012	8,875	112,86	114,33	6,614	95	113,66	113,63	2615 Hari	↓
PBS003	6,000	98,29	98,40	6,773	156	98,27	98,34	874 Hari	↑
PBS033	6,750	96,25	97,92	7,082	125	98,19	96,80	8228 Hari	↓
PBS036	5,375	98,68	98,93	6,735	3	98,81	98,83	363 Hari	↓
PBS037	6,875	100,04	100,56	6,869	34	100,46	100,47	4175 Hari	↓
PBS029	6,375	96,99	97,74	6,806	34	97,99	97,85	3454 Hari	↓
PBS034	6,500	97,80	98,42	6,736	125	98,11	98,24	5346 Hari	↓
FR0100	6,625	98,72	98,91	6,810	3	98,58	98,15	3426 Hari	↑
FR0101	6,875	100,76	101,02	6,680	64	100,78	100,66	1684 Hari	↓
FR0102	6,875	98,39	98,81	7,004	156	98,51	98,11	10779 Hari	↓
FR0103	6,750	99,95	100,02	6,756	156			3934 Hari	↓
FR0098	7,125	101,48	101,88	6,955	125	101,51	100,86	4986 Hari	↓
FR0097	7,125	101,25	101,69	7,004	125	101,33	100,71	6787 Hari	↓
PBS038	6,875	98,23	98,78	7,024	125	98,51	98,28	9129 Hari	↓
PBS004	6,100	93,75	94,25	6,851	3	94,12	94,16	4507 Hari	↓
PBS030	5,875	97,21	97,46	6,691	156	97,32	96,85	1413 Hari	↓
PBS039	6,625	97,62	98,62	6,864	156	97,66	97,66	6096 Hari	↓
PBS032	4,875	96,70	96,90	6,724	156	96,79	96,70	692 Hari	↓



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