

Fixed Income Daily Report

Monday, 12 August 2024 09:03:29

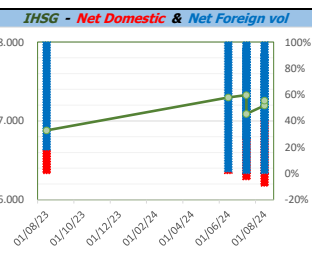
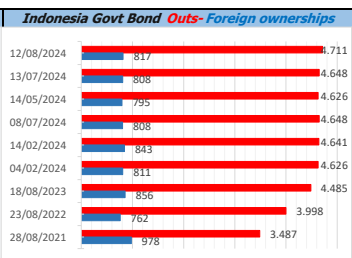
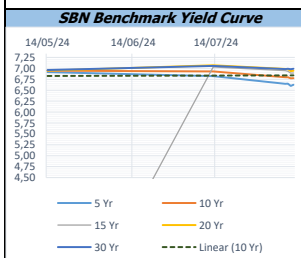
Global Market				Policy rates				
Indicator	price yesterday	TOD price	% chg.	Indicator	Date	Last	Prev.	Trend
USD/IDR Today	15925	15949	0,15%	BI-7 DS RR		6,25	6,00	↑
SGD/IDR Spot	12008	12023	0,13%	BI - Depfac	17/07/2024	5,50	5,25	↑
MYR/IDR Spot	3594	3596	0,04%	BI - LF		7,00	6,75	↑
SAR/IDR Spot	4243	4245	0,05%	US Fed's Current Range		5,50	5,50	→
US - Dow Jones Industrial Average	39446	39498	0,13%	LPS IDR		4,25	4,25	→
Tokyo - Nikkei 225	34831	35025	0,55%	LPS USD	01/02/2024	2,25	2,25	→
Hong Kong - Hang Seng Index	17090	17020	-0,41%	LPS BPR		6,75	6,75	→
Singapore - Srait Time Index STI	3262	3230	-0,99%					
Indonesia - IHSG	7257	7261	0,06%					
WTI Crude Oil Future/ barrel (Aug. 2024)	79,78	79,78	0,00%					
Gold Spot \$/Oz	2425,52	2425,88	0,01%					
Ice Newcastle Coal/ metric ton	145,50	146,00	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	12/08/2024	15.920	15.935	15,00
TOM	13/08/2024	15.920	15.936	15,20
SPOT	14/08/2024	15.920	15.936	15,20
NDF 1Mo.	17/09/2024	15.960	15.974	14,00
D-NDF 3Mo.	14/11/2024	15.991	16.010	19,00
1 Wk.	21/08/2024	15.923	15.939	15,51
2 Wk.	28/08/2024	15.926	15.941	15,94
1 Mo.	17/09/2024	15.934	15.951	17,50
2 Mo.	15/10/2024	15.948	15.968	20,00
3 Mo.	14/11/2024	15.965	15.983	18,00
6 Mo.	14/02/2025	16.021	16.056	35,69
1 Yr.	14/08/2025	16.170	16.220	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%	6,55%	6,75%	6,85%	6,81%	7,09%	no data	no data	no data
INTERBANK (USD)	5,34%	5,38%	5,37%	5,40%	5,33%	5,28%	5,05%	4,85%	4,71%
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	5,45%	no data	5,37%	5,23%	no data	6,04%
JIBOR (IDR)	6,24%	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	98,36	98,74	6,622	93	98,68	98,17	1351 Hari	↓
FR0081	6,500	99,95	100,09	6,578	123	100,01	99,97	301 Hari	↓
FR0084	7,250	100,85	101,26	6,533	1	101,06	100,93	542 Hari	↓
FR0090	5,125	96,24	96,58	6,683	62	96,40	96,27	961 Hari	↓
FR0091	6,375	97,62	97,96	6,775	62	97,85	97,23	2763 Hari	↓
FR0092	7,125	101,80	102,37	6,947	123	102,03	100,54	6425 Hari	↓
FR0093	6,375	96,50	97,45	6,785	154	96,95	96,14	4653 Hari	↓
FR0089	6,875	98,42	99,15	7,005	1	98,86	97,69	9727 Hari	↓
FR0095	6,375	99,28	99,66	6,585	1	99,47	98,97	1442 Hari	↓
FR0096	7,000	101,33	101,64	6,793	1	101,49	100,83	3064 Hari	↓
PBS012	8,875	112,97	114,26	6,594	93	113,61	113,63	2613 Hari	↓
PBS003	6,000	98,48	98,63	6,685	154	98,56	98,34	872 Hari	↓
PBS033	6,750	97,77	98,29	6,945	123	98,03	96,80	8226 Hari	↓
PBS036	5,375	98,70	99,10	6,729	1	98,90	98,72	361 Hari	↓
PBS037	6,875	100,18	100,69	6,851	32	100,44	100,47	4173 Hari	↓
PBS029	6,375	97,15	97,74	6,783	32	97,44	97,85	3452 Hari	↓
PBS034	6,500	97,94	98,53	6,720	123	98,24	98,24	5344 Hari	↓
FR0100	6,625	98,97	99,19	6,774	1	99,07	98,15	3424 Hari	↓
FR0101	6,875	100,93	101,24	6,637	62	101,10	100,66	1682 Hari	↓
FR0102	6,875	98,57	99,09	6,986	154	98,78	98,11	10777 Hari	↓
FR0103	6,750	100,39	100,58	6,693	154			3932 Hari	↓
FR0098	7,125	101,94	102,40	6,902	123	102,19	100,86	4984 Hari	↓
FR0097	7,125	101,76	102,20	6,954	123	102,03	100,71	6785 Hari	↓
PBS038	6,875	98,21	98,66	7,026	123	98,44	98,28	9127 Hari	↓
PBS004	6,100	93,89	94,39	6,834	1	94,14	94,16	4505 Hari	↓
PBS030	5,875	97,32	97,47	6,660	154	97,40	96,85	1411 Hari	↓
PBS039	6,625	97,85	98,85	6,840	154	98,35	97,66	6094 Hari	↓
PBS032	4,875	96,82	96,88	6,662	154	96,85	96,70	690 Hari	↓



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