

Fixed Income Daily Report

Thursday, 15 August 2024 09:04:14

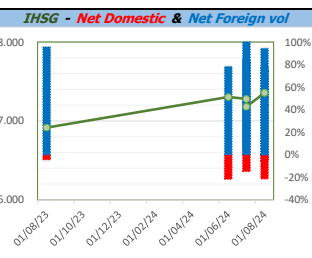
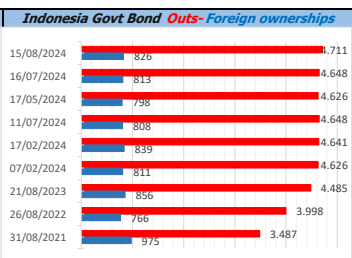
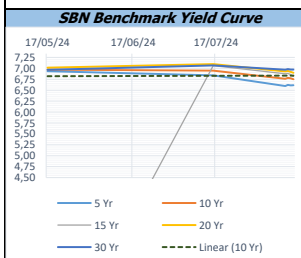
Global Market				Policy rates				
Indicator	price yesterday	TOD price	% chg.	Indicator	Date	Last	Prev.	Trend
USD/IDR Today	15833	15678	-0,99%	BI-7 DS RR		6,25	6,00	↑
SGD/IDR Spot	11964	11905	-0,49%	BI - Depfac	17/07/2024	5,50	5,25	↑
MYR/IDR Spot	3558	3546	-0,35%	BI - LF		7,00	6,75	↑
SAR/IDR Spot	4206	4174	-0,77%	US Fed's Current Range		5,50	5,50	→
US - Dow Jones Industrial Average	39766	40008	0,61%	LPS IDR		4,25	4,25	→
Tokyo - Nikkei 225	36442	36603	0,44%	LPS USD	01/02/2024	2,25	2,25	→
Hong Kong - Hang Seng Index	17113	17053	-0,36%	LPS BPR		6,75	6,75	→
Singapore - Srait Time Index STI	3286	3307	0,62%					
Indonesia - IHSG	7357	7436	1,07%					
WTI Crude Oil Future/ barrel (Aug. 2024)	79,78	79,78	0,00%					
Gold Spot \$/Oz	2450,20	2450,57	0,02%					
Ice Newcastle Coal/ metric ton	146,90	145,75	-0,79%					
Malaysia CPO Contract (MYR/Metric ton)	3890,00	3890,00	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	15/08/2024	15.675	15.680	5,00
TOM	16/08/2024	15.675	15.681	5,20
SPOT	19/08/2024	15.675	15.681	5,20
NDF 1Mo.	19/09/2024	15.608	15.620	12,00
D-NDF 3Mo.	19/11/2024	15.634	15.653	19,00
1 Wk.	26/08/2024	15.678	15.684	5,75
2 Wk.	03/09/2024	15.682	15.688	6,00
1 Mo.	19/09/2024	15.689	15.696	7,00
2 Mo.	21/10/2024	15.703	15.713	10,00
3 Mo.	19/11/2024	15.718	15.729	10,56
6 Mo.	19/02/2025	15.769	15.783	13,56
1 Yr.	19/08/2025	15.915	15.958	42,50

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)	6,21%	6,55%	6,75%	6,85%	3,43%	7,18%	no data	no data	no data
INTERBANK (USD)	5,38%	5,37%	5,37%	5,43%	5,31%	5,26%	5,04%	4,81%	4,64%
INDONESIA	6,21%								
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	5,38%	5,23%	no data	6,04%
JIBOR (IDR)	6,21%	6,53%	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	98,59	98,88	6,552	88	98,68	98,17	1346 Hari	↓
FR0081	6,500	99,96	100,07	6,540	118	100,01	99,97	296 Hari	↓
FR0084	7,250	100,94	101,34	6,580	180	101,06	100,93	538 Hari	↓
FR0090	5,125	96,36	96,70	6,636	57	96,40	96,27	956 Hari	↓
FR0091	6,375	97,81	98,17	6,738	57	97,85	97,23	2758 Hari	↓
FR0092	7,125	101,57	102,19	6,969	118	102,03	100,54	6420 Hari	↓
FR0093	6,375	96,95	97,57	6,732	149	96,95	96,14	4648 Hari	↓
FR0089	6,875	98,55	99,26	6,995	180	98,86	97,69	9722 Hari	↓
FR0095	6,375	99,39	99,79	6,552	180	99,47	98,97	1437 Hari	↓
FR0096	7,000	101,51	101,84	6,763	180	101,49	100,83	3060 Hari	↑
PBS012	8,875	113,09	114,16	6,573	88	113,61	113,63	2608 Hari	↓
PBS003	6,000	98,53	98,68	6,664	149	98,56	98,34	867 Hari	↓
PBS033	6,750	97,73	98,42	6,949	118	98,03	96,80	8221 Hari	↓
PBS036	5,375	98,81	99,16	6,622	180	98,90	98,72	356 Hari	↓
PBS037	6,875	100,34	101,07	6,831	27	100,07	100,07	4168 Hari	↑
PBS029	6,375	97,31	97,81	6,760	27	97,44	97,85	3447 Hari	↓
PBS034	6,500	97,70	98,25	6,746	118	98,24	98,24	5339 Hari	↓
FR0100	6,625	99,17	99,35	6,745	180	99,07	98,15	3420 Hari	↑
FR0101	6,875	101,03	101,31	6,611	57	101,10	100,66	1677 Hari	↓
FR0102	6,875	98,75	99,20	6,974	149	98,78	98,11	10772 Hari	↓
FR0103	6,750	100,30	100,57	6,709	149			3927 Hari	↓
FR0098	7,125	102,82	103,25	6,805	118	102,19	100,86	4979 Hari	↑
FR0097	7,125	102,38	102,63	6,896	118	102,03	100,71	6780 Hari	↑
PBS038	6,875	98,32	98,56	7,019	118	98,44	98,28	9122 Hari	↓
PBS004	6,100	93,82	94,32	6,843	180	94,14	94,16	4500 Hari	↓
PBS030	5,875	97,39	97,50	6,643	149	97,40	96,85	1406 Hari	↓
PBS039	6,625	97,69	98,69	6,857	149	98,35	97,66	6089 Hari	↓
PBS032	4,875	96,73	96,89	6,720	149	96,85	96,70	685 Hari	↓



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