

Fixed Income Daily Report

Friday, 16 August 2024 09:46:13

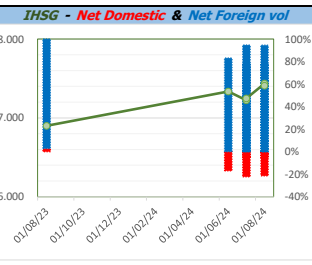
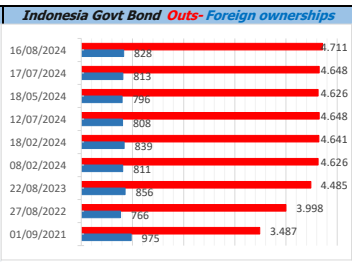
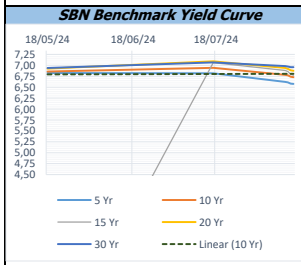
Global Market				Policy rates				
Indicator	price yesterday	TOD price	% chg.	Indicator	Date	Last	Prev.	Trend
USD/IDR Today	15695	15729	0,22%	BI-7 DS RR		6,25	6,00	↑
SGD/IDR Spot	11915	11911	-0,03%	BI - Depfac	17/07/2024	5,50	5,25	↑
MYR/IDR Spot	3545	3537	-0,24%	BI - LF		7,00	6,75	↑
SAR/IDR Spot	4186	4190	0,10%	US Fed's Current Range		5,50	5,50	→
US - Dow Jones Industrial Average	40008	40563	1,37%	LPS IDR		4,25	4,25	→
Tokyo - Nikkei 225	36727	37817	2,88%	LPS USD	01/02/2024	2,25	2,25	→
Hong Kong - Hang Seng Index	17109	17416	1,76%	LPS BPR		6,75	6,75	→
Singapore - Srait Time Index STI	3316	3355	1,17%					
Indonesia - IHSG	7410	7435	0,34%					
WTI Crude Oil Future/ barrel (Aug. 2024)	79,78	79,78	0,00%					
Gold Spot \$/Oz	2455,37	2455,72	0,01%					
Ice Newcastle Coal/ metric ton	145,75	150,00	2,83%					
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)	31/07/2024	\$ 472	\$ 2.395	↓
Export Growth	31/07/2024	\$ 6,46	\$ 1,18	↑
Import Growth	31/07/2024	\$ 11,07	\$ 7,58	↑
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	16/08/2024	15.725	15.728	3,00
TOM	17/08/2024	15.725	15.729	3,15
SPOT	20/08/2024	15.725	15.729	3,15
NDF 1Mo.	20/09/2024	15.733	15.743	10,00
D-NDF 3Mo.	20/11/2024	15.758	15.776	18,00
1 Wk.	27/08/2024	15.728	15.732	3,83
2 Wk.	03/09/2024	15.731	15.735	4,24
1 Mo.	20/09/2024	15.738	15.743	5,25
2 Mo.	21/10/2024	15.750	15.760	10,00
3 Mo.	20/11/2024	15.764	15.775	10,50
6 Mo.	20/02/2025	15.815	15.828	13,00
1 Yr.	20/08/2025	15.965	15.988	23,00

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)	6,20%	6,55%	6,70%	6,85%	7,68%	7,09%	no data	no data	no data
INTERBANK (USD)	5,38%	5,37%	5,37%	5,43%	5,35%	5,30%	5,07%	4,91%	4,78%
INDONESIA	6,20%								
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	5,36%	5,21%	no data	6,04%
JIBOR (IDR)	6,20%	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	98,59	98,92	6,553	87	98,68	98,17	1345 Hari	↓
FR0081	6,500	99,95	100,07	6,549	117	100,01	99,97	295 Hari	↓
FR0084	7,250	100,94	101,35	6,575	179	101,06	100,93	537 Hari	↓
FR0090	5,125	96,55	96,94	6,559	56	96,40	96,27	955 Hari	↑
FR0091	6,375	97,98	98,34	6,715	56	97,85	97,23	2757 Hari	↑
FR0092	7,125	102,13	102,75	6,914	117	102,03	100,54	6419 Hari	↑
FR0093	6,375	97,05	97,69	6,719	148	96,95	96,14	4647 Hari	↑
FR0089	6,875	98,72	99,39	6,981	179	98,86	97,69	9721 Hari	↓
FR0095	6,375	99,70	100,10	6,462	179	99,47	98,97	1436 Hari	↑
FR0096	7,000	101,80	102,11	6,718	179	101,49	100,83	3059 Hari	↑
PBS012	8,875	113,32	114,33	6,534	87	113,61	113,63	2607 Hari	↓
PBS003	6,000	98,53	98,68	6,664	148	98,56	98,34	866 Hari	↓
PBS033	6,750	97,73	98,41	6,948	117	98,03	96,80	8220 Hari	↓
PBS036	5,375	98,92	99,18	6,523	179	98,90	98,72	355 Hari	↑
PBS037	6,875	100,34	101,07	6,831	26	100,07	100,07	4167 Hari	↑
PBS029	6,375	97,42	97,66	6,744	26	97,44	97,85	3446 Hari	↓
PBS034	6,500	97,53	98,07	6,765	117	98,24	98,24	5338 Hari	↓
FR0100	6,625	99,22	99,46	6,737	179	99,07	98,15	3419 Hari	↑
FR0101	6,875	101,09	101,35	6,597	56	101,10	100,66	1676 Hari	↑
FR0102	6,875	98,92	99,43	6,961	148	98,78	98,11	10771 Hari	↓
FR0103	6,750	100,28	100,53	6,713	148			3926 Hari	↓
FR0098	7,125	103,01	103,35	6,784	117	102,19	100,86	4978 Hari	↑
FR0097	7,125	102,53	102,91	6,852	117	102,03	100,71	6779 Hari	↑
PBS038	6,875	98,42	98,62	7,008	117	98,44	98,28	9121 Hari	↓
PBS004	6,100	93,73	94,19	6,856	179	94,14	94,16	4500 Hari	↓
PBS030	5,875	97,38	97,48	6,647	148	97,40	96,85	1405 Hari	↓
PBS039	6,625	97,51	98,50	6,876	148	98,35	97,66	6088 Hari	↓
PBS032	4,875	96,78	96,90	6,699	148	96,85	96,70	684 Hari	↓



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