

Fixed Income Daily Report

Wednesday, 21 August 2024 09:07:33

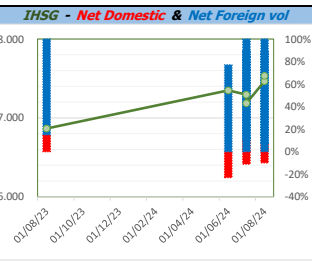
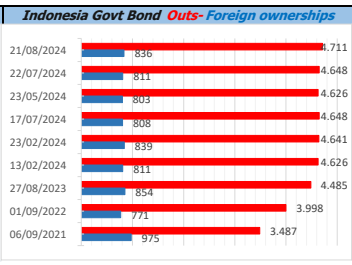
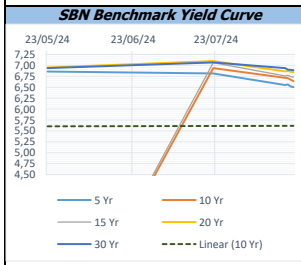
Global Market				Policy rates				
Indicator	price yesterday	TOD price	% chg.	Indicator	Date	Last	Prev.	Trend
USD/IDR Today	15435	15443	0,05%	BI-7 DS RR		6,25	6,00	↑
SGD/IDR Spot	11800	11830	0,26%	BI - Depfac	17/07/2024	5,50	5,25	↑
MYR/IDR Spot	3531	3529	-0,06%	BI - LF		7,00	6,75	↑
SAR/IDR Spot	4130	4117	-0,32%	US Fed's Current Range		5,50	5,50	→
US - Dow Jones Industrial Average	40897	40835	-0,15%	LPS IDR		4,25	4,25	→
Tokyo - Nikkei 225	38063	37730	-0,88%	LPS USD	01/02/2024	2,25	2,25	→
Hong Kong - Hang Seng Index	17511	17325	-1,08%	LPS BPR		6,75	6,75	→
Singapore - Srait Time Index STI	3370	3359	-0,34%					
Indonesia - IHSG	7534	7583	0,65%					
WTI Crude Oil Future/ barrel (Aug. 2024)	79,78	79,78	0,00%					
Gold Spot \$/Oz	2517,67	2518,04	0,01%					
Ice Newcastle Coal/ metric ton	146,50	146,00	-0,34%					
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	21/08/2024	15.470	15.476	6,00
TOM	22/08/2024	15.470	15.477	6,20
SPOT	23/08/2024	15.470	15.477	6,20
NDF 1Mo.	23/09/2024	15.447	15.457	10,00
D-NDF 3Mo.	25/11/2024	15.470	15.488	18,00
1 Wk.	30/08/2024	15.473	15.480	6,46
2 Wk.	06/09/2024	15.476	15.484	8,10
1 Mo.	23/09/2024	15.483	15.493	10,00
2 Mo.	23/10/2024	15.496	15.508	12,00
3 Mo.	25/11/2024	15.515	15.526	10,86
6 Mo.	24/02/2025	15.574	15.586	12,07
1 Yr.	25/08/2025	15.713	15.746	33,50

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)	6,39%	6,55%	6,75%	6,85%	7,03%	7,09%	no data	no data	no data
INTERBANK (USD)	5,38%	5,37%	5,38%	5,42%	5,36%	5,28%	5,02%	4,84%	4,67%
INDONESIA	6,39%								
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	5,42%	no data	5,39%	5,27%	no data	6,04%
JIBOR (IDR)	6,39%	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	98,82	99,20	6,483	84	98,76	98,17	1342 Hari	↑
FR0081	6,500	99,98	100,07	6,517	114	100,02	99,97	292 Hari	↓
FR0084	7,250	100,96	101,44	6,558	176	101,07	100,93	534 Hari	↓
FR0090	5,125	96,73	97,02	6,488	53	96,74	96,27	952 Hari	↓
FR0091	6,375	98,49	98,80	6,628	53	98,23	97,23	2754 Hari	↓
FR0092	7,125	102,49	103,07	6,879	114	102,48	100,54	6416 Hari	↑
FR0093	6,375	97,08	97,60	6,716	145	97,35	96,14	4644 Hari	↓
FR0089	6,875	99,49	100,15	6,917	176	99,54	97,69	9718 Hari	↓
FR0095	6,375	99,95	100,31	6,389	176	99,89	98,97	1433 Hari	↑
FR0096	7,000	102,34	102,60	6,635	176	101,98	100,83	3056 Hari	↑
PBS012	8,875	113,59	114,44	6,488	84	113,74	113,63	2604 Hari	↓
PBS003	6,000	98,57	98,68	6,654	145	98,61	98,34	863 Hari	↓
PBS033	6,750	97,74	98,27	6,948	114	96,90	96,90	8217 Hari	↑
PBS036	5,375	98,95	99,11	6,499	176	98,97	98,83	352 Hari	↓
PBS037	6,875	100,04	100,54	6,869	23	100,21	100,47	4164 Hari	↓
PBS029	6,375	97,38	97,70	6,750	23	97,54	97,85	3443 Hari	↓
PBS034	6,500	97,61	98,15	6,756	114	97,86	98,24	5335 Hari	↓
FR0100	6,625	99,91	100,19	6,638	176	99,44	98,15	3416 Hari	↑
FR0101	6,875	101,47	101,70	6,500	53	101,22	100,66	1673 Hari	↑
FR0102	6,875	99,90	100,26	6,882	145	99,32	98,11	10768 Hari	↑
FR0103	6,750	100,96	101,24	6,623	145			3924 Hari	↑
FR0098	7,125	103,51	103,82	6,730	114	103,12	100,86	4975 Hari	↑
FR0097	7,125	102,97	103,31	6,841	114	102,63	100,71	6776 Hari	↑
PBS038	6,875	98,51	98,74	7,001	114	98,55	98,28	9118 Hari	↓
PBS004	6,100	93,81	94,24	6,846	176	93,94	94,16	4497 Hari	↓
PBS030	5,875	97,50	97,62	6,612	145	97,39	96,85	1403 Hari	↑
PBS039	6,625	97,85	98,85	6,840	145	98,35	97,66	6085 Hari	↓
PBS032	4,875	96,82	96,93	6,682	145	96,85	96,70	682 Hari	↓



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