

Fixed Income Daily Report

Friday, 23 August 2024 09:00:06

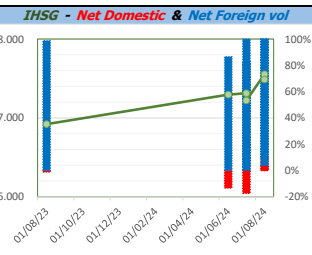
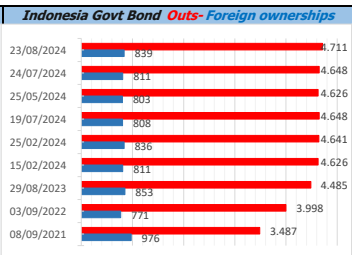
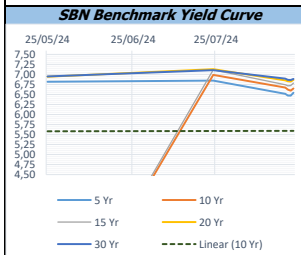
Global Market				Policy rates				
Indicator	price yesterday	TOD price	% chg.	Indicator	Date	Last	Prev.	Trend
USD/IDR Today	15485	15600	0,74%	BI-7 DS RR		6,25	6,00	↑
SGD/IDR Spot	11838	11935	0,81%	BI - Depfac	21/08/2024	5,50	5,25	↑
MYR/IDR Spot	3537	3564	0,74%	BI - LF		7,00	6,75	↑
SAR/IDR Spot	4162	4158	-0,10%	US Fed's Current Range		5,50	5,50	→
US - Dow Jones Industrial Average	40890	40713	-0,44%	LPS IDR		4,25	4,25	→
Tokyo - Nikkei 225	38211	38160	-0,13%	LPS USD	01/02/2024	2,25	2,25	→
Hong Kong - Hang Seng Index	17641	17544	-0,56%	LPS BPR		6,75	6,75	→
Singapore - Srait Time Index STI	3374	3372	-0,04%					
Indonesia - IHSG	7489	7517	0,37%					
WTI Crude Oil Future/ barrel (Aug. 2024)	79,78	79,78	0,00%					
Gold Spot \$/Oz	2491,31	2491,70	0,02%					
Ice Newcastle Coal/ metric ton	145,90	146,75	0,58%					
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	30/06/2024	\$ -3.021	\$ -2.407	↓

Foreign currency (US\$) and Money Market (Rp.)				
Tenor	Sett. Date	BID	OFFER	Gap.
TOD	23/08/2024	15.600	15.610	10,00
TOM	24/08/2024	15.601	15.611	10,13
SPOT	27/08/2024	15.601	15.611	10,13
NDF 1Mo.	27/09/2024	15.658	15.677	19,00
D-NDF 3Mo.	27/11/2024	15.689	15.709	20,00
1 Wk.	03/09/2024	15.603	15.614	10,82
2 Wk.	10/09/2024	15.607	15.618	11,40
1 Mo.	27/09/2024	15.615	15.626	11,00
2 Mo.	28/10/2024	15.630	15.644	13,75
3 Mo.	27/11/2024	15.649	15.663	14,00
6 Mo.	27/02/2025	15.707	15.728	20,43
1 Yr.	27/08/2025	15.850	15.885	35,00

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)	6,39%	6,58%	6,75%	6,85%	7,03%	7,18%	no data	no data	no data
INTERBANK (USD)	5,37%	5,38%	5,40%	5,39%	5,35%	5,26%	5,03%	4,83%	4,66%
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	5,36%	5,24%	no data	6,04%
JIBOR (IDR)	6,39%	6,53%	no data	6,90%	no data	7,18%	7,30%	no data	7,45%

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	98,61	98,97	6,547	80	98,76	98,17	1338 Hari	↓
FR0081	6,500	99,97	100,05	6,526	110	100,02	99,97	288 Hari	↓
FR0084	7,250	101,02	101,34	6,511	172	101,07	100,93	530 Hari	↓
FR0090	5,125	96,70	97,03	6,504	49	96,74	96,27	948 Hari	↓
FR0091	6,375	98,05	98,44	6,704	49	98,23	97,23	2750 Hari	↓
FR0092	7,125	102,43	102,99	6,885	110	102,48	100,54	6412 Hari	↓
FR0093	6,375	96,62	97,42	6,771	141	97,35	96,14	4641 Hari	↓
FR0089	6,875	99,51	100,19	6,915	172	99,54	97,69	9714 Hari	↓
FR0095	6,375	99,78	100,24	6,438	172	99,89	98,97	1429 Hari	↓
FR0096	7,000	101,65	102,07	6,741	172	101,98	100,83	3052 Hari	↓
PBS012	8,875	113,54	114,32	6,493	80	113,74	113,63	2600 Hari	↓
PBS003	6,000	98,57	98,68	6,653	141	98,61	98,34	859 Hari	↓
PBS033	6,750	97,74	98,18	6,947	110	96,90	96,90	8213 Hari	↑
PBS036	5,375	98,94	99,11	6,513	172	98,97	98,83	348 Hari	↓
PBS037	6,875	100,10	100,60	6,862	19	100,21	100,47	4160 Hari	↓
PBS029	6,375	97,50	97,73	6,733	19	97,54	97,85	3439 Hari	↓
PBS034	6,500	97,64	98,17	6,754	110	97,86	98,24	5331 Hari	↓
FR0100	6,625	99,67	99,95	6,672	172	99,44	98,15	3412 Hari	↑
FR0101	6,875	101,21	101,55	6,566	49	101,22	100,66	1669 Hari	↑
FR0102	6,875	99,82	100,29	6,888	141	99,32	98,11	10764 Hari	↑
FR0103	6,750	100,73	101,04	6,654	141			3920 Hari	↑
FR0098	7,125	102,92	103,37	6,794	110	103,12	100,86	4971 Hari	↑
FR0097	7,125	102,54	102,87	6,881	110	102,63	100,71	6772 Hari	↓
PBS038	6,875	98,36	98,72	7,013	110	98,55	98,28	9114 Hari	↓
PBS004	6,100	93,81	94,24	6,846	172	93,94	94,16	4493 Hari	↓
PBS030	5,875	97,49	97,59	6,617	141	97,39	96,85	1399 Hari	↑
PBS039	6,625	97,86	98,85	6,840	141	98,35	97,66	6082 Hari	↓
PBS032	4,875	96,86	97,04	6,669	141	96,85	96,70	678 Hari	↑



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