

Fixed Income Daily Report

Tuesday, 27 August 2024 09:01:37

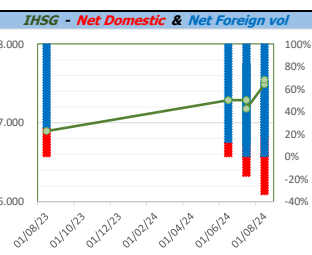
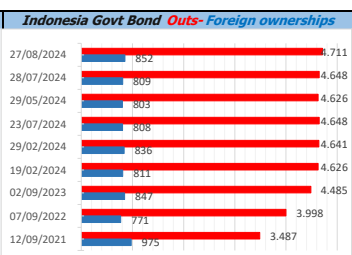
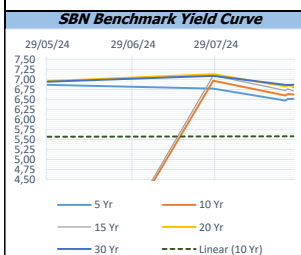
Global Market				Policy rates				
Indicator	price yesterday	TOD price	% chg.	Indicator	Date	Last	Prev.	Trend
USD/IDR Today	15490	15430	-0,39%	BI-7 DS RR		6,25	6,00	↑
SGD/IDR Spot	11844	11840	-0,04%	BI - Depfac	21/08/2024	5,50	5,25	↑
MYR/IDR Spot	3540	3549	0,26%	BI - LF		7,00	6,75	↑
SAR/IDR Spot	4115	4115	0,00%	US Fed's Current Range		5,50	5,50	→
US - Dow Jones Industrial Average	41175	41241	0,16%	LPS IDR		4,25	4,25	→
Tokyo - Nikkei 225	38110	38054	-0,15%	LPS USD	01/02/2024	2,25	2,25	→
Hong Kong - Hang Seng Index	17612	17799	1,05%	LPS BPR		6,75	6,75	→
Singapore - Srait Time Index STI	3396	3395	-0,02%					
Indonesia - IHSG	7544	7606	0,81%					
WTI Crude Oil Future/ barrel (Aug. 2024)	79,78	79,78	0,00%					
Gold Spot \$/Oz	2511,69	2512,05	0,01%					
Ice Newcastle Coal/ metric ton	145,20	145,70	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	30/06/2024	\$ -3.021	\$ -2.407	↓

Foreign currency (US\$) and Money Market (Rp.)				
Tenor	Sett. Date	BID	OFFER	Gap.
TOD	27/08/2024	15.420	15.430	10,00
TOM	28/08/2024	15.421	15.431	10,13
SPOT	29/08/2024	15.421	15.431	10,13
NDF 1Mo.	30/09/2024	15.481	15.498	17,00
D-NDF 3Mo.	29/11/2024	15.498	15.517	19,00
1 Wk.	05/09/2024	15.424	15.435	11,25
2 Wk.	12/09/2024	15.428	15.439	11,32
1 Mo.	30/09/2024	15.438	15.450	12,00
2 Mo.	29/10/2024	15.450	15.470	20,00
3 Mo.	29/11/2024	15.474	15.490	16,00
6 Mo.	28/02/2025	15.536	15.571	35,00
1 Yr.	29/08/2025	15.666	15.720	53,75

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)	6,42%	6,65%	6,75%	6,85%	7,03%	7,18%	no data	no data	no data
INTERBANK (USD)	5,38%	5,38%	5,38%	5,36%	5,27%	5,21%	5,01%	4,79%	4,67%
INDONESIA	6,42%								
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	5,39%	no data	5,34%	5,20%	no data	6,04%
JIBOR (IDR)	6,42%	6,54%	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	98,80	99,25	6,492	78	98,83	98,17	1336 Hari	↓
FR0081	6,500	99,99	100,07	6,495	108	100,01	99,97	286 Hari	↓
FR0084	7,250	101,01	101,30	6,513	170	101,21	100,93	528 Hari	↓
FR0090	5,125	96,76	97,10	6,479	47	96,94	96,27	946 Hari	↓
FR0091	6,375	98,43	98,75	6,639	47	98,43	97,23	2748 Hari	↓
FR0092	7,125	102,89	103,40	6,840	108	102,80	100,54	6410 Hari	↑
FR0093	6,375	97,40	98,04	6,705	139	97,05	96,14	4639 Hari	↓
FR0089	6,875	99,74	100,40	6,897	170	99,90	97,69	9712 Hari	↑
FR0095	6,375	99,90	100,33	6,403	170	100,04	98,97	1427 Hari	↓
FR0096	7,000	102,32	102,64	6,638	170	102,21	100,83	3050 Hari	↑
PBS012	8,875	113,88	114,59	6,437	78	114,08	113,63	2598 Hari	↓
PBS003	6,000	98,53	98,65	6,671	139	98,59	98,34	857 Hari	↓
PBS033	6,750	97,83	98,15	6,940	108	97,99	96,80	8211 Hari	↓
PBS036	5,375	98,95	99,11	6,517	170	99,03	98,83	346 Hari	↓
PBS037	6,875	100,21	100,71	6,847	17	100,46	100,47	4158 Hari	↓
PBS029	6,375	97,50	97,73	6,734	17	97,61	97,85	3437 Hari	↓
PBS034	6,500	97,70	98,21	6,747	108	97,97	98,24	5329 Hari	↓
FR0100	6,625	100,01	100,33	6,623	170	99,97	98,15	3410 Hari	↑
FR0101	6,875	101,38	101,67	6,522	47	101,43	100,66	1667 Hari	↓
FR0102	6,875	100,03	100,61	6,872	139	100,20	98,11	10763 Hari	↓
FR0103	6,750	101,37	101,65	6,571	139			3918 Hari	↑
FR0104	6,500	100,17	100,47	6,465	139			2117 Hari	↑
FR0098	7,125	103,70	104,08	6,708	108	103,46	100,86	4969 Hari	↑
FR0097	7,125	103,40	103,78	6,800	108	102,99	100,71	6770 Hari	↑
PBS038	6,875	98,70	99,27	6,984	108	98,64	98,28	9112 Hari	↑
PBS004	6,100	94,02	94,44	6,819	170	94,23	94,16	4491 Hari	↓
PBS030	5,875	97,51	97,59	6,609	139	97,55	96,85	1397 Hari	↓
PBS039	6,625	97,85	98,85	6,840	139	98,35	97,66	6080 Hari	↓
PBS032	4,875	96,87	97,06	6,639	139	96,96	96,70	676 Hari	↓



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