

Fixed Income Daily Report

Monday, 02 September 2024 09:00:56

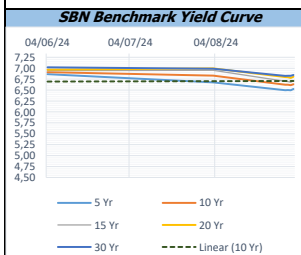
Global Market				Policy rates				
Indicator	price yesterday	TOD price	% chg.	Indicator	Date	Last	Prev.	Trend
USD/IDR Today	15415	15455	0,26%	BI-7 DS RR		6,25	6,00	↑
SGD/IDR Spot	11848	11866	0,15%	BI - Depfac	21/08/2024	5,50	5,25	↑
MYR/IDR Spot	3565	3579	0,40%	BI - LF		7,00	6,75	↑
SAR/IDR Spot	4114	4118	0,10%	US Fed's Current Range		5,50	5,50	→
US - Dow Jones Industrial Average	41335	41563	0,55%	LPS IDR		4,25	4,25	→
Tokyo - Nikkei 225	38648	38833	0,48%	LPS USD	01/02/2024	2,25	2,25	→
Hong Kong - Hang Seng Index	17989	17793	-1,10%	LPS BPR		6,75	6,75	→
Singapore - Srait Time Index STI	3443	3459	0,47%					
Indonesia - IHSG	7628	7671	0,56%					
WTI Crude Oil Future/ barrel (Aug. 2024)	79,78	79,78	0,00%					
Gold Spot \$/Oz	2497,63	2497,94	0,01%					
Ice Newcastle Coal/ metric ton	143,25	143,75	0,35%					
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	↓

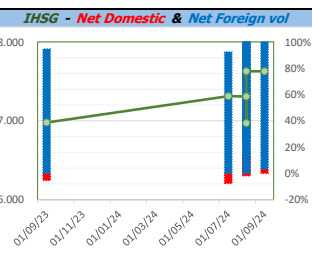
Foreign currency (US\$) and Money Market (Rp.)				
Tenor	Sett. Date	BID	OFFER	Gap.
TOD	02/09/2024	15.450	15.460	10,00
TOM	03/09/2024	15.451	15.461	10,33
SPOT	04/09/2024	15.451	15.461	10,33
NDF 1Mo.	04/10/2024	15.535	15.553	18,00
D-NDF 3Mo.	04/12/2024	15.546	15.581	35,00
1 Wk.	11/09/2024	15.454	15.465	10,89
2 Wk.	18/09/2024	15.458	15.469	11,16
1 Mo.	04/10/2024	15.468	15.480	12,00
2 Mo.	04/11/2024	15.487	15.502	15,00
3 Mo.	04/12/2024	15.507	15.520	13,00
6 Mo.	04/03/2025	15.576	15.594	18,25
1 Yr.	04/09/2025	15.710	15.761	51,25

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)	6,35%	6,55%	6,70%	6,89%	8,76%	7,06%	no data	no data	no data
INTERBANK (USD)	5,35%	5,38%	5,37%	5,29%	5,27%	5,20%	4,97%	4,76%	4,59%
INDONESIA	6,35%								
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	5,31%	no data	5,28%	5,14%	no data	6,04%
JIBOR (IDR)	6,35%	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	98,88	99,11	6,469	72	98,98	98,98	1331 Hari	↓
FR0081	6,500	100,00	100,06	6,481	102	100,04	100,04	280 Hari	↓
FR0084	7,250	100,96	101,22	6,538	164	101,11	101,11	522 Hari	↓
FR0090	5,125	96,86	97,18	6,446	41	97,01	97,01	940 Hari	↓
FR0091	6,375	98,55	98,84	6,623	41	98,67	98,67	2742 Hari	↓
FR0092	7,125	102,92	103,30	6,838	102	103,12	103,12	6404 Hari	↓
FR0093	6,375	97,12	97,70	6,712	133	97,41	97,41	4633 Hari	↓
FR0089	6,875	99,92	100,44	6,881	164	100,18	100,18	9706 Hari	↓
FR0095	6,375	99,90	100,27	6,409	164	100,04	100,04	1421 Hari	↓
FR0096	7,000	102,32	102,51	6,638	164	102,39	102,39	3044 Hari	↓
PBS012	8,875	112,91	113,23	6,591	72	113,07	113,07	2592 Hari	↓
PBS003	6,000	98,62	98,79	6,638	133	98,70	98,70	851 Hari	↓
PBS033	6,750	97,85	98,15	6,938	102	98,00	98,00	8205 Hari	↓
PBS036	5,375	98,95	99,11	6,535	164	99,03	99,03	340 Hari	↓
PBS037	6,875	100,05	100,55	6,868	11	100,30	100,30	4152 Hari	↓
PBS029	6,375	97,61	97,84	6,718	11	97,73	97,73	3431 Hari	↓
PBS034	6,500	97,35	97,87	6,785	102	97,61	97,61	5323 Hari	↓
FR0100	6,625	99,98	100,13	6,628	164	100,03	100,03	3404 Hari	↓
FR0101	6,875	101,41	101,58	6,515	41	101,47	101,47	1661 Hari	↓
FR0102	6,875	100,51	100,76	6,836	133	100,58	100,58	10757 Hari	↓
FR0103	6,750	101,25	101,40	6,590	133	101,31	101,31	3912 Hari	↓
FR0104	6,500	100,11	100,49	6,480	133	100,29	100,29	2111 Hari	↓
FR0098	7,125	103,76	104,02	6,701	102	103,85	103,85	4963 Hari	↓
FR0097	7,125	103,40	103,71	6,801	102	103,50	103,50	6764 Hari	↓
PBS038	6,875	98,76	98,98	6,979	102	98,87	98,87	9107 Hari	↓
PBS004	6,100	94,10	94,50	6,810	164	94,30	94,30	4485 Hari	↓
PBS030	5,875	97,57	97,62	6,592	133	97,55	96,85	1391 Hari	↑
PBS039	6,625	97,85	98,85	6,840	133	98,35	98,35	6074 Hari	↓
PBS032	4,875	97,02	97,10	6,595	133	97,06	97,06	670 Hari	↓



Indonesia Govt Bond Outs- Foreign ownerships	
02/09/2024	851 4.711
03/08/2024	811 4.648
04/06/2024	803 4.626
29/07/2024	808 4.648
06/03/2024	837 4.641
25/02/2024	811 4.626
08/09/2023	845 4.485
13/09/2022	763 3.998
18/09/2021	977 3.487



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