

Fixed Income Daily Report

Tuesday, 03 September 2024 09:04:28

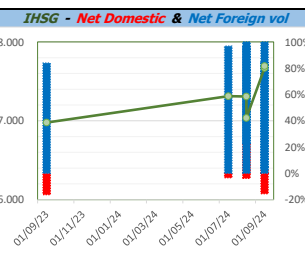
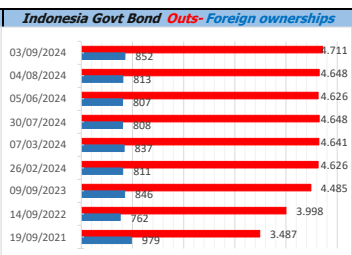
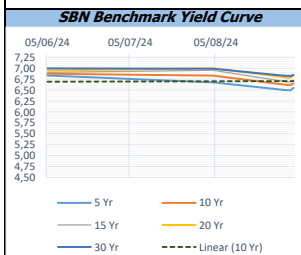
Global Market				Policy rates				
Indicator	price yesterday	TOD price	% chg.	Indicator	Date	Last	Prev.	Trend
USD/IDR Today	15525	15563	0,24%	BI-7 DS RR		6,25	6,00	↑
SGD/IDR Spot	11885	11900	0,13%	BI - Depfac	21/08/2024	5,50	5,25	↑
MYR/IDR Spot	3575	3555	-0,57%	BI - LF		7,00	6,75	↑
SAR/IDR Spot	4137	4140	0,07%	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	38701	38822	0,31%	LPS USD	01/02/2024	2,25	2,25	→
Hong Kong - Hang Seng Index	17692	17637	-0,31%	LPS BPR		6,75	6,75	→
Singapore - Srait Time Index STI	3463	3484	0,59%					
Indonesia - IHSG	7695	7704	0,13%					
WTI Crude Oil Future/ barrel (Aug. 2024)	79,78	79,78	0,00%					
Gold Spot \$/Oz	2492,56	2492,96	0,02%					
Ice Newcastle Coal/ metric ton	143,75	143,90	0,10%					
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)	31/08/2024	2,12	2,13	↓	
CPI Core (YoY)	31/08/2024	2,02	3,59	↓	
CPI (MoM)	31/07/2024	-0,03	-0,18	↑	
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	03/09/2024	15.520	15.530	10,00	
TOM	04/09/2024	15.521	15.531	10,19	
SPOT	05/09/2024	15.521	15.531	10,19	
NDF 1Mo.	07/10/2024	15.572	15.586	14,00	
D-NDF 3Mo.	05/12/2024	15.605	15.623	18,00	
1 Wk.	12/09/2024	15.524	15.535	11,25	
2 Wk.	19/09/2024	15.528	15.539	11,25	
1 Mo.	07/10/2024	15.537	15.549	12,00	
2 Mo.	05/11/2024	15.554	15.569	14,21	
3 Mo.	05/12/2024	15.577	15.590	12,50	
6 Mo.	05/03/2025	15.642	15.659	16,51	
1 Yr.	08/09/2025	15.805	15.835	30,00	

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)	6,45%	6,55%	6,70%	6,89%	7,03%	7,06%	no data	no data	no data
INTERBANK (USD)	5,38%	5,38%	5,36%	5,29%	5,28%	5,18%	4,96%	4,76%	4,58%
INDONESIA	6,45%								
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)	6,45%	6,55%	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	98,73	99,01	6,512	71	98,98	98,98	1330 Hari	↓
FR0081	6,500	99,99	100,06	6,496	101	100,04	100,04	279 Hari	↓
FR0084	7,250	100,96	101,25	6,541	163	101,11	101,11	521 Hari	↓
FR0090	5,125	96,85	97,20	6,454	40	97,01	97,01	939 Hari	↓
FR0091	6,375	98,39	98,71	6,646	40	98,67	98,67	2741 Hari	↓
FR0092	7,125	102,79	103,26	6,850	101	103,12	103,12	6403 Hari	↓
FR0093	6,375	96,80	97,54	6,750	132	97,41	97,41	4632 Hari	↓
FR0089	6,875	99,79	100,41	6,892	163	100,18	100,18	9705 Hari	↓
FR0095	6,375	99,77	100,15	6,442	163	100,04	100,04	1420 Hari	↓
FR0096	7,000	102,03	102,35	6,681	163	102,39	102,39	3043 Hari	↓
PBS012	8,875	112,91	113,23	6,590	71	113,07	113,07	2591 Hari	↓
PBS003	6,000	98,35	98,69	6,765	132	98,70	98,70	850 Hari	↓
PBS033	6,750	97,85	98,15	6,938	101	98,00	98,00	8204 Hari	↓
PBS036	5,375	98,58	99,18	6,953	163	99,03	99,03	339 Hari	↓
PBS037	6,875	100,09	100,59	6,863	10	100,30	100,30	4151 Hari	↓
PBS029	6,375	97,61	97,84	6,718	10	97,73	97,73	3430 Hari	↓
PBS034	6,500	97,33	97,85	6,788	101	97,61	97,61	5322 Hari	↓
FR0100	6,625	99,89	100,05	6,640	163	100,03	100,03	3403 Hari	↓
FR0101	6,875	101,26	101,50	6,551	40	101,47	101,47	1660 Hari	↓
FR0102	6,875	100,40	100,80	6,842	132	100,58	100,58	10756 Hari	↓
FR0103	6,750	101,02	101,32	6,615	132	101,31	101,31	3911 Hari	↓
FR0104	6,500	99,93	100,30	6,513	132	100,29	100,29	2110 Hari	↓
FR0098	7,125	103,60	103,95	6,719	101	103,85	103,85	4962 Hari	↓
FR0097	7,125	103,10	103,49	6,828	101	103,50	103,50	6763 Hari	↓
PBS038	6,875	98,72	99,05	6,982	101	98,87	98,87	9106 Hari	↓
PBS004	6,100	94,10	94,50	6,810	163	94,30	94,30	4484 Hari	↓
PBS030	5,875	97,50	97,64	6,617	132	97,60	97,60	1390 Hari	↓
PBS039	6,625	97,85	98,85	6,840	132	98,35	98,35	6073 Hari	↓
PBS032	4,875	97,00	97,10	6,610	132	96,96	96,96	669 Hari	↑



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