

Fixed Income Daily Report

Wednesday, 04 September 2024 09:01:27

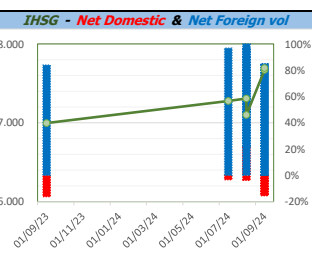
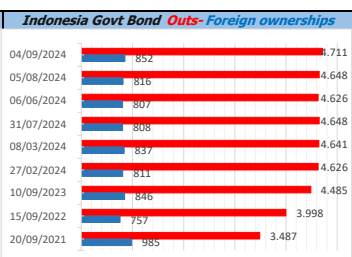
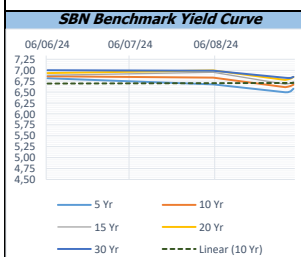
Global Market				Policy rates				
Indicator	price yesterday	TOD price	% chg.	Indicator	Date	Last	Prev.	Trend
USD/IDR Today	15525	15525	0,00%	BI-7 DS RR		6,25	6,00	↑
SGD/IDR Spot	11885	11873	-0,10%	BI - Depfac	21/08/2024	5,50	5,25	↑
MYR/IDR Spot	3575	3555	-0,58%	BI - LF		7,00	6,75	↑
SAR/IDR Spot	4137	4139	0,05%	US Fed's Current Range		5,50	5,50	→
US - Dow Jones Industrial Average	41563	40937	-1,53%	LPS IDR		4,25	4,25	→
Tokyo - Nikkei 225	38701	38686	-0,04%	LPS USD	01/02/2024	2,25	2,25	→
Hong Kong - Hang Seng Index	17692	17651	-0,23%	LPS BPR		6,75	6,75	→
Singapore - Srait Time Index STI	3463	3480	0,50%					
Indonesia - IHSG	7695	7617	-1,02%					
WTI Crude Oil Future/ barrel (Aug. 2024)	79,78	79,78	0,00%					
Gold Spot \$/Oz	2492,93	2493,31	0,02%					
Ice Newcastle Coal/ metric ton	143,90	142,00	-1,34%					
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)	31/08/2024	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	04/09/2024	15.525	15.525	0,00	
TOM	05/09/2024	15.526	15.526	0,10	
SPOT	06/09/2024	15.526	15.526	0,10	
NDF 1Mo.	07/10/2024	15.539	15.566	27,00	
D-NDF 3Mo.	06/12/2024	15.578	15.602	24,00	
1 Wk.	13/09/2024	15.529	15.530	0,85	
2 Wk.	20/09/2024	15.534	15.535	1,00	
1 Mo.	07/10/2024	15.545	15.547	2,00	
2 Mo.	06/11/2024	15.565	15.568	2,61	
3 Mo.	06/12/2024	15.585	15.590	5,00	
6 Mo.	06/03/2025	15.652	15.660	8,68	
1 Yr.	08/09/2025	15.813	15.833	20,00	

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%	6,58%	6,80%	6,89%	7,03%	7,18%	no data	no data	no data
INTERBANK (USD)	5,38%	5,38%	5,38%	5,28%	5,26%	5,18%	4,93%	4,72%	4,57%
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	7,45%

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	98,79	99,04	6,521	70	98,98	98,98	1329 Hari	↓
FR0081	6,500	99,99	100,06	6,504	100	100,04	100,04	278 Hari	↓
FR0084	7,250	100,81	101,21	6,607	162	101,11	101,11	520 Hari	↓
FR0090	5,125	96,82	97,21	6,452	39	97,01	97,01	938 Hari	↓
FR0091	6,375	98,33	98,64	6,660	39	98,67	98,67	2740 Hari	↓
FR0092	7,125	102,68	103,21	6,860	100	103,12	103,12	6402 Hari	↓
FR0093	6,375	97,07	97,71	6,710	131	97,41	97,41	4631 Hari	↓
FR0089	6,875	99,71	100,37	6,900	162	100,18	100,18	9704 Hari	↓
FR0095	6,375	99,72	100,10	6,456	162	100,04	100,04	1419 Hari	↓
FR0096	7,000	101,95	102,27	6,698	162	102,39	102,39	3042 Hari	↓
PBS012	8,875	112,91	113,23	6,589	70	113,07	113,07	2590 Hari	↓
PBS003	6,000	98,62	98,79	6,639	131	98,70	98,70	849 Hari	↓
PBS033	6,750	97,92	98,28	6,932	100	98,00	98,00	8203 Hari	↓
PBS036	5,375	98,93	99,17	6,554	162	99,03	99,03	338 Hari	↓
PBS037	6,875	100,06	100,56	6,868	9	100,30	100,30	4150 Hari	↓
PBS029	6,375	97,62	97,84	6,718	9	97,73	97,73	3429 Hari	↓
PBS034	6,500	97,31	97,83	6,790	100	97,61	97,61	5321 Hari	↓
FR0100	6,625	99,67	99,93	6,677	162	100,03	100,03	3402 Hari	↓
FR0101	6,875	101,15	101,40	6,583	39	101,47	101,47	1659 Hari	↓
FR0102	6,875	100,30	100,75	6,852	131	100,58	100,58	10755 Hari	↓
FR0103	6,750	100,71	100,97	6,657	131	101,31	101,31	3910 Hari	↓
FR0104	6,500	99,88	100,20	6,524	131	100,29	100,29	2109 Hari	↓
FR0098	7,125	103,40	103,86	6,738	100	103,85	103,85	4961 Hari	↓
FR0097	7,125	102,90	103,29	6,845	100	103,50	103,50	6762 Hari	↓
PBS038	6,875	98,71	99,05	6,984	100	98,87	98,87	9105 Hari	↓
PBS004	6,100	94,10	94,50	6,810	162	94,30	94,30	4483 Hari	↓
PBS030	5,875	97,49	97,64	6,646	131	97,60	97,60	1389 Hari	↓
PBS039	6,625	97,85	98,85	6,840	131	98,35	98,35	6072 Hari	↓
PBS032	4,875	97,00	97,10	6,652	131	96,96	96,96	668 Hari	↑



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