

Fixed Income Daily Report

Thursday, 05 September 2024 09:03:09

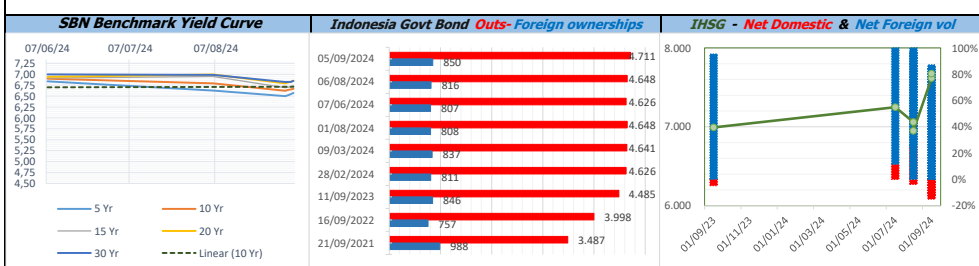
Global Market				Policy rates				
Indicator	price yesterday	TOD price	% chg.	Indicator	Date	Last	Prev.	Trend
USD/IDR Today	15475	15417	-0,38%	BI-7 DS RR		6,25	6,00	↑
SGD/IDR Spot	11848	11834	-0,12%	BI - Depfac	21/08/2024	5,50	5,25	↑
MYR/IDR Spot	3562	3556	-0,16%	BI - LF		7,00	6,75	↑
SAR/IDR Spot	4122	4123	0,02%	US Fed's Current Range		5,50	5,50	→
US - Dow Jones Industrial Average	40937	40975	0,09%	LPS IDR		4,25	4,25	→
Tokyo - Nikkei 225	37048	37077	0,08%	LPS USD	01/02/2024	2,25	2,25	→
Hong Kong - Hang Seng Index	17457	17454	-0,02%	LPS BPR		6,75	6,75	→
Singapore - Srait Time Index STI	3441	3458	0,47%					
Indonesia - IHSG	7673	7717	0,57%					
WTI Crude Oil Future/ barrel (Aug. 2024)	79,78	79,78	0,00%					
Gold Spot \$/Oz	2497,14	2497,45	0,01%					
Ice Newcastle Coal/ metric ton	142,00	139,50	-1,79%					
Malaysia CPO Contract (MYR/Metric ton)	3890,00	3890,00	0,00%					

Foreign currency (US\$) and Money Market (Rp.)					
Tenor	Sett. Date	BID	OFFER	Gap.	
TOD	05/09/2024	15.470	15.480	10,00	
TOM	06/09/2024	15.471	15.481	10,43	
SPOT	09/09/2024	15.471	15.481	10,43	
NDF 1Mo.	09/10/2024	15.435	15.449	14,00	
D-NDF 3Mo.	09/12/2024	15.469	15.482	13,00	
1 Wk.	17/09/2024	15.474	15.485	10,95	
2 Wk.	23/09/2024	15.479	15.489	10,94	
1 Mo.	09/10/2024	15.490	15.503	13,00	
2 Mo.	12/11/2024	15.510	15.524	14,00	
3 Mo.	09/12/2024	15.530	15.542	11,88	
6 Mo.	10/03/2025	15.601	15.628	27,78	
1 Yr.	09/09/2025	15.740	15.788	47,50	

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	↓	

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%	6,58%	6,80%	6,93%	7,03%	7,18%	no data	no data	no data
INTERBANK (USD)	5,38%	5,35%	5,37%	5,26%	5,25%	5,14%	4,87%	4,64%	4,61%
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	5,29%	no data	5,27%	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	98,73	99,05	6,515	67	98,98	98,98	1326 Hari	↓
FR0081	6,500	99,99	100,06	6,501	97	100,04	100,04	275 Hari	↓
FR0084	7,250	100,89	101,24	6,585	159	101,11	101,11	517 Hari	↓
FR0090	5,125	96,84	97,24	6,460	36	97,01	97,01	935 Hari	↓
FR0091	6,375	98,20	98,52	6,680	36	98,67	98,67	2737 Hari	↓
FR0092	7,125	102,61	103,22	6,867	97	103,12	103,12	6399 Hari	↓
FR0093	6,375	96,73	97,50	6,753	128	97,41	97,41	4628 Hari	↓
FR0089	6,875	99,76	100,43	6,895	159	100,18	100,18	9701 Hari	↓
FR0095	6,375	99,75	100,15	6,446	159	100,04	100,04	1416 Hari	↓
FR0096	7,000	101,97	102,33	6,689	159	102,39	102,39	3039 Hari	↓
PBS012	8,875	112,89	113,23	6,592	67	113,07	113,07	2587 Hari	↓
PBS003	6,000	98,62	98,81	6,640	128	98,70	98,70	846 Hari	↓
PBS033	6,750	97,92	98,28	6,932	97	98,00	98,00	8200 Hari	↓
PBS036	5,375	99,00	99,21	6,483	159	99,03	99,03	335 Hari	↓
PBS037	6,875	100,21	100,71	6,848	6	100,30	100,30	4147 Hari	↓
PBS029	6,375	97,62	97,84	6,718	6	97,73	97,73	3426 Hari	↓
PBS034	6,500	97,45	97,97	6,774	97	97,61	97,61	5318 Hari	↓
FR0100	6,625	99,72	99,99	6,664	159	100,03	100,03	3399 Hari	↓
FR0101	6,875	101,18	101,42	6,572	36	101,47	101,47	1656 Hari	↓
FR0102	6,875	100,34	100,78	6,847	128	100,58	100,58	10752 Hari	↓
FR0103	6,750	100,72	101,00	6,654	128	101,31	101,31	3907 Hari	↓
FR0104	6,500	99,93	100,33	6,512	128	100,29	100,29	2106 Hari	↓
FR0098	7,125	103,47	103,86	6,733	97	103,85	103,85	4958 Hari	↓
FR0097	7,125	102,80	103,20	6,856	97	103,50	103,50	6759 Hari	↓
PBS038	6,875	98,75	99,20	6,979	97	98,87	98,87	9102 Hari	↓
PBS004	6,100	94,47	94,87	6,764	159	94,30	94,30	4480 Hari	↑
PBS030	5,875	97,53	97,64	6,607	128	97,60	97,60	1386 Hari	↓
PBS039	6,625	97,85	98,85	6,840	128	98,35	98,35	6069 Hari	↓
PBS032	4,875	96,94	97,17	6,651	128	96,96	96,96	665 Hari	↓



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