

Fixed Income Daily Report

Friday, 06 September 2024 09:06:12

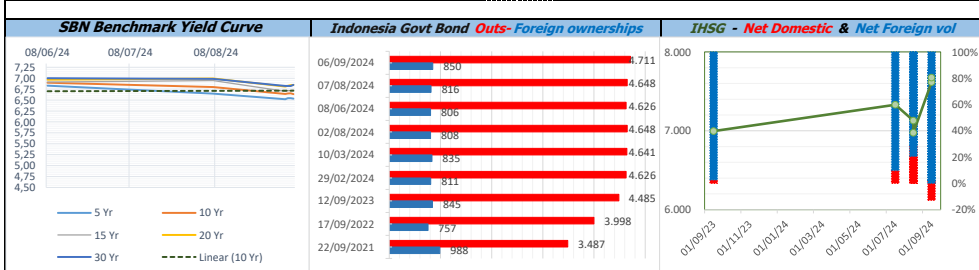
| Global Market | | | | Policy rates | | | | |
|--|-----------------|-----------|--------|------------------------|------------|------|-------|-------|
| Indicator | price yesterday | TOD price | % chg. | Indicator | Date | Last | Prev. | Trend |
| USD/IDR Today | 15475 | 15398 | -0,50% | BI-7 DS RR | | 6,25 | 6,00 | ↑ |
| SGD/IDR Spot | 11848 | 11820 | -0,23% | BI - Depfac | 21/08/2024 | 5,50 | 5,25 | ↑ |
| MYR/IDR Spot | 3562 | 3550 | -0,33% | BI - LF | | 7,00 | 6,75 | ↑ |
| SAR/IDR Spot | 4123 | 4103 | -0,49% | US Fed's Current Range | | 5,50 | 5,50 | → |
| US - Dow Jones Industrial Average | 40975 | 40756 | -0,54% | LPS IDR | | 4,25 | 4,25 | → |
| Tokyo - Nikkei 225 | 37048 | 36657 | -1,07% | LPS USD | 01/02/2024 | 2,25 | 2,25 | → |
| Hong Kong - Hang Seng Index | 17457 | 17444 | -0,07% | LPS BPR | | 6,75 | 6,75 | → |
| Singapore - Srait Time Index STI | 3441 | 3459 | 0,50% | | | | | |
| Indonesia - IHSG | 7673 | 7681 | 0,11% | | | | | |
| WTI Crude Oil Future/ barrel (Aug. 2024) | 79,78 | 79,78 | 0,00% | | | | | |
| Gold Spot \$/Oz | 2517,12 | 2517,45 | 0,01% | | | | | |
| Ice Newcastle Coal/ metric ton | 139,50 | 141,00 | 1,06% | | | | | |
| 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 | 06/09/2024 | 15.395 | 15.400 | 5,00 |
| TOM | 07/09/2024 | 15.397 | 15.402 | 5,40 |
| SPOT | 10/09/2024 | 15.397 | 15.402 | 5,40 |
| NDF 1Mo. | 10/10/2024 | 15.414 | 15.421 | 7,00 |
| D-NDF 3Mo. | 10/12/2024 | 15.442 | 15.461 | 19,00 |
| 1 Wk. | 17/09/2024 | 15.399 | 15.406 | 6,29 |
| 2 Wk. | 24/09/2024 | 15.403 | 15.410 | 7,22 |
| 1 Mo. | 10/10/2024 | 15.417 | 15.425 | 8,00 |
| 2 Mo. | 12/11/2024 | 15.440 | 15.451 | 11,00 |
| 3 Mo. | 10/12/2024 | 15.455 | 15.468 | 13,01 |
| 6 Mo. | 10/03/2025 | 15.530 | 15.555 | 24,79 |
| 1 Yr. | 10/09/2025 | 15.691 | 15.715 | 23,75 |

| 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) | 6,36% | 6,58% | 6,80% | 6,90% | 7,03% | 7,18% | no data | no data | no data |
| INTERBANK (USD) | 5,37% | 5,38% | 5,29% | 5,21% | 5,21% | 5,12% | 4,86% | 4,61% | 4,43% |
| INDONESIA | 6,36% | | | | | | | | |
| 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 | 5,28% | no data | 5,26% | 5,11% | no data | 6,04% |
| JIBOR (IDR) | 6,36% | 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 | 98,78 | 99,04 | 6,498 | 66 | 98,98 | 98,98 | 1325 Hari | ↓ |
| FR0081 | 6,500 | 99,99 | 100,06 | 6,497 | 96 | 100,04 | 100,04 | 274 Hari | ↓ |
| FR0084 | 7,250 | 100,85 | 101,20 | 6,547 | 158 | 101,11 | 101,11 | 516 Hari | ↓ |
| FR0090 | 5,125 | 96,76 | 97,13 | 6,490 | 35 | 97,01 | 97,01 | 934 Hari | ↓ |
| FR0091 | 6,375 | 98,32 | 98,63 | 6,664 | 35 | 98,67 | 98,67 | 2736 Hari | ↓ |
| FR0092 | 7,125 | 102,69 | 103,27 | 6,860 | 96 | 103,12 | 103,12 | 6398 Hari | ↓ |
| FR0093 | 6,375 | 96,83 | 97,55 | 6,745 | 127 | 97,41 | 97,41 | 4627 Hari | ↓ |
| FR0089 | 6,875 | 99,81 | 100,43 | 6,892 | 158 | 100,18 | 100,18 | 9700 Hari | ↓ |
| FR0095 | 6,375 | 99,72 | 100,13 | 6,451 | 158 | 100,04 | 100,04 | 1415 Hari | ↓ |
| FR0096 | 7,000 | 102,21 | 102,51 | 6,653 | 158 | 102,39 | 102,39 | 3038 Hari | ↓ |
| PBS012 | 8,875 | 112,89 | 113,23 | 6,590 | 66 | 113,07 | 113,07 | 2586 Hari | ↓ |
| PBS003 | 6,000 | 98,73 | 99,05 | 6,590 | 127 | 98,70 | 98,70 | 845 Hari | ↑ |
| PBS033 | 6,750 | 97,93 | 98,29 | 6,931 | 96 | 98,00 | 98,00 | 8199 Hari | ↓ |
| PBS036 | 5,375 | 99,00 | 99,21 | 6,492 | 158 | 99,03 | 99,03 | 334 Hari | ↓ |
| PBS037 | 6,875 | 100,23 | 100,73 | 6,845 | 5 | 100,30 | 100,30 | 4146 Hari | ↓ |
| PBS029 | 6,375 | 97,62 | 97,84 | 6,718 | 5 | 97,73 | 97,73 | 3425 Hari | ↓ |
| PBS034 | 6,500 | 97,47 | 97,98 | 6,773 | 96 | 97,61 | 97,61 | 5317 Hari | ↓ |
| FR0100 | 6,625 | 99,98 | 100,15 | 6,629 | 158 | 100,03 | 100,03 | 3398 Hari | ↓ |
| FR0101 | 6,875 | 101,34 | 101,53 | 6,528 | 35 | 101,47 | 101,47 | 1655 Hari | ↓ |
| FR0102 | 6,875 | 100,29 | 100,79 | 6,849 | 127 | 100,58 | 100,58 | 10751 Hari | ↓ |
| FR0103 | 6,750 | 100,95 | 101,18 | 6,624 | 127 | 101,31 | 101,31 | 3906 Hari | ↓ |
| FR0104 | 6,500 | 100,09 | 100,40 | 6,477 | 127 | 100,29 | 100,29 | 2105 Hari | ↓ |
| FR0098 | 7,125 | 103,60 | 104,00 | 6,717 | 96 | 103,85 | 103,85 | 4957 Hari | ↓ |
| FR0097 | 7,125 | 102,94 | 103,36 | 6,844 | 96 | 103,50 | 103,50 | 6758 Hari | ↓ |
| PBS038 | 6,875 | 98,79 | 99,17 | 6,977 | 96 | 98,87 | 98,87 | 9101 Hari | ↓ |
| PBS004 | 6,100 | 94,51 | 94,91 | 6,759 | 158 | 94,30 | 94,30 | 4479 Hari | ↑ |
| PBS030 | 5,875 | 97,67 | 97,83 | 6,568 | 127 | 97,60 | 97,60 | 1385 Hari | ↑ |
| PBS039 | 6,625 | 97,85 | 98,85 | 6,840 | 127 | 98,35 | 98,35 | 6068 Hari | ↓ |
| PBS032 | 4,875 | 96,95 | 97,14 | 6,647 | 127 | 96,96 | 96,96 | 664 Hari | ↓ |



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