

Fixed Income Daily Report

Tuesday, 10 September 2024 09:00:36

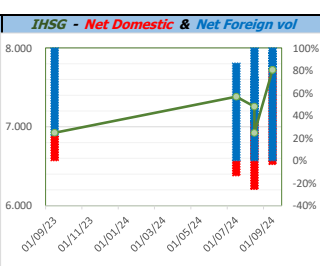
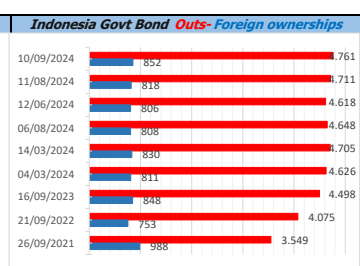
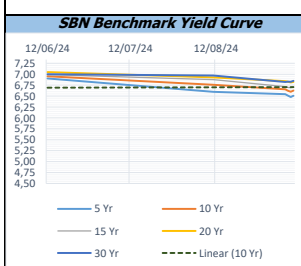
Global Market				Policy rates				
Indicator	price yesterday	TOD price	% chg.	Indicator	Date	Last	Prev.	Trend
USD/IDR Today	15365	15455	0,58%	BI-7 DS RR		6,25	6,00	↑
SGD/IDR Spot	11837	11845	0,07%	BI - Depfac	21/08/2024	5,50	5,25	↑
MYR/IDR Spot	3549	3546	-0,08%	BI - LF		7,00	6,75	↑
SAR/IDR Spot	4119	4118	-0,02%	US Fed's Current Range		5,50	5,50	→
US - Dow Jones Industrial Average	40345	40830	1,19%	LPS IDR		4,25	4,25	→
Tokyo - Nikkei 225	36216	36537	0,88%	LPS USD	01/02/2024	2,25	2,25	→
Hong Kong - Hang Seng Index	17197	17206	0,05%	LPS BPR		6,75	6,75	→
Singapore - Srait Time Index STI	3497	3508	0,32%					
Indonesia - IHSG	7722	7703	-0,25%					
WTI Crude Oil Future/ barrel (Aug. 2024)	74,04	74,04	0,00%					
Gold Spot \$/Oz	2503,53	2503,87	0,01%					
Ice Newcastle Coal/ metric ton	141,50	141,65	0,11%					
Malaysia CPO Contract (MYR/Metric ton)	3986,00	3986,00	0,00%					

Foreign currency (US\$) and Money Market (Rp.)				
Tenor	Sett. Date	BID	OFFER	Gap.
TOD	10/09/2024	15.450	15.460	10,00
TOM	11/09/2024	15.451	15.461	10,15
SPOT	12/09/2024	15.451	15.461	10,15
NDF 1Mo.	15/10/2024	15.497	15.507	10,00
D-NDF 3Mo.	12/12/2024	15.529	15.544	15,00
1 Wk.	19/09/2024	15.455	15.466	10,97
2 Wk.	26/09/2024	15.461	15.472	11,92
1 Mo.	15/10/2024	15.472	15.485	12,50
2 Mo.	12/11/2024	15.497	15.511	14,41
3 Mo.	12/12/2024	15.512	15.529	17,21
6 Mo.	12/03/2025	15.583	15.613	29,75
1 Yr.	12/09/2025	15.729	15.776	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	31/08/2024	\$ 150,24	\$ 145,41	↑
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)	6,45%	6,63%	6,80%	6,90%	7,03%	7,18%	no data	no data	no data
INTERBANK (USD)	5,38%	5,37%	5,26%	5,17%	5,21%	5,09%	4,85%	4,57%	4,36%
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	5,22%	no data	5,20%	5,02%	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	98,82	99,08	6,487	64	98,93	98,98	1323 Hari	↓
FR0081	6,500	100,00	100,06	6,487	94	100,03	100,04	272 Hari	↓
FR0084	7,250	100,96	101,25	6,536	156	101,08	101,11	514 Hari	↓
FR0090	5,125	96,84	97,21	6,465	33	97,02	97,01	932 Hari	↓
FR0091	6,375	98,41	98,66	6,643	33	98,58	98,67	2734 Hari	↓
FR0092	7,125	102,91	103,32	6,838	94	103,08	103,12	6396 Hari	↓
FR0093	6,375	96,91	97,61	6,737	125	97,55	97,41	4625 Hari	↓
FR0089	6,875	99,98	100,60	6,876	156	100,28	100,18	9698 Hari	↓
FR0095	6,375	99,74	100,19	6,448	156	99,95	100,04	1413 Hari	↓
FR0096	7,000	102,30	102,56	6,638	156	102,43	102,39	3036 Hari	↓
PBS012	8,875	112,90	113,23	6,588	64	113,06	113,07	2584 Hari	↓
PBS003	6,000	98,73	99,05	6,580	125	98,89	98,70	843 Hari	↓
PBS033	6,750	97,87	98,13	6,936	94	98,11	98,00	8197 Hari	↓
PBS036	5,375	99,02	99,26	6,480	156	99,11	99,03	332 Hari	↓
PBS037	6,875	100,18	100,68	6,852	3	100,48	100,30	4144 Hari	↓
PBS029	6,375	97,46	97,69	6,741	3	97,73	97,73	3423 Hari	↓
PBS034	6,500	97,46	97,97	6,773	94	97,74	97,61	5315 Hari	↓
FR0100	6,625	99,96	100,20	6,630	156	100,18	100,03	3396 Hari	↓
FR0101	6,875	101,42	101,64	6,510	33	101,55	101,47	1653 Hari	↓
FR0102	6,875	100,31	100,74	6,849	125	100,56	100,58	10749 Hari	↓
FR0103	6,750	101,07	101,29	6,609	125	101,18	101,31	3904 Hari	↓
FR0104	6,500	100,09	100,48	6,478	125	100,32	100,29	2103 Hari	↓
FR0098	7,125	103,64	103,96	6,713	94	103,84	103,85	4955 Hari	↓
FR0097	7,125	103,15	103,44	6,824	94	103,27	103,50	6756 Hari	↓
PBS038	6,875	98,93	99,25	6,964	94	99,09	98,87	9099 Hari	↓
PBS004	6,100	94,51	94,91	6,759	156	94,71	94,30	4477 Hari	↓
PBS030	5,875	97,67	97,83	6,568	125	97,75	97,60	1383 Hari	↓
PBS039	6,625	97,85	98,85	6,840	125	98,35	98,35	6066 Hari	↓
PBS032	4,875	96,99	97,07	6,632	125	97,03	96,96	662 Hari	↓



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