

Fixed Income Daily Report

Wednesday, 11 September 2024 09:01:01

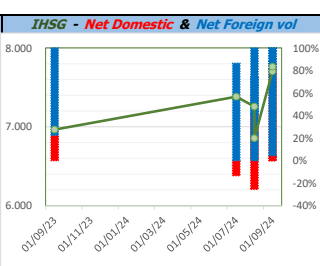
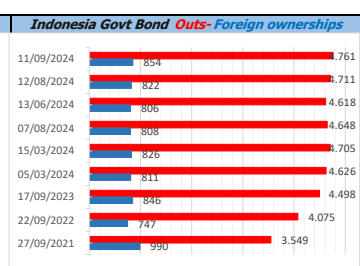
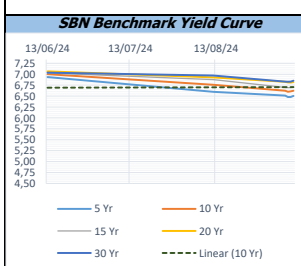
Global Market				Policy rates				
Indicator	price yesterday	TOD price	% chg.	Indicator	Date	Last	Prev.	Trend
USD/IDR Today	15455	15450	-0,03%	BI-7 DS RR		6,25	6,00	↑
SGD/IDR Spot	11845	11829	-0,14%	BI - Depfac	21/08/2024	5,50	5,25	↑
MYR/IDR Spot	3546	3552	0,15%	BI - LF		7,00	6,75	↑
SAR/IDR Spot	4119	4116	-0,07%	US Fed's Current Range		5,50	5,50	→
US - Dow Jones Industrial Average	40830	40737	-0,23%	LPS IDR		4,25	4,25	→
Tokyo - Nikkei 225	36159	35787	-1,04%	LPS USD	01/02/2024	2,25	2,25	→
Hong Kong - Hang Seng Index	17234	17067	-0,98%	LPS BPR		6,75	6,75	→
Singapore - Srait Time Index STI	3513	3528	0,44%					
Indonesia - IHSG	7761	7782	0,27%					
WTI Crude Oil Future/ barrel (Aug. 2024)	74,04	74,04	0,00%					
Gold Spot \$/Oz	2518,76	2519,07	0,01%					
Ice Newcastle Coal/ metric ton	141,65	138,75	-2,09%					
Malaysia CPO Contract (MYR/Metric ton)	3981,00	3981,00	0,00%					

Foreign currency (US\$) and Money Market (Rp.)				
Tenor	Sett. Date	BID	OFFER	Gap.
TOD	11/09/2024	15.445	15.455	10,00
TOM	12/09/2024	15.446	15.456	10,20
SPOT	13/09/2024	15.446	15.456	10,20
NDF 1Mo.	15/10/2024	15.447	15.465	18,00
D-NDF 3Mo.	13/12/2024	15.475	15.497	22,00
1 Wk.	20/09/2024	15.450	15.461	10,76
2 Wk.	27/09/2024	15.456	15.468	11,22
1 Mo.	15/10/2024	15.469	15.481	12,00
2 Mo.	13/11/2024	15.491	15.507	15,24
3 Mo.	13/12/2024	15.511	15.529	17,99
6 Mo.	13/03/2025	15.575	15.613	38,05
1 Yr.	15/09/2025	15.733	15.778	45,00

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	31/08/2024	\$ 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)	6,47%	6,63%	6,80%	6,89%	7,03%	7,18%	no data	no data	no data
INTERBANK (USD)	5,38%	5,36%	5,25%	5,21%	5,20%	5,08%	4,80%	4,51%	4,38%
INDONESIA	6,47%								
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	5,19%	4,99%	no data	6,04%
JIBOR (IDR)	6,47%	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	98,74	99,03	6,512	63	98,93	98,98	1322 Hari	↓
FR0081	6,500	99,99	100,06	6,493	93	100,03	100,04	271 Hari	↓
FR0084	7,250	100,89	101,24	6,576	155	101,08	101,11	513 Hari	↓
FR0090	5,125	96,88	97,32	6,448	32	97,02	97,01	931 Hari	↓
FR0091	6,375	98,40	98,69	6,646	32	98,58	98,67	2733 Hari	↓
FR0092	7,125	102,90	103,40	6,839	93	103,08	103,12	6395 Hari	↓
FR0093	6,375	96,92	97,64	6,735	124	97,55	97,41	4624 Hari	↓
FR0089	6,875	99,99	100,63	6,875	155	100,28	100,18	9697 Hari	↓
FR0095	6,375	99,77	100,24	6,441	155	99,95	100,04	1412 Hari	↓
FR0096	7,000	102,24	102,57	6,647	155	102,43	102,39	3035 Hari	↓
PBS012	8,875	112,90	113,23	6,587	63	113,06	113,07	2583 Hari	↓
PBS003	6,000	98,73	99,05	6,581	124	98,89	98,70	842 Hari	↓
PBS033	6,750	97,87	98,13	6,936	93	98,11	98,00	8196 Hari	↓
PBS036	5,375	99,01	99,27	6,490	155	99,11	99,03	331 Hari	↓
PBS037	6,875	100,81	101,29	6,772	2	100,48	100,30	4143 Hari	↑
PBS029	6,375	97,63	97,86	6,716	2	97,73	97,73	3422 Hari	↓
PBS034	6,500	97,52	98,03	6,767	93	97,74	97,61	5314 Hari	↓
FR0100	6,625	100,01	100,27	6,622	155	100,18	100,03	3395 Hari	↓
FR0101	6,875	101,44	101,66	6,505	32	101,55	101,47	1652 Hari	↓
FR0102	6,875	100,30	100,78	6,850	124	100,56	100,58	10748 Hari	↓
FR0103	6,750	101,01	101,24	6,617	124	101,18	101,31	3903 Hari	↓
FR0104	6,500	100,15	100,46	6,467	124	100,32	100,29	2102 Hari	↓
FR0098	7,125	103,69	104,03	6,708	93	103,84	103,85	4954 Hari	↓
FR0097	7,125	103,18	103,56	6,820	93	103,27	103,50	6755 Hari	↓
PBS038	6,875	99,00	99,33	6,959	93	99,09	98,87	9098 Hari	↓
PBS004	6,100	94,52	94,90	6,759	155	94,71	94,30	4476 Hari	↓
PBS030	5,875	97,61	97,88	6,586	124	97,71	97,89	1382 Hari	↓
PBS039	6,625	98,29	99,28	6,796	124	98,35	98,35	6065 Hari	↓
PBS032	4,875	96,98	97,19	6,639	124	97,03	96,96	661 Hari	↓



Tim Riset:
 Ryan Eka Putra - Dealer FI - Ext.7952 - ryan.ekaputra@banksumselbabel.com
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