

Fixed Income Daily Report

Tuesday, 17 September 2024 09:29:18

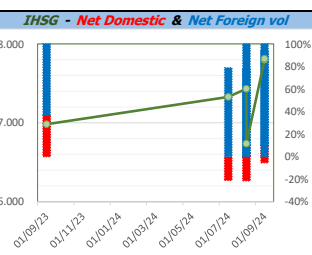
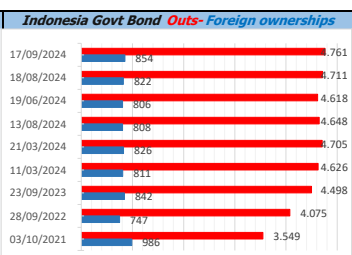
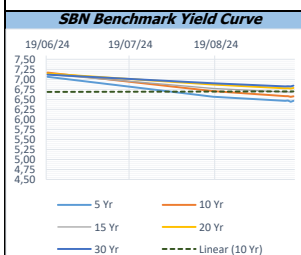
Global Market				Policy rates				
Indicator	price yesterday	TOD price	% chg.	Indicator	Date	Last	Prev.	Trend
USD/IDR Today	15400	15335	-0,42%	BI-7 DS RR		6,25	6,00	↑
SGD/IDR Spot	11857	11850	-0,06%	BI - Depfac	21/08/2024	5,50	5,25	↑
MYR/IDR Spot	3576	3579	0,08%	BI - LF		7,00	6,75	↑
SAR/IDR Spot	4104	4095	-0,22%	US Fed's Current Range		5,50	5,50	→
US - Dow Jones Industrial Average	41394	41622	0,55%	LPS IDR		4,25	4,25	→
Tokyo - Nikkei 225	36582	35985	-1,66%	LPS USD	01/02/2024	2,25	2,25	→
Hong Kong - Hang Seng Index	17422	17611	1,08%	LPS BPR		6,75	6,75	→
Singapore - Srait Time Index STI	3570	3595	0,68%					
Indonesia - IHSG	7812	7832	0,26%					
WTI Crude Oil Future/ barrel (Aug. 2024)	74,04	74,04	0,00%					
Gold Spot \$/Oz	2585,44	2585,80	0,01%					
Ice Newcastle Coal/ metric ton	137,90	137,25	-0,47%					
Malaysia CPO Contract (MYR/Metric ton)	3930,00	3930,00	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	31/08/2024	\$ 150,24	\$ 145,41	↑	
Balance of Payment	30/06/2024	\$ -3.021	\$ -2.407	↓	

Foreign currency (US\$) and Money Market (Rp.)				
Tenor	Sett. Date	BID	OFFER	Gap.
TOD	17/09/2024	15.400	15.400	0,00
TOM	18/09/2024	15.401	15.401	0,35
SPOT	19/09/2024	15.401	15.401	0,35
NDF 1Mo.	21/10/2024	15.335	15.345	10,00
D-NDF 3Mo.	19/12/2024	15.368	15.381	13,00
1 Wk.	26/09/2024	15.405	15.406	1,72
2 Wk.	03/10/2024	15.410	15.413	2,48
1 Mo.	21/10/2024	15.421	15.426	5,00
2 Mo.	19/11/2024	15.440	15.448	8,00
3 Mo.	19/12/2024	15.465	15.470	5,14
6 Mo.	19/03/2025	15.545	15.560	15,00
1 Yr.	19/09/2025	15.680	15.730	50,00

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)	6,34%	6,60%	6,80%	6,89%	7,03%	7,06%	no data	no data	no data
INTERBANK (USD)	5,38%	5,05%	5,06%	5,01%	5,03%	4,96%	4,69%	4,41%	4,20%
INDONESIA	6,34%								
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	5,20%	no data	5,20%	5,01%	no data	6,04%
JIBOR (IDR)	6,34%	6,55%	no data	6,90%	no data	7,18%	7,30%	no data	7,46%

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	98,83	99,16	6,488	57	98,93	98,98	1316 Hari	↓
FR0081	6,500	100,01	100,07	6,475	87	100,04	100,04	265 Hari	↓
FR0084	7,250	100,94	101,21	6,534	149	101,10	101,11	507 Hari	↓
FR0090	5,125	96,94	97,37	6,431	26	97,15	97,01	925 Hari	↓
FR0091	6,375	98,57	98,85	6,618	26	98,70	98,67	2727 Hari	↓
FR0092	7,125	103,12	103,64	6,817	87	103,27	103,12	6389 Hari	↓
FR0093	6,375	97,40	97,98	6,679	118	97,41	97,41	4618 Hari	↓
FR0089	6,875	100,17	100,79	6,861	149	100,42	100,18	9691 Hari	↓
FR0095	6,375	99,72	100,24	6,456	149	99,97	100,04	1406 Hari	↓
FR0096	7,000	102,56	102,85	6,598	149	102,63	102,39	3029 Hari	↓
PBS012	8,875	112,98	113,34	6,569	57	113,16	113,07	2577 Hari	↓
PBS003	6,000	98,73	99,05	6,583	118	98,89	98,70	836 Hari	↓
PBS033	6,750	97,89	98,20	6,934	87	98,05	98,00	8190 Hari	↓
PBS036	5,375	99,00	99,32	6,504	149	#N/A N/A	99,05	325 Hari	#VALUE!
PBS037	6,875	100,81	101,22	6,772	177	101,02	100,30	4138 Hari	↓
PBS029	6,375	97,63	97,86	6,716	177	97,75	97,73	3417 Hari	↓
PBS034	6,500	97,60	98,10	6,759	87	97,85	97,61	5308 Hari	↓
FR0100	6,625	100,29	100,60	6,583	149	100,42	100,03	3389 Hari	↓
FR0101	6,875	101,56	101,81	6,474	26	101,70	101,47	1646 Hari	↓
FR0102	6,875	100,34	100,83	6,847	118	100,62	100,58	10742 Hari	↓
FR0103	6,750	101,39	101,59	6,567	118	101,44	101,31	3897 Hari	↓
FR0104	6,500	100,27	100,58	6,441	118	100,38	100,29	2096 Hari	↓
FR0098	7,125	103,84	104,23	6,692	87	103,99	103,85	4948 Hari	↓
FR0097	7,125	103,59	103,89	6,783	87	103,72	103,50	6749 Hari	↓
PBS038	6,875	99,07	99,30	6,952	87	99,19	98,87	9092 Hari	↓
PBS004	6,100	94,72	95,09	6,733	149	94,91	94,30	4470 Hari	↓
PBS030	5,875	97,53	97,64	6,614	118	97,58	97,60	1376 Hari	↓
PBS039	6,625	98,29	99,28	6,796	118	98,78	98,35	6059 Hari	↓
PBS032	4,875	97,09	97,23	6,587	118	97,16	96,96	655 Hari	↓



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