

Fixed Income Daily Report

Wednesday, 18 September 2024 09:00:39

Global Market				Policy rates				
Indicator	price yesterday	TOD price	% chg.	Indicator	Date	Last	Prev.	Trend
USD/IDR Today	15335	15325	-0,07%	BI-7 DS RR		6,25	6,00	↑
SGD/IDR Spot	11857	11859	0,01%	BI - Depfac	21/08/2024	5,50	5,25	↑
MYR/IDR Spot	3576	3589	0,35%	BI - LF		7,00	6,75	↑
SAR/IDR Spot	4096	4087	-0,22%	US Fed's Current Range		5,50	5,50	→
US - Dow Jones Industrial Average	41622	41606	-0,04%	LPS IDR		4,25	4,25	→
Tokyo - Nikkei 225	36203	36463	0,71%	LPS USD	01/02/2024	2,25	2,25	→
Hong Kong - Hang Seng Index	17422	17660	1,35%	LPS BPR		6,75	6,75	→
Singapore - Srait Time Index STI	3593	3589	-0,13%					
Indonesia - IHSG	7832	7867	0,45%					
WTI Crude Oil Future/ barrel (Aug. 2024)	74,04	74,04	0,00%					
Gold Spot \$/Oz	2572,10	2572,48	0,01%					
Ice Newcastle Coal/ metric ton	137,25	139,65	1,72%					
Malaysia CPO Contract (MYR/Metric ton)	3930,00	3930,00	0,00%					

Foreign currency (US\$) and Money Market (Rp.)				
Tenor	Sett. Date	BID	OFFER	Gap.
TOD	18/09/2024	15.330	15.340	10,00
TOM	19/09/2024	15.331	15.341	10,15
SPOT	20/09/2024	15.331	15.341	10,15
NDF 1Mo.	21/10/2024	15.347	15.360	13,00
D-NDF 3Mo.	20/12/2024	15.377	15.399	22,00
1 Wk.	27/09/2024	15.334	15.345	10,85
2 Wk.	04/10/2024	15.340	15.352	12,00
1 Mo.	21/10/2024	15.351	15.363	12,00
2 Mo.	20/11/2024	15.370	15.385	15,00
3 Mo.	20/12/2024	15.395	15.410	15,00
6 Mo.	20/03/2025	15.472	15.498	25,31
1 Yr.	22/09/2025	15.610	15.670	60,00

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)	31/08/2024	\$ 2.900	\$ 501	↑
Export Growth	31/08/2024	\$ 7,13	\$ 6,59	↓
Import Growth	31/08/2024	\$ 9,46	\$ 11,07	↓
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)	6,44%	6,60%	6,80%	6,93%	7,03%	7,18%	no data	no data	no data
INTERBANK (USD)	5,33%	5,03%	5,01%	5,08%	5,05%	4,98%	4,70%	4,43%	4,23%
INDONESIA	6,44%								
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	5,13%	no data	5,12%	4,91%	no data	6,04%
JIBOR (IDR)	6,44%	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	98,91	99,26	6,463	56	98,93	98,98	1315 Hari	↓
FR0081	6,500	100,02	100,08	6,458	86	100,04	100,04	264 Hari	↓
FR0084	7,250	100,92	101,26	6,546	148	101,10	101,11	506 Hari	↓
FR0090	5,125	96,96	97,39	6,425	25	97,15	97,01	924 Hari	↓
FR0091	6,375	98,69	98,98	6,597	25	98,70	98,67	2726 Hari	↓
FR0092	7,125	103,15	103,75	6,815	86	103,27	103,12	6388 Hari	↓
FR0093	6,375	97,40	97,88	6,673	117	97,41	97,41	4617 Hari	↓
FR0089	6,875	100,17	100,84	6,860	148	100,42	100,18	9690 Hari	↓
FR0095	6,375	99,76	100,12	6,444	148	99,97	100,04	1405 Hari	↓
FR0096	7,000	102,58	102,96	6,594	148	102,63	102,39	3028 Hari	↓
PBS012	8,875	112,98	113,23	6,569	56	113,16	113,07	2576 Hari	↓
PBS003	6,000	98,75	99,32	6,586	117	98,89	98,70	835 Hari	↓
PBS033	6,750	97,99	98,66	6,926	86	98,05	98,00	8189 Hari	↓
PBS036	5,375	99,02	99,27	6,497	148	99,13	99,03	324 Hari	↓
PBS037	6,875	100,81	101,21	6,772	176	101,02	100,30	4137 Hari	↓
PBS029	6,375	96,96	97,56	6,815	176	97,75	97,73	3416 Hari	↓
PBS034	6,500	97,27	97,77	6,794	86	97,85	97,61	5307 Hari	↓
FR0100	6,625	100,40	100,63	6,566	148	100,42	100,03	3388 Hari	↓
FR0101	6,875	101,65	101,89	6,451	25	101,70	101,47	1645 Hari	↓
FR0102	6,875	100,33	100,86	6,848	117	100,62	100,58	10741 Hari	↓
FR0103	6,750	101,50	101,73	6,553	117	101,44	101,31	3896 Hari	↑
FR0104	6,500	100,29	100,61	6,436	117	100,38	100,29	2095 Hari	↓
FR0098	7,125	103,88	104,28	6,687	86	103,99	103,85	4947 Hari	↓
FR0097	7,125	103,59	103,97	6,782	86	103,72	103,50	6748 Hari	↓
PBS038	6,875	99,09	99,39	6,951	86	99,19	98,87	9091 Hari	↓
PBS004	6,100	94,72	95,10	6,734	148	94,91	94,30	4469 Hari	↓
PBS030	5,875	97,53	97,64	6,614	117	97,58	97,60	1375 Hari	↓
PBS039	6,625	97,51	98,50	6,876	117	98,78	98,35	6058 Hari	↓
PBS032	4,875	96,89	97,26	6,713	117	97,16	96,96	654 Hari	↓

