

Fixed Income Daily Report

Friday, 20 September 2024 09:06:33

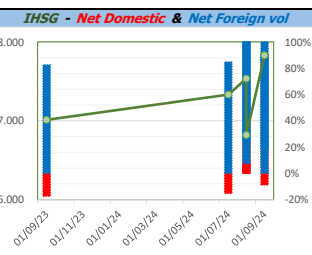
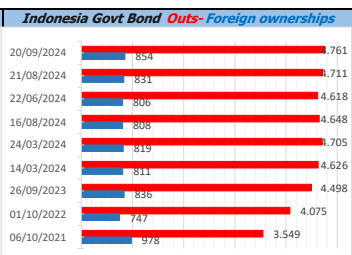
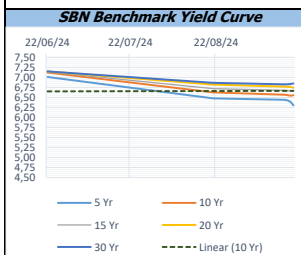
Global Market				Policy rates				
Indicator	price yesterday	TOD price	% chg.	Indicator	Date	Last	Prev.	Trend
USD/IDR Today	15340	15238	-0,67%	BI-7 DS RR		6,00	6,25	↓
SGD/IDR Spot	11848	11787	-0,51%	BI - Depfac	18/09/2024	5,25	5,50	↓
MYR/IDR Spot	3621	3599	-0,63%	BI - LF		6,75	7,00	↓
SAR/IDR Spot	4059	4061	0,05%	US Fed's Current Range		5,00	5,50	↓
US - Dow Jones Industrial Average	41503	42025	1,24%	LPS IDR		4,25	4,25	→
Tokyo - Nikkei 225	37155	37897	1,96%	LPS USD	01/02/2024	2,25	2,25	→
Hong Kong - Hang Seng Index	17660	18013	1,96%	LPS BPR		6,75	6,75	→
Singapore - Srait Time Index STI	3592	3633	1,12%					
Indonesia - IHSG	7829	7905	0,96%					
WTI Crude Oil Future/ barrel (Aug. 2024)	74,04	74,04	0,00%					
Gold Spot \$/Oz	2588,17	2588,57	0,02%					
Ice Newcastle Coal/ metric ton	139,00	139,50	0,36%					
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)	31/08/2024	\$ 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	↓	

Foreign currency (US\$) and Money Market (Rp.)					
Tenor	Sett. Date	BID	OFFER	Gap.	
TOD	20/09/2024	15.235	15.245	10,00	
TOM	21/09/2024	15.237	15.247	10,30	
SPOT	24/09/2024	15.237	15.247	10,30	
NDF 1Mo.	24/10/2024	15.214	15.222	8,00	
D-NDF 3Mo.	24/12/2024	15.231	15.277	46,00	
1 Wk.	01/10/2024	15.240	15.251	10,98	
2 Wk.	08/10/2024	15.245	15.257	11,56	
1 Mo.	24/10/2024	15.255	15.268	13,00	
2 Mo.	25/11/2024	15.273	15.292	19,22	
3 Mo.	24/12/2024	15.305	15.320	15,00	
6 Mo.	24/03/2025	15.393	15.413	20,00	
1 Yr.	24/09/2025	15.515	15.565	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)	6,16%	6,33%	6,53%	6,61%	6,78%	6,93%	no data	no data	no data
INTERBANK (USD)	4,88%	4,90%	4,90%	4,95%	4,92%	4,83%	4,59%	4,36%	4,17%
INDONESIA	6,16%								
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	5,08%	no data	5,08%	4,87%	no data	6,04%
JIBOR (IDR)	6,16%	6,30%	no data	6,67%	no data	6,93%	7,06%	no data	7,22%

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	99,34	99,58	6,329	52	98,93	98,98	1311 Hari	↑
FR0081	6,500	100,06	100,16	6,410	82	100,04	100,04	260 Hari	↓
FR0084	7,250	100,99	101,28	6,482	144	101,10	101,11	502 Hari	↑
FR0090	5,125	97,03	97,43	6,405	21	97,15	97,01	920 Hari	↓
FR0091	6,375	99,40	99,71	6,465	21	98,70	98,67	2722 Hari	↑
FR0092	7,125	103,29	103,80	6,800	82	103,27	103,12	6384 Hari	↑
FR0093	6,375	97,40	97,88	6,673	113	97,41	97,41	4613 Hari	↓
FR0089	6,875	100,11	100,77	6,865	144	100,42	100,18	9686 Hari	↓
FR0095	6,375	100,09	100,45	6,347	144	99,97	100,04	1402 Hari	↑
FR0096	7,000	103,22	103,53	6,487	144	102,63	102,39	3024 Hari	↑
PBS012	8,875	113,00	113,31	6,563	52	113,16	113,07	2572 Hari	↓
PBS003	6,000	98,66	99,14	6,628	113	98,89	98,70	831 Hari	↓
PBS033	6,750	98,58	99,15	6,873	82	98,05	98,00	8185 Hari	↑
PBS036	5,375	99,00	99,27	6,536	144	99,13	99,03	321 Hari	↓
PBS037	6,875	100,81	101,21	6,772	172	101,02	100,30	4133 Hari	↓
PBS029	6,375	97,66	98,03	6,713	172	97,75	97,73	3412 Hari	↓
PBS034	6,500	97,59	98,10	6,759	82	97,85	97,61	5303 Hari	↓
FR0100	6,625	100,49	100,76	6,472	144	100,42	100,03	3384 Hari	↑
FR0101	6,875	102,27	102,46	6,298	21	101,70	101,47	1641 Hari	↓
FR0102	6,875	100,33	100,71	6,850	113	100,62	100,58	10737 Hari	↓
FR0103	6,750	102,03	102,29	6,478	113	101,44	101,31	3892 Hari	↑
FR0104	6,500	101,06	101,27	6,276	113	100,38	100,29	2091 Hari	↑
FR0098	7,125	104,23	104,49	6,652	82	103,99	103,85	4943 Hari	↑
FR0097	7,125	104,08	104,36	6,738	82	103,72	103,50	6744 Hari	↑
PBS038	6,875	99,41	99,60	6,924	82	99,19	98,87	9087 Hari	↑
PBS004	6,100	94,71	95,11	6,735	144	94,91	94,30	4465 Hari	↓
PBS030	5,875	97,78	98,65	6,540	113	97,65	97,89	1371 Hari	↑
PBS039	6,625	98,44	99,43	6,781	113	98,78	98,35	6054 Hari	↓
PBS032	4,875	97,17	97,30	6,544	113	97,16	96,96	650 Hari	↑



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