

Fixed Income Daily Report

Wednesday, 25 September 2024 09:03:56

Global Market				Policy rates				
Indicator	price yesterday	TOD price	% chg.	Indicator	Date	Last	Prev.	Trend
USD/IDR Today	15185	15105	-0,53%	BI-7 DS RR		6,00	6,25	↓
SGD/IDR Spot	11769	11768	-0,01%	BI - Depfac	18/09/2024	5,25	5,50	↓
MYR/IDR Spot	3645	3669	0,65%	BI - LF		6,75	7,00	↓
SAR/IDR Spot	4049	4040	-0,22%	US Fed's Current Range		5,00	5,50	↓
US - Dow Jones Industrial Average	42125	42208	0,20%	LPS IDR		4,25	4,25	→
Tokyo - Nikkei 225	37941	38040	0,26%	LPS USD	01/02/2024	2,25	2,25	→
Hong Kong - Hang Seng Index	19001	19377	1,94%	LPS BPR		6,75	6,75	→
Singapore - Srait Time Index STI	3623	3607	-0,45%					
Indonesia - IHSG	7778	7718	-0,79%					
WTI Crude Oil Future/ barrel (Aug. 2024)	74,04	74,04	0,00%					
Gold Spot \$/Oz	2661,20	2661,54	0,01%					
Ice Newcastle Coal/ metric ton	139,50	139,50	0,00%					
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	25/09/2024	15.180	15.190	10,00
TOM	26/09/2024	15.181	15.191	10,15
SPOT	27/09/2024	15.181	15.191	10,15
NDF 1Mo.	28/10/2024	15.121	15.132	11,00
D-NDF 3Mo.	27/12/2024	15.156	15.170	14,00
1 Wk.	04/10/2024	15.185	15.196	10,86
2 Wk.	11/10/2024	15.190	15.201	11,14
1 Mo.	28/10/2024	15.202	15.214	12,00
2 Mo.	27/11/2024	15.220	15.235	15,31
3 Mo.	27/12/2024	15.245	15.260	15,00
6 Mo.	27/03/2025	15.322	15.340	18,25
1 Yr.	29/09/2025	15.470	15.510	40,00

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)	6,24%	6,53%	6,63%	6,68%	6,78%	6,93%	no data	no data	no data
INTERBANK (USD)	4,86%	4,89%	4,90%	4,94%	4,87%	4,78%	4,52%	4,29%	4,10%
INDONESIA	6,24%								
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	4,97%	no data	4,93%	4,76%	no data	6,04%
JIBOR (IDR)	6,24%	6,31%	no data	6,66%	no data	6,93%	7,05%	no data	7,20%

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	99,57	99,92	6,257	49	99,60	98,98	1308 Hari	↓
FR0081	6,500	100,23	100,39	6,146	79	100,15	100,04	257 Hari	↑
FR0084	7,250	101,10	101,45	6,403	141	101,18	101,11	499 Hari	↑
FR0090	5,125	97,22	97,65	6,322	18	97,37	97,01	917 Hari	↓
FR0091	6,375	99,61	99,92	6,441	18	99,77	98,67	2719 Hari	↓
FR0092	7,125	104,01	104,49	6,732	79	103,80	103,12	6381 Hari	↑
FR0093	6,375	98,31	99,13	6,571	110	97,64	97,41	4610 Hari	↑
FR0089	6,875	100,13	100,87	6,863	141	100,57	100,18	9684 Hari	↑
FR0095	6,375	100,37	100,81	6,264	141	100,57	100,04	1399 Hari	↓
FR0096	7,000	103,61	103,98	6,435	141	103,82	102,39	3021 Hari	↓
PBS012	8,875	112,76	113,26	6,602	49	113,04	113,04	2569 Hari	↓
PBS003	6,000	98,93	99,24	6,502	110	99,08	98,70	828 Hari	↓
PBS033	6,750	99,19	99,81	6,820	79	99,74	98,00	8182 Hari	↓
PBS036	5,375	99,08	99,39	6,447	141	99,16	99,03	318 Hari	↓
PBS037	6,875	100,81	101,21	6,772	169	101,01	100,30	4130 Hari	↓
PBS029	6,375	97,74	98,12	6,701	169	97,99	97,73	3409 Hari	↓
PBS034	6,500	97,73	98,30	6,745	79	97,84	97,61	5300 Hari	↓
FR0100	6,625	101,21	101,46	6,450	141	101,39	100,03	3381 Hari	↓
FR0101	6,875	102,55	102,87	6,222	18	102,65	101,47	1638 Hari	↓
FR0102	6,875	100,50	100,93	6,835	110	100,86	100,58	10734 Hari	↓
FR0103	6,750	102,25	102,53	6,456	110	102,50	101,31	3889 Hari	↓
FR0104	6,500	101,29	101,60	6,226	110	101,58	100,29	2088 Hari	↓
FR0098	7,125	104,63	104,97	6,605	79	105,03	103,85	4940 Hari	↓
FR0097	7,125	104,49	104,81	6,699	79	104,74	103,50	6741 Hari	↓
PBS038	6,875	99,98	100,29	6,875	79	99,87	98,87	9084 Hari	↑
PBS004	6,100	95,47	95,94	6,642	141	94,92	94,30	4462 Hari	↑
PBS030	5,875	97,72	98,50	6,558	110	98,29	97,89	1368 Hari	↓
PBS039	6,625	98,18	98,80	6,807	110	98,49	98,35	6051 Hari	↓
PBS032	4,875	97,65	97,82	6,270	110	97,53	96,96	647 Hari	↑

