

Fixed Income Daily Report

Wednesday, 02 October 2024 09:00:26

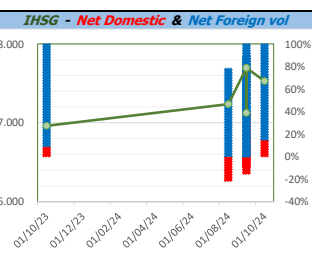
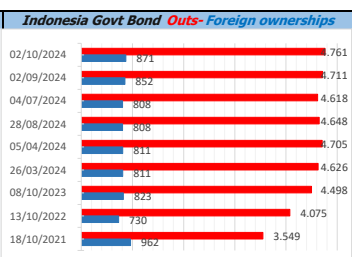
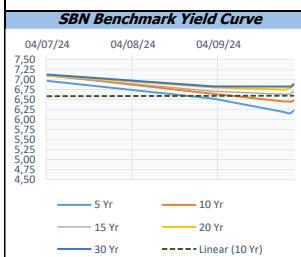
Global Market				Policy rates				
Indicator	price yesterday	TOD price	% chg.	Indicator	Date	Last	Prev.	Trend
USD/IDR Today	15140	15200	0,39%	BI-7 DS RR		6,00	6,25	↓
SGD/IDR Spot	11824	11809	-0,12%	BI - Depfac	18/09/2024	5,25	5,50	↓
MYR/IDR Spot	3676	3639	-1,02%	BI - LF		6,75	7,00	↓
SAR/IDR Spot	4044	4059	0,37%	US Fed's Current Range		5,00	5,50	↓
US - Dow Jones Industrial Average	42330	42157	-0,41%	LPS IDR		4,25	4,25	→
Tokyo - Nikkei 225	38652	38111	-1,42%	LPS USD	01/02/2024	2,25	2,25	→
Hong Kong - Hang Seng Index	20632	21134	2,37%	LPS BPR		6,75	6,75	→
Singapore - Srait Time Index STI	3585	3581	-0,12%					
Indonesia - IHSG	7528	7642	1,49%					
WTI Crude Oil Future/ barrel (Aug. 2024)	74,04	74,04	0,00%					
Gold Spot \$/Oz	2659,17	2659,41	0,01%					
Ice Newcastle Coal/ metric ton	145,10	141,65	-2,44%					
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)	30/09/2024	1,84	2,12	↓
CPI Core (YoY)	30/09/2024	2,09	3,47	↓
CPI (MoM)	31/08/2024	-0,12	-0,03	↓
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	02/10/2024	15.195	15.200	5,00
TOM	03/10/2024	15.195	15.201	5,20
SPOT	04/10/2024	15.195	15.201	5,20
NDF 1Mo.	04/11/2024	15.253	15.247	-6,00
D-NDF 3Mo.	06/01/2025	15.266	15.283	17,00
1 Wk.	11/10/2024	15.198	15.204	5,97
2 Wk.	18/10/2024	15.202	15.208	5,67
1 Mo.	04/11/2024	15.213	15.220	7,00
2 Mo.	04/12/2024	15.228	15.238	9,70
3 Mo.	06/01/2025	15.248	15.258	10,00
6 Mo.	04/04/2025	15.318	15.339	21,00
1 Yr.	06/10/2025	15.485	15.510	25,00

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)	6,21%	6,40%	6,55%	6,68%	6,78%	6,93%	no data	no data	no data
INTERBANK (USD)	4,89%	4,90%	4,90%	4,93%	4,83%	4,77%	4,53%	4,33%	4,22%
INDONESIA	6,21%								
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	4,96%	no data	4,85%	4,68%	no data	6,04%
JIBOR (IDR)	6,21%	6,31%	no data	6,65%	no data	6,92%	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	99,87	6,257	42	99,77	99,77	1301 Hari	↓
FR0081	6,500	100,28	100,41	6,083	72	100,33	100,34	251 Hari	↓
FR0084	7,250	101,14	101,64	6,359	134	101,45	101,45	492 Hari	↓
FR0090	5,125	97,38	97,79	6,256	11	97,57	97,56	910 Hari	↓
FR0091	6,375	99,80	100,01	6,408	11	99,70	99,96	2712 Hari	↑
FR0092	7,125	103,69	104,05	6,762	72	104,10	104,01	6374 Hari	↓
FR0093	6,375	97,94	98,88	6,615	103	98,38	98,47	4603 Hari	↓
FR0089	6,875	99,96	100,63	6,878	134	100,45	100,42	9677 Hari	↓
FR0095	6,375	100,33	100,79	6,275	134	100,62	100,65	1392 Hari	↓
FR0096	7,000	103,46	103,71	6,458	134	103,67	103,75	3014 Hari	↓
PBS012	8,875	113,08	113,51	6,545	42	113,28	113,28	2562 Hari	↓
PBS003	6,000	99,17	99,42	6,390	103	99,37	99,37	822 Hari	↓
PBS033	6,750	98,56	99,21	6,875	72	99,27	99,17	8175 Hari	↓
PBS036	5,375	99,37	99,48	6,118	134	99,16	99,16	311 Hari	↑
PBS037	6,875	100,81	101,23	6,771	162	101,02	101,02	4123 Hari	↓
PBS029	6,375	97,83	99,10	6,688	162	98,13	98,13	3402 Hari	↓
PBS034	6,500	97,80	98,42	6,737	72	97,98	98,00	5293 Hari	↓
FR0100	6,625	101,07	101,24	6,469	134	101,24	101,30	3374 Hari	↓
FR0101	6,875	102,56	102,83	6,203	11	102,82	102,81	1631 Hari	↓
FR0102	6,875	99,96	100,40	6,877	103	100,49	100,46	10727 Hari	↓
FR0103	6,750	101,67	101,90	6,530	103	102,18	102,16	3882 Hari	↓
FR0104	6,500	101,19	101,42	6,249	103	101,54	101,48	2081 Hari	↓
FR0098	7,125	103,71	104,23	6,707	72	104,38	104,30	4933 Hari	↓
FR0097	7,125	102,85	103,29	6,856	72	103,81	103,51	6734 Hari	↓
PBS038	6,875	100,08	100,37	6,867	72	100,14	100,21	9077 Hari	↓
PBS004	6,100	95,28	95,77	6,666	134	95,55	95,72	4455 Hari	↓
PBS030	5,875	98,53	98,93	6,314	103	98,60	98,66	1361 Hari	↓
PBS039	6,625	98,50	98,95	6,775	103	98,61	98,61	6044 Hari	↓
PBS032	4,875	97,68	97,81	6,261	103	97,71	97,75	640 Hari	↓



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