

Fixed Income Daily Report

Thursday, 03 October 2024 09:03:10

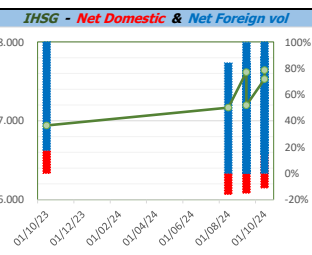
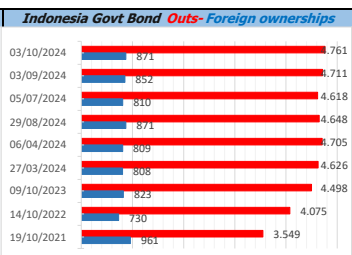
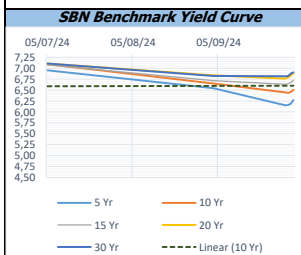
Global Market				Policy rates				
Indicator	price yesterday	TOD price	% chg.	Indicator	Date	Last	Prev.	Trend
USD/IDR Today	15200	15265	0,43%	BI-7 DS RR		6,00	6,25	↓
SGD/IDR Spot	11809	11850	0,35%	BI - Depfac	18/09/2024	5,25	5,50	↓
MYR/IDR Spot	3639	3662	0,63%	BI - LF		6,75	7,00	↓
SAR/IDR Spot	4072	4069	-0,07%	US Fed's Current Range		5,00	5,50	↓
US - Dow Jones Industrial Average	42157	42197	0,09%	LPS IDR		4,25	4,25	→
Tokyo - Nikkei 225	38652	37809	-2,23%	LPS USD	01/02/2024	2,25	2,25	→
Hong Kong - Hang Seng Index	21134	22444	5,84%	LPS BPR		6,75	6,75	→
Singapore - Srait Time Index STI	3581	3585	0,10%					
Indonesia - IHSG	7642	7563	-1,04%					
WTI Crude Oil Future/ barrel (Aug. 2024)	74,04	74,04	0,00%					
Gold Spot \$/Oz	2659,72	2660,08	0,01%					
Ice Newcastle Coal/ metric ton	141,65	140,25	-1,00%					
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)	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	03/10/2024	15.260	15.270	10,00
TOM	04/10/2024	15.261	15.271	10,10
SPOT	07/10/2024	15.261	15.271	10,10
NDF 1Mo.	07/11/2024	15.308	15.317	9,00
D-NDF 3Mo.	07/01/2025	15.332	15.353	21,00
1 Wk.	15/10/2024	15.264	15.275	10,91
2 Wk.	21/10/2024	15.267	15.279	11,74
1 Mo.	07/11/2024	15.277	15.289	12,00
2 Mo.	09/12/2024	15.290	15.306	15,65
3 Mo.	07/01/2025	15.312	15.325	13,00
6 Mo.	07/04/2025	15.380	15.399	18,75
1 Yr.	07/10/2025	15.545	15.580	35,00

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)	6,19%	6,33%	6,48%	6,64%	6,78%	6,93%	no data	no data	no data
INTERBANK (USD)	4,88%	4,90%	4,91%	4,92%	4,86%	4,82%	4,54%	4,30%	4,17%
INDONESIA 6,19%									
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)	6,19%	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	99,81	6,256	39	99,77	99,77	1298 Hari	↓
FR0081	6,500	100,25	100,39	6,106	69	100,33	100,34	248 Hari	↓
FR0084	7,250	101,13	101,63	6,363	131	101,45	101,45	489 Hari	↓
FR0090	5,125	97,34	97,75	6,265	8	97,57	97,56	907 Hari	↓
FR0091	6,375	99,55	99,83	6,449	8	99,70	99,96	2709 Hari	↓
FR0092	7,125	102,96	103,39	6,832	69	104,10	104,01	6372 Hari	↓
FR0093	6,375	97,94	98,88	6,615	100	98,38	98,47	4600 Hari	↓
FR0089	6,875	99,58	100,38	6,906	131	100,45	100,42	9674 Hari	↓
FR0095	6,375	100,21	100,73	6,321	131	100,62	100,65	1389 Hari	↓
FR0096	7,000	103,25	103,57	6,488	131	103,67	103,75	3011 Hari	↓
PBS012	8,875	113,08	113,50	6,545	39	113,28	113,28	2559 Hari	↓
PBS003	6,000	98,79	99,39	6,573	100	99,37	99,37	819 Hari	↓
PBS033	6,750	98,56	99,58	6,875	69	99,27	99,17	8172 Hari	↓
PBS036	5,375	99,39	99,47	6,101	131	99,16	99,16	308 Hari	↑
PBS037	6,875	100,81	101,24	6,771	159	101,02	101,02	4120 Hari	↓
PBS029	6,375	97,83	99,10	6,688	159	98,13	98,13	3399 Hari	↓
PBS034	6,500	97,87	98,49	6,729	69	97,98	98,00	5291 Hari	↓
FR0100	6,625	100,81	101,04	6,504	131	101,24	101,30	3371 Hari	↓
FR0101	6,875	102,32	102,66	6,277	8	102,82	102,81	1628 Hari	↓
FR0102	6,875	99,57	100,09	6,904	100	100,49	100,46	10724 Hari	↓
FR0103	6,750	101,39	101,57	6,573	100	102,18	102,16	3879 Hari	↓
FR0104	6,500	101,06	101,29	6,276	100	101,54	101,48	2078 Hari	↓
FR0098	7,125	103,47	103,85	6,727	69	104,38	104,30	4931 Hari	↓
FR0097	7,125	102,38	102,82	6,898	69	103,81	103,51	6732 Hari	↓
PBS038	6,875	100,17	100,39	6,860	69	100,14	100,21	9074 Hari	↑
PBS004	6,100	95,35	95,85	6,656	131	95,55	95,72	4452 Hari	↓
PBS030	5,875	98,60	98,75	6,294	100	98,60	98,66	1358 Hari	↑
PBS039	6,625	98,50	98,95	6,775	100	98,61	98,61	6041 Hari	↓
PBS032	4,875	97,67	97,81	6,269	100	97,71	97,75	637 Hari	↓



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