

Fixed Income Daily Report

Monday, 07 October 2024 09:00:09

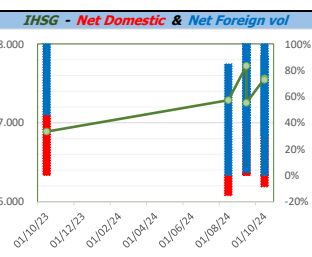
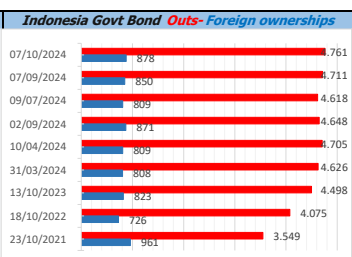
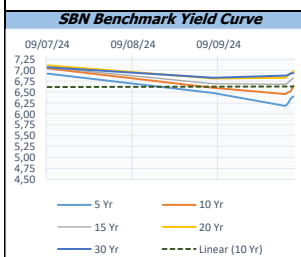
Global Market				Policy rates				
Indicator	price yesterday	TOD price	% chg.	Indicator	Date	Last	Prev.	Trend
USD/IDR Today	15420	15485	0,42%	BI-7 DS RR		6,00	6,25	↓
SGD/IDR Spot	11908	11945	0,31%	BI - Depfac	18/09/2024	5,25	5,50	↓
MYR/IDR Spot	3662	3663	0,02%	BI - LF		6,75	7,00	↓
SAR/IDR Spot	4123	4123	0,00%	US Fed's Current Range		5,00	5,50	↓
US - Dow Jones Industrial Average	42012	42353	0,81%	LPS IDR		4,25	4,25	→
Tokyo - Nikkei 225	38636	39495	2,18%	LPS USD	01/02/2024	2,25	2,25	→
Hong Kong - Hang Seng Index	22114	22737	2,74%	LPS BPR		6,75	6,75	→
Singapore - Srait Time Index STI	3577	3589	0,33%					
Indonesia - IHSG	7544	7496	-0,64%					
WTI Crude Oil Future/ barrel (Aug. 2024)	74,04	74,04	0,00%					
Gold Spot \$/Oz	2649,62	2649,94	0,01%					
Ice Newcastle Coal/ metric ton	140,80	148,20	4,99%					
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	07/10/2024	15.485	15.495	10,00
TOM	08/10/2024	15.486	15.496	10,15
SPOT	09/10/2024	15.486	15.496	10,15
NDF 1Mo.	12/11/2024	15.694	15.707	13,00
D-NDF 3Mo.	09/01/2025	15.728	15.752	24,00
1 Wk.	16/10/2024	15.489	15.500	10,68
2 Wk.	23/10/2024	15.493	15.504	11,60
1 Mo.	12/11/2024	15.503	15.515	12,00
2 Mo.	09/12/2024	15.518	15.532	14,00
3 Mo.	09/01/2025	15.535	15.551	16,00
6 Mo.	09/04/2025	15.609	15.620	11,27
1 Yr.	09/10/2025	15.765	15.800	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)	6,11%	6,35%	6,50%	6,68%	6,60%	6,75%	no data	no data	no data
INTERBANK (USD)	4,87%	4,90%	4,90%	4,90%	4,87%	4,85%	4,67%	4,54%	4,39%
INDONESIA	6,11%								
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)	6,11%	6,30%	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	99,12	99,60	requesting De	37	99,31	99,77	1296 Hari	↓
FR0081	6,500	100,19	100,45	requesting De	67	100,31	100,34	246 Hari	↓
FR0084	7,250	101,09	101,55	requesting De	129	101,32	101,45	487 Hari	↓
FR0090	5,125	97,41	97,82	requesting De	6	97,56	97,56	905 Hari	↓
FR0091	6,375	98,85	99,24	requesting De	6	99,05	99,96	2707 Hari	↓
FR0092	7,125	102,40	102,89	requesting De	67	102,65	104,01	6370 Hari	↓
FR0093	6,375	96,36	97,43	requesting De	98	96,90	98,47	4598 Hari	↓
FR0089	6,875	99,39	100,13	requesting De	129	99,76	100,42	9672 Hari	↓
FR0095	6,375	99,91	100,41	requesting De	129	100,14	100,65	1387 Hari	↓
FR0096	7,000	102,39	102,85	requesting De	129	102,62	103,75	3009 Hari	↓
PBS012	8,875	113,11	113,53	requesting De	37	113,32	113,28	2557 Hari	↓
PBS003	6,000	99,12	99,48	requesting De	98	99,30	99,37	817 Hari	↓
PBS033	6,750	98,54	99,54	requesting De	67	99,04	99,17	8171 Hari	↓
PBS036	5,375	99,39	99,47	requesting De	129	#N/A N/A	99,16	306 Hari	#VALUE!
PBS037	6,875	100,81	101,24	requesting De	157	101,03	101,02	4118 Hari	↓
PBS029	6,375	98,49	99,03	requesting De	157	98,76	97,86	3397 Hari	↓
PBS034	6,500	97,75	98,37	requesting De	67	98,06	98,00	5289 Hari	↓
FR0100	6,625	99,74	100,05	requesting De	129	99,94	101,30	3369 Hari	↓
FR0101	6,875	101,79	102,14	requesting De	6	101,96	102,81	1626 Hari	↓
FR0102	6,875	99,25	99,67	requesting De	98	99,46	100,46	10722 Hari	↓
FR0103	6,750	100,77	101,16	requesting De	98	100,96	102,16	3877 Hari	↓
FR0104	6,500	100,63	100,93	requesting De	98	100,78	101,48	2076 Hari	↓
FR0098	7,125	102,65	103,12	requesting De	67	102,87	104,30	4929 Hari	↓
FR0097	7,125	101,50	101,92	requesting De	67	101,71	103,51	6730 Hari	↓
PBS038	6,875	99,75	100,08	requesting De	67	99,92	100,21	9072 Hari	↓
PBS004	6,100	94,97	95,48	requesting De	129	95,23	95,72	4450 Hari	↓
PBS030	5,875	98,56	98,85	requesting De	98	98,70	98,66	1356 Hari	↓
PBS039	6,625	98,50	98,95	requesting De	98	98,73	98,61	6039 Hari	↓
PBS032	4,875	97,56	97,78	requesting De	98	97,67	97,75	635 Hari	↓



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