

Fixed Income Daily Report

Friday, 11 October 2024 09:00:30

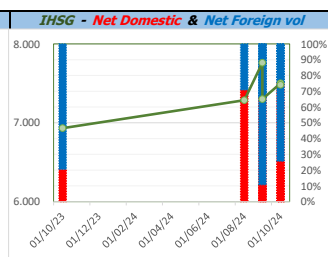
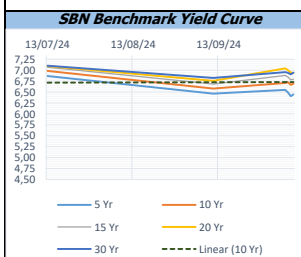
Global Market				Policy rates				
Indicator	price yesterday	TOD price	% chg.	Indicator	Date	Last	Prev.	Trend
USD/IDR Today	15620	15665	0,29%	BI-7 DS RR		6,00	6,25	↓
SGD/IDR Spot	11977	11984	0,06%	BI - Depfac	18/09/2024	5,25	5,50	↓
MYR/IDR Spot	3644	3647	0,08%	BI - LF		6,75	7,00	↓
SAR/IDR Spot	4176	4176	0,00%	US Fed's Current Range		5,00	5,50	↓
US - Dow Jones Industrial Average	42512	42454	-0,14%	LPS IDR		4,25	4,25	→
Tokyo - Nikkei 225	39381	39617	0,60%	LPS USD	01/02/2024	2,25	2,25	→
Hong Kong - Hang Seng Index	20637	21252	2,89%	LPS BPR		6,75	6,75	→
Singapore - Srait Time Index STI	3585	3591	0,16%					
Indonesia - IHSG	7480	7510	0,39%					
WTI Crude Oil Future/ barrel (Aug. 2024)	71,92	71,92	0,00%					
Gold Spot \$/Oz	2637,27	2637,66	0,01%					
Ice Newcastle Coal/ metric ton	148,00	148,05	0,03%					
Malaysia CPO Contract (MYR/Metric ton)	4350,00	4350,00	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	30/09/2024	\$ 149,92	\$ 150,24	↓	
Balance of Payment	30/06/2024	\$ -3,021	\$ -2,407	↓	

Foreign currency (US\$) and Money Market (Rp.)				
Tenor	Sett. Date	BID	OFFER	Gap.
TOD	11/10/2024	15.660	15.670	10,00
TOM	12/10/2024	15.662	15.673	10,60
SPOT	15/10/2024	15.662	15.673	10,60
NDF 1Mo.	15/11/2024	15.673	15.683	10,00
D-NDF 3Mo.	15/01/2025	15.708	15.724	16,00
1 Wk.	22/10/2024	15.664	15.675	10,76
2 Wk.	29/10/2024	15.669	15.680	11,00
1 Mo.	15/11/2024	15.679	15.690	11,50
2 Mo.	16/12/2024	15.693	15.710	16,51
3 Mo.	15/01/2025	15.708	15.723	15,00
6 Mo.	15/04/2025	15.771	15.790	18,75
1 Yr.	15/10/2025	15.920	15.955	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)	6,23%	6,35%	6,50%	6,60%	6,75%	6,90%	no data	no data	no data
INTERBANK (USD)	4,88%	4,88%	4,90%	4,85%	4,82%	4,83%	4,68%	4,55%	4,47%
INDONESIA	6,23%								
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)	6,23%	6,30%	no data	6,63%	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	99,14	99,36	6,396	31	99,31	99,77	1290 Hari	↓
FR0081	6,500	100,12	100,27	6,294	61	100,31	100,34	240 Hari	↓
FR0084	7,250	101,06	101,36	6,401	123	101,32	101,45	481 Hari	↓
FR0090	5,125	97,20	97,69	6,352	182	97,56	97,56	900 Hari	↓
FR0091	6,375	98,58	98,91	6,618	182	99,05	99,96	2701 Hari	↓
FR0092	7,125	101,85	102,38	6,940	61	102,65	104,01	6364 Hari	↓
FR0093	6,375	96,34	97,25	6,807	92	96,90	98,47	4592 Hari	↓
FR0089	6,875	99,37	99,96	6,926	123	99,76	100,42	9666 Hari	↓
FR0095	6,375	99,84	100,27	6,419	123	100,14	100,65	1381 Hari	↓
FR0096	7,000	101,93	102,38	6,692	123	102,62	103,75	3003 Hari	↓
PBS012	8,875	112,90	113,20	6,569	31	113,01	113,01	2552 Hari	↓
PBS003	6,000	99,15	99,24	6,405	92	99,37	99,37	811 Hari	↓
PBS033	6,750	98,50	99,51	6,881	61	99,04	99,17	8165 Hari	↓
PBS036	5,375	99,37	99,45	6,153	123	99,43	99,16	300 Hari	↓
PBS037	6,875	100,74	101,08	6,779	151	101,03	101,02	4112 Hari	↓
PBS029	6,375	98,50	99,04	6,590	151	98,76	97,86	3391 Hari	↓
PBS034	6,500	97,83	98,45	6,734	61	98,06	98,00	5283 Hari	↓
FR0100	6,625	99,61	99,79	6,680	123	99,94	101,30	3363 Hari	↓
FR0101	6,875	101,62	101,86	6,455	182	101,96	102,81	1620 Hari	↓
FR0102	6,875	99,13	99,70	6,943	92	99,46	100,46	10716 Hari	↓
FR0103	6,750	100,38	100,60	6,698	92	100,96	102,16	3871 Hari	↓
FR0104	6,500	100,35	100,55	6,424	92	100,78	101,48	2070 Hari	↓
FR0098	7,125	102,92	103,38	6,793	61	102,87	104,30	4923 Hari	↑
FR0097	7,125	101,93	102,19	6,938	61	101,71	103,51	6724 Hari	↑
PBS038	6,875	98,64	99,07	6,990	61	100,00	100,17	9066 Hari	↓
PBS004	6,100	95,23	95,71	6,672	123	95,23	95,72	4444 Hari	↑
PBS030	5,875	97,64	98,45	6,589	92	97,58	97,58	1350 Hari	↑
PBS039	6,625	98,49	98,96	6,776	92	98,73	98,61	6033 Hari	↓
PBS032	4,875	97,47	97,56	6,417	92	97,67	97,75	629 Hari	↓



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