

Fixed Income Daily Report

Monday, 14 October 2024 09:10:19

| Global Market | | | | Policy rates | | | | |
|--|-----------------|-----------|--------|------------------------|------------|------|-------|-------|
| Indicator | price yesterday | TOD price | % chg. | Indicator | Date | Last | Prev. | Trend |
| USD/IDR Today | 15580 | 15600 | 0,13% | BI-7 DS RR | | 6,00 | 6,25 | ↓ |
| SGD/IDR Spot | 11935 | 11936 | 0,01% | BI - Depfac | 18/09/2024 | 5,25 | 5,50 | ↓ |
| MYR/IDR Spot | 3636 | 3633 | -0,10% | BI - LF | | 6,75 | 7,00 | ↓ |
| SAR/IDR Spot | 4148 | 4156 | 0,19% | US Fed's Current Range | | 5,00 | 5,50 | ↓ |
| US - Dow Jones Industrial Average | 42454 | 42864 | 0,96% | LPS IDR | | 4,25 | 4,25 | → |
| Tokyo - Nikkei 225 | 39381 | 39606 | 0,57% | LPS USD | 01/02/2024 | 2,25 | 2,25 | → |
| Hong Kong - Hang Seng Index | 21252 | 21036 | -1,02% | LPS BPR | | 6,75 | 6,75 | → |
| Singapore - Srait Time Index STI | 3574 | 3587 | 0,36% | | | | | |
| Indonesia - IHSG | 7521 | 7545 | 0,33% | | | | | |
| WTI Crude Oil Future/ barrel (Aug. 2024) | 71,92 | 71,92 | 0,00% | | | | | |
| Gold Spot \$/Oz | 2644,81 | 2645,15 | 0,01% | | | | | |
| Ice Newcastle Coal/ metric ton | 148,00 | 146,70 | -0,89% | | | | | |
| Malaysia CPO Contract (MYR/Metric ton) | 4283,00 | 4283,00 | 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 | 14/10/2024 | 15.570 | 15.610 | 40,00 |
| TOM | 15/10/2024 | 15.571 | 15.611 | 40,20 |
| SPOT | 16/10/2024 | 15.571 | 15.611 | 40,20 |
| NDF 1Mo. | 18/11/2024 | 15.623 | 15.637 | 14,00 |
| D-NDF 3Mo. | 16/01/2025 | 15.658 | 15.678 | 20,00 |
| 1 Wk. | 23/10/2024 | 15.574 | 15.616 | 42,00 |
| 2 Wk. | 30/10/2024 | 15.579 | 15.621 | 42,66 |
| 1 Mo. | 18/11/2024 | 15.589 | 15.631 | 41,50 |
| 2 Mo. | 16/12/2024 | 15.605 | 15.650 | 45,00 |
| 3 Mo. | 16/01/2025 | 15.619 | 15.665 | 46,00 |
| 6 Mo. | 16/04/2025 | 15.685 | 15.737 | 52,48 |
| 1 Yr. | 16/10/2025 | 15.834 | 15.900 | 65,82 |

| 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% | 6,45% | 6,53% | 6,60% | 6,54% | 6,75% | no data | no data | no data |
| INTERBANK (USD) | 4,86% | 4,90% | 4,90% | 4,86% | 4,82% | 4,83% | 4,69% | 4,56% | 4,47% |
| 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% | 6,30% | no data | 6,64% | 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 | 99,15 | 99,52 | 6,392 | 30 | 99,32 | 99,77 | 1289 Hari | ↓ |
| FR0081 | 6,500 | 100,11 | 100,25 | 6,318 | 60 | 100,19 | 100,34 | 239 Hari | ↓ |
| FR0084 | 7,250 | 101,06 | 101,36 | 6,401 | 122 | 101,21 | 101,45 | 480 Hari | ↓ |
| FR0090 | 5,125 | 97,15 | 97,60 | 6,375 | 181 | 97,40 | 97,56 | 899 Hari | ↓ |
| FR0091 | 6,375 | 98,65 | 99,09 | 6,606 | 181 | 98,87 | 99,96 | 2700 Hari | ↓ |
| FR0092 | 7,125 | 101,96 | 102,59 | 6,930 | 60 | 102,21 | 104,01 | 6363 Hari | ↓ |
| FR0093 | 6,375 | 96,91 | 98,06 | 6,738 | 91 | 96,77 | 98,47 | 4591 Hari | ↑ |
| FR0089 | 6,875 | 99,29 | 100,04 | 6,932 | 122 | 99,63 | 100,42 | 9665 Hari | ↓ |
| FR0095 | 6,375 | 99,97 | 100,38 | 6,382 | 122 | 100,10 | 100,65 | 1380 Hari | ↓ |
| FR0096 | 7,000 | 102,27 | 102,60 | 6,639 | 122 | 102,41 | 103,75 | 3002 Hari | ↓ |
| PBS012 | 8,875 | 112,90 | 113,20 | 6,569 | 30 | #N/A N/A | 113,01 | 2551 Hari | #VALUE! |
| PBS003 | 6,000 | 99,15 | 99,28 | 6,405 | 91 | 99,21 | 99,37 | 810 Hari | ↓ |
| PBS033 | 6,750 | 98,49 | 99,52 | 6,881 | 60 | 99,00 | 99,17 | 8164 Hari | ↓ |
| PBS036 | 5,375 | 99,36 | 99,45 | 6,157 | 122 | 99,41 | 99,16 | 299 Hari | ↓ |
| PBS037 | 6,875 | 100,74 | 101,08 | 6,779 | 150 | 100,91 | 101,02 | 4111 Hari | ↓ |
| PBS029 | 6,375 | 98,51 | 99,05 | 6,589 | 150 | 98,78 | 97,86 | 3390 Hari | ↓ |
| PBS034 | 6,500 | 97,87 | 98,47 | 6,730 | 60 | 98,17 | 98,00 | 5282 Hari | ↓ |
| FR0100 | 6,625 | 99,50 | 99,84 | 6,696 | 122 | 99,69 | 101,30 | 3362 Hari | ↓ |
| FR0101 | 6,875 | 101,66 | 101,98 | 6,445 | 181 | 101,79 | 102,81 | 1620 Hari | ↓ |
| FR0102 | 6,875 | 99,42 | 99,99 | 6,920 | 91 | 99,62 | 100,46 | 10715 Hari | ↓ |
| FR0103 | 6,750 | 100,35 | 100,62 | 6,703 | 91 | 100,52 | 102,16 | 3870 Hari | ↓ |
| FR0104 | 6,500 | 100,29 | 100,66 | 6,436 | 91 | 100,52 | 101,48 | 2069 Hari | ↓ |
| FR0098 | 7,125 | 102,84 | 103,30 | 6,801 | 60 | 103,11 | 104,30 | 4922 Hari | ↓ |
| FR0097 | 7,125 | 101,93 | 102,19 | 6,938 | 60 | #N/A N/A | 103,51 | 6723 Hari | #VALUE! |
| PBS038 | 6,875 | 98,56 | 99,00 | 6,996 | 60 | 98,78 | 100,21 | 9065 Hari | ↓ |
| PBS004 | 6,100 | 95,25 | 95,73 | 6,669 | 122 | 95,49 | 95,72 | 4443 Hari | ↓ |
| PBS030 | 5,875 | 98,02 | 98,15 | 6,475 | 91 | 98,08 | 97,58 | 1349 Hari | ↓ |
| PBS039 | 6,625 | 98,65 | 98,96 | 6,759 | 91 | 98,81 | 98,61 | 6032 Hari | ↓ |
| PBS032 | 4,875 | 97,46 | 97,57 | 6,424 | 91 | 97,52 | 97,75 | 628 Hari | ↓ |

