

### Fixed Income Daily Report

Tuesday, 15 October 2024 09:00:40

Global Market				Policy rates				
Indicator	price yesterday	TOD price	% chg.	Indicator	Date	Last	Prev.	Trend
USD/IDR Today	15580	15560	-0,13%	BI-7 DS RR		6,00	6,25	↓
SGD/IDR Spot	11935	11911	-0,20%	BI - Depfac	18/09/2024	5,25	5,50	↓
MYR/IDR Spot	3636	3623	-0,37%	BI - LF		6,75	7,00	↓
SAR/IDR Spot	4146	4146	0,00%	US Fed's Current Range		5,00	5,50	↓
US - Dow Jones Industrial Average	42864	43065	0,47%	LPS IDR		4,25	4,25	→
Tokyo - Nikkei 225	39606	40085	1,19%	LPS USD	01/02/2024	2,25	2,25	→
Hong Kong - Hang Seng Index	21093	21083	-0,05%	LPS BPR		6,75	6,75	→
Singapore - Srait Time Index STI	3596	3621	0,70%					
Indonesia - IHSG	7521	7560	0,52%					
WTI Crude Oil Future/ barrel (Aug. 2024)	71,92	71,92	0,00%					
Gold Spot \$/Oz	2648,35	2648,73	0,01%					
Ice Newcastle Coal/ metric ton	146,70	148,20	1,01%					
Malaysia CPO Contract (MYR/Metric ton)	4400,00	4400,00	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	15/10/2024	15.560	15.575	15,00
TOM	16/10/2024	15.561	15.576	15,20
SPOT	17/10/2024	15.561	15.576	15,20
NDF 1Mo.	18/11/2024	15.574	15.584	10,00
D-NDF 3Mo.	17/01/2025	15.605	15.625	20,00
1 Wk.	24/10/2024	15.565	15.580	15,57
2 Wk.	31/10/2024	15.569	15.586	17,42
1 Mo.	18/11/2024	15.580	15.596	16,00
2 Mo.	17/12/2024	15.595	15.615	20,42
3 Mo.	17/01/2025	15.612	15.635	23,00
6 Mo.	17/04/2025	15.668	15.700	32,50
1 Yr.	17/10/2025	15.828	15.855	27,50

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)	6,25%	6,38%	6,53%	6,60%	6,75%	6,90%	no data	no data	no data
INTERBANK (USD)	4,88%	4,90%	4,89%	4,86%	4,82%	4,84%	4,68%	4,57%	4,46%
<b>INDONESIA</b>	<b>6,25%</b>								
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)	6,25%	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	6,391	29	99,32	99,77	1288 Hari	↓
FR0081	6,500	100,13	100,25	6,282	59	100,19	100,34	238 Hari	↓
FR0084	7,250	101,08	101,41	6,380	121	101,21	101,45	479 Hari	↓
FR0090	5,125	97,15	97,55	6,378	180	97,40	97,56	898 Hari	↓
FR0091	6,375	98,78	99,15	6,580	180	98,87	99,96	2700 Hari	↓
FR0092	7,125	102,04	102,55	6,921	59	102,21	104,01	6362 Hari	↓
FR0093	6,375	96,75	98,06	6,758	90	96,77	98,47	4590 Hari	↓
FR0089	6,875	99,29	99,94	6,933	121	99,63	100,42	9664 Hari	↓
FR0095	6,375	99,90	100,39	6,403	121	100,10	100,65	1379 Hari	↓
FR0096	7,000	102,20	102,57	6,650	121	102,41	103,75	3001 Hari	↓
PBS012	8,875	112,66	113,46	6,607	29	113,05	113,01	2550 Hari	↓
PBS003	6,000	99,12	99,25	6,422	90	99,21	99,37	809 Hari	↓
PBS033	6,750	98,48	99,52	6,882	59	99,00	99,17	8163 Hari	↓
PBS036	5,375	99,42	99,48	6,091	121	99,41	99,16	298 Hari	↑
PBS037	6,875	100,74	101,08	6,780	149	100,91	101,02	4110 Hari	↓
PBS029	6,375	98,51	99,05	6,589	149	98,78	97,86	3389 Hari	↓
PBS034	6,500	97,87	98,46	6,730	59	98,17	98,00	5281 Hari	↓
FR0100	6,625	99,60	99,86	6,682	121	99,69	101,30	3361 Hari	↓
FR0101	6,875	101,75	102,01	6,422	180	101,79	102,81	1619 Hari	↓
FR0102	6,875	99,31	99,87	6,928	90	99,62	100,46	10714 Hari	↓
FR0103	6,750	100,39	100,60	6,697	90	100,52	102,16	3869 Hari	↓
FR0104	6,500	100,40	100,59	6,424	90	100,52	101,48	2068 Hari	↓
FR0098	7,125	102,80	103,17	6,805	59	103,11	104,30	4921 Hari	↓
FR0097	7,125	102,70	102,97	6,865	59	102,06	103,51	6722 Hari	↓
PBS038	6,875	98,56	99,00	6,996	59	98,78	100,21	9064 Hari	↓
PBS004	6,100	95,25	95,73	6,669	121	95,49	95,72	4442 Hari	↓
PBS030	5,875	98,12	98,25	6,445	90	98,08	97,58	1348 Hari	↑
PBS039	6,625	98,05	98,75	6,821	90	98,24	98,24	6031 Hari	↓
PBS032	4,875	97,48	97,60	6,413	90	97,52	97,75	627 Hari	↓

