

Fixed Income Daily Report

Wednesday, 16 October 2024 09:01:56

Global Market				Policy rates				
Indicator	price yesterday	TOD price	% chg.	Indicator	Date	Last	Prev.	Trend
USD/IDR Today	15560	15580	0,13%	BI-7 DS RR		6,00	6,25	↓
SGD/IDR Spot	11911	11890	-0,18%	BI - Depfac	18/09/2024	5,25	5,50	↓
MYR/IDR Spot	3623	3612	-0,29%	BI - LF		6,75	7,00	↓
SAR/IDR Spot	4152	4151	-0,02%	US Fed's Current Range		5,00	5,50	↓
US - Dow Jones Industrial Average	43065	42740	-0,76%	LPS IDR		4,25	4,25	→
Tokyo - Nikkei 225	39911	39236	-1,72%	LPS USD	01/02/2024	2,25	2,25	→
Hong Kong - Hang Seng Index	21093	20319	-3,81%	LPS BPR		6,75	6,75	→
Singapore - Srait Time Index STI	3596	3595	-0,01%					
Indonesia - IHSG	7560	7627	0,88%					
WTI Crude Oil Future/ barrel (Aug. 2024)	71,92	71,92	0,00%					
Gold Spot \$/Oz	2662,91	2663,25	0,01%					
Ice Newcastle Coal/ metric ton	148,20	146,05	-1,47%					
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)	30/09/2024	\$ 3.257	\$ 2.775	↑
Export Growth	30/09/2024	\$ 6,44	\$ 6,56	↓
Import Growth	30/09/2024	\$ 8,55	\$ 9,46	↓
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	16/10/2024	15.570	15.580	10,00
TOM	17/10/2024	15.571	15.581	10,19
SPOT	18/10/2024	15.571	15.581	10,19
NDF 1Mo.	18/11/2024	15.585	15.600	15,00
D-NDF 3Mo.	21/01/2025	15.621	15.636	15,00
1 Wk.	25/10/2024	15.574	15.585	10,95
2 Wk.	01/11/2024	15.578	15.590	12,00
1 Mo.	18/11/2024	15.587	15.600	13,00
2 Mo.	18/12/2024	15.601	15.619	18,00
3 Mo.	21/01/2025	15.620	15.637	17,00
6 Mo.	21/04/2025	15.670	15.695	25,00
1 Yr.	20/10/2025	15.829	15.850	21,00

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)	6,16%	6,38%	6,53%	6,60%	6,75%	6,90%	no data	no data	no data
INTERBANK (USD)	4,89%	4,90%	4,90%	4,85%	4,88%	4,90%	4,66%	4,54%	4,44%
INDONESIA	6,16%								
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)	6,16%	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	99,12	99,36	6,398	28	99,32	99,77	1287 Hari	↓
FR0081	6,500	100,12	100,25	6,300	58	100,19	100,34	237 Hari	↓
FR0084	7,250	101,02	101,45	6,398	120	101,21	101,45	478 Hari	↓
FR0090	5,125	97,11	97,53	6,399	179	97,40	97,56	897 Hari	↓
FR0091	6,375	98,76	99,08	6,578	179	98,87	99,96	2699 Hari	↓
FR0092	7,125	101,98	102,51	6,923	58	102,21	104,01	6361 Hari	↓
FR0093	6,375	96,57	97,72	6,773	89	96,77	98,47	4589 Hari	↓
FR0089	6,875	99,21	99,85	6,938	120	99,63	100,42	9663 Hari	↓
FR0095	6,375	99,83	100,29	6,413	120	100,10	100,65	1378 Hari	↓
FR0096	7,000	102,16	102,49	6,655	120	102,41	103,75	3000 Hari	↓
PBS012	8,875	112,66	113,46	6,607	28	113,05	113,01	2549 Hari	↓
PBS003	6,000	99,10	99,25	6,430	89	99,21	99,37	808 Hari	↓
PBS033	6,750	98,47	99,52	6,883	58	99,00	99,17	8162 Hari	↓
PBS036	5,375	99,42	99,48	6,092	120	99,41	99,16	297 Hari	↑
PBS037	6,875	100,74	101,08	6,780	148	100,91	101,02	4109 Hari	↓
PBS029	6,375	98,05	98,43	6,656	148	98,78	97,86	3388 Hari	↓
PBS034	6,500	97,84	98,42	6,733	58	98,17	98,00	5280 Hari	↓
FR0100	6,625	99,51	99,77	6,696	120	99,69	101,30	3360 Hari	↓
FR0101	6,875	101,71	101,93	6,430	179	101,79	102,81	1618 Hari	↓
FR0102	6,875	99,14	99,68	6,940	89	99,62	100,46	10713 Hari	↓
FR0103	6,750	100,17	100,39	6,724	89	100,52	102,16	3868 Hari	↓
FR0104	6,500	100,23	100,43	6,452	89	100,52	101,48	2067 Hari	↓
FR0098	7,125	102,63	103,05	6,821	58	103,11	104,30	4920 Hari	↓
FR0097	7,125	102,55	102,92	6,872	58	102,06	103,51	6721 Hari	↓
PBS038	6,875	98,59	99,25	6,993	58	98,82	100,17	9063 Hari	↓
PBS004	6,100	95,26	95,73	6,669	120	95,49	95,72	4441 Hari	↓
PBS030	5,875	98,12	98,25	6,446	89	98,08	97,58	1347 Hari	↑
PBS039	6,625	98,05	98,75	6,821	89	98,24	98,24	6030 Hari	↓
PBS032	4,875	97,41	97,60	6,460	89	97,52	97,75	626 Hari	↓

