

Fixed Income Daily Report

Thursday, 17 October 2024 09:00:23

Global Market				Policy rates				
Indicator	price yesterday	TOD price	% chg.	Indicator	Date	Last	Prev.	Trend
USD/IDR Today	15580	15513	-0,43%	BI-7 DS RR		6,00	6,25	↓
SGD/IDR Spot	11890	11847	-0,36%	BI - Depfac	16/10/2024	5,25	5,50	↓
MYR/IDR Spot	3612	3612	-0,01%	BI - LF		6,75	7,00	↓
SAR/IDR Spot	4137	4132	-0,12%	US Fed's Current Range		5,00	5,50	↓
US - Dow Jones Industrial Average	42740	43078	0,78%	LPS IDR		4,25	4,25	→
Tokyo - Nikkei 225	39180	39156	-0,06%	LPS USD	01/02/2024	2,25	2,25	→
Hong Kong - Hang Seng Index	20319	20287	-0,16%	LPS BPR		6,75	6,75	→
Singapore - Srait Time Index STI	3591	3617	0,73%					
Indonesia - IHSG	7627	7649	0,29%					
WTI Crude Oil Future/ barrel (Aug. 2024)	71,92	71,92	0,00%					
Gold Spot \$/Oz	2677,35	2677,71	0,01%					
Ice Newcastle Coal/ metric ton	146,05	145,95	-0,07%					
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	17/10/2024	15.530	15.540	10,00
TOM	18/10/2024	15.531	15.541	10,22
SPOT	21/10/2024	15.531	15.541	10,22
NDF 1Mo.	21/11/2024	15.569	15.580	11,00
D-NDF 3Mo.	21/01/2025	15.600	15.624	24,00
1 Wk.	28/10/2024	15.534	15.545	10,60
2 Wk.	04/11/2024	15.538	15.550	11,91
1 Mo.	21/11/2024	15.546	15.558	12,00
2 Mo.	23/12/2024	15.560	15.576	15,79
3 Mo.	21/01/2025	15.576	15.593	16,98
6 Mo.	21/04/2025	15.625	15.650	25,00
1 Yr.	21/10/2025	15.778	15.805	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)	6,16%	6,38%	6,53%	6,60%	6,75%	6,90%	no data	no data	no data
INTERBANK (USD)	4,87%	4,90%	4,90%	4,83%	4,87%	4,90%	4,65%	4,53%	4,42%
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	99,15	99,43	6,400	25	99,32	99,77	1284 Hari	↓
FR0081	6,500	100,13	100,25	6,285	55	100,19	100,34	234 Hari	↓
FR0084	7,250	101,08	101,45	6,397	117	101,21	101,45	475 Hari	↓
FR0090	5,125	97,12	97,56	6,414	176	97,40	97,56	894 Hari	↓
FR0091	6,375	99,08	99,42	6,539	176	98,87	99,96	2696 Hari	↑
FR0092	7,125	102,06	102,57	6,916	55	102,21	104,01	6358 Hari	↓
FR0093	6,375	96,65	98,01	6,744	86	96,77	98,47	4586 Hari	↓
FR0089	6,875	99,26	99,91	6,940	117	99,63	100,42	9660 Hari	↓
FR0095	6,375	99,88	100,24	6,415	117	100,10	100,65	1375 Hari	↓
FR0096	7,000	102,20	102,59	6,652	117	102,41	103,75	2997 Hari	↓
PBS012	8,875	112,99	113,27	6,550	25	113,13	113,28	2546 Hari	↓
PBS003	6,000	99,15	99,30	6,407	86	99,21	99,37	805 Hari	↓
PBS033	6,750	98,46	99,51	6,884	55	99,00	99,17	8159 Hari	↓
PBS036	5,375	99,39	99,46	6,219	117	99,41	99,16	294 Hari	↓
PBS037	6,875	100,74	101,08	6,780	145	100,91	101,02	4106 Hari	↓
PBS029	6,375	98,17	98,43	6,639	145	98,78	97,86	3385 Hari	↓
PBS034	6,500	97,82	98,40	6,735	55	98,17	98,00	5277 Hari	↓
FR0100	6,625	99,64	99,89	6,680	117	99,69	101,30	3357 Hari	↓
FR0101	6,875	101,75	102,00	6,429	176	101,79	102,81	1615 Hari	↓
FR0102	6,875	99,24	99,71	6,937	86	99,62	100,46	10710 Hari	↓
FR0103	6,750	100,24	100,46	6,717	86	100,52	102,16	3865 Hari	↓
FR0104	6,500	100,26	100,46	6,451	86	100,52	101,48	2064 Hari	↓
FR0098	7,125	102,70	103,06	6,821	55	103,11	104,30	4917 Hari	↓
FR0097	7,125	102,67	103,02	6,868	55	102,06	103,51	6718 Hari	↓
PBS038	6,875	99,05	99,41	6,954	55	98,82	100,17	9060 Hari	↑
PBS004	6,100	95,25	95,69	6,670	117	95,49	95,72	4438 Hari	↓
PBS030	5,875	98,20	98,30	6,442	86	98,08	97,58	1344 Hari	↑
PBS039	6,625	98,65	98,96	6,759	86	98,81	98,61	6027 Hari	↓
PBS032	4,875	97,50	97,56	6,431	86	97,52	97,75	623 Hari	↓

