

Fixed Income Daily Report

Friday, 18 October 2024 09:04:09

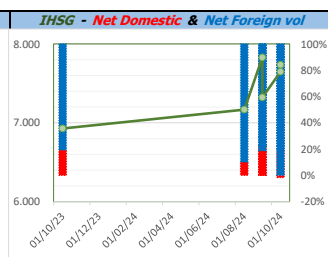
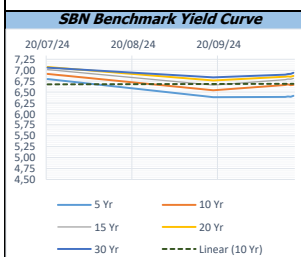
Global Market				Policy rates				
Indicator	price yesterday	TOD price	% chg.	Indicator	Date	Last	Prev.	Trend
USD/IDR Today	15495	15513	0,12%	BI-7 DS RR		6,00	6,25	↓
SGD/IDR Spot	11792	11810	0,15%	BI - Depfac	16/10/2024	5,25	5,50	↓
MYR/IDR Spot	3593	3603	0,29%	BI - LF		6,75	7,00	↓
SAR/IDR Spot	4130	4130	0,00%	US Fed's Current Range		5,00	5,50	↓
US - Dow Jones Industrial Average	43078	43239	0,37%	LPS IDR		4,25	4,25	→
Tokyo - Nikkei 225	38911	39037	0,32%	LPS USD	01/02/2024	2,25	2,25	→
Hong Kong - Hang Seng Index	20079	20199	0,59%	LPS BPR		6,75	6,75	→
Singapore - Srait Time Index STI	3625	3632	0,18%					
Indonesia - IHSG	7735	7785	0,65%					
WTI Crude Oil Future/ barrel (Aug. 2024)	71,92	71,92	0,00%					
Gold Spot \$/Oz	2706,58	2707,00	0,02%					
Ice Newcastle Coal/ metric ton	145,95	145,75	-0,14%					
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	18/10/2024	15.490	15.500	10,00
TOM	19/10/2024	15.491	15.501	10,47
SPOT	22/10/2024	15.491	15.501	10,47
NDF 1Mo.	22/11/2024	15.527	15.540	13,00
D-NDF 3Mo.	22/01/2025	15.561	15.579	18,00
1 Wk.	29/10/2024	15.494	15.505	10,92
2 Wk.	05/11/2024	15.498	15.509	11,46
1 Mo.	22/11/2024	15.505	15.517	12,29
2 Mo.	23/12/2024	15.516	15.532	15,85
3 Mo.	22/01/2025	15.532	15.549	17,30
6 Mo.	22/04/2025	15.584	15.617	32,50
1 Yr.	22/10/2025	15.730	15.763	32,50

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)	6,21%	6,38%	6,53%	6,60%	6,75%	6,75%	no data	no data	no data
INTERBANK (USD)	4,87%	4,88%	4,90%	4,83%	4,79%	4,80%	4,65%	4,54%	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	7,21%

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	6,395	24	99,32	99,77	1283 Hari	↓
FR0081	6,500	100,12	100,26	6,284	54	100,19	100,34	233 Hari	↓
FR0084	7,250	101,07	101,45	6,384	116	101,21	101,45	474 Hari	↓
FR0090	5,125	97,12	97,56	6,394	175	97,40	97,56	893 Hari	↓
FR0091	6,375	99,07	99,42	6,534	175	98,87	99,96	2695 Hari	↑
FR0092	7,125	102,04	102,61	6,922	54	102,21	104,01	6357 Hari	↓
FR0093	6,375	96,85	98,08	6,749	85	96,77	98,47	4585 Hari	↑
FR0089	6,875	99,17	99,83	6,943	116	99,63	100,42	9659 Hari	↓
FR0095	6,375	99,86	100,21	6,414	116	100,10	100,65	1374 Hari	↓
FR0096	7,000	102,22	102,56	6,647	116	102,41	103,75	2996 Hari	↓
PBS012	8,875	112,99	113,27	6,548	24	113,13	113,28	2545 Hari	↓
PBS003	6,000	99,13	99,53	6,418	85	99,21	99,37	804 Hari	↓
PBS033	6,750	98,45	99,51	6,885	54	99,00	99,17	8158 Hari	↓
PBS036	5,375	99,38	99,46	6,148	116	99,41	99,16	293 Hari	↓
PBS037	6,875	100,74	101,08	6,779	144	100,91	101,02	4105 Hari	↓
PBS029	6,375	98,17	98,43	6,639	144	98,78	97,86	3384 Hari	↓
PBS034	6,500	97,54	98,12	6,766	54	98,17	98,00	5276 Hari	↓
FR0100	6,625	99,72	99,89	6,663	116	99,69	101,30	3356 Hari	↑
FR0101	6,875	101,75	101,95	6,419	175	101,79	102,81	1614 Hari	↓
FR0102	6,875	99,03	99,51	6,951	85	99,62	100,46	10709 Hari	↓
FR0103	6,750	100,26	100,48	6,714	85	100,52	102,16	3864 Hari	↓
FR0104	6,500	100,20	100,45	6,455	85	100,52	101,48	2063 Hari	↓
FR0098	7,125	102,67	103,03	6,820	54	103,11	104,30	4916 Hari	↓
FR0097	7,125	102,63	103,02	6,873	54	102,06	103,51	6717 Hari	↓
PBS038	6,875	99,08	99,55	6,952	54	98,82	100,17	9059 Hari	↑
PBS004	6,100	94,35	94,79	6,782	116	95,49	95,72	4437 Hari	↓
PBS030	5,875	98,23	98,39	6,413	85	98,08	97,58	1343 Hari	↓
PBS039	6,625	98,05	98,75	6,821	85	98,24	98,24	6026 Hari	↓
PBS032	4,875	97,54	97,64	6,392	85	97,52	97,75	622 Hari	↑



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