

Fixed Income Daily Report

Monday, 21 October 2024 09:01:23

| Global Market | | | | Policy rates | | | | |
|------------------------------------------|-----------------|-----------|--------|------------------------|------------|------|-------|-------|
| Indicator | price yesterday | TOD price | % chg. | Indicator | Date | Last | Prev. | Trend |
| USD/IDR Today | 15465 | 15465 | 0,00% | BI-7 DS RR | | 6,00 | 6,25 | ↓ |
| SGD/IDR Spot | 11792 | 11779 | -0,11% | BI - Depfac | 16/10/2024 | 5,25 | 5,50 | ↓ |
| MYR/IDR Spot | 3592 | 3598 | 0,17% | BI - LF | | 6,75 | 7,00 | ↓ |
| SAR/IDR Spot | 4122 | 4118 | -0,10% | US Fed's Current Range | | 5,00 | 5,50 | ↓ |
| US - Dow Jones Industrial Average | 43239 | 43276 | 0,09% | LPS IDR | | 4,25 | 4,25 | → |
| Tokyo - Nikkei 225 | 38982 | 39015 | 0,09% | LPS USD | 01/02/2024 | 2,25 | 2,25 | → |
| Hong Kong - Hang Seng Index | 20804 | 20746 | -0,28% | LPS BPR | | 6,75 | 6,75 | → |
| Singapore - Srait Time Index STI | 3640 | 3633 | -0,19% | | | | | |
| Indonesia - IHSG | 7760 | 7783 | 0,30% | | | | | |
| WTI Crude Oil Future/ barrel (Aug. 2024) | 71,92 | 71,92 | 0,00% | | | | | |
| Gold Spot \$/Oz | 2726,79 | 2727,17 | 0,01% | | | | | |
| Ice Newcastle Coal/ metric ton | 145,75 | 145,40 | -0,24% | | | | | |
| 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 | 21/10/2024 | 15.450 | 15.455 | 5,00 |
| TOM | 22/10/2024 | 15.451 | 15.456 | 5,19 |
| SPOT | 23/10/2024 | 15.451 | 15.456 | 5,19 |
| NDF 1Mo. | 25/11/2024 | 15.479 | 15.492 | 13,00 |
| D-NDF 3Mo. | 23/01/2025 | 15.513 | 15.539 | 26,00 |
| 1 Wk. | 30/10/2024 | 15.454 | 15.460 | 5,86 |
| 2 Wk. | 06/11/2024 | 15.457 | 15.465 | 7,92 |
| 1 Mo. | 25/11/2024 | 15.464 | 15.472 | 8,00 |
| 2 Mo. | 23/12/2024 | 15.474 | 15.487 | 13,00 |
| 3 Mo. | 23/01/2025 | 15.494 | 15.505 | 11,00 |
| 6 Mo. | 23/04/2025 | 15.553 | 15.567 | 13,92 |
| 1 Yr. | 23/10/2025 | 15.675 | 15.720 | 45,00 |

| 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) | 6,13% | 6,35% | 6,53% | 6,60% | 6,41% | 6,75% | no data | no data | no data |
| INTERBANK (USD) | 4,89% | 4,90% | 4,90% | 4,81% | 4,78% | 4,81% | 4,65% | 4,51% | 4,45% |
| INDONESIA | 6,13% | | | | | | | | |
| 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) | 6,13% | 6,29% | 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 | 99,33 | 6,404 | 23 | 99,22 | 99,77 | 1282 Hari | ↓ |
| FR0081 | 6,500 | 100,10 | 100,27 | 6,327 | 53 | 100,18 | 100,34 | 232 Hari | ↓ |
| FR0084 | 7,250 | 101,06 | 101,42 | 6,384 | 115 | 101,21 | 101,45 | 473 Hari | ↓ |
| FR0090 | 5,125 | 97,10 | 97,53 | 6,409 | 174 | 97,33 | 97,56 | 892 Hari | ↓ |
| FR0091 | 6,375 | 99,12 | 99,53 | 6,525 | 174 | 99,35 | 99,96 | 2694 Hari | ↓ |
| FR0092 | 7,125 | 102,15 | 102,52 | 6,911 | 53 | 102,27 | 104,01 | 6356 Hari | ↓ |
| FR0093 | 6,375 | 96,78 | 97,83 | 6,754 | 84 | 97,30 | 98,47 | 4584 Hari | ↓ |
| FR0089 | 6,875 | 99,36 | 99,89 | 6,927 | 115 | 99,50 | 100,42 | 9658 Hari | ↓ |
| FR0095 | 6,375 | 99,91 | 100,13 | 6,397 | 115 | 100,03 | 100,65 | 1373 Hari | ↓ |
| FR0096 | 7,000 | 102,52 | 102,69 | 6,599 | 115 | 102,63 | 103,75 | 2995 Hari | ↓ |
| PBS012 | 8,875 | 112,99 | 113,27 | 6,548 | 23 | 113,13 | 113,28 | 2544 Hari | ↓ |
| PBS003 | 6,000 | 99,15 | 99,32 | 6,410 | 84 | 99,23 | 99,37 | 803 Hari | ↓ |
| PBS033 | 6,750 | 98,46 | 99,51 | 6,884 | 53 | 98,99 | 99,17 | 8157 Hari | ↓ |
| PBS036 | 5,375 | 99,41 | 99,47 | 6,110 | 115 | 99,44 | 99,16 | 292 Hari | ↓ |
| PBS037 | 6,875 | 100,74 | 101,07 | 6,780 | 143 | 100,91 | 101,02 | 4104 Hari | ↓ |
| PBS029 | 6,375 | 97,99 | 98,44 | 6,665 | 143 | 98,21 | 97,86 | 3383 Hari | ↓ |
| PBS034 | 6,500 | 97,54 | 98,11 | 6,766 | 53 | 97,83 | 98,00 | 5275 Hari | ↓ |
| FR0100 | 6,625 | 99,69 | 100,02 | 6,668 | 115 | 99,87 | 101,30 | 3355 Hari | ↓ |
| FR0101 | 6,875 | 101,78 | 102,01 | 6,412 | 174 | 101,85 | 102,81 | 1613 Hari | ↓ |
| FR0102 | 6,875 | 99,00 | 99,40 | 6,954 | 84 | 99,21 | 100,46 | 10708 Hari | ↓ |
| FR0103 | 6,750 | 100,20 | 100,41 | 6,722 | 84 | 100,34 | 102,16 | 3863 Hari | ↓ |
| FR0104 | 6,500 | 100,04 | 100,45 | 6,489 | 84 | 100,30 | 101,48 | 2062 Hari | ↓ |
| FR0098 | 7,125 | 102,53 | 102,92 | 6,835 | 53 | 102,78 | 104,30 | 4915 Hari | ↓ |
| FR0097 | 7,125 | 102,55 | 102,93 | 6,879 | 53 | 102,74 | 103,51 | 6716 Hari | ↓ |
| PBS038 | 6,875 | 98,73 | 99,34 | 6,982 | 53 | 99,03 | 100,17 | 9058 Hari | ↓ |
| PBS004 | 6,100 | 94,14 | 94,59 | 6,809 | 115 | 94,36 | 95,72 | 4436 Hari | ↓ |
| PBS030 | 5,875 | 98,03 | 98,35 | 6,473 | 84 | 98,19 | 97,58 | 1342 Hari | ↓ |
| PBS039 | 6,625 | 98,05 | 98,75 | 6,821 | 84 | 98,40 | 98,24 | 6025 Hari | ↓ |
| PBS032 | 4,875 | 97,50 | 97,62 | 6,414 | 84 | 97,56 | 97,75 | 621 Hari | ↓ |

