

Fixed Income Daily Report

Thursday, 24 October 2024 09:13:08

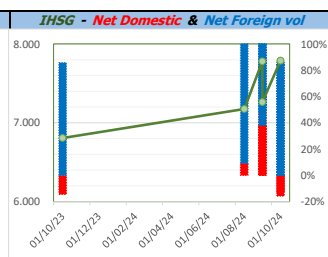
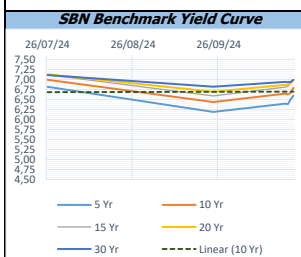
Global Market				Policy rates				
Indicator	price yesterday	TOD price	% chg.	Indicator	Date	Last	Prev.	Trend
USD/IDR Today	15620	15634	0,09%	BI-7 DS RR		6,00	6,25	↓
SGD/IDR Spot	11840	11826	-0,12%	BI - Depfac	16/10/2024	5,25	5,50	↓
MYR/IDR Spot	3593	3592	-0,04%	BI - LF		6,75	7,00	↓
SAR/IDR Spot	4164	4163	-0,02%	US Fed's Current Range		5,00	5,50	↓
US - Dow Jones Industrial Average	42925	42515	-0,96%	LPS IDR		4,25	4,25	→
Tokyo - Nikkei 225	38105	38172	0,18%	LPS USD	01/02/2024	2,25	2,25	→
Hong Kong - Hang Seng Index	20760	20527	-1,13%	LPS BPR		6,75	6,75	→
Singapore - Srait Time Index STI	3601	3611	0,28%					
Indonesia - IHSG	7788	7784	-0,05%					
WTI Crude Oil Future/ barrel (Aug. 2024)	71,92	71,92	0,00%					
Gold Spot \$/Oz	2723,79	2724,16	0,01%					
Ice Newcastle Coal/ metric ton	144,70	145,25	0,38%					
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	24/10/2024	15.453	15.453	0,00
TOM	25/10/2024	15.454	15.454	0,45
SPOT	28/10/2024	15.454	15.454	0,45
NDF 1Mo.	29/11/2024	15.646	15.658	12,00
D-NDF 3Mo.	28/01/2025	15.686	15.701	15,00
1 Wk.	04/11/2024	15.457	15.458	1,00
2 Wk.	12/11/2024	15.460	15.462	1,94
1 Mo.	29/11/2024	15.468	15.472	4,00
2 Mo.	30/12/2024	15.482	15.491	9,36
3 Mo.	28/01/2025	15.500	15.506	6,50
6 Mo.	28/04/2025	15.557	15.581	23,50
1 Yr.	28/10/2025	15.708	15.733	25,00

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)	6,19%	6,38%	6,53%	6,60%	6,75%	6,75%	no data	no data	no data
INTERBANK (USD)	4,88%	4,90%	4,90%	4,76%	4,76%	4,76%	4,67%	4,57%	4,48%
INDONESIA	6,19%								
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)	6,19%	6,30%	no data	6,63%	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	98,62	98,93	6,564	18	99,22	99,77	1277 Hari	↓
FR0081	6,500	100,13	100,27	6,267	48	100,18	100,34	227 Hari	↓
FR0084	7,250	101,04	101,42	6,386	110	101,21	101,45	468 Hari	↓
FR0090	5,125	97,00	97,44	6,456	169	97,33	97,56	887 Hari	↓
FR0091	6,375	97,95	98,27	6,727	169	99,35	99,96	2689 Hari	↓
FR0092	7,125	101,98	102,37	6,927	48	102,27	104,01	6351 Hari	↓
FR0093	6,375	95,38	96,20	6,919	79	97,30	98,47	4579 Hari	↓
FR0089	6,875	98,73	99,47	6,979	110	99,50	100,42	9653 Hari	↓
FR0095	6,375	99,45	99,92	6,539	110	100,03	100,65	1368 Hari	↓
FR0096	7,000	101,86	102,26	6,703	110	102,63	103,75	2990 Hari	↓
PBS012	8,875	112,65	113,45	6,603	18	113,06	113,01	2539 Hari	↓
PBS003	6,000	99,06	99,30	6,457	79	99,23	99,37	798 Hari	↓
PBS033	6,750	98,44	99,51	6,886	48	98,99	99,17	8152 Hari	↓
PBS036	5,375	99,40	99,47	6,104	110	99,44	99,16	287 Hari	↓
PBS037	6,875	100,68	101,01	6,787	138	100,91	101,02	4099 Hari	↓
PBS029	6,375	98,17	98,44	6,639	138	98,21	97,86	3378 Hari	↓
PBS034	6,500	97,52	98,09	6,768	48	97,83	98,00	5270 Hari	↓
FR0100	6,625	98,80	99,12	6,800	110	99,87	101,30	3350 Hari	↓
FR0101	6,875	101,05	101,33	6,598	169	101,85	102,81	1608 Hari	↓
FR0102	6,875	98,59	99,08	6,987	79	99,21	100,46	10703 Hari	↓
FR0103	6,750	99,04	99,32	6,876	79	100,34	102,16	3858 Hari	↓
FR0104	6,500	99,12	99,36	6,685	79	100,30	101,48	2057 Hari	↓
FR0098	7,125	101,22	101,60	6,981	48	102,78	104,30	4910 Hari	↓
FR0097	7,125	100,99	101,49	7,028	48	102,74	103,51	6711 Hari	↓
PBS038	6,875	98,72	99,04	6,982	48	99,03	100,17	9053 Hari	↓
PBS004	6,100	93,97	94,41	6,832	110	94,36	95,72	4431 Hari	↓
PBS030	5,875	98,13	98,33	6,443	79	98,19	97,58	1337 Hari	↓
PBS039	6,625	97,89	98,66	6,837	79	98,40	98,24	6020 Hari	↓
PBS032	4,875	97,21	97,40	6,607	79	97,56	97,75	616 Hari	↓



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