

Fixed Income Daily Report

Monday, 28 October 2024 09:00:23

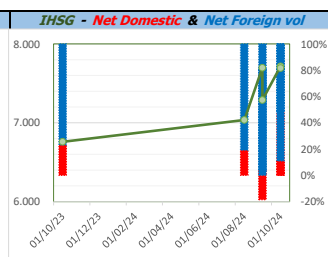
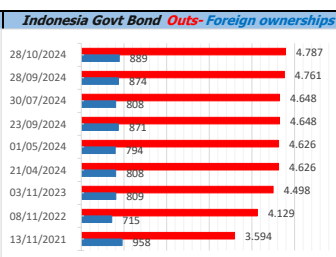
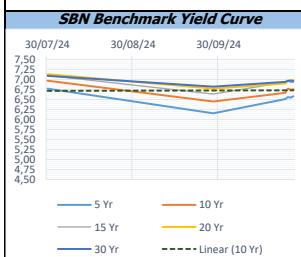
Global Market				Policy rates				
Indicator	price yesterday	TOD price	% chg.	Indicator	Date	Last	Prev.	Trend
USD/IDR Today	15584	15640	0,36%	BI-7 DS RR		6,00	6,25	↓
SGD/IDR Spot	11804	11851	0,40%	BI - Depfac	16/10/2024	5,25	5,50	↓
MYR/IDR Spot	3580	3607	0,73%	BI - LF		6,75	7,00	↓
SAR/IDR Spot	4166	4166	0,00%	US Fed's Current Range		5,00	5,50	↓
US - Dow Jones Industrial Average	42374	42114	-0,62%	LPS IDR		4,25	4,25	↔
Tokyo - Nikkei 225	37914	38585	1,74%	LPS USD	01/02/2024	2,25	2,25	↔
Hong Kong - Hang Seng Index	20590	20515	-0,37%	LPS BPR		6,75	6,75	↔
Singapore - Srait Time Index STI	3593	3595	0,05%					
Indonesia - IHSG	7695	7704	0,12%					
WTI Crude Oil Future/ barrel (Aug. 2024)	71,92	71,92	0,00%					
Gold Spot \$/Oz	2732,35	2732,72	0,01%					
Ice Newcastle Coal/ metric ton	145,90	145,90	0,00%					
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	28/10/2024	15.453	15.453	0,00
TOM	29/10/2024	15.454	15.454	0,10
SPOT	30/10/2024	15.454	15.454	0,10
NDF 1Mo.	29/11/2024	15.714	15.727	13,00
D-NDF 3Mo.	30/01/2025	15.748	15.772	24,00
1 Wk.	06/11/2024	15.456	15.458	1,56
2 Wk.	13/11/2024	15.460	15.462	1,74
1 Mo.	29/11/2024	15.468	15.470	2,00
2 Mo.	30/12/2024	15.484	15.488	4,00
3 Mo.	30/01/2025	15.501	15.506	5,00
6 Mo.	30/04/2025	15.563	15.573	10,50
1 Yr.	30/10/2025	15.713	15.733	20,00

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)	6,08%	6,38%	6,53%	6,60%	6,66%	6,75%	no data	no data	no data
INTERBANK (USD)	4,88%	4,88%	4,84%	4,76%	4,79%	4,84%	4,66%	4,56%	4,49%
INDONESIA	6,08%								
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)	6,08%	6,29%	no data	6,63%	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	98,85	99,10	6,491	16	99,04	99,77	1275 Hari	↓
FR0081	6,500	100,13	100,27	6,278	46	100,20	100,34	225 Hari	↓
FR0084	7,250	101,03	101,41	6,400	108	101,22	101,45	467 Hari	↓
FR0090	5,125	97,06	97,45	6,436	167	97,24	97,56	885 Hari	↓
FR0091	6,375	98,27	98,49	6,689	167	98,53	99,96	2687 Hari	↓
FR0092	7,125	101,76	102,15	6,349	46	101,96	104,01	6349 Hari	↓
FR0093	6,375	95,63	96,37	6,895	77	96,32	98,47	4577 Hari	↓
FR0089	6,875	98,81	99,33	6,973	108	99,19	100,42	9651 Hari	↓
FR0095	6,375	99,44	99,74	6,542	108	99,59	100,65	1366 Hari	↓
FR0096	7,000	101,96	102,27	6,686	108	102,11	103,75	2988 Hari	↓
PBS012	8,875	112,98	113,27	6,544	16	113,13	113,28	2537 Hari	↓
PBS003	6,000	98,92	99,13	6,527	77	99,03	99,37	796 Hari	↓
PBS033	6,750	98,35	99,33	6,894	46	98,84	99,17	8150 Hari	↓
PBS036	5,375	99,42	99,48	6,123	108	99,45	99,16	285 Hari	↓
PBS037	6,875	100,68	101,01	6,787	136	100,84	101,02	4097 Hari	↓
PBS029	6,375	98,17	98,44	6,639	136	98,30	97,86	3376 Hari	↓
PBS034	6,500	97,45	98,00	6,776	46	97,73	98,00	5268 Hari	↓
FR0100	6,625	99,02	99,35	6,760	108	99,26	101,30	3348 Hari	↓
FR0101	6,875	101,04	101,29	6,602	167	101,24	102,81	1606 Hari	↓
FR0102	6,875	98,92	99,41	6,959	77	99,18	100,46	10701 Hari	↓
FR0103	6,750	99,50	99,70	6,825	77	99,65	102,16	3856 Hari	↓
FR0104	6,500	99,39	99,56	6,626	77	99,45	101,48	2055 Hari	↓
FR0098	7,125	101,77	102,13	6,921	46	101,92	104,30	4908 Hari	↓
FR0097	7,125	101,50	101,83	6,979	46	101,66	103,51	6709 Hari	↓
PBS038	6,875	98,73	99,04	6,982	46	98,88	100,17	9051 Hari	↓
PBS004	6,100	94,05	94,50	6,821	108	94,28	95,72	4429 Hari	↓
PBS030	5,875	97,91	98,39	6,513	77	98,15	97,58	1335 Hari	↓
PBS039	6,625	97,88	98,75	6,838	77	98,32	98,24	6018 Hari	↓
PBS032	4,875	97,31	97,40	6,555	77	97,35	97,75	614 Hari	↓



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