

Fixed Income Daily Report

Tuesday, 29 October 2024 09:01:06

Global Market				Policy rates				
Indicator	price yesterday	TOD price	% chg.	Indicator	Date	Last	Prev.	Trend
USD/IDR Today	15725	15739	0,09%	BI-7 DS RR		6,00	6,25	↓
SGD/IDR Spot	11851	11880	0,25%	BI - Depfac	16/10/2024	5,25	5,50	↓
MYR/IDR Spot	3605	3607	0,04%	BI - LF		6,75	7,00	↓
SAR/IDR Spot	4166	4192	0,62%	US Fed's Current Range		5,00	5,50	↓
US - Dow Jones Industrial Average	42114	42388	0,64%	LPS IDR		4,25	4,25	→
Tokyo - Nikkei 225	38606	38898	0,75%	LPS USD	01/02/2024	2,25	2,25	→
Hong Kong - Hang Seng Index	20599	20809	1,01%	LPS BPR		6,75	6,75	→
Singapore - Srait Time Index STI	3584	3580	-0,12%					
Indonesia - IHSG	7635	7628	-0,09%					
WTI Crude Oil Future/ barrel (Aug. 2024)	71,92	71,92	0,00%					
Gold Spot \$/Oz	2753,85	2754,10	0,01%					
Ice Newcastle Coal/ metric ton	145,90	144,50	-0,97%					
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	29/10/2024	15.730	15.735	5,00
TOM	30/10/2024	15.731	15.736	5,17
SPOT	31/10/2024	15.731	15.736	5,17
NDF 1Mo.	29/11/2024	15.753	15.767	14,00
D-NDF 3Mo.	31/01/2025	15.796	15.814	18,00
1 Wk.	07/11/2024	15.733	15.739	5,87
2 Wk.	14/11/2024	15.738	15.744	6,06
1 Mo.	29/11/2024	15.745	15.752	7,00
2 Mo.	31/12/2024	15.759	15.771	11,77
3 Mo.	31/01/2025	15.778	15.788	10,00
6 Mo.	30/04/2025	15.838	15.855	17,45
1 Yr.	31/10/2025	16.000	16.020	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)	6,15%	6,38%	6,53%	6,60%	6,75%	6,92%	no data	no data	no data
INTERBANK (USD)	4,88%	4,89%	4,83%	4,76%	4,82%	4,84%	4,65%	4,56%	4,50%
INDONESIA	6,15%								
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)	6,15%	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	98,58	98,89	6,578	15	99,04	99,77	1274 Hari	↓
FR0081	6,500	100,11	100,27	6,300	45	100,20	100,34	224 Hari	↓
FR0084	7,250	100,98	101,37	6,436	107	101,22	101,45	466 Hari	↓
FR0090	5,125	96,94	97,45	6,490	166	97,24	97,56	884 Hari	↓
FR0091	6,375	97,87	98,22	6,740	166	98,53	99,96	2686 Hari	↓
FR0092	7,125	101,13	101,67	7,011	45	101,96	104,01	6348 Hari	↓
FR0093	6,375	95,32	96,05	6,933	76	96,32	98,47	4576 Hari	↓
FR0089	6,875	98,49	99,24	6,999	107	99,19	100,42	9650 Hari	↓
FR0095	6,375	99,30	99,66	6,583	107	99,59	100,65	1365 Hari	↓
FR0096	7,000	101,42	102,01	6,771	107	102,11	103,75	2988 Hari	↓
PBS012	8,875	112,98	113,27	6,544	15	113,13	113,28	2536 Hari	↓
PBS003	6,000	98,90	99,10	6,536	76	99,03	99,37	795 Hari	↓
PBS033	6,750	98,12	99,10	6,914	45	98,84	99,17	8149 Hari	↓
PBS036	5,375	99,39	99,51	6,159	107	99,45	99,16	284 Hari	↓
PBS037	6,875	100,68	101,01	6,787	135	100,84	101,02	4096 Hari	↓
PBS029	6,375	97,82	98,44	6,690	135	98,30	97,86	3375 Hari	↓
PBS034	6,500	97,36	97,92	6,787	45	97,73	98,00	5267 Hari	↓
FR0100	6,625	98,52	98,78	6,840	107	99,26	101,30	3348 Hari	↓
FR0101	6,875	100,84	101,16	6,654	166	101,24	102,81	1605 Hari	↓
FR0102	6,875	98,39	98,99	7,004	76	99,18	100,46	10700 Hari	↓
FR0103	6,750	98,82	99,06	6,907	76	99,65	102,16	3855 Hari	↓
FR0104	6,500	98,97	99,23	6,723	76	99,45	101,48	2054 Hari	↓
FR0098	7,125	101,00	101,42	7,009	45	101,92	104,30	4907 Hari	↓
FR0097	7,125	100,97	101,36	7,030	45	101,66	103,51	6708 Hari	↓
PBS038	6,875	98,61	99,05	6,992	45	98,88	100,17	9050 Hari	↓
PBS004	6,100	93,87	94,33	6,845	107	94,28	95,72	4428 Hari	↓
PBS030	5,875	98,04	98,31	6,475	76	98,15	97,58	1334 Hari	↓
PBS039	6,625	97,73	98,58	6,854	76	98,32	98,24	6017 Hari	↓
PBS032	4,875	97,19	97,40	6,632	76	97,35	97,75	613 Hari	↓

