

Fixed Income Daily Report

Wednesday, 30 October 2024 09:00:09

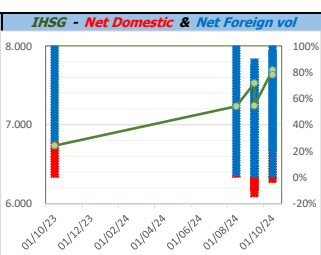
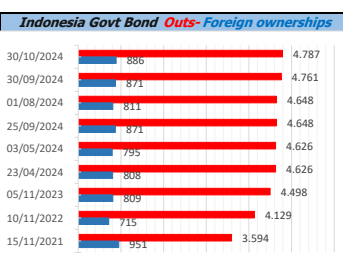
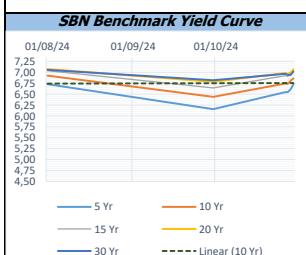
Global Market				Policy rates				
Indicator	price yesterday	TOD price	% chg.	Indicator	Date	Last	Prev.	Trend
USD/IDR Today	15725	15760	0,22%	BI-7 DS RR		6,00	6,25	↓
SGD/IDR Spot	11880	11900	0,17%	BI - Depfac	16/10/2024	5,25	5,50	↓
MYR/IDR Spot	3605	3606	0,02%	BI - LF		6,75	7,00	↓
SAR/IDR Spot	4200	4198	-0,05%	US Fed's Current Range		5,00	5,50	↓
US - Dow Jones Industrial Average	42388	42233	-0,37%	LPS IDR		4,25	4,25	→
Tokyo - Nikkei 225	38904	39272	0,94%	LPS USD	01/02/2024	2,25	2,25	→
Hong Kong - Hang Seng Index	20701	20594	-0,52%	LPS BPR		6,75	6,75	→
Singapore - Srait Time Index STI	3590	3581	-0,27%					
Indonesia - IHSG	7635	7607	-0,37%					
WTI Crude Oil Future/ barrel (Aug. 2024)	71,92	71,92	0,00%					
Gold Spot \$/Oz	2781,42	2781,74	0,01%					
Ice Newcastle Coal/ metric ton	144,50	145,25	0,52%					
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	30/10/2024	15.770	15.780	10,00
TOM	31/10/2024	15.771	15.781	10,15
SPOT	01/11/2024	15.771	15.781	10,15
NDF 1Mo.	02/12/2024	15.773	15.786	13,00
D-NDF 3Mo.	03/02/2025	15.807	15.830	23,00
1 Wk.	08/11/2024	15.773	15.784	10,53
2 Wk.	15/11/2024	15.777	15.789	11,24
1 Mo.	02/12/2024	15.786	15.797	11,50
2 Mo.	02/01/2025	15.799	15.815	15,51
3 Mo.	03/02/2025	15.819	15.834	14,50
6 Mo.	02/05/2025	15.887	15.905	18,00
1 Yr.	03/11/2025	16.040	16.070	30,00

Money Market Rates (ACT/360)									
RATE	O/N	1 Wk	2 Wk	1 Mo	3 Mo	6 Mo	9 Mo	1 Yr	
INTERBANK (IDR)	6,12%	6,35%	6,48%	6,60%	6,75%	6,92%	no data	no data	no data
INTERBANK (USD)	4,88%	4,90%	4,81%	4,76%	4,86%	4,90%	4,66%	4,53%	4,46%
INDONESIA	6,12%								
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)	6,12%	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	98,48	98,85	6,609	14	99,04	99,77	1273 Hari	↓
FR0081	6,500	100,08	100,23	6,345	44	100,20	100,34	223 Hari	↓
FR0084	7,250	101,00	101,29	6,421	106	101,22	101,45	465 Hari	↓
FR0090	5,125	96,83	97,36	6,542	165	97,24	97,56	883 Hari	↓
FR0091	6,375	97,57	97,92	6,795	165	98,53	99,96	2685 Hari	↓
FR0092	7,125	100,79	101,41	7,045	44	101,96	104,01	6347 Hari	↓
FR0093	6,375	96,51	97,90	6,787	75	96,32	98,47	4575 Hari	↑
FR0089	6,875	98,27	99,01	7,018	106	99,19	100,42	9649 Hari	↓
FR0095	6,375	99,09	99,48	6,648	106	99,59	100,65	1364 Hari	↓
FR0096	7,000	101,09	101,60	6,822	106	102,11	103,75	2987 Hari	↓
PBS012	8,875	112,65	113,45	6,599	14	113,05	113,01	2535 Hari	↓
PBS003	6,000	98,83	98,93	6,571	75	99,03	99,37	794 Hari	↓
PBS033	6,750	98,12	99,10	6,914	44	98,84	99,17	8148 Hari	↓
PBS036	5,375	99,34	99,53	6,228	106	99,45	99,16	283 Hari	↓
PBS037	6,875	100,68	101,01	6,787	134	100,84	101,02	4095 Hari	↓
PBS029	6,375	98,17	98,44	6,639	134	98,30	97,86	3374 Hari	↓
PBS034	6,500	97,43	97,99	6,779	44	97,73	98,00	5266 Hari	↓
FR0100	6,625	98,37	98,64	6,863	106	99,26	101,30	3347 Hari	↓
FR0101	6,875	100,63	101,08	6,722	165	101,24	102,81	1604 Hari	↓
FR0102	6,875	98,29	98,89	7,012	75	99,18	100,46	10699 Hari	↓
FR0103	6,750	98,49	98,78	6,951	75	99,65	102,16	3854 Hari	↓
FR0104	6,500	98,53	98,81	6,812	75	99,45	101,48	2053 Hari	↓
FR0098	7,125	100,44	100,83	7,073	44	101,92	104,30	4906 Hari	↓
FR0097	7,125	100,67	101,09	7,059	44	101,66	103,51	6707 Hari	↓
PBS038	6,875	98,73	99,12	6,982	44	98,88	100,17	9049 Hari	↓
PBS004	6,100	93,93	94,41	6,836	106	94,28	95,72	4428 Hari	↓
PBS030	5,875	97,98	98,32	6,492	75	98,15	97,58	1333 Hari	↓
PBS039	6,625	97,88	98,50	6,838	75	98,32	98,24	6016 Hari	↓
PBS032	4,875	97,20	97,45	6,629	75	97,35	97,75	612 Hari	↓



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