

Fixed Income Daily Report

Thursday, 31 October 2024 09:02:25

Global Market				Policy rates				
Indicator	price yesterday	TOD price	% chg.	Indicator	Date	Last	Prev.	Trend
USD/IDR Today	15700	15700	0,00%	BI-7 DS RR		6,00	6,25	↓
SGD/IDR Spot	11859	11866	0,06%	BI - Depfac	16/10/2024	5,25	5,50	↓
MYR/IDR Spot	3606	3580	-0,71%	BI - LF		6,75	7,00	↓
SAR/IDR Spot	4180	4181	0,02%	US Fed's Current Range		5,00	5,50	↓
US - Dow Jones Industrial Average	42233	42142	-0,22%	LPS IDR		4,25	4,25	→
Tokyo - Nikkei 225	39277	39045	-0,60%	LPS USD	01/02/2024	2,25	2,25	→
Hong Kong - Hang Seng Index	20381	20494	0,55%	LPS BPR		6,75	6,75	→
Singapore - Srait Time Index STI	3559	3559	0,00%					
Indonesia - IHSG	7570	7591	0,27%					
WTI Crude Oil Future/ barrel (Aug. 2024)	71,92	71,92	0,00%					
Gold Spot \$/Oz	2786,88	2787,23	0,01%					
Ice Newcastle Coal/ metric ton	145,25	145,00	-0,17%					
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	31/10/2024	15.710	15.715	5,00
TOM	01/11/2024	15.711	15.716	5,38
SPOT	04/11/2024	15.711	15.716	5,38
NDF 1Mo.	04/12/2024	15.716	15.726	10,00
D-NDF 3Mo.	04/02/2025	15.757	15.776	19,00
1 Wk.	12/11/2024	15.714	15.720	5,94
2 Wk.	18/11/2024	15.716	15.723	6,51
1 Mo.	04/12/2024	15.725	15.731	6,30
2 Mo.	06/01/2025	15.738	15.747	9,10
3 Mo.	04/02/2025	15.757	15.766	9,00
6 Mo.	05/05/2025	15.820	15.833	13,00
1 Yr.	04/11/2025	15.965	15.991	26,00

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)	6,04%	6,38%	6,50%	6,60%	6,75%	6,92%	no data	no data	no data
INTERBANK (USD)	4,88%	4,88%	4,78%	4,72%	4,76%	4,74%	4,65%	4,57%	4,50%
INDONESIA	6,04%								
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)	6,04%	6,30%	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	98,56	98,89	6,585	11	99,04	99,77	1270 Hari	↓
FR0081	6,500	100,08	100,23	6,345	41	100,20	100,34	220 Hari	↓
FR0084	7,250	100,93	101,31	6,475	103	101,22	101,45	462 Hari	↓
FR0090	5,125	96,77	97,21	6,572	162	97,24	97,56	880 Hari	↓
FR0091	6,375	97,55	97,84	6,799	162	98,53	99,96	2682 Hari	↓
FR0092	7,125	100,84	101,33	6,740	41	101,96	104,01	6344 Hari	↓
FR0093	6,375	95,91	97,45	6,851	72	96,32	98,47	4572 Hari	↓
FR0089	6,875	98,45	99,30	7,002	103	99,19	100,42	9646 Hari	↓
FR0095	6,375	98,96	99,39	6,685	103	99,59	100,65	1361 Hari	↓
FR0096	7,000	100,87	101,21	6,859	103	102,11	103,75	2984 Hari	↓
PBS012	8,875	112,65	113,44	6,599	11	113,05	113,01	2532 Hari	↓
PBS003	6,000	98,88	98,93	6,549	72	99,03	99,37	791 Hari	↓
PBS033	6,750	98,12	99,10	6,915	41	98,84	99,17	8145 Hari	↓
PBS036	5,375	99,45	99,50	6,085	103	99,45	99,16	280 Hari	↑
PBS037	6,875	100,68	101,01	6,787	131	100,84	101,02	4092 Hari	↓
PBS029	6,375	98,17	98,44	6,639	131	98,30	97,86	3371 Hari	↓
PBS034	6,500	97,43	97,99	6,779	41	97,73	98,00	5263 Hari	↓
FR0100	6,625	98,47	98,80	6,848	103	99,26	101,30	3344 Hari	↓
FR0101	6,875	100,64	101,01	6,706	162	101,24	#N/A N/A	1601 Hari	↓
FR0102	6,875	98,44	99,06	6,999	72	99,18	100,46	10696 Hari	↓
FR0103	6,750	98,94	99,20	6,890	72	99,65	102,16	3852 Hari	↓
FR0104	6,500	98,84	99,15	6,746	72	99,45	101,48	2051 Hari	↓
FR0098	7,125	100,72	101,11	7,041	41	101,92	104,30	4903 Hari	↓
FR0097	7,125	100,67	101,09	7,059	41	101,66	103,51	6704 Hari	↓
PBS038	6,875	98,73	99,12	6,982	41	98,88	100,17	9046 Hari	↓
PBS004	6,100	93,94	94,40	6,836	103	94,28	95,72	4425 Hari	↓
PBS030	5,875	98,02	98,22	6,481	72	98,15	97,58	1331 Hari	↓
PBS039	6,625	97,64	98,58	6,864	72	98,32	98,24	6013 Hari	↓
PBS032	4,875	97,07	97,33	6,715	72	97,35	97,75	610 Hari	↓

