

Fixed Income Daily Report

Wednesday, 06 November 2024 09:09:42

Global Market				Policy rates				
Indicator	price yesterday	TOD price	% chg.	Indicator	Date	Last	Prev.	Trend
USD/IDR Today	15735	15823	0,56%	BI-7 DS RR		6,00	6,25	↓
SGD/IDR Spot	11937	11970	0,28%	BI - Depfac	16/10/2024	5,25	5,50	↓
MYR/IDR Spot	3615	3628	0,37%	BI - LF		6,75	7,00	↓
SAR/IDR Spot	4193	4214	0,50%	US Fed's Current Range		5,00	5,50	↓
US - Dow Jones Industrial Average	41795	42222	1,01%	LPS IDR		4,25	4,25	↔
Tokyo - Nikkei 225	38475	39022	1,40%	LPS USD	01/02/2024	2,25	2,25	↔
Hong Kong - Hang Seng Index	21007	20787	-1,06%	LPS BPR		6,75	6,75	↔
Singapore - Srait Time Index STI	3582	3588	0,17%					
Indonesia - IHSG	7492	7486	-0,07%					
WTI Crude Oil Future/ barrel (Aug. 2024)	71,92	71,92	0,00%					
Gold Spot \$/Oz	2744,01	2744,41	0,01%					
Ice Newcastle Coal/ metric ton	143,90	142,90	-0,70%					
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)	30/09/2024	4,95	5,05	↓
CPI (YoY)	31/10/2024	1,71	1,84	↓
CPI Core (YoY)	31/10/2024	2,21	5,74	↓
CPI (MoM)	30/09/2024	0,08	-0,12	↑
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	06/11/2024	15.760	15.760	0,00
TOM	07/11/2024	15.760	15.761	0,10
SPOT	08/11/2024	15.760	15.761	0,10
NDF 1Mo.	09/12/2024	15.860	15.870	10,00
D-NDF 3Mo.	10/02/2025	15.897	15.922	25,00
1 Wk.	15/11/2024	15.763	15.764	0,96
2 Wk.	22/11/2024	15.766	15.768	1,98
1 Mo.	09/12/2024	15.773	15.775	2,46
2 Mo.	08/01/2025	15.786	15.790	4,00
3 Mo.	10/02/2025	15.802	15.805	3,00
6 Mo.	08/05/2025	15.865	15.880	15,00
1 Yr.	10/11/2025	16.027	16.037	9,75

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)	6,12%	6,33%	6,43%	6,60%	6,75%	6,92%	no data	no data	no data
INTERBANK (USD)	4,88%	4,68%	4,67%	4,68%	4,75%	4,75%	4,64%	4,58%	4,57%
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	98,58	98,93	6,583	7	98,70	98,77	1266 Hari	↓
FR0081	6,500	100,04	100,22	6,416	37	100,15	100,16	216 Hari	↓
FR0084	7,250	100,87	101,30	6,511	99	101,10	101,17	458 Hari	↓
FR0090	5,125	96,69	97,20	6,618	158	97,00	96,99	876 Hari	↓
FR0091	6,375	97,69	98,05	6,775	158	97,77	97,77	2678 Hari	↓
FR0092	7,125	101,07	101,73	6,717	37	101,19	101,34	6340 Hari	↓
FR0093	6,375	95,83	97,21	6,872	68	96,21	96,16	4569 Hari	↓
FR0089	6,875	98,83	99,80	6,971	99	99,17	99,19	9642 Hari	↓
FR0095	6,375	99,05	99,49	6,660	99	99,25	99,27	1357 Hari	↓
FR0096	7,000	101,03	101,44	6,832	99	101,16	101,22	2980 Hari	↓
PBS012	8,875	112,64	113,44	6,596	7	113,04	113,04	2528 Hari	↓
PBS003	6,000	98,78	98,93	6,600	68	98,90	98,90	787 Hari	↓
PBS033	6,750	98,13	99,10	6,914	37	98,61	98,61	8141 Hari	↓
PBS036	5,375	99,41	99,47	6,154	99	99,44	99,44	276 Hari	↓
PBS037	6,875	100,68	101,01	6,787	127	100,84	100,84	4088 Hari	↓
PBS029	6,375	98,17	98,44	6,639	127	98,31	98,31	3367 Hari	↓
PBS034	6,500	97,30	97,88	6,793	37	97,73	97,69	5259 Hari	↓
FR0100	6,625	99,10	99,56	6,756	99	99,07	99,03	3340 Hari	↑
FR0101	6,875	100,70	101,04	6,689	158	100,79	100,83	1597 Hari	↓
FR0102	6,875	99,22	99,87	6,936	68	99,31	99,27	10692 Hari	↓
FR0103	6,750	99,71	99,94	6,787	68	99,59	99,45	3848 Hari	↑
FR0104	6,500	99,16	99,52	6,678	68	99,08	99,14	2047 Hari	↑
FR0098	7,125	101,32	101,82	6,972	37	101,15	101,27	4899 Hari	↑
FR0097	7,125	101,25	101,68	7,003	37	100,88	100,88	6700 Hari	↑
PBS038	6,875	98,51	99,15	7,001	37	99,04	98,93	9042 Hari	↓
PBS004	6,100	93,94	94,41	6,836	99	94,17	94,17	4421 Hari	↓
PBS030	5,875	97,66	98,06	6,596	68	98,12	98,16	1327 Hari	↓
PBS039	6,625	97,55	98,75	6,873	68	98,32	98,23	6010 Hari	↓
PBS032	4,875	97,16	97,33	6,675	68	97,20	97,20	606 Hari	↓

