

Fixed Income Daily Report

Thursday, 14 November 2024 09:00:31

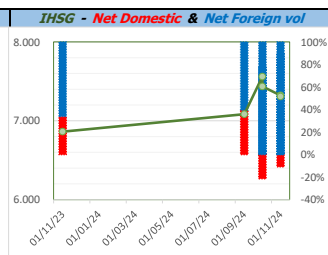
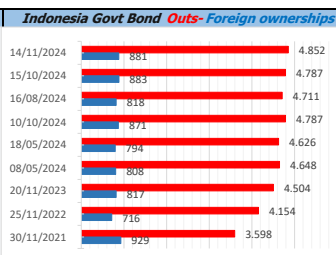
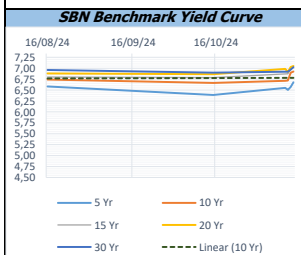
Global Market				Policy rates				
Indicator	price yesterday	TOD price	% chg.	Indicator	Date	Last	Prev.	Trend
USD/IDR Today	15780	15775	-0,03%	BI-7 DS RR		6,00	6,25	↓
SGD/IDR Spot	11802	11768	-0,29%	BI - Depfac	16/10/2024	5,25	5,50	↓
MYR/IDR Spot	3556	3536	-0,56%	BI - LF		6,75	7,00	↓
SAR/IDR Spot	4199	4202	0,07%	US Fed's Current Range		4,75	5,50	↓
US - Dow Jones Industrial Average	43911	43958	0,11%	LPS IDR		4,25	4,25	→
Tokyo - Nikkei 225	38722	38891	0,44%	LPS USD	01/02/2024	2,25	2,25	→
Hong Kong - Hang Seng Index	19823	19795	-0,14%	LPS BPR		6,75	6,75	→
Singapore - Srait Time Index STI	3720	3706	-0,38%					
Indonesia - IHSG	7309	7312	0,05%					
WTI Crude Oil Future/ barrel (Aug. 2024)	72,09	72,09	0,00%					
Gold Spot \$/Oz	2562,17	2562,48	0,01%					
Ice Newcastle Coal/ metric ton	142,25	141,50	-0,53%					
Malaysia CPO Contract (MYR/Metric ton)	5185,00	5185,00	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	31/10/2024	\$ 151,23	\$ 149,92	↑
Balance of Payment	30/06/2024	\$ -3.021	\$ -2.407	↓

Foreign currency (US\$) and Money Market (Rp.)				
Tenor	Sett. Date	BID	OFFER	Gap.
TOD	14/11/2024	15.770	15.780	10,00
TOM	15/11/2024	15.770	15.781	10,15
SPOT	18/11/2024	15.770	15.781	10,15
NDF 1Mo.	18/12/2024	15.829	15.849	20,00
D-NDF 3Mo.	18/02/2025	15.874	15.894	20,00
1 Wk.	25/11/2024	15.773	15.784	11,09
2 Wk.	02/12/2024	15.776	15.787	11,06
1 Mo.	18/12/2024	15.784	15.795	11,00
2 Mo.	21/01/2025	15.797	15.811	13,55
3 Mo.	18/02/2025	15.815	15.828	13,65
6 Mo.	19/05/2025	15.872	15.890	18,16
1 Yr.	18/11/2025	16.030	16.065	35,00

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)	6,10%	6,33%	6,40%	6,60%	6,62%	6,75%	no data	no data	no data
INTERBANK (USD)	4,61%	4,63%	4,64%	4,68%	4,71%	4,74%	4,62%	4,59%	4,54%
INDONESIA	6,10%								
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)	6,10%	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	98,53	98,90	6,604	178	98,78	98,77	1257 Hari	↓
FR0081	6,500	100,03	100,21	6,439	27	100,16	100,16	206 Hari	↓
FR0084	7,250	100,81	101,20	6,553	89	101,15	101,17	448 Hari	↓
FR0090	5,125	96,76	97,22	6,595	148	97,05	96,99	866 Hari	↓
FR0091	6,375	97,17	97,62	6,868	148	98,28	97,77	2668 Hari	↓
FR0092	7,125	100,64	101,34	7,060	27	101,66	101,34	6330 Hari	↓
FR0093	6,375	94,89	96,90	6,988	58	96,37	96,16	4559 Hari	↓
FR0089	6,875	98,04	99,19	7,038	89	99,22	99,19	9632 Hari	↓
FR0095	6,375	99,10	99,52	6,646	89	99,42	99,27	1347 Hari	↓
FR0096	7,000	100,48	100,96	6,920	89	101,59	101,22	2970 Hari	↓
PBS012	8,875	112,16	112,95	6,673	178	113,04	113,04	2518 Hari	↓
PBS003	6,000	99,54	99,75	6,228	58	98,96	99,15	777 Hari	↑
PBS033	6,750	98,12	99,09	6,915	27	98,61	98,61	8131 Hari	↓
PBS036	5,375	99,45	99,49	6,120	89	99,45	99,44	266 Hari	↑
PBS037	6,875	100,67	101,01	6,787	117	100,84	100,84	4078 Hari	↓
PBS029	6,375	98,05	98,32	6,658	117	98,18	98,31	3357 Hari	↓
PBS034	6,500	96,77	97,42	6,853	27	97,14	97,69	5249 Hari	↓
FR0100	6,625	97,94	98,26	6,928	89	99,38	99,03	3330 Hari	↓
FR0101	6,875	100,67	100,98	6,696	148	101,23	100,83	1587 Hari	↓
FR0102	6,875	98,14	98,76	7,024	58	99,33	99,27	10683 Hari	↓
FR0103	6,750	98,15	98,41	6,997	58	99,58	99,45	3838 Hari	↓
FR0104	6,500	98,76	99,13	6,766	58	99,41	99,14	2037 Hari	↓
FR0098	7,125	100,75	101,19	7,038	27	102,24	101,27	4889 Hari	↓
FR0097	7,125	100,72	101,20	7,054	27	101,44	100,88	6690 Hari	↓
PBS038	6,875	98,34	98,90	7,016	27	98,82	98,93	9033 Hari	↓
PBS004	6,100	93,93	94,44	6,839	89	94,13	94,17	4411 Hari	↓
PBS030	5,875	97,59	97,87	6,623	58	97,86	98,16	1317 Hari	↓
PBS039	6,625	97,07	98,20	6,923	58	97,71	98,22	6000 Hari	↓
PBS032	4,875	97,16	97,30	6,699	58	97,21	97,20	596 Hari	↓



Tim Riset: Ryan Eka Putra - Dealer FI - Ext.7952 - ryan.ekaputra@banksumselbabel.com

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