

Fixed Income Daily Report

Friday, 15 November 2024 09:00:42

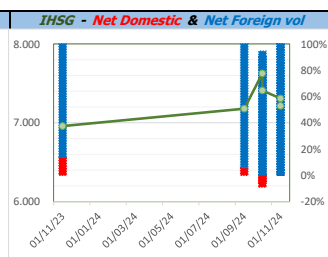
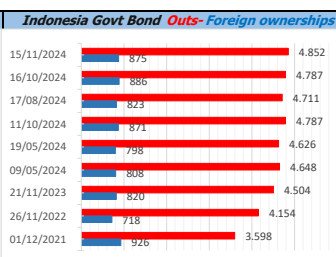
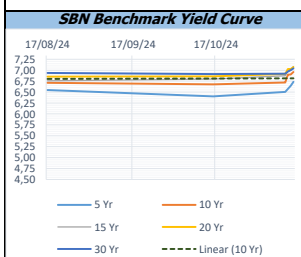
Global Market				Policy rates				
Indicator	price yesterday	TOD price	% chg.	Indicator	Date	Last	Prev.	Trend
USD/IDR Today	15775	15855	0,50%	BI-7 DS RR		6,00	6,25	↓
SGD/IDR Spot	11768	11794	0,22%	BI - Depfac	16/10/2024	5,25	5,50	↓
MYR/IDR Spot	3536	3533	-0,08%	BI - LF		6,75	7,00	↓
SAR/IDR Spot	4227	4224	-0,07%	US Fed's Current Range		4,75	5,50	↓
US - Dow Jones Industrial Average	43958	43751	-0,47%	LPS IDR		4,25	4,25	→
Tokyo - Nikkei 225	38536	38838	0,78%	LPS USD	01/02/2024	2,25	2,25	→
Hong Kong - Hang Seng Index	19436	19393	-0,22%	LPS BPR		6,75	6,75	→
Singapore - Srait Time Index STI	3738	3735	-0,07%					
Indonesia - IHSG	7215	7205	-0,13%					
WTI Crude Oil Future/ barrel (Aug. 2024)	72,09	72,09	0,00%					
Gold Spot \$/Oz	2565,78	2566,16	0,01%					
Ice Newcastle Coal/ metric ton	141,50	141,50	0,00%					
Malaysia CPO Contract (MYR/Metric ton)	5151,00	5151,00	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	15/11/2024	15.885	15.890	5,00
TOM	16/11/2024	15.886	15.892	5,40
SPOT	19/11/2024	15.886	15.892	5,40
NDF 1Mo.	19/12/2024	15.955	15.973	18,00
D-NDF 3Mo.	19/02/2025	15.998	16.023	25,00
1 Wk.	26/11/2024	15.888	15.894	6,59
2 Wk.	03/12/2024	15.892	15.898	6,00
1 Mo.	19/12/2024	15.899	15.905	6,00
2 Mo.	21/01/2025	15.915	15.923	7,64
3 Mo.	19/02/2025	15.927	15.939	11,80
6 Mo.	19/05/2025	15.990	16.000	10,00
1 Yr.	19/11/2025	16.140	16.165	25,00

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)	6,06%	6,33%	6,40%	6,60%	6,62%	6,75%	no data	no data	no data
INTERBANK (USD)	4,61%	4,63%	4,63%	4,70%	4,70%	4,70%	4,65%	4,60%	4,64%
INDONESIA 6,06%									
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)	6,06%	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	98,50	98,85	6,613	177	98,78	98,77	1256 Hari	↓
FR0081	6,500	100,03	100,19	6,440	26	100,16	100,16	205 Hari	↓
FR0084	7,250	100,91	101,19	6,467	88	101,15	101,17	447 Hari	↓
FR0090	5,125	96,75	97,17	6,606	147	97,05	96,99	865 Hari	↓
FR0091	6,375	96,93	97,44	6,910	147	98,28	97,77	2667 Hari	↓
FR0092	7,125	100,44	101,01	7,080	26	101,66	101,34	6329 Hari	↓
FR0093	6,375	94,18	96,98	7,077	57	96,37	96,16	4558 Hari	↓
FR0089	6,875	97,66	98,87	7,070	88	99,22	99,19	9631 Hari	↓
FR0095	6,375	99,06	99,43	6,658	88	99,42	99,27	1346 Hari	↓
FR0096	7,000	100,29	100,68	6,951	88	101,59	101,22	2969 Hari	↓
PBS012	8,875	112,16	112,95	6,673	177	113,04	113,04	2517 Hari	↓
PBS003	6,000	99,54	99,76	6,224	57	98,96	99,15	776 Hari	↑
PBS033	6,750	98,12	99,10	6,915	26	98,61	98,61	8130 Hari	↓
PBS036	5,375	99,46	99,50	6,117	88	99,45	99,44	265 Hari	↑
PBS037	6,875	100,67	101,01	6,787	116	100,84	100,84	4077 Hari	↓
PBS029	6,375	98,05	98,32	6,657	116	98,18	98,31	3356 Hari	↓
PBS034	6,500	96,77	97,42	6,854	26	97,14	97,69	5248 Hari	↓
FR0100	6,625	97,79	98,13	6,950	88	99,38	99,03	3329 Hari	↓
FR0101	6,875	100,48	100,81	6,745	147	101,23	100,83	1586 Hari	↓
FR0102	6,875	97,90	98,49	7,044	57	99,33	99,27	10682 Hari	↓
FR0103	6,750	97,97	98,26	7,023	57	99,58	99,45	3837 Hari	↓
FR0104	6,500	98,70	99,02	6,777	57	99,41	99,14	2036 Hari	↓
FR0098	7,125	100,27	100,61	7,093	26	102,24	101,27	4888 Hari	↓
FR0097	7,125	100,29	100,70	7,096	26	101,44	100,88	6689 Hari	↓
PBS038	6,875	98,38	98,82	7,013	26	98,82	98,93	9032 Hari	↓
PBS004	6,100	93,93	94,45	6,839	88	94,13	94,17	4410 Hari	↓
PBS030	5,875	97,47	97,49	6,662	57	97,86	98,16	1316 Hari	↓
PBS039	6,625	97,08	98,21	6,922	57	97,71	98,22	5999 Hari	↓
PBS032	4,875	97,16	97,30	6,699	57	97,21	97,20	595 Hari	↓



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