

Fixed Income Daily Report

Tuesday, 26 November 2024 09:00:13

Global Market				Policy rates				
Indicator	price yesterday	TOD price	% chg.	Indicator	Date	Last	Prev.	Trend
USD/IDR Today	15875	15870	-0,03%	BI-7 DS RR		6,00	6,25	↓
SGD/IDR Spot	11805	11789	-0,13%	BI - Depfac	20/11/2024	5,25	5,50	↓
MYR/IDR Spot	3558	3559	0,03%	BI - LF		6,75	7,00	↓
SAR/IDR Spot	4229	4231	0,05%	US Fed's Current Range		4,75	5,50	↓
US - Dow Jones Industrial Average	44297	44737	0,98%	LPS IDR		4,25	4,25	→
Tokyo - Nikkei 225	38780	38207	-1,50%	LPS USD	01/02/2024	2,25	2,25	→
Hong Kong - Hang Seng Index	19151	19143	-0,04%	LPS BPR		6,75	6,75	→
Singapore - Srait Time Index STI	3731	3709	-0,59%					
Indonesia - IHSG	7314	7334	0,28%					
WTI Crude Oil Future/ barrel (Aug. 2024)	72,09	72,09	0,00%					
Gold Spot \$/Oz	2627,83	2628,29	0,02%					
Ice Newcastle Coal/ metric ton	141,25	141,00	-0,18%					
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)	31/10/2024	\$ 2,475	\$ 3,231	↓
Export Growth	31/10/2024	\$ 10,25	\$ 6,31	↑
Import Growth	31/10/2024	\$ 17,49	\$ 8,55	↑
Foreign Reserves	31/10/2024	\$ 151,23	\$ 149,92	↑
Balance of Payment	30/09/2024	\$ -2,150	\$ -3,246	↑

Foreign currency (US\$) and Money Market (Rp.)				
Tenor	Sett. Date	BID	OFFER	Gap.
TOD	26/11/2024	15.870	15.875	5,00
TOM	27/11/2024	15.871	15.877	5,32
SPOT	29/11/2024	15.871	15.877	5,32
NDF 1Mo.	31/12/2024	15.920	15.933	13,00
D-NDF 3Mo.	28/02/2025	15.962	15.982	20,00
1 Wk.	06/12/2024	15.873	15.879	5,85
2 Wk.	13/12/2024	15.876	15.883	6,60
1 Mo.	31/12/2024	15.884	15.890	5,50
2 Mo.	31/01/2025	15.897	15.905	8,03
3 Mo.	28/02/2025	15.913	15.925	12,00
6 Mo.	28/05/2025	15.971	15.985	14,00
1 Yr.	28/11/2025	16.125	16.150	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)	6,18%	6,40%	6,48%	6,60%	#VALUE!	#VALUE!	no data	no data	no data
INTERBANK (USD)	4,63%	4,63%	4,62%	4,68%	4,73%	4,73%	4,72%	4,66%	4,70%
INDONESIA	6,18%								
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)	6,18%	6,29%	no data	6,62%	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	98,19	98,56	6,719	167	98,35	98,77	1246 Hari	↓
FR0081	6,500	99,98	100,16	6,522	16	100,06	100,16	195 Hari	↓
FR0084	7,250	100,67	101,04	6,658	78	100,98	101,17	437 Hari	↓
FR0090	5,125	96,44	96,76	6,767	137	96,66	96,99	855 Hari	↓
FR0091	6,375	96,99	97,34	6,901	137	97,14	97,77	2657 Hari	↓
FR0092	7,125	100,08	100,82	7,116	16	100,48	101,34	6319 Hari	↓
FR0093	6,375	94,18	96,81	7,079	47	95,48	96,16	4548 Hari	↓
FR0089	6,875	97,31	98,47	7,100	78	97,79	99,19	9621 Hari	↓
FR0095	6,375	98,83	99,18	6,732	78	99,00	99,27	1336 Hari	↓
FR0096	7,000	100,11	100,57	6,979	78	100,28	101,22	2959 Hari	↓
PBS012	8,875	112,91	113,26	6,537	167	113,08	113,13	2507 Hari	↓
PBS003	6,000	99,17	99,39	6,418	47	99,27	99,15	766 Hari	↓
PBS033	6,750	98,13	99,10	6,915	16	98,62	98,61	8120 Hari	↓
PBS036	5,375	99,47	99,52	6,136	78	99,48	99,44	255 Hari	↓
PBS037	6,875	100,67	101,01	6,787	106	100,84	100,84	4068 Hari	↓
PBS029	6,375	98,07	98,34	6,656	106	98,20	98,31	3347 Hari	↓
PBS034	6,500	96,70	97,44	6,861	16	97,06	97,69	5238 Hari	↓
FR0100	6,625	98,07	98,42	6,909	78	98,16	99,03	3319 Hari	↓
FR0101	6,875	100,37	100,72	6,775	137	100,56	100,83	1576 Hari	↓
FR0102	6,875	97,79	98,45	7,053	47	98,04	99,27	10672 Hari	↓
FR0103	6,750	98,23	98,52	6,988	47	98,16	99,45	3827 Hari	↑
FR0104	6,500	98,59	98,91	6,803	47	98,71	99,14	2026 Hari	↓
FR0098	7,125	100,74	101,13	7,039	16	100,93	101,27	4878 Hari	↓
FR0097	7,125	100,64	101,04	7,062	16	100,76	100,88	6679 Hari	↓
PBS038	6,875	98,21	98,77	7,027	16	98,60	98,93	9022 Hari	↓
PBS004	6,100	93,84	94,45	6,851	78	94,14	94,17	4400 Hari	↓
PBS030	5,875	97,35	97,41	6,706	47	97,38	98,16	1306 Hari	↓
PBS039	6,625	97,08	98,25	6,922	47	97,57	98,22	5989 Hari	↓
PBS032	4,875	97,00	97,06	6,846	47	97,03	97,31	585 Hari	↓

