

Fixed Income Daily Report

Friday, 26 July 2024 09:01:12

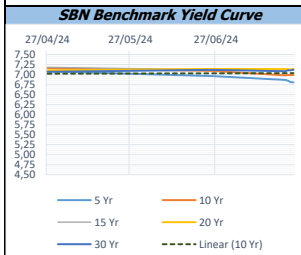
Global Market				Policy rates				
Indicator	price yesterday	TOD price	% chg.	Indicator	Date	Last	Prev.	Trend
USD/IDR Today	16215	16250	0,22%	BI-7 DS RR		6,25	6,00	↑
SGD/IDR Spot	12056	12103	0,39%	BI - Depfac	17/07/2024	5,50	5,25	↑
MYR/IDR Spot	3470	3484	0,41%	BI - LF		7,00	6,75	↑
SAR/IDR Spot	4335	4332	-0,07%	US Fed's Current Range		5,50	5,50	→
US - Dow Jones Industrial Average	39854	39935	0,20%	LPS IDR		4,25	4,25	→
Tokyo - Nikkei 225	37870	37861	-0,02%	LPS USD	01/02/2024	2,25	2,25	→
Hong Kong - Hang Seng Index	17005	17170	0,96%	LPS BPR		6,75	6,75	→
Singapore - Srait Time Index STI	3430	3427	-0,11%					
Indonesia - IHSG	7263	7240	-0,31%					
WTI Crude Oil Future/ barrel (Jun. 2024)	82,17	82,17	0,00%					
Gold Spot \$/Oz	2371,69	2372,05	0,02%					
Ice Newcastle Coal/ metric ton	134,75	134,75	0,00%					
Malaysia CPO Contract (MYR/Metric ton)	3980,00	3980,00	0,00%					

Indonesia Economic Data (in US\$ Billion, or percentage)				
Indicator	Date	Last	Prev.	Trend
GDP (Gross Domestic Bruto)	31/03/2024	5,11	5,04	↑
CPI (YoY)	30/06/2024	2,51	2,84	↓
CPI Core (YoY)	30/06/2024	1,90	-1,55	↓
CPI (MoM)	31/05/2024	-0,08	-0,03	↓
Trade Balance (USD Billion)	30/06/2024	\$ 2.390	\$ 2.925	↓
Export Growth	30/06/2024	\$ 1,17	\$ 2,85	↓
Import Growth	30/06/2024	\$ 7,58	\$ -8,84	↑
Foreign Reserves	30/06/2024	\$ 140,18	\$ 138,97	↑
Balance of Payment	31/03/2024	\$ -2.161	\$ -1.120	↓

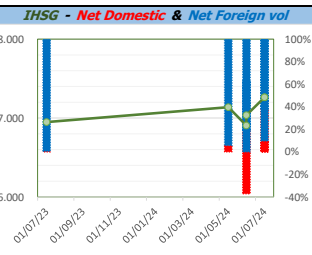
Foreign currency (US\$) and Money Market (Rp.)				
Tenor	Sett. Date	BID	OFFER	Gap.
TOD	26/07/2024	16.255	16.265	10,00
TOM	27/07/2024	16.256	16.266	10,20
SPOT	30/07/2024	16.256	16.266	10,20
NDF 1Mo.	30/08/2024	16.311	16.322	11,00
D-NDF 3Mo.	30/10/2024	16.335	16.354	19,00
1 Wk.	06/08/2024	16.258	16.269	11,24
2 Wk.	13/08/2024	16.260	16.272	11,20
1 Mo.	30/08/2024	16.268	16.280	12,00
2 Mo.	30/09/2024	16.283	16.298	15,00
3 Mo.	30/10/2024	16.302	16.317	15,50
6 Mo.	30/01/2025	16.355	16.370	15,30
1 Yr.	30/07/2025	16.500	16.528	27,50

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)	6,24%	6,53%	6,73%	6,83%	8,66%	7,18%	no data	no data	no data
INTERBANK (USD)	5,38%	5,38%	5,38%	5,43%	5,46%	5,43%	5,33%	5,21%	5,07%
INDONESIA	6,24%								
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	5,46%	no data	5,54%	5,57%	no data	6,04%
JIBOR (IDR)	6,24%	6,51%	no data	6,90%	no data	7,18%	7,30%	no data	7,45%

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	97,90	98,24	6,757	108	98,02	97,83	1366 Hari	↓
FR0081	6,500	99,87	100,00	6,648	138	99,86	99,88	316 Hari	↑
FR0084	7,250	100,60	101,06	6,834	16	100,80	100,80	557 Hari	↑
FR0090	5,125	95,99	96,38	6,765	77	96,14	95,91	975 Hari	↓
FR0091	6,375	96,63	96,96	6,945	77	96,79	96,27	2777 Hari	↓
FR0092	7,125	99,95	100,65	7,129	138	100,54	100,10	6440 Hari	↓
FR0093	6,375	94,91	96,15	6,978	169	95,30	94,24	4668 Hari	↓
FR0089	6,875	97,25	98,12	7,105	16	97,79	97,25	9742 Hari	↓
FR0095	6,375	98,56	99,06	6,786	16	98,72	98,71	1457 Hari	↓
FR0096	7,000	100,30	100,65	6,952	16	100,72	100,05	3079 Hari	↓
PBS012	8,875	112,56	115,46	6,670	108	113,78	113,77	2628 Hari	↓
PBS003	6,000	98,13	98,57	6,838	169	98,32	98,07	887 Hari	↓
PBS033	6,750	96,35	97,30	7,074	138	96,90	97,40	8241 Hari	↓
PBS036	5,375	98,54	98,65	6,829	16	98,53	98,37	376 Hari	↑
PBS037	6,875	100,65	101,20	6,792	47	100,88	101,44	4188 Hari	↓
PBS029	6,375	98,14	99,74	6,638	47	99,00	99,13	3467 Hari	↓
PBS034	6,500	98,09	98,76	6,704	138	98,48	98,02	5359 Hari	↓
FR0100	6,625	97,49	97,74	6,989	16	97,84	97,09	3439 Hari	↓
FR0101	6,875	100,24	100,49	6,812	77	100,23	99,75	1696 Hari	↑
FR0102	6,875	97,01	97,52	7,118	169	97,61	97,45	10792 Hari	↓
FR0098	7,125	99,98	100,37	7,126	138	100,55	100,69	4999 Hari	↓
FR0097	7,125	99,81	100,17	7,143	138	100,22	100,41	6800 Hari	↓
PBS038	6,875	96,96	97,40	7,135	138	97,07	97,41	9142 Hari	↓
PBS004	6,100	94,28	94,78	6,784	16	94,55	93,67	4520 Hari	↓
PBS030	5,875	97,34	98,27	6,649	169	97,82	97,69	1426 Hari	↓
PBS039	6,625	97,18	98,18	6,909	169	97,67	97,60	6109 Hari	↓
PBS032	4,875	96,39	96,63	6,861	169	96,37	96,07	705 Hari	↑



Indonesia Govt Bond		Outs-Foreign ownerships	
26/07/2024	809	4.648	
26/06/2024	799	4.618	
27/04/2024	794	4.626	
21/06/2024	808	4.626	
28/01/2024	849	4.643	
18/01/2024	811	4.643	
01/08/2023	853	4.463	
06/08/2022	751	3.967	
11/08/2021	966	3.513	



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