

Fixed Income Daily Report

Monday, 29 July 2024 09:00:07

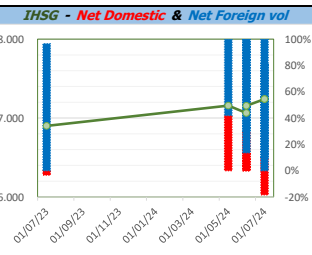
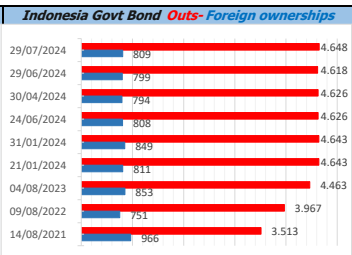
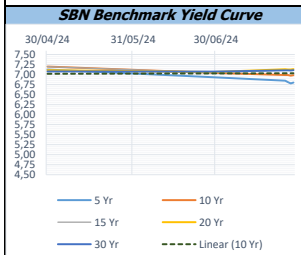
Global Market				Policy rates				
Indicator	price yesterday	TOD price	% chg.	Indicator	Date	Last	Prev.	Trend
USD/IDR Today	16250	16290	0,25%	BI-7 DS RR		6,25	6,00	↑
SGD/IDR Spot	12103	12127	0,20%	BI - Depfac	17/07/2024	5,50	5,25	↑
MYR/IDR Spot	3484	3501	0,48%	BI - LF		7,00	6,75	↑
SAR/IDR Spot	4346	4345	-0,02%	US Fed's Current Range		5,50	5,50	→
US - Dow Jones Industrial Average	39935	40589	1,61%	LPS IDR		4,25	4,25	→
Tokyo - Nikkei 225	37667	38518	2,21%	LPS USD	01/02/2024	2,25	2,25	→
Hong Kong - Hang Seng Index	17021	17181	0,93%	LPS BPR		6,75	6,75	→
Singapore - Srait Time Index STI	3426	3447	0,58%					
Indonesia - IHSG	7240	7288	0,66%					
WTI Crude Oil Future/ barrel (Jun. 2024)	82,17	82,17	0,00%					
Gold Spot \$/Oz	2391,83	2392,16	0,01%					
Ice Newcastle Coal/ metric ton	138,40	139,25	0,61%					
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	29/07/2024	16.285	16.295	10,00
TOM	30/07/2024	16.285	16.296	10,18
SPOT	31/07/2024	16.285	16.296	10,18
NDF 1Mo.	30/08/2024	16.294	16.304	10,00
D-NDF 3Mo.	31/10/2024	16.317	16.332	15,00
1 Wk.	07/08/2024	16.288	16.299	11,00
2 Wk.	14/08/2024	16.290	16.301	11,00
1 Mo.	30/08/2024	16.299	16.310	11,04
2 Mo.	30/09/2024	16.310	16.327	17,00
3 Mo.	31/10/2024	16.332	16.345	13,76
6 Mo.	31/01/2025	16.383	16.400	16,50
1 Yr.	31/07/2025	16.525	16.555	30,00

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)	6,25%	6,53%	6,73%	6,84%	5,31%	7,09%	no data	no data	no data
INTERBANK (USD)	5,35%	5,39%	5,39%	5,46%	5,45%	5,42%	5,31%	5,18%	5,10%
INDONESIA 6,25%									
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	5,52%	5,52%	no data	6,04%
JIBOR (IDR)	6,25%	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	97,97	98,24	6,735	107	98,11	97,83	1365 Hari	↓
FR0081	6,500	99,80	100,06	6,727	137	99,94	99,88	315 Hari	↓
FR0084	7,250	100,69	101,03	6,772	15	100,84	100,80	556 Hari	↓
FR0090	5,125	96,14	96,47	6,701	76	96,26	95,91	974 Hari	↓
FR0091	6,375	96,70	97,02	6,933	76	96,85	96,27	2776 Hari	↓
FR0092	7,125	99,90	100,57	7,133	137	100,33	100,10	6439 Hari	↓
FR0093	6,375	94,99	96,22	6,968	168	95,60	94,24	4667 Hari	↓
FR0089	6,875	96,95	97,79	7,131	15	97,46	97,25	9741 Hari	↓
FR0095	6,375	98,82	99,21	6,712	15	98,85	98,71	1456 Hari	↓
FR0096	7,000	100,43	100,64	6,932	15	100,46	100,05	3078 Hari	↓
PBS012	8,875	112,41	115,01	6,694	107	113,71	113,77	2627 Hari	↓
PBS003	6,000	98,13	98,57	6,838	168	98,35	98,07	886 Hari	↓
PBS033	6,750	96,02	97,24	7,103	137	96,63	97,40	8240 Hari	↓
PBS036	5,375	98,67	99,00	6,711	15	98,83	98,37	375 Hari	↓
PBS037	6,875	100,65	101,19	6,792	46	100,92	101,44	4187 Hari	↓
PBS029	6,375	98,16	99,74	6,635	46	98,95	99,13	3466 Hari	↓
PBS034	6,500	98,09	98,75	6,704	137	98,42	98,02	5358 Hari	↓
FR0100	6,625	97,60	97,85	6,972	15	97,65	97,09	3438 Hari	↓
FR0101	6,875	100,31	100,58	6,795	76	100,42	99,75	1695 Hari	↓
FR0102	6,875	97,20	97,50	7,102	168	97,33	97,45	10791 Hari	↓
FR0098	7,125	100,14	100,51	7,108	137	100,24	100,69	4998 Hari	↓
FR0097	7,125	99,96	100,35	7,128	137	100,07	100,41	6799 Hari	↓
PBS038	6,875	97,03	97,42	7,129	137	97,23	97,41	9141 Hari	↓
PBS004	6,100	94,28	94,78	6,784	15	94,53	93,67	4519 Hari	↓
PBS030	5,875	97,16	97,48	6,703	168	97,32	97,69	1425 Hari	↓
PBS039	6,625	97,17	98,16	6,911	168	97,66	97,60	6108 Hari	↓
PBS032	4,875	96,47	96,61	6,831	168	96,54	96,04	704 Hari	↓



Tim Riset:
 Ryan Eka Putra - Dealer FI - Ext.7952 - ryan.ekaputra@bankselsabel.com
 Disclaimer/ Pernyataan bebas tanggung jawab: Semua data dalam laporan ini hanya digunakan sebagai informasi. Kinerja masa lalu bukan merupakan indikator kinerja masa depan atau perkiraan performa atas suatu instrumen. Informasi yang dimuat dalam laporan ini diperoleh dari sumber yang dapat dipercaya, namun BPD Sumsel Babel tidak menjamin kelengkapan atau akurasi. Data, opsi dan perkiraan yang diungkapkan dapat berubah tanpa pemberitahuan dan BPD Sumsel Babel tetap menaati setiap dan semua tanggung jawab atas pernyataan dan jaminan, termasuk maupun tersirat, yang tercantum di sini, atau yang tidak dicantumkan.