

Fixed Income Daily Report

Monday, 05 August 2024 09:15:30

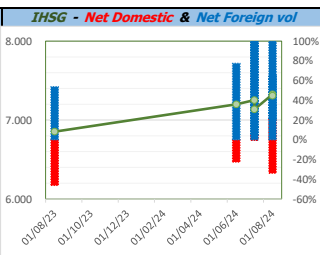
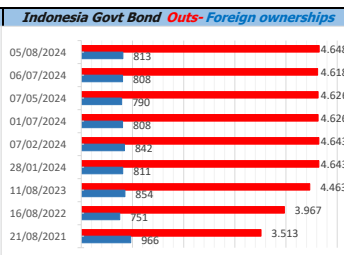
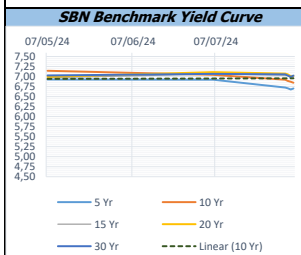
Global Market				Policy rates				
Indicator	price yesterday	TOD price	% chg.	Indicator	Date	Last	Prev.	Trend
USD/IDR Today	16200	16153	-0,29%	BI-7 DS RR		6,25	6,00	↑
SGD/IDR Spot	12148	12193	0,37%	BI - Depfac	17/07/2024	5,50	5,25	↑
MYR/IDR Spot	3594	3641	1,31%	BI - LF		7,00	6,75	↑
SAR/IDR Spot	4317	4315	-0,05%	US Fed's Current Range		5,50	5,50	→
US - Dow Jones Industrial Average	40348	39737	-1,54%	LPS IDR		4,25	4,25	→
Tokyo - Nikkei 225	35910	33809	-6,21%	LPS USD	01/02/2024	2,25	2,25	→
Hong Kong - Hang Seng Index	16946	16807	-0,83%	LPS BPR		6,75	6,75	→
Singapore - Srait Time Index STI	3381	3282	-3,04%					
Indonesia - IHSG	7308	7224	-1,16%					
WTI Crude Oil Future/ barrel (Jun. 2024)	82,17	82,17	0,00%					
Gold Spot \$/Oz	2434,06	2434,46	0,02%					
Ice Newcastle Coal/ metric ton	142,55	144,10	1,08%					
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)	31/07/2024	2,13	2,51	↓
CPI Core (YoY)	31/07/2024	1,95	2,63	↓
CPI (MoM)	30/06/2024	-0,18	-0,08	↓
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	05/08/2024	16.195	16.160	-35,00
TOM	06/08/2024	16.195	16.160	-34,85
SPOT	07/08/2024	16.195	16.160	-34,85
NDF 1Mo.	09/09/2024	16.171	16.183	12,00
D-NDF 3Mo.	07/11/2024	16.206	16.221	15,00
1 Wk.	14/08/2024	16.198	16.164	-34,20
2 Wk.	21/08/2024	16.201	16.168	-33,33
1 Mo.	09/09/2024	16.209	16.177	-32,25
2 Mo.	07/10/2024	16.226	16.193	-33,00
3 Mo.	07/11/2024	16.245	16.214	-31,26
6 Mo.	07/02/2025	16.305	16.279	-26,50
1 Yr.	07/08/2025	16.470	16.455	-15,00

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)	6,23%	6,55%	6,78%	6,83%	5,28%	7,09%	no data	no data	no data
INTERBANK (USD)	5,38%	5,37%	5,39%	5,43%	5,36%	5,27%	5,00%	4,79%	4,62%
INDONESIA	6,23%								
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	5,47%	no data	5,49%	5,44%	no data	6,04%
JIBOR (IDR)	6,23%	6,52%	no data	6,90%	no data	7,18%	7,30%	no data	7,46%

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	98,37	98,70	6,617	100	98,42	98,17	1358 Hari	↓
FR0081	6,500	99,94	100,08	6,563	130	99,98	99,97	308 Hari	↓
FR0084	7,250	101,03	101,37	6,528	8	101,06	100,93	549 Hari	↓
FR0090	5,125	96,25	96,58	6,668	69	96,37	96,27	968 Hari	↓
FR0091	6,375	97,39	97,74	6,814	69	97,45	97,23	2770 Hari	↓
FR0092	7,125	101,00	101,47	6,702	130	101,19	100,54	6432 Hari	↓
FR0093	6,375	95,97	96,59	6,848	161	96,28	96,14	4660 Hari	↓
FR0089	6,875	97,40	98,25	6,702	8	97,83	97,69	9734 Hari	↓
FR0095	6,375	98,97	99,41	6,670	8	99,16	98,97	1449 Hari	↓
FR0096	7,000	100,96	101,35	6,849	8	101,01	100,83	3071 Hari	↓
PBS012	8,875	112,76	114,56	6,633	100	113,66	113,63	2620 Hari	↓
PBS003	6,000	98,15	98,38	6,832	161	98,27	98,34	879 Hari	↓
PBS033	6,750	97,68	98,69	6,953	130	98,19	96,80	8233 Hari	↓
PBS036	5,375	98,67	99,12	6,735	8	98,89	98,72	368 Hari	↓
PBS037	6,875	100,20	100,72	6,849	39	100,46	100,47	4180 Hari	↓
PBS029	6,375	97,33	98,65	6,756	39	97,99	97,85	3459 Hari	↓
PBS034	6,500	97,80	98,43	6,736	130	98,11	98,24	5351 Hari	↓
FR0100	6,625	98,41	98,65	6,855	8	98,58	98,15	3431 Hari	↓
FR0101	6,875	100,84	101,25	6,661	69	100,78	100,66	1689 Hari	↑
FR0102	6,875	98,02	98,82	7,034	161	98,51	98,11	10784 Hari	↓
FR0098	7,125	101,34	101,63	6,971	130	101,51	100,86	4991 Hari	↓
FR0097	7,125	101,15	101,47	7,013	130	101,33	100,71	6792 Hari	↓
PBS038	6,875	98,43	98,59	7,007	130	98,51	98,28	9134 Hari	↓
PBS004	6,100	93,87	94,37	6,836	8	94,12	94,16	4512 Hari	↓
PBS030	5,875	97,25	97,38	6,677	161	97,32	96,85	1418 Hari	↓
PBS039	6,625	97,17	98,16	6,911	161	97,66	97,66	6101 Hari	↓
PBS032	4,875	96,70	96,89	6,713	161	96,79	96,70	697 Hari	↓



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