

Fixed Income Daily Report

Thursday, 22 August 2024 09:29:16

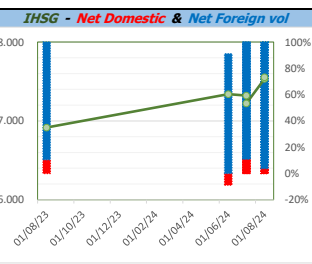
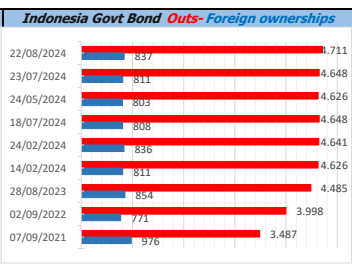
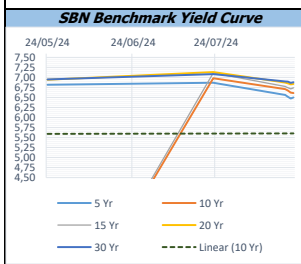
| Global Market | | | | Policy rates | | | | |
|------------------------------------------|-----------------|-----------|--------|------------------------|------------|------|-------|-------|
| Indicator | price yesterday | TOD price | % chg. | Indicator | Date | Last | Prev. | Trend |
| USD/IDR Today | 15485 | 15552 | 0,43% | BI-7 DS RR | | 6,25 | 6,00 | ↑ |
| SGD/IDR Spot | 11838 | 11903 | 0,54% | BI - Depfac | 21/08/2024 | 5,50 | 5,25 | ↑ |
| MYR/IDR Spot | 3537 | 3549 | 0,31% | BI - LF | | 7,00 | 6,75 | ↑ |
| SAR/IDR Spot | 4131 | 4146 | 0,36% | US Fed's Current Range | | 5,50 | 5,50 | → |
| US - Dow Jones Industrial Average | 40835 | 40890 | 0,14% | LPS IDR | | 4,25 | 4,25 | → |
| Tokyo - Nikkei 225 | 37952 | 38293 | 0,89% | LPS USD | 01/02/2024 | 2,25 | 2,25 | → |
| Hong Kong - Hang Seng Index | 17391 | 17470 | 0,45% | LPS BPR | | 6,75 | 6,75 | → |
| Singapore - Srait Time Index STI | 3374 | 3366 | -0,24% | | | | | |
| Indonesia - IHSG | 7555 | 7517 | -0,50% | | | | | |
| WTI Crude Oil Future/ barrel (Aug. 2024) | 79,78 | 79,78 | 0,00% | | | | | |
| Gold Spot \$/Oz | 2503,02 | 2503,35 | 0,01% | | | | | |
| Ice Newcastle Coal/ metric ton | 146,00 | 145,90 | -0,07% | | | | | |
| Malaysia CPO Contract (MYR/Metric ton) | 3890,00 | 3890,00 | 0,00% | | | | | |

| Indonesia Economic Data (in US\$ Billion, or percentage) | | | | |
|----------------------------------------------------------|------------|-----------|-----------|-------|
| Indicator | Date | Last | Prev. | Trend |
| GDP (Gross Domestic Bruto) | 30/06/2024 | 5,05 | 5,11 | ↓ |
| 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) | 31/07/2024 | \$ 472 | \$ 2.395 | ↓ |
| Export Growth | 31/07/2024 | \$ 6,46 | \$ 1,18 | ↑ |
| Import Growth | 31/07/2024 | \$ 11,07 | \$ 7,58 | ↑ |
| Foreign Reserves | 31/07/2024 | \$ 145,41 | \$ 140,18 | ↑ |
| Balance of Payment | 31/03/2024 | \$ -2.161 | \$ -1.120 | ↓ |

| Foreign currency (US\$) and Money Market (Rp.) | | | | |
|------------------------------------------------|------------|--------|--------|-------|
| Tenor | Sett. Date | BID | OFFER | Gap. |
| TOD | 22/08/2024 | 15.550 | 15.560 | 10,00 |
| TOM | 23/08/2024 | 15.550 | 15.561 | 10,20 |
| SPOT | 26/08/2024 | 15.550 | 15.561 | 10,20 |
| NDF 1Mo. | 26/09/2024 | 15.564 | 15.574 | 10,00 |
| D-NDF 3Mo. | 26/11/2024 | 15.589 | 15.603 | 14,00 |
| 1 Wk. | 03/09/2024 | 15.554 | 15.564 | 10,85 |
| 2 Wk. | 09/09/2024 | 15.557 | 15.568 | 11,59 |
| 1 Mo. | 26/09/2024 | 15.563 | 15.578 | 14,50 |
| 2 Mo. | 28/10/2024 | 15.577 | 15.592 | 15,00 |
| 3 Mo. | 26/11/2024 | 15.597 | 15.609 | 12,03 |
| 6 Mo. | 26/02/2025 | 15.652 | 15.673 | 20,09 |
| 1 Yr. | 26/08/2025 | 15.795 | 15.833 | 37,50 |

| 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) | 6,37% | 6,58% | 6,75% | 6,85% | 7,03% | 7,09% | no data | no data | no data |
| INTERBANK (USD) | 5,37% | 5,38% | 5,40% | 5,38% | 5,33% | 5,25% | 5,01% | 4,79% | 4,62% |
| INDONESIA 6,37% | | | | | | | | | |
| 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 | 5,43% | no data | 5,38% | 5,26% | no data | 6,04% |
| JIBOR (IDR) | 6,37% | 6,53% | 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 | 98,76 | 99,07 | 6,501 | 81 | 98,76 | 98,17 | 1339 Hari | ↑ |
| FR0081 | 6,500 | 99,98 | 100,04 | 6,517 | 111 | 100,02 | 99,97 | 289 Hari | ↓ |
| FR0084 | 7,250 | 101,08 | 101,37 | 6,469 | 173 | 101,07 | 100,93 | 531 Hari | ↑ |
| FR0090 | 5,125 | 96,73 | 97,06 | 6,489 | 50 | 96,74 | 96,27 | 949 Hari | ↓ |
| FR0091 | 6,375 | 98,45 | 98,82 | 6,636 | 50 | 98,23 | 97,23 | 2751 Hari | ↑ |
| FR0092 | 7,125 | 102,43 | 103,05 | 6,885 | 111 | 102,48 | 100,54 | 6413 Hari | ↓ |
| FR0093 | 6,375 | 97,14 | 97,80 | 6,709 | 142 | 97,35 | 96,14 | 4642 Hari | ↓ |
| FR0089 | 6,875 | 99,59 | 100,24 | 6,908 | 173 | 99,54 | 97,69 | 9715 Hari | ↑ |
| FR0095 | 6,375 | 99,95 | 100,37 | 6,390 | 173 | 99,89 | 98,97 | 1430 Hari | ↑ |
| FR0096 | 7,000 | 102,35 | 102,71 | 6,632 | 173 | 101,98 | 100,83 | 3053 Hari | ↑ |
| PBS012 | 8,875 | 113,86 | 114,68 | 6,443 | 81 | 113,74 | 113,63 | 2601 Hari | ↑ |
| PBS003 | 6,000 | 98,57 | 98,68 | 6,653 | 142 | 98,61 | 98,34 | 860 Hari | ↑ |
| PBS033 | 6,750 | 97,74 | 98,18 | 6,947 | 111 | 96,90 | 96,90 | 8214 Hari | ↑ |
| PBS036 | 5,375 | 98,95 | 99,11 | 6,503 | 173 | 98,97 | 98,83 | 349 Hari | ↓ |
| PBS037 | 6,875 | 100,11 | 100,61 | 6,861 | 20 | 100,21 | 100,47 | 4161 Hari | ↓ |
| PBS029 | 6,375 | 97,50 | 97,73 | 6,733 | 20 | 97,54 | 97,85 | 3440 Hari | ↓ |
| PBS034 | 6,500 | 97,62 | 98,16 | 6,756 | 111 | 97,86 | 98,24 | 5332 Hari | ↓ |
| FR0100 | 6,625 | 100,06 | 100,34 | 6,616 | 173 | 99,44 | 98,15 | 3413 Hari | ↑ |
| FR0101 | 6,875 | 101,45 | 101,70 | 6,506 | 50 | 101,22 | 100,66 | 1670 Hari | ↑ |
| FR0102 | 6,875 | 99,86 | 100,32 | 6,885 | 142 | 99,32 | 98,11 | 10765 Hari | ↑ |
| FR0103 | 6,750 | 101,00 | 101,27 | 6,619 | 142 | | | 3921 Hari | ↑ |
| FR0098 | 7,125 | 103,25 | 103,65 | 6,758 | 111 | 103,12 | 100,86 | 4972 Hari | ↑ |
| FR0097 | 7,125 | 102,94 | 103,33 | 6,843 | 111 | 102,63 | 100,71 | 6773 Hari | ↑ |
| PBS038 | 6,875 | 98,49 | 98,88 | 7,002 | 111 | 98,55 | 98,28 | 9115 Hari | ↓ |
| PBS004 | 6,100 | 93,81 | 94,24 | 6,846 | 173 | 93,94 | 94,16 | 4494 Hari | ↓ |
| PBS030 | 5,875 | 97,45 | 97,60 | 6,628 | 142 | 97,39 | 96,85 | 1400 Hari | ↑ |
| PBS039 | 6,625 | 97,85 | 98,85 | 6,840 | 142 | 98,35 | 97,66 | 6083 Hari | ↓ |
| PBS032 | 4,875 | 96,84 | 97,09 | 6,677 | 142 | 96,85 | 96,70 | 679 Hari | ↓ |



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