

Fixed Income Daily Report

Tuesday, 24 September 2024 09:01:13

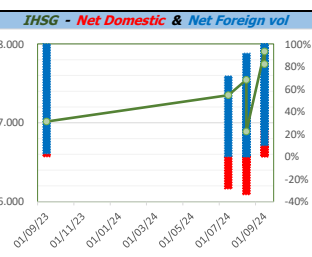
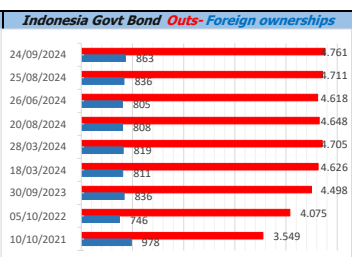
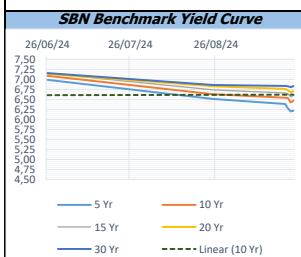
Global Market				Policy rates				
Indicator	price yesterday	TOD price	% chg.	Indicator	Date	Last	Prev.	Trend
USD/IDR Today	15150	15200	0,33%	BI-7 DS RR		6,00	6,25	↓
SGD/IDR Spot	11733	11758	0,21%	BI - Depfac	18/09/2024	5,25	5,50	↓
MYR/IDR Spot	3611	3614	0,09%	BI - LF		6,75	7,00	↓
SAR/IDR Spot	4053	4053	0,00%	US Fed's Current Range		5,00	5,50	↓
US - Dow Jones Industrial Average	42063	42125	0,15%	LPS IDR		4,25	4,25	→
Tokyo - Nikkei 225	37155	37724	1,51%	LPS USD	01/02/2024	2,25	2,25	→
Hong Kong - Hang Seng Index	18259	18247	-0,06%	LPS BPR		6,75	6,75	→
Singapore - Srait Time Index STI	3625	3639	0,38%					
Indonesia - IHSG	7743	7776	0,42%					
WTI Crude Oil Future/ barrel (Aug. 2024)	74,04	74,04	0,00%					
Gold Spot \$/Oz	2624,95	2625,25	0,01%					
Ice Newcastle Coal/ metric ton	139,50	139,50	0,00%					
Malaysia CPO Contract (MYR/Metric ton)	3930,00	3930,00	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)	31/08/2024	2,12	2,13	↓
CPI Core (YoY)	31/08/2024	2,02	3,59	↓
CPI (MoM)	31/07/2024	-0,03	-0,18	↑
Trade Balance (USD Billion)	31/08/2024	\$ 2.900	\$ 501	↑
Export Growth	31/08/2024	\$ 7,13	\$ 6,59	↓
Import Growth	31/08/2024	\$ 9,46	\$ 11,07	↓
Foreign Reserves	31/08/2024	\$ 150,24	\$ 145,41	↑
Balance of Payment	30/06/2024	\$ -3.021	\$ -2.407	↓

Foreign currency (US\$) and Money Market (Rp.)				
Tenor	Sett. Date	BID	OFFER	Gap.
TOD	24/09/2024	15.195	15.205	10,00
TOM	25/09/2024	15.196	15.206	10,10
SPOT	26/09/2024	15.196	15.206	10,10
NDF 1Mo.	28/10/2024	15.202	15.216	14,00
D-NDF 3Mo.	27/12/2024	15.235	15.254	19,00
1 Wk.	03/10/2024	15.201	15.211	10,30
2 Wk.	10/10/2024	15.205	15.217	12,00
1 Mo.	28/10/2024	15.216	15.229	13,00
2 Mo.	26/11/2024	15.236	15.253	17,00
3 Mo.	27/12/2024	15.264	15.278	14,00
6 Mo.	26/03/2025	15.354	15.370	16,00
1 Yr.	26/09/2025	15.475	15.525	50,00

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%	6,35%	6,53%	6,68%	6,78%	6,93%	no data	no data	no data
INTERBANK (USD)	4,87%	4,90%	4,90%	4,91%	4,86%	4,81%	4,54%	4,32%	4,18%
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	4,97%	no data	4,95%	4,78%	no data	6,04%
JIBOR (IDR)	6,23%	6,31%	no data	6,66%	no data	6,93%	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	99,52	99,83	6,269	50	99,60	98,98	1309 Hari	↓
FR0081	6,500	100,17	100,29	6,224	80	100,15	100,04	258 Hari	↑
FR0084	7,250	101,02	101,37	6,464	142	101,18	101,11	500 Hari	↑
FR0090	5,125	97,19	97,65	6,342	19	97,37	97,01	918 Hari	↓
FR0091	6,375	99,51	99,88	6,456	19	99,77	98,67	2720 Hari	↓
FR0092	7,125	104,00	104,59	6,731	80	103,80	103,12	6382 Hari	↑
FR0093	6,375	98,10	98,83	6,582	111	97,64	97,41	4611 Hari	↑
FR0089	6,875	100,15	100,91	6,864	142	100,57	100,18	9684 Hari	↓
FR0095	6,375	100,33	100,83	6,277	142	100,57	100,04	1400 Hari	↓
FR0096	7,000	103,62	103,96	6,435	142	103,82	102,39	3022 Hari	↓
PBS012	8,875	112,83	113,21	6,591	50	113,02	113,07	2570 Hari	↓
PBS003	6,000	98,90	99,29	6,516	111	99,10	98,58	829 Hari	↓
PBS033	6,750	99,21	99,83	6,818	80	99,74	98,00	8183 Hari	↓
PBS036	5,375	99,15	99,42	6,363	142	99,16	99,03	319 Hari	↓
PBS037	6,875	100,81	101,20	6,772	170	101,01	100,30	4131 Hari	↓
PBS029	6,375	97,80	98,18	6,692	170	97,99	97,73	3410 Hari	↓
PBS034	6,500	97,76	98,32	6,740	80	97,84	97,61	5301 Hari	↓
FR0100	6,625	101,08	101,56	6,468	142	101,39	100,03	3382 Hari	↓
FR0101	6,875	102,58	102,89	6,221	19	102,65	101,47	1639 Hari	↓
FR0102	6,875	100,56	101,01	6,830	111	100,86	100,58	10735 Hari	↓
FR0103	6,750	102,38	102,55	6,440	111	102,50	101,31	3890 Hari	↓
FR0104	6,500	101,37	101,63	6,214	111	101,58	100,29	2089 Hari	↓
FR0098	7,125	104,73	105,04	6,595	80	105,03	103,85	4941 Hari	↓
FR0097	7,125	104,47	104,80	6,704	80	104,74	103,50	6742 Hari	↓
PBS038	6,875	99,98	100,55	6,875	80	99,87	98,87	9085 Hari	↑
PBS004	6,100	95,46	95,91	6,642	142	94,92	94,30	4463 Hari	↑
PBS030	5,875	98,08	98,41	6,449	111	98,29	97,89	1369 Hari	↓
PBS039	6,625	98,33	99,45	6,792	111	98,49	98,35	6052 Hari	↓
PBS032	4,875	97,46	97,69	6,384	111	97,53	96,96	648 Hari	↓



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