

Fixed Income Daily Report

Wednesday, 08 January 2025 09:00:10

Global Market				Policy rates				
Indicator	price yesterday	TOD price	% chg.	Indicator	Date	Last	Prev.	Trend
USD/IDR Today	16195	16131	-0,40%	BI-7 DS RR		6,00	6,25	↓
SGD/IDR Spot	11831	11850	0,16%	BI - Depfac	18/12/2024	5,25	5,50	↓
MYR/IDR Spot	3585	3588	0,07%	BI - LF		6,75	7,00	↓
SAR/IDR Spot	4300	4302	0,05%	US Fed's Current Range		4,50	5,50	↓
US - Dow Jones Industrial Average	42707	42528	-0,42%	LPS IDR		4,25	4,25	↔
Tokyo - Nikkei 225	40083	39814	-0,68%	LPS USD	01/02/2024	2,25	2,25	↔
Hong Kong - Hang Seng Index	19448	19397	-0,26%	LPS BPR		6,75	6,75	↔
Singapore - Srait Time Index STI	3828	3839	0,27%					
Indonesia - IHSG	7083	7104	0,28%					
WTI Crude Oil Future/ barrel (Aug. 2024)	68,87	68,87	0,00%					
Gold Spot \$/Oz	2648,19	2648,68	0,02%					
Ice Newcastle Coal/ metric ton	119,75	118,30	-1,23%					
Malaysia CPO Contract (MYR/Metric ton)	5140,00	5140,00	0,00%					

Indonesia Economic Data (in US\$ Billion, or percentage)					
Indicator	Date	Last	Prev.	Trend	
GDP (Gross Domestic Bruto)	30/09/2024	4,95	5,05	↓	
CPI (YoY)	31/12/2024	1,57	1,55	↑	
CPI Core (YoY)	31/12/2024	2,26	0	↑	
CPI (MoM)	30/11/2024	0,44	0,30	↑	
Trade Balance (USD Billion)	30/11/2024	\$ 4,420	\$ 2,483	↑	
Export Growth	30/11/2024	\$ 9,13	\$ 10,27	↓	
Import Growth	30/11/2024	\$ 0,01	\$ 17,49	↓	
Foreign Reserves	30/11/2024	\$ 150,24	\$ 151,23	↓	
Balance of Payment	30/09/2024	\$ -2,150	\$ -3,246	↑	

Foreign currency (US\$) and Money Market (Rp.)				
Tenor	Sett. Date	BID	OFFER	Gap.
TOD	08/01/2025	16.125	16.139	14,00
TOM	09/01/2025	16.125	16.140	14,20
SPOT	10/01/2025	16.125	16.140	14,20
NDF 1Mo.	10/02/2025	16.186	16.209	23,00
D-NDF 3Mo.	10/04/2025	16.238	16.258	20,00
1 Wk.	17/01/2025	16.129	16.143	14,47
2 Wk.	24/01/2025	16.134	16.149	14,92
1 Mo.	10/02/2025	16.144	16.160	15,50
2 Mo.	10/03/2025	16.165	16.186	21,00
3 Mo.	10/04/2025	16.191	16.212	20,65
6 Mo.	10/07/2025	16.278	16.304	26,50
1 Yr.	12/01/2026	16.410	16.474	64,00

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)	6,06%	6,33%	6,45%	6,60%	#VALUE!	6,80%	no data	no data	no data
INTERBANK (USD)	4,35%	4,38%	4,38%	4,41%	4,47%	4,49%	4,49%	4,48%	4,49%
INDONESIA	6,06%								
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	4,96%	no data	4,85%	4,68%	no data	6,04%
JIBOR (IDR)	6,06%	6,29%	no data	6,62%	no data	6,92%	7,07%	no data	7,22%

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	97,36	97,69	7,019	125	97,54	97,51	1204 Hari	↓
FR0081	6,500	99,75	99,92	7,067	156	99,85	99,82	154 Hari	↓
FR0084	7,250	100,21	100,61	7,039	36	100,61	100,61	396 Hari	↓
FR0090	5,125	96,11	96,41	7,101	95	96,21	96,20	814 Hari	↓
FR0091	6,375	95,85	96,21	7,114	95	96,42	96,36	2616 Hari	↓
FR0092	7,125	99,53	99,94	7,172	156	100,02	100,19	6278 Hari	↓
FR0093	6,375	94,04	94,74	7,101	5	94,78	94,80	4506 Hari	↓
FR0089	6,875	96,46	97,36	7,174	36	97,27	97,07	9580 Hari	↓
FR0095	6,375	97,90	98,28	7,042	36	98,22	98,24	1295 Hari	↓
FR0096	7,000	99,36	99,63	7,104	36	100,09	100,09	2917 Hari	↓
PBS012	8,875	110,29	111,61	6,957	125	110,99	110,35	2466 Hari	↓
PBS003	6,000	98,01	98,26	7,073	5	98,16	97,97	725 Hari	↓
PBS033	6,750	96,01	97,89	7,108	156	97,03	96,97	8079 Hari	↓
PBS036	5,375	99,11	99,46	6,897	36	99,20	99,46	214 Hari	↓
PBS037	6,875	99,84	100,17	6,894	64	100,01	99,61	4026 Hari	↓
PBS029	6,375	97,66	97,93	6,718	64	97,80	97,84	3305 Hari	↓
PBS034	6,500	95,54	96,26	6,995	156	96,32	96,00	5197 Hari	↓
FR0100	6,625	96,44	96,61	7,163	36	97,48	97,70	3277 Hari	↓
FR0101	6,875	99,37	99,69	7,046	95	99,70	99,57	1535 Hari	↓
FR0102	6,875	97,20	97,71	7,103	5	97,89	97,53	10630 Hari	↓
FR0103	6,750	97,19	97,43	7,134	5	98,15	98,33	3785 Hari	↓
FR0104	6,500	97,55	97,74	7,044	5	97,99	97,72	1984 Hari	↓
FR0098	7,125	99,75	100,20	7,153	156	100,42	100,55	4837 Hari	↓
FR0097	7,125	99,67	100,11	7,157	156	100,17	100,89	6638 Hari	↓
PBS038	6,875	97,45	98,04	7,094	156	97,73	97,74	8980 Hari	↓
PBS004	6,100	93,67	94,20	6,878	36	93,93	94,01	4358 Hari	↓
PBS030	5,875	97,04	97,31	6,838	5	97,17	97,21	1264 Hari	↓
PBS039	6,625	96,35	96,88	7,001	5	97,56	97,34	5947 Hari	↓
PBS032	4,875	96,79	97,03	7,145	5	96,81	96,94	543 Hari	↓

