

Fixed Income Daily Report

Thursday, 16 January 2025 09:00:36

Global Market				Policy rates				
Indicator	price yesterday	TOD price	% chg.	Indicator	Date	Last	Prev.	Trend
USD/IDR Today	16265	16320	0,34%	BI-7 DS RR		5,75	6,25	↓
SGD/IDR Spot	11876	11948	0,60%	BI - Depfac	15/01/2025	5,25	5,50	↓
MYR/IDR Spot	3614	3623	0,26%	BI - LF		6,75	7,00	↓
SAR/IDR Spot	4357	4350	-0,16%	US Fed's Current Range		4,50	5,50	↓
US - Dow Jones Industrial Average	42518	43222	1,63%	LPS IDR		4,25	4,25	→
Tokyo - Nikkei 225	38445	38653	0,54%	LPS USD	01/02/2024	2,25	2,25	→
Hong Kong - Hang Seng Index	19286	19651	1,85%	LPS BPR		6,75	6,75	→
Singapore - Srait Time Index STI	3773	3801	0,74%					
Indonesia - IHSG	7080	7183	1,44%					
WTI Crude Oil Future/ barrel (Aug. 2024)	69,91	69,91	0,00%					
Gold Spot \$/Oz	2696,38	2697,08	0,03%					
Ice Newcastle Coal/ metric ton	115,40	114,45	-0,83%					
Malaysia CPO Contract (MYR/Metric ton)	4675,00	4675,00	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)	31/12/2024	\$ 2,240	\$ 4,367	↓
Export Growth	31/12/2024	\$ 4,78	\$ 9,10	↓
Import Growth	31/12/2024	\$ 11,07	\$ 0,23	↑
Foreign Reserves	31/12/2024	\$ 155,72	\$ 150,24	↑
Balance of Payment	30/09/2024	\$ -2.150	\$ -3.246	↑

Foreign currency (US\$) and Money Market (Rp.)				
Tenor	Sett. Date	BID	OFFER	Gap.
TOD	16/01/2025	16.330	16.340	10,00
TOM	17/01/2025	16.331	16.341	10,14
SPOT	21/01/2025	16.331	16.341	10,14
NDF 1Mo.	21/02/2025	16.374	16.414	40,00
D-NDF 3Mo.	21/04/2025	16.447	16.496	49,00
1 Wk.	30/01/2025	16.334	16.345	10,80
2 Wk.	04/02/2025	16.338	16.350	11,98
1 Mo.	21/02/2025	16.349	16.362	13,50
2 Mo.	21/03/2025	16.369	16.384	15,19
3 Mo.	21/04/2025	16.390	16.410	20,00
6 Mo.	21/07/2025	16.475	16.495	20,27
1 Yr.	21/01/2026	16.615	16.655	40,00

Money Market Rates (ACT/360)									
RATE	O/N	1 Wk	2 Wk	1 Mo	3 Mo	6 Mo	9 Mo	1 Yr	
INTERBANK (IDR)	5,99%	6,08%	6,23%	6,41%	#VALUE!	6,65%	no data	no data	no data
INTERBANK (USD)	4,35%	4,37%	4,38%	4,40%	4,47%	4,50%	4,53%	4,53%	4,55%
INDONESIA 5,99%									
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)	5,99%	6,29%	no data	6,62%	no data	6,92%	7,06%	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	97,21	97,68	7,078	115	97,37	97,51	1194 Hari	↓
FR0081	6,500	99,82	99,98	6,902	146	99,87	99,82	144 Hari	↓
FR0084	7,250	100,07	100,49	7,170	26	100,33	100,61	386 Hari	↓
FR0090	5,125	96,04	96,43	7,060	85	96,20	96,20	804 Hari	↓
FR0091	6,375	95,14	95,68	7,247	85	95,76	96,36	2606 Hari	↓
FR0092	7,125	98,04	98,76	7,325	146	99,40	100,19	6268 Hari	↓
FR0093	6,375	92,71	93,45	7,274	176	94,33	94,80	4497 Hari	↓
FR0089	6,875	94,72	96,87	7,329	26	96,87	97,07	9570 Hari	↓
FR0095	6,375	97,83	98,32	7,071	26	98,00	98,24	1285 Hari	↓
FR0096	7,000	98,41	98,85	7,262	26	99,05	100,09	2908 Hari	↓
PBS012	8,875	109,42	110,92	7,107	115	110,78	110,78	2456 Hari	↓
PBS003	6,000	97,83	98,12	7,185	176	98,13	97,97	715 Hari	↓
PBS033	6,750	95,18	95,81	7,186	146	96,70	96,97	8069 Hari	↓
PBS036	5,375	99,22	99,57	6,769	26	99,45	99,15	204 Hari	↓
PBS037	6,875	99,48	99,82	6,941	54	100,01	99,61	4016 Hari	↓
PBS029	6,375	97,68	97,95	6,717	54	97,78	97,84	3295 Hari	↓
PBS034	6,500	93,92	94,62	7,183	146	95,85	96,00	5187 Hari	↓
FR0100	6,625	95,54	96,04	7,304	26	96,32	97,70	3268 Hari	↓
FR0101	6,875	99,17	99,55	7,100	85	99,35	99,57	1525 Hari	↓
FR0102	6,875	94,94	95,74	7,295	176	96,72	97,53	10620 Hari	↓
FR0103	6,750	96,35	96,69	7,253	176	96,99	98,33	3776 Hari	↓
FR0104	6,500	97,46	97,80	7,066	176	97,43	97,72	1975 Hari	↑
FR0098	7,125	98,07	98,61	7,353	146	99,27	100,55	4827 Hari	↓
FR0097	7,125	97,36	97,87	7,389	146	99,17	100,23	6628 Hari	↓
PBS038	6,875	97,20	97,79	7,116	146	97,78	97,74	8970 Hari	↓
PBS004	6,100	92,92	93,45	6,976	26	93,92	94,01	4349 Hari	↓
PBS030	5,875	96,97	97,24	6,866	176	97,18	97,21	1255 Hari	↓
PBS039	6,625	94,22	97,42	7,230	176	96,63	97,34	5938 Hari	↓
PBS032	4,875	96,64	97,14	7,290	176	96,95	96,94	534 Hari	↓

