

Fixed Income Daily Report

Friday, 20 December 2024 09:02:13

Global Market				Policy rates				
Indicator	price yesterday	TOD price	% chg.	Indicator	Date	Last	Prev.	Trend
USD/IDR Today	16090	16290	1,23%	BI-7 DS RR		6,00	6,25	↓
SGD/IDR Spot	11915	11963	0,41%	BI - Depfac	18/12/2024	5,25	5,50	↓
MYR/IDR Spot	3601	3616	0,43%	BI - LF		6,75	7,00	↓
SAR/IDR Spot	4322	4340	0,41%	US Fed's Current Range		4,50	5,50	↓
US - Dow Jones Industrial Average	42327	42342	0,04%	LPS IDR		4,25	4,25	→
Tokyo - Nikkei 225	39082	38814	-0,69%	LPS USD	01/02/2024	2,25	2,25	→
Hong Kong - Hang Seng Index	19865	19753	-0,57%	LPS BPR		6,75	6,75	→
Singapore - Srait Time Index STI	3780	3763	-0,44%					
Indonesia - IHSG	7108	6977	-1,87%					
WTI Crude Oil Future/ barrel (Aug. 2024)	68,87	68,87	0,00%					
Gold Spot \$/Oz	2593,25	2593,79	0,02%					
Ice Newcastle Coal/ metric ton	128,25	127,10	-0,90%					
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)	30/11/2024	1,55	1,71	↓	
CPI Core (YoY)	30/11/2024	2,26	2,26	→	
CPI (MoM)	31/10/2024	0,30	0,08	↑	
Trade Balance (USD Billion)	30/11/2024	\$ 4,420	\$ 2,483	↑	
Export Growth	30/11/2024	\$ 9,14	\$ 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	20/12/2024	16.290	16.295	5,00
TOM	21/12/2024	16.291	16.297	5,50
SPOT	24/12/2024	16.291	16.297	5,50
NDF 1Mo.	24/01/2025	16.316	16.324	8,00
D-NDF 3Mo.	24/03/2025	16.379	16.384	5,00
1 Wk.	31/12/2024	16.293	16.299	5,75
2 Wk.	07/01/2025	16.297	16.303	5,98
1 Mo.	24/01/2025	16.305	16.312	7,00
2 Mo.	24/02/2025	16.321	16.330	9,00
3 Mo.	24/03/2025	16.337	16.349	12,11
6 Mo.	24/06/2025	16.400	16.423	22,50
1 Yr.	24/12/2025	16.564	16.601	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)	6,05%	6,33%	6,48%	6,60%	#VALUE!	6,92%	no data	no data	no data
INTERBANK (USD)	4,38%	4,38%	4,43%	4,45%	4,51%	4,54%	4,56%	4,59%	4,56%
INDONESIA	6,05%								
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)	6,05%	6,29%	no data	6,63%	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	97,30	97,69	7,036	142	97,74	98,24	1221 Hari	↓
FR0081	6,500	99,70	99,93	7,126	173	99,90	100,04	171 Hari	↓
FR0084	7,250	100,26	100,58	6,997	53	100,49	101,16	412 Hari	↓
FR0090	5,125	96,02	96,38	7,016	112	96,26	96,60	830 Hari	↓
FR0091	6,375	95,84	96,38	7,116	112	96,51	97,22	2632 Hari	↓
FR0092	7,125	99,40	100,21	7,177	173	100,24	100,57	6295 Hari	↓
FR0093	6,375	95,27	96,59	6,945	22	95,67	95,93	4523 Hari	↓
FR0089	6,875	96,33	97,51	7,181	53	97,39	97,74	9597 Hari	↓
FR0095	6,375	97,81	98,45	7,069	53	98,59	99,02	1312 Hari	↓
FR0096	7,000	99,31	99,74	7,115	53	99,82	100,60	2934 Hari	↓
PBS012	8,875	112,17	112,93	6,647	142	112,45	112,98	2483 Hari	↓
PBS003	6,000	98,11	98,33	6,984	22	98,67	98,93	742 Hari	↓
PBS033	6,750	96,39	98,57	7,073	173	97,85	98,28	8096 Hari	↓
PBS036	5,375	99,19	99,53	6,654	53	99,39	99,49	231 Hari	↓
PBS037	6,875	100,67	101,00	6,787	81	100,84	100,84	4043 Hari	↓
PBS029	6,375	97,68	97,95	6,715	81	97,70	97,88	3322 Hari	↓
PBS034	6,500	96,16	96,98	6,923	173	97,31	96,88	5214 Hari	↓
FR0100	6,625	96,93	97,24	7,092	53	97,47	98,44	3294 Hari	↓
FR0101	6,875	99,43	99,81	7,038	112	99,93	100,55	1551 Hari	↓
FR0102	6,875	96,73	97,55	7,139	22	97,55	97,89	10647 Hari	↓
FR0103	6,750	97,01	97,25	7,164	22	97,73	98,54	3802 Hari	↓
FR0104	6,500	97,51	97,84	7,057	22	98,26	98,82	2001 Hari	↓
FR0098	7,125	99,74	100,24	7,152	173	100,27	101,32	4854 Hari	↓
FR0097	7,125	99,81	100,21	7,152	173	100,35	100,89	6655 Hari	↓
PBS038	6,875	97,16	97,76	7,120	173	97,34	98,35	8997 Hari	↓
PBS004	6,100	93,78	94,37	6,861	53	94,34	93,92	4375 Hari	↓
PBS030	5,875	96,98	97,26	6,844	22	97,10	97,42	1281 Hari	↓
PBS039	6,625	96,57	98,52	6,977	22	98,00	98,07	5964 Hari	↓
PBS032	4,875	96,74	97,09	7,183	22	96,98	96,94	560 Hari	↓

