

Fixed Income Daily Report

Monday, 30 December 2024 09:01:31

Global Market				Policy rates				
Indicator	price yesterday	TOD price	% chg.	Indicator	Date	Last	Prev.	Trend
USD/IDR Today	16195	16235	0,25%	BI-7 DS RR		6,00	6,25	↓
SGD/IDR Spot	11918	11949	0,26%	BI - Depfac	18/12/2024	5,25	5,50	↓
MYR/IDR Spot	3609	3624	0,42%	BI - LF		6,75	7,00	↓
SAR/IDR Spot	4323	4324	0,02%	US Fed's Current Range		4,50	5,50	↓
US - Dow Jones Industrial Average	43326	42992	-0,78%	LPS IDR		4,25	4,25	↔
Tokyo - Nikkei 225	40281	39969	-0,78%	LPS USD	01/02/2024	2,25	2,25	↔
Hong Kong - Hang Seng Index	20090	20094	0,02%	LPS BPR		6,75	6,75	↔
Singapore - Srait Time Index STI	3772	3773	0,05%					
Indonesia - IHSG	7037	7020	-0,23%					
WTI Crude Oil Future/ barrel (Aug. 2024)	68,87	68,87	0,00%					
Gold Spot \$/Oz	2623,61	2624,19	0,02%					
Ice Newcastle Coal/ metric ton	125,00	125,00	0,00%					
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	\$ 9,13	\$ 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	30/12/2024	16.240	16.250	10,00
TOM	31/12/2024	16.240	16.251	10,17
SPOT	02/01/2025	16.240	16.251	10,17
NDF 1Mo.	03/02/2025	16.156	16.253	97,00
D-NDF 3Mo.	08/04/2025	16.252	16.302	50,00
1 Wk.	09/01/2025	16.243	16.255	12,40
2 Wk.	16/01/2025	16.247	16.259	11,95
1 Mo.	03/02/2025	16.256	16.268	11,50
2 Mo.	03/03/2025	16.270	16.285	15,00
3 Mo.	08/04/2025	16.290	16.302	12,00
6 Mo.	02/07/2025	16.350	16.367	17,37
1 Yr.	02/01/2026	16.506	16.544	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)	6,16%	6,33%	6,45%	6,60%	#VALUE!	6,73%	no data	no data	no data
INTERBANK (USD)	4,38%	4,39%	4,49%	4,43%	4,52%	4,54%	4,55%	4,56%	4,56%
INDONESIA	6,16%								
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)	6,16%	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	97,33	97,67	7,025	133	97,45	98,24	1212 Hari	↓
FR0081	6,500	99,71	99,94	7,141	164	99,84	100,04	162 Hari	↓
FR0084	7,250	100,28	100,48	6,978	44	100,38	101,16	403 Hari	↓
FR0090	5,125	95,89	96,20	7,095	103	96,08	96,60	822 Hari	↓
FR0091	6,375	96,13	96,54	7,061	103	96,20	97,22	2624 Hari	↓
FR0092	7,125	99,57	100,13	7,168	164	99,85	100,57	6286 Hari	↓
FR0093	6,375	94,53	95,07	7,038	13	94,80	96,04	4514 Hari	↓
FR0089	6,875	96,57	97,62	7,164	44	97,10	97,74	9588 Hari	↓
FR0095	6,375	97,92	98,26	7,033	44	98,11	99,02	1303 Hari	↓
FR0096	7,000	99,72	100,13	7,045	44	99,84	100,60	2925 Hari	↓
PBS012	8,875	109,88	111,67	7,037	133	112,56	112,98	2474 Hari	↓
PBS003	6,000	97,92	97,98	7,111	13	97,95	98,93	733 Hari	↓
PBS033	6,750	96,09	97,97	7,101	163	97,03	98,28	8086 Hari	↓
PBS036	5,375	98,79	99,31	7,373	43	99,05	99,46	221 Hari	↓
PBS037	6,875	99,97	100,30	6,878	71	100,13	100,84	4033 Hari	↓
PBS029	6,375	95,90	96,17	6,984	71	96,04	97,88	3312 Hari	↓
PBS034	6,500	95,19	96,00	7,036	163	95,60	96,88	5204 Hari	↓
FR0100	6,625	97,31	97,56	7,028	44	97,37	98,44	3285 Hari	↓
FR0101	6,875	99,39	99,71	7,038	103	99,58	100,55	1543 Hari	↓
FR0102	6,875	97,15	97,71	7,107	13	97,35	97,89	10638 Hari	↓
FR0103	6,750	97,92	98,20	7,033	13	97,96	98,54	3793 Hari	↓
FR0104	6,500	97,44	97,89	7,066	13	97,66	98,82	1992 Hari	↓
FR0098	7,125	100,14	100,64	7,108	164	100,39	101,32	4845 Hari	↓
FR0097	7,125	100,03	100,44	7,122	164	100,23	100,89	6646 Hari	↓
PBS038	6,875	97,36	97,95	7,102	163	97,65	98,35	8987 Hari	↓
PBS004	6,100	93,72	94,30	6,870	44	94,01	93,92	4366 Hari	↓
PBS030	5,875	97,02	97,30	6,837	12	97,16	97,42	1271 Hari	↓
PBS039	6,625	95,49	96,29	7,092	12	95,89	98,07	5954 Hari	↓
PBS032	4,875	96,58	96,98	7,252	12	96,78	96,94	550 Hari	↓

