

Fixed Income Daily Report

Thursday, 30 January 2025 09:00:16

Global Market				Policy rates				
Indicator	price yesterday	TOD price	% chg.	Indicator	Date	Last	Prev.	Trend
USD/IDR Today	16280	16173	-0,66%	BI-7 DS RR		5,75	6,25	↓
SGD/IDR Spot	11997	11998	0,01%	BI - Depfac	15/01/2025	5,25	5,50	↓
MYR/IDR Spot	3656	3681	0,66%	BI - LF		6,75	7,00	↓
SAR/IDR Spot	4328	4324	-0,09%	US Fed's Current Range		4,50	5,50	↓
US - Dow Jones Industrial Average	44850	44714	-0,31%	LPS IDR		4,25	4,25	→
Tokyo - Nikkei 225	39415	39470	0,14%	LPS USD	01/02/2024	2,25	2,25	→
Hong Kong - Hang Seng Index	20198	20225	0,14%	LPS BPR		6,75	6,75	→
Singapore - Srait Time Index STI	3797	3801	0,11%					
Indonesia - IHSG	7166	7127	-0,55%					
WTI Crude Oil Future/ barrel (Aug. 2024)	69,91	69,91	0,00%					
Gold Spot \$/Oz	2759,38	2760,06	0,02%					
Ice Newcastle Coal/ metric ton	115,05	114,80	-0,22%					
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	30/01/2025	16.153	16.153	0,00
TOM	31/01/2025	16.153	16.154	0,15
SPOT	03/02/2025	16.153	16.154	0,15
NDF 1Mo.	03/03/2025	16.251	16.290	39,00
D-NDF 3Mo.	05/05/2025	16.279	16.317	38,00
1 Wk.	10/02/2025	16.157	16.158	1,09
2 Wk.	18/02/2025	16.160	16.161	0,73
1 Mo.	03/03/2025	16.168	16.168	0,00
2 Mo.	08/04/2025	16.181	16.186	5,00
3 Mo.	05/05/2025	16.202	16.205	3,00
6 Mo.	04/08/2025	16.280	16.280	0,00
1 Yr.	03/02/2026	16.441	16.441	0,00

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)	5,92%	6,08%	6,23%	6,35%	#VALUE!	6,53%	no data	no data	no data
INTERBANK (USD)	4,37%	4,38%	4,38%	4,39%	4,46%	4,49%	4,51%	4,51%	4,50%
INDONESIA 5,92%									
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)	5,92%	6,03%	no data	6,39%	no data	6,70%	6,81%	no data	7,00%

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	98,11	98,44	6,772	101	98,24	97,51	1181 Hari	↓
FR0081	6,500	99,90	100,10	6,708	132	100,01	99,82	130 Hari	↓
FR0084	7,250	100,33	100,71	6,915	12	100,50	100,61	372 Hari	↓
FR0090	5,125	96,64	96,95	6,788	71	96,70	96,20	790 Hari	↓
FR0091	6,375	96,66	97,02	6,971	71	96,69	96,36	2592 Hari	↓
FR0092	7,125	99,20	100,19	7,205	132	99,69	100,19	6254 Hari	↓
FR0093	6,375	93,63	94,70	7,155	162	94,51	94,80	4483 Hari	↓
FR0089	6,875	95,81	96,57	7,232	12	96,40	97,07	9556 Hari	↓
FR0095	6,375	98,48	98,91	6,864	12	98,85	98,24	1271 Hari	↓
FR0096	7,000	100,12	100,41	6,980	12	100,09	100,09	2894 Hari	↑
PBS012	8,875	109,13	109,61	7,150	101	109,37	110,35	2442 Hari	↓
PBS003	6,000	98,43	98,48	6,866	162	98,46	97,97	701 Hari	↓
PBS033	6,750	94,68	95,27	7,233	132	94,97	96,97	8055 Hari	↓
PBS036	5,375	99,29	99,64	6,725	12	99,47	99,15	190 Hari	↓
PBS037	6,875	99,49	99,82	6,941	40	99,65	99,61	4002 Hari	↓
PBS029	6,375	97,67	97,94	6,719	40	97,81	97,84	3281 Hari	↓
PBS034	6,500	94,27	95,00	7,143	132	94,64	96,00	5173 Hari	↓
FR0100	6,625	97,67	97,96	6,976	12	97,23	97,70	3254 Hari	↑
FR0101	6,875	100,24	100,65	6,804	71	100,28	99,57	1511 Hari	↓
FR0102	6,875	96,31	97,41	7,177	162	96,46	97,53	10607 Hari	↓
FR0103	6,750	98,29	98,75	6,982	162	97,94	98,33	3762 Hari	↑
FR0104	6,500	98,55	98,97	6,822	162	98,73	97,72	1961 Hari	↓
FR0098	7,125	99,98	100,06	7,125	132	99,96	100,55	4813 Hari	↑
FR0097	7,125	99,75	100,18	7,148	132	99,79	100,23	6614 Hari	↓
PBS038	6,875	95,61	96,20	7,257	132	95,91	97,74	8957 Hari	↓
PBS004	6,100	92,92	93,46	6,978	12	93,19	94,01	4335 Hari	↓
PBS030	5,875	96,89	97,17	6,899	162	97,03	97,21	1241 Hari	↓
PBS039	6,625	94,07	97,49	7,248	162	95,78	97,34	5924 Hari	↓
PBS032	4,875	97,11	97,46	6,993	162	97,29	96,94	520 Hari	↓

