

METADATA

BASIC INFORMATION	
1	Data Name : Value of Contracts and Trades Settled
2	Statistics Provider : Statistics Department – Financial System and Payment System Statistics Division
3	Address : Menara Sjafruddin Prawiranegara Lt.15 Jl. M.H. Thamrin No.2 Jakarta
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DATA DEFINITION	
<p>Indonesia Stock Market Clearing House (KPEI) is the central counterparty (CCP), namely an entity acting as intermediary for novation to guarantee the settlement of transactions. Novation is the legal transfer between selling and buying exchange members (EM) as the buyer to every seller and seller to every buyer. Therefore, the Indonesia Stock Market Clearing House (KPEI) always interreacts with all exchange members to guarantee settlement of all transactions by each exchange member.</p> <p>Securities transactions are the outright purchases and sales of securities as well as repurchase agreements.</p> <p>A derivative contract is a financial contract the value of which depends on or more underlying reference assets, rates or indices.</p> <p>References:</p> <ul style="list-style-type: none"> • Committee on Payments and Market Infrastructures - Methodology of the statistics on payments and financial market infrastructures in the CPMI countries (Red Book statistics) <p>(https://www.bis.org/statistics/payment_stats.htm?m=6%7C36)</p>	

DATA COVERAGE
<p>Contract and settled transaction value data forwarded to the CCP is contract and transaction value data in a period (annually).</p> <p>Units: Total stated in millions</p> <p>Currency: Rupiah</p>
PERIODICITY OF PUBLICATION
Annually
TIMELINESS
9 months after end of reporting month
ADVANCE RELEASE CALENDAR (ARC)
ARC as attached
DATA SOURCES
Indonesia Stock Market Clearing House (KPEI)
METHODOLOGY
<p>Securities transactions forwarded to CCP, including outright securities trades and repurchase agreements.</p> <p>Transactions of debt securities and shares are evaluated based on transaction value. In the case of free-of-payment delivery, the securities are evaluated at market value. Monthly average price may be used as a proxy of transaction market value. If market value is not available, the latest price is used.</p> <p>Value of derivate contracts traded on the exchange forwarded to the CCP: The value of derivatives is based on market price. Market price of an option contract is the actual premium that must be paid by the option buyer. Market price of a futures contract is the underlying market price or, for a futures contract with a notional underlying, the market price of the futures contract itself.</p>

A Futures Contract is a standardised contract traded on an exchange that obligates one party to buy, and the other to sell, an underlying asset at a specific price and date in the future. In the case of futures contracts, the underlying is a financial instrument (for instance securities) or index (for instance interest rate).

An Option Contract is a contract that gives the buyer the right, but not the obligation, to buy or sell an underlying asset by (or on) a specific date for a specific price. For this right the purchaser pays a premium. In the case of option contracts, the underlying asset is a financial instrument (for instance securities).

Collection and Calculation Process:

Clearing data from Indonesia Stock Market Clearing House (KPEI)

Recording Method:

Aggregation of individual data

DATA INTEGRITY

Data is final upon publication, unless stated otherwise. Data can be revised in the subsequent publication after the error has been identified.

Changes in the methodology will be announced when the data using the new methodology is issued for the first time.

DATA ACCESSIBILITY

Data is accessible via the official Bank Indonesia website (<https://www.bi.go.id>)