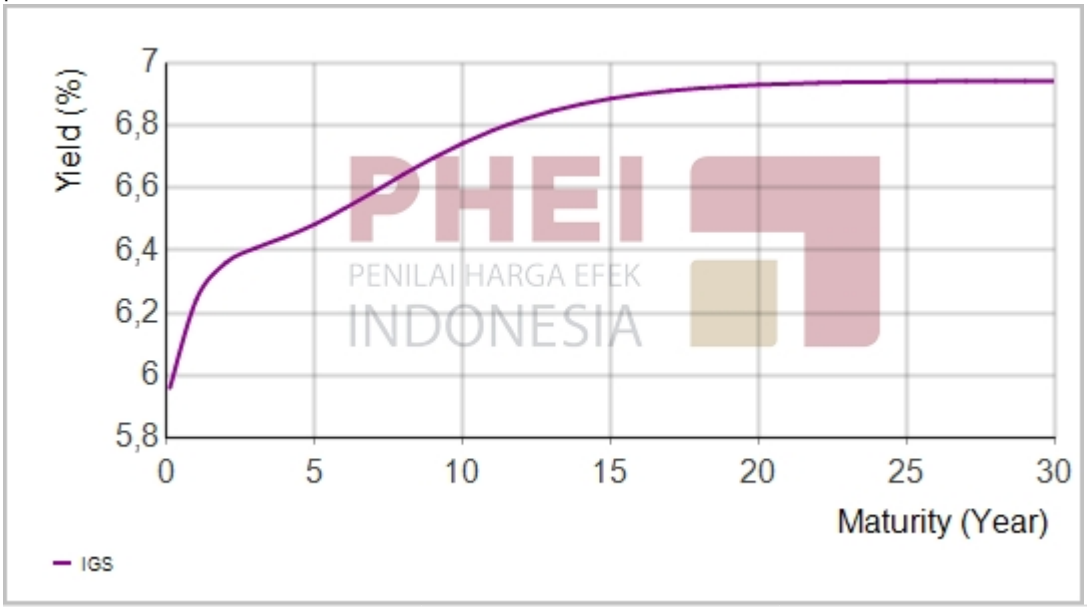
IGSYC | Benchmark and Retail Fair Prices | Corporate Bond Yield by Tenor

Indonesia Government Securities Yield Curve

per 22-Oktober-2024



Tenor Year	Today	Yesterday
0,1	5,9609	5,9869
1,0	6,2452	6,2032
2,0	6,3616	6,2934
3,0	6,4086	6,3370
4,0	6,4436	6,3769
5,0	6,4848	6,4254
6,0	6,5346	6,4821
7,0	6,5893	6,5427
8,0	6,6446	6,6025
9,0	6,6969	6,6583
10,0	6,7439	6,7080
11,0	6,7846	6,7508
12,0	6,8188	6,7866

13,0	6,8469	6,8158
14,0	6,8695	6,8393
15,0	6,8873	6,8579

Tenor Year	Today	Yesterday
16,0	6,9012	6,8724
17,0	6,9119	6,8836
18,0	6,9201	6,8921
19,0	6,9262	6,8986
20,0	6,9309	6,9034
21,0	6,9343	6,9071
22,0	6,9369	6,9098
23,0	6,9387	6,9117
24,0	6,9401	6,9132
25,0	6,9411	6,9143
26,0	6,9418	6,9150
27,0	6,9424	6,9156
28,0	6,9427	6,9160
29,0	6,9430	6,9163
30,0	6,9432	6,9165

SBN Benchmark Series

Series	TTM (Y)	Today Yield (%)	Today Price (%)	Yesterday Yield (%)	Yesterday Price (%)	Coupon (%)
FR0101	4,48	6,4898	101,4750	6,3596	101,9818	6,8750
FR0100	9,32	6,6977	99,4896	6,5985	100,1699	6,6250
FR0098	13,65	6,8982	101,9722	6,8182	102,6850	7,1250
FR0097	18,66	6,9344	101,9649	6,8625	102,7255	7,1250

SBSN Benchmark Series

Series	TTM (Y)	Today Yield (%)	Today Price (%)	Yesterday Yield (%)	Yesterday Price (%)	Coupon (%)
PBS032	1,73	6,4486	97,4515	6,3697	97,5733	4,8750
PBS030	3,73	6,4621	98,0692	6,3737	98,3546	5,8750
PBS004	12,33	6,8265	94,0019	6,7626	94,5089	6,1000

PBS038	25,16	6,9797	98,7545	6,9267	99,3757	6,8750

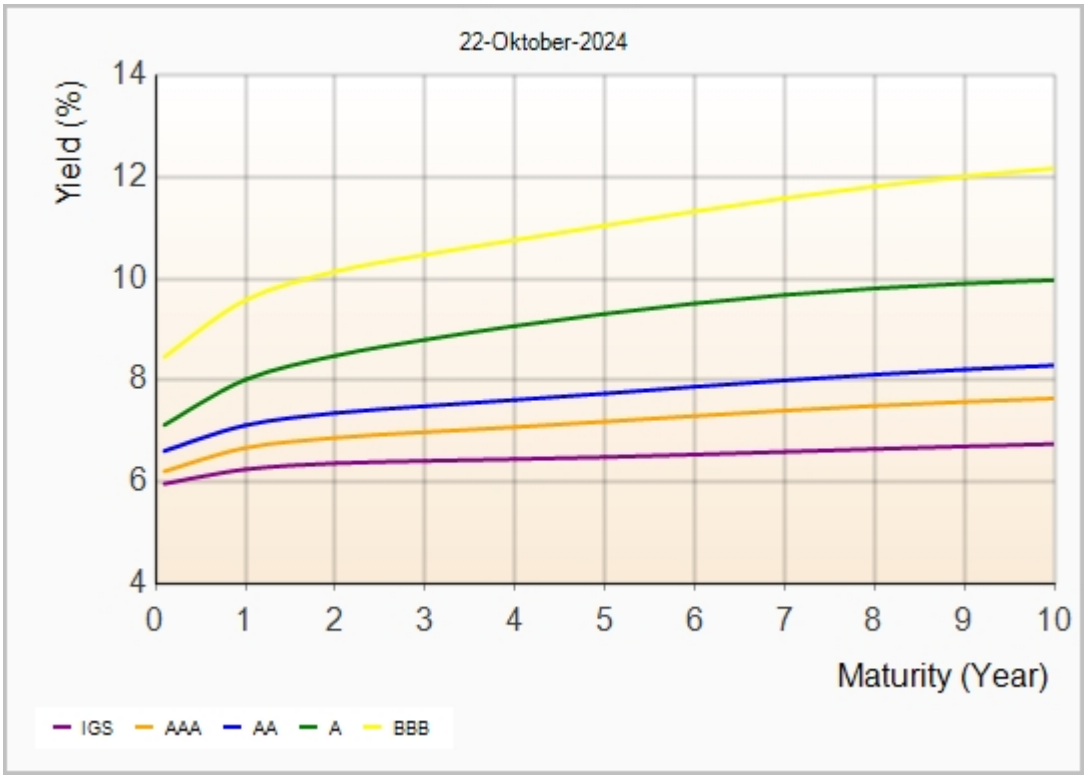
Retail Series

Series	TTM (Y)	Today Yield (%)	Today Price (%)	Yesterday Yield (%)	Yesterday Price (%)	Coupon (%)
ORI021	0,32	6,0602	99,6393	6,0635	99,6352	4,9000
ORI022	0,98	6,6235	99,3616	6,5680	99,4125	5,9500
ORI023T3	1,73	6,5034	99,0144	6,4531	99,0947	5,9000
ORI023T6	4,73	6,6079	97,9411	6,5481	98,1801	6,1000
ORI024T3	1,98	6,6543	98,9736	6,5916	99,0878	6,1000
ORI024T6	4,98	6,6138	98,8829	6,5601	99,1086	6,3500
ORI025T3	2,32	6,5312	99,3973	6,4764	99,5139	6,2500
ORI025T6	5,32	6,5195	99,4644	6,4616	99,7230	6,4000
SR016	0,38	6,0831	99,5703	6,0809	99,5682	4,9500
SR017	0,88	6,3689	99,5975	6,3614	99,6028	5,9000
SR018T3	1,38	6,8419	99,2200	6,7856	99,2925	6,2500
SR018T5	3,38	6,7501	98,9429	6,6875	99,1304	6,4000
SR019T3	1,88	6,5599	98,9214	6,5173	98,9949	5,9500
SR019T5	3,89	6,4880	98,6704	6,4371	98,8431	6,1000
SR020T3	2,38	6,5315	99,4897	6,4681	99,6287	6,3000
SR020T5	4,38	6,5132	99,5691	6,4771	99,7058	6,4000
SR021T3	2,88	6,4025	99,8618	6,3414	100,0224	6,3500
SR021T5	4,89	6,4908	99,8292	6,4362	100,0576	6,4500

Corporate Bond Yield by Tenor

Tenor (Year)	IGS	AAA	AA	A	BBB
0,1	5,9609	6,2055	6,6065	7,1214	8,4600
1,0	6,2452	6,6666	7,1131	8,0124	9,5782
2,0	6,3616	6,8673	7,3536	8,4841	10,1400
3,0	6,4086	6,9759	7,4905	8,7996	10,4736
4,0	6,4436	7,0756	7,6122	9,0699	10,7611
5,0	6,4848	7,1832	7,7399	9,3103	11,0468
6,0	6,5346	7,2942	7,8707	9,5153	11,3271
7,0	6,5893	7,4000	7,9966	9,6811	11,5882

8,0	6,6446	7,4944	8,1109	9,8090	11,8192
9,0	6,6969	7,5744	8,2097	9,9040	12,0148
10,0	6,7439	7,6396	8,2919	9,9723	12,1746



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