

Market Conventions

Market Conventions are designed to mirror the consensus view of the market as to the current accepted practices in the respective markets, in this case Indonesia Markets and to help avoid misunderstandings. Conventions can be varied at will by the mutual agreement of the counterparties to any trade.

General Conventions:

- Indonesia Business Day Convention
- Indonesia Public Holidays – Market Closed

Foreign Exchange Market Conventions:

- FX Forward Rate Roll Date Convention
- Domestic Non Delivery Forward (DNDF) Market Convention

Rates Market Conventions:

- Interest Rates Swap (IRS) Market Convention
- Overnight Index Swap (OIS) Market Convention