



The New **BIPS**

Bond Information & Pricing Services

Delivering Market Transparency Closer



Apa itu TheNewBIPS

TheNewBIPS merupakan suatu aplikasi berbasis web yang secara khusus dikembangkan oleh PHEI untuk mendistribusikan seluruh data dan informasi yang dihasilkan PHEI kepada Pelanggannya.

Melalui TheNewBIPS, pelanggan tidak hanya memperoleh data dan informasi, tetapi juga dapat memanfaatkan fitur interaktif yang terdapat dalam TheNewBIPS untuk mendukung kegiatan pengelolaan investasinya.

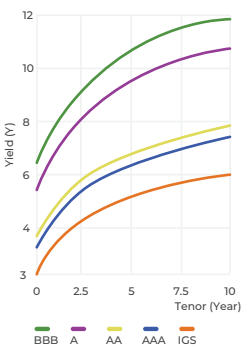
INDOBex Composite

ICBI	Clean Price	Gross Price	Effective Yield	Gross Yield
322.4778	120.0904	122.1738	5.9937	6.4035
+0.0611 +0.02%	0.0000 0.00%	+0.0231 +0.02%	+0.000 +0.00%	+0.0002 +0.00%

Indonesia Government Bonds - Benchmark Fair Price

Series	ISIN	Maturity Date	TTM (Year)	TODAY				Price Chg (Bps)	Yesterday (EOD)				Last Month (EOD)			
				Fair Yield	Low Price	Fair Price	High Price		Fair Yield	Low Price	Fair Price	High Price	Fair Yield	Low Price	Fair Price	High Price
▲ FR0086	IDG000015108	15-Apr-2026	4.64	5.010707	101.736412	101.996412	102.256412	28.60	5.080032	101.710418	5.228757	100.114825				
▲ FR0087	IDG000015207	15-Feb-2031	9.48	6.158360	102.122067	101.422067	102.722067	50.09	6.228194	101.921162	6.298585	101.425000				
▲ FR0088	IDG000018201	15-Jun-2036	14.82	6.273619	99.462921	99.762921	100.062921	38.41	6.313980	99.378833	6.367009	98.876668				
▲ FR0083	IDG000014101	15-Apr-2040	18.65	6.908743	105.832251	106.132251	106.432251	77.08	6.980178	105.361471	7.074046	104.367500				

Indonesia Corporate Bonds Yield Curve



Credit Spread Matrix

Tenor (Year)	AAA(Bps)		AA+(Bps)		AA(Bps)		AA-(Bps)		A+(Bps)		A(Bps)		A-(Bps)		BBB+(Bps)		BBB(Bps)		BBB-(Bps)	
	Spread	Chg	Spread	Chg	Spread	Chg	Spread	Chg	Spread	Chg	Spread	Chg	Spread	Chg	Spread	Chg	Spread	Chg	Spread	Chg
0.08	106.67 ▲	1.88	129.68 ▲	0.45	168.18 ▲	1.64	262.30 ▲	2.58	294.29 ▲	9.50	368.27 ▲	9.72	387.35 ▲	0.76	461.33 ▲	5.92	519.16 ▲	5.70	660.86 ▼	-1.81
1.00	114.35 ▼	-2.51	135.09 ▲	0.12	179.65 ▲	1.07	256.51 ▼	-4.07	351.54 ▲	9.62	406.18 ▲	6.41	434.40 ▼	-7.50	467.90 ▼	-5.53	515.23 ▲	6.77	707.15 ▼	-6.29
2.00	120.32 ▼	-2.51	131.63 ▼	-3.41	183.21 ▲	1.68	257.86 ▼	-4.75	381.29 ▲	11.08	429.63 ▲	7.62	469.90 ▼	-4.75	469.97 ▼	-3.17	517.35 ▲	6.29	712.62 ▼	-8.94
3.00	124.09 ▼	-1.48	130.49 ▼	-5.10	185.09 ▲	1.62	261.24 ▼	-3.74	395.45 ▲	10.39	441.47 ▲	7.21	473.95 ▼	-3.07	482.99 ▲	0.97	524.33 ▲	5.48	707.24 ▼	-7.21
4.00	127.15 ▼	-0.69	134.26 ▼	-4.58	187.98 ▲	1.23	264.96 ▼	-2.81	403.82 ▲	7.78	447.88 ▲	4.76	485.05 ▼	-4.20	503.78 ▲	3.21	534.68 ▲	4.82	703.72 ▼	-3.25
5.00	129.81 ▼	-0.33	141.05 ▼	-2.88	191.44 ▲	1.09	268.09 ▼	-2.33	409.70 ▲	5.32	451.81 ▲	1.54	495.79 ▼	-6.47	525.33 ▲	3.52	546.30 ▲	4.27	703.50 ▲	0.65
6.00	132.04 ▼	-0.23	148.47 ▼	-1.02	194.46 ▲	1.54	270.23 ▼	-2.17	413.96 ▲	3.78	454.58 ▼	-1.22	506.45 ▼	-8.18	542.94 ▲	2.67	557.53 ▲	3.73	704.98 ▲	3.22
7.00	133.75 ▼	-0.21	154.87 ▲	0.44	196.37 ▲	2.66	271.34 ▼	-2.10	416.77 ▲	3.49	456.76 ▼	-2.79	516.57 ▼	-8.36	554.74 ▲	1.39	567.36 ▲	3.12	704.48 ▲	4.11
8.00	134.89 ▼	-0.10	159.47 ▲	1.31	196.93 ▲	4.35	271.55 ▼	-1.95	418.20 ▲	4.40	458.56 ▼	-2.96	525.69 ▼	-6.81	560.85 ▲	0.13	575.33 ▲	2.45	707.01 ▲	3.52
9.00	135.51 ▲	0.15	162.13 ▲	1.60	196.22 ▲	6.41	271.05 ▼	-1.65	418.43 ▲	6.22	460.05 ▼	-1.84	533.52 ▼	-3.77	562.32 ▼	-0.87	581.41 ▲	1.73	706.27 ▲	1.88
10.00	135.89 ▼	-0.58	163.06 ▲	1.45	194.52 ▲	8.67	270.06 ▼	-1.16	417.68 ▲	8.61	461.28 ▲	0.29	539.94 ▲	0.32	560.51 ▼	-1.56	585.76 ▲	1.01	704.34 ▼	-0.34

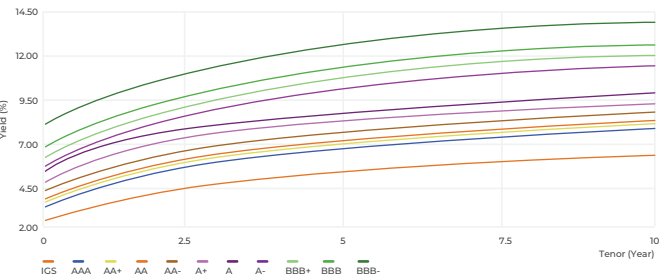
Fitur-fitur dalam TheNewBIPS

● Daily Marked to Market Price and Yield

PHEI melakukan valuasi dan penetapan harga pasar wajar (HPW) seluruh obligasi pemerintah denominasi Rupiah dan US Dollar serta seluruh obligasi korporasi denominasi Rupiah yang termasuk kategori Investment grade. Informasi HPW ini dilengkapi dengan informasi yield, yield curve, serta credit spread matrix untuk obligasi korporasi. Penggunaan HPW PHEI dapat digunakan untuk acuan valuasi aset, acuan dalam penerbitan obligasi, referensi transaksi obligasi, referensi lelang Surat Utang Negara (SUN), referensi kegiatan audit serta acuan mengukur kinerja pengelolaan aset.

Government Bond - Series

Series	ISIN	Maturity Date	TTM (Year)	TODAY				Price Chg (Bps)	Yesterday (EOD)				Last Month (EOD)			
				Fair Yield	Low Price	Fair Price	High Price		Fair Yield	Low Price	Fair Price	High Price	Fair Yield	Low Price	Fair Price	High Price
▲ FR0085	IDG000014408	15-Apr-2031	9.67	6.413827	109.200829	109.500829	109.800829	7.57	6.424587	109.421541	6.456198	109.238089				
▲ FR0086	IDG000015108	15-Apr-2026	4.67	5.189594	101.003542	101.263542	101.523542	3.85	5.199351	101.225000	5.292430	100.852609				
▲ FR0087	IDG000015207	15-Feb-2031	9.51	6.305329	101.075000	101.375000	101.675000	24.37	6.339648	101.131272	6.338831	101.137366				
▲ FR0088	IDG000018201	15-Jun-2036	14.84	6.305969	99.155030	99.455030	99.755030	23.77	6.331007	99.217286	6.347736	99.316667				
▲ FR0089	IDG000018300	15-Aug-2051	30.02	6.859008	100.202000	100.502000	100.802000	1.41	6.860099	100.187875	6.874521	99.918000				
▲ FR0090	IDG000018607	15-Apr-2027	5.67	5.283587	98.965000	99.225000	99.485000	7.50	5.298901	99.150000	5.363972	98.793548				
▲ FR0091	IDG000018706	15-Apr-2032	10.67	6.334612	99.598734	100.298734	100.998734	5.48	6.347726	100.243550	6.348501	100.191667				
▲ FR0092	IDG000019000	15-Jun-2042	20.84	6.956363	101.525000	101.825000	102.125000	2.15	6.958570	101.803455	6.959490	101.751322				



● Government Bond and Sukuk:

- Upper, Lower, Fair Price and Yield Per Series
- FR & VR Yield Curves
- Spot Rate (Zero Coupon)

● Corporate Bond and Sukuk:

- Upper, Lower, Fair Price and Yield Per Series
- Yield Curves by Ratings
- Credit Spread Matrix
- Yield and Price Movement (By Ratings and Trend)

● Global Bond USD Denominated:

- Global Bond Yield Curves
- Global Bond Prices and Yield per Series

Debt Market Research

Guna membantu dan mendukung kegiatan investor dan pelaku pasar dalam pengambilan keputusan pengelolaan investasi, PHEI menerbitkan laporan riset terkait kondisi pasar surat utang di Indonesia secara berkala. Laporan riset ini diterbitkan secara melalui **TheNewBIPS** secara harian, mingguan dan bulanan.



Daily Pricing Notes

Weekly Dashboard

Mid Day Pricing Notes

Monthly Market Review

Weekly Pricing Notes

Auction Notes

Mid Day Pricing Notes

PHEI Indonesia Government Securities Indexes

Government Total Return

INDOBEXG-TR

318.2334

Chg (Point) +0.1558 +0.05%

Ytd +9.1805 +2.97%

Government Clean Price

INDOBEXG-CP

120.7297

Chg (Point) +0.0373 +0.03%

Ytd -1.8574 -1.52%

Government Effective Yield

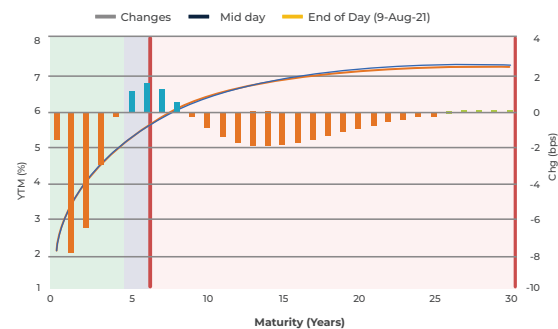
INDOBEXG-EY

5.8808

Chg (Point) -0.0010 -0.19%

Ytd +0.1493 +2.60%

PHEI Indonesia Government Securities Yield Curve (PHEI-IGSYC)



Short Maturity <5 Years			Medium Maturity 5-7 Years			Long Maturity >7 Years		
Close	4.2431		Close	5.5971		Close	6.9884	
Previous	4.2890		Previous	5.5834		Previous	6.9959	
Chg (bps)	-4.39	-1.02%	Chg (bps)	+1.37	0.25%	Chg (bps)	-0.75	-0.11%

Indonesia Government Sukuk Indexes

Government Sukuk Total Return

IGSIX-TR

295.4764

Chg (Point) +0.1773 +0.06%

Ytd +11.0439 +3.88%

Government Sukuk Clean Price

IGSIX-CP

115.4113

Chg (Point) +0.0492 +0.04%

Ytd -0.6356 -0.55%

Government Sukuk Effective Yield

IGSIX-EY

5.6046

Chg (Point) -0.0206 -0.36%

Ytd +0.0352 +0.63%

Government Sukuk Series Price Changes



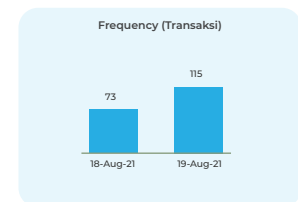
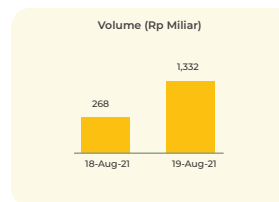
PHEI - Government Sukuk Benchmark Series

Maturity	Series	Mid Day		End of Day		Chg (bps)	
		Price (%)	Yield (%)	Price (%)	Yield (%)	Price (%)	Yield (%)
15-May-23	PBS027	104.2528	3.9411	104.1482	4.0059	+10.46	-6.48
15-Oct-25	PBS017	104.1481	5.0049	104.1428	5.0069	+0.52	-0.20
15-Mar-34	PBS029	98.7000	6.5274	98.9494	6.4978	-29.94	+2.96
15-Oct-46	PBS028	106.8921	7.1542	106.8976	7.1538	-0.55	+0.04

PHEI - Government Bond Benchmark Series

Maturity	Benchmark Series	Close		Previous		Chg (bps)	
			Yield (%)	Price (%)	Yield (%)	Price (%)	Yield (%)
15-Apr-26	FR0086	101.5000	5.1319	101.4020	5.1558	+9.80	-2.39
15-Feb-31	FR0087	101.4041	6.3010	101.4250	6.2982	-2.09	+0.29
15-Jun-36	FR0088	99.2950	6.3228	99.3389	6.3182	-4.38	+0.46
15-Apr-40	FR0083	104.6500	7.0468	104.7275	7.0396	-7.75	+0.73

Mid Day Trading Activities - Government Bond



Government Bond Most Active Series

Seri	TTM (year)	YTM (%)	Price (%)	Vol (Rpbm)	Frekuensi
FR0087	9.50	6.3010	101.4041	545	7
PBS026	3.16	4.5500	106.0282	120	1
FR0059	5.74	5.5375	107.0952	100	4
FR0084	4.50	5.1690	108.2421	100	2
FR0091	10.66	6.3219	100.3967	81	11

Perdagangan Kamis Siang, Pasar Berlanjut Sideways

- Indeks harga bersih obligasi negara tipe konvensional (INDOBEXG-CP) naik +0,03%, sementara sukuk negara naik +0,04%.
- Harga SUN seri Fixed Rate bergerak mixed dalam rentang -11,67bps hingga +35,99bps dengan rata-rata pada seluruh seri naik +3,68bps. Adapun sukuk negara naik +3,99bps.
- Yield obligasi negara dominan bullish. Rata-rata yield pada seluruh tenor (1-30tahun) turun sebesar -1,02bps. Tekanan naik paling besar dialami yield tenor 6-tahun yakni +1,61bps.
- Total volume transaksi obligasi di pasar sekunder meningkat menjadi sebesar Rp1,33tn dan total frekuensi naik menjadi 115 transaksi.
- Sideways-nya pasar pada sesi siang ini diperkirakan lebih disebabkan oleh sentimen dari AS. Selain aksi wait and see rilis minuta FOMC pada hari ini waktu setempat, pasar juga dibayangi tingginya lonjakan kasus Covid-19 varian Delta di Amerika yang memicu Rupiah menjadi terdepresiasi.
- Siang ini, Rupah di pasar spot melemah 37,0pin ke level Rp14.410/US\$.
- Pasar hari ini juga diwarnai wait and see hasil RDG-BI, meskipun menurut konsensus BI masih akan mempertahankan suku bunga acuannya di level 3,50%.

Securities Information

Fitur yang berisi informasi komprehensif atas pasar efek bersifat utang dan sukuk serta surat berharga lainnya di Indonesia.

- Emiten Watch
- Trade and Quotation
- Bond Indices
- Historical Price and Yield
- Issuers Prospectus and Financial Statement
- Bond Information Details & Historical Rating

Trade and Quotation

PHEI - Government Bond Quotation

Summary

Series	Name	ASK			BID			IBPA Fair Price
		High	Low	Average	High	Low	Average	
FR0083	Obligasi Negara Republik Indonesia Seri FR0083	105.4500	104.8000	105.1265	105.0000	104.5000	104.7794	104.703140
FR0086	Obligasi Negara Republik Indonesia Seri FR0086	101.7000	101.4000	101.5588	101.5000	101.2500	101.3353	101.500000
FR0087	Obligasi Negara Republik Indonesia Seri FR0087	101.8000	101.2500	101.5912	101.6000	101.0000	101.2941	101.375000
FR0088	Obligasi Negara Republik Indonesia Seri FR0087	99.8500	99.2500	99.6029	99.5500	99.0000	99.2588	99.375000

Bond Indices

Indonesia Bond Indices - INDOBex

Composite INDOBex - Composite Bond Index (INDOBex)

Daily

End of Day

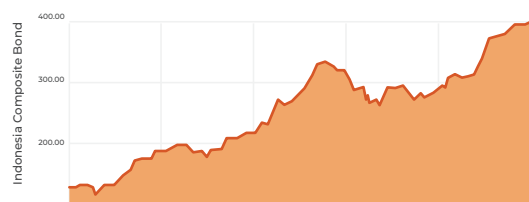
ICBI	CLEAN PRICE	GROSS PRICE	EFFECTIVE YIELD	GROSS YIELD
324.4247 +0.0614 +0.02%	120.1797 0.0000 0.00%	122.3551 +0.0193 +0.02%	5.9566 0.0000 0.00%	6.3838 +0.0002 +0.02%

Constituent

TXT export

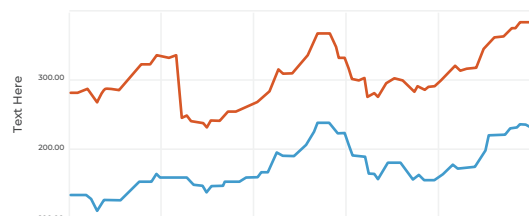
Historical

From 23-Apr-2021 To 23-Jul-2021



INDONESIA COMPOSITE BOND INDEX

High	324.7181 04-Aug-2021	StDev	2.81
Low	315.1452 20-May-2021	Year to Date	10.2209 / 3.25%
Average	320.1849		
Last	324.5274 19-Aug-2021		



CLEAN PRICE COMPOSITE

High	120.7092 04-Aug-2021	StDev	0.52
Low	118.8348 20-May-2021	Year to Date	-1.5730 / -1.29%
Average	119.7073		
Last	120.2879 19-Aug-2021		

GROSS PRICE COMPOSITE

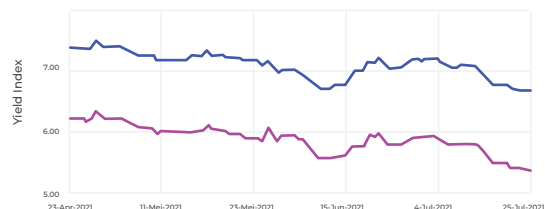
High	122.9949 04-Aug-2021	Text	0.80
Low	120.0957 20-May-2021	Year to Date	-1.2145 / -0.98%
Average	121.5472		
Last	122.4023 19-Aug-2021		

EFFECTIVE YIELD COMPOSITE

High	6.2080 20-May-2021	StDev	0.09
Low	5.8928 04-Aug-2021	Year to Date	0.0789 / 1.35%
Average	6.0704		
Last	5.9415 19-Aug-2021		

GROSS YIELD COMPOSITE

High	6.5906 20-May-2021	StDev	0.08
Low	6.3148 04-Aug-2021	Year to Date	0.7741 / 2.81%
Average	6.4620		
Last	6.3687 19-Aug-2021		



● Fitur Investasi Interaktif

Fitur-fitur yang dikembangkan guna membantu kegiatan investasi dan pengelolaan aset pelanggan

● My Portfolio

● Bond Calculator

● ABS Calculator

● My Watchlist

● My Portfolio

Fitur My Portfolio adalah Application Tool untuk mengelola daftar (portofolio) surat utang yang dimiliki pelanggan.

Dengan menggunakan fitur ini, pelanggan dengan mudah dapat memonitor efek kelolaannya dalam satu halaman aplikasi

Manajer Investasi 1

Open Position **Portfolio Summary** Closed Position

compare to: **Indonesia Composite Bond Index** **compare**

Indonesia Composite Bond Index

19 Aug 2021



324.5274

Previous
324.3675

+0.049% +0.16

Month to Date
+0.285% +0.9277

Year to Date
+3.252% +10.2209

Year on Year
+9.458% +28.0415



Portfolio Statistic

Series	Wright	YTM	YTM	Dura tion	Mod Duration	Conv exity	Clean Price
Portfolio	100.00%	7.70	4.67%	3.14	3.22	26.60	303.3
ADMP03BCN4	57.14%	7.48	0.39	0.39	0.38	0.24	100.48
FR0040	11.43%	7.75	6.54	4.75	4.58	27.93	116.41
FR0056	9.14%	7.64	7.54	5.55	5.34	37.41	103.02
FR0065	1.71%	8.19	14.21	8.83	8.49	100.68	86.96
FR0073	4.57%	8.11	12.31	7.66	7.35	75.46	104.88
FR0074	16.00%	8.21	13.46	8.51	8.18	91.80	94.25

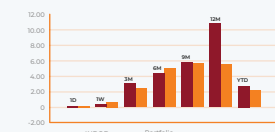
Portfolio compared to ICBI

Test Here

Series	YTM	YTM	Duration	Mod Duration	Convexity	Clean Price
Portfolio	7.7006	4.67%	3.1366	3.2058	26.6045	105.5086
ICBI	5.9405	9.2224	6.0249	5.8435	59.3923	107.8031

Total Return Performance

Series	1D	1W	3M	6M	9M	12M	YTD
Portfolio	0.00%	0.77%	2.14%	5.20%	5.56%	5.40%	1.84%
ICBI	0.05%	0.20%	2.89%	4.53%	5.62%	9.46%	3.25%



Portfolio Total Return Performance

Series	Wright	1D	1W	3M	6M	9M	12M	YTD
Portfolio	100.00%	0.00%	0.77%	2.14%	5.20%	5.56%	5.40%	1.84%
ADMP03BCN4	57.14%	0.06%	0.39%	2.06%	4.01%	9.10%	9.10%	1.55%
FR0040	11.43%	0.09%	0.48%	3.27%	6.50%	18.75%	1.56%	2.94%
FR0056	9.14%	0.06%	0.16%	3.08%	7.30%	10.9%	0.74%	2.78%
FR0065	1.71%	-0.09%	0.37%	0.66%	6.24%	-0.79%	-3.14%	1.28%
FR0073	4.57%	-0.07%	0.10%	1.88%	6.75%	1.42%	0.28%	1.98%
FR0074	57.00%	-0.26%	-0.08%	1.35%	7.55%	-0.03%	-0.03%	1.58%

● Data On Request

Layanan yang diberikan kepada Pelanggan untuk memenuhi kebutuhan data dan informasi milik PHEI yang terkostumisasi.

	A	B	C	D	E	F	G	H	I
	Bond Code	Bond Name	Maturity Date	Coupon	Outstanding	Market Weight	Price	Capital Gain/Loss	
54	PSB004	SBSN Seri PSB004	15-Feb-37	6.100%	38,507,277,000,000.00	1.0110%	95.3505	55.2835	0.0670
55	PSB005	SBSN Seri PSB005	15-Apr-43	6.750%	34,334,000,000,000.00	0.9311%	101.4529	99.0686	2.4344
56	PSB007	SBSN Seri PSB007	15-Sep-40	9.000%	10,375,000,000,000.00	0.3345%	122.1697	117.1906	4.9791
57	PSB011	SBSN Seri PSB011	15-Aug-23	8.750%	21,750,000,000,000.00	0.6529%	110.2118	108.2871	1.9248
58	PSB012	SBSN Seri PSB012	15-Nov-31	8.875%	47,680,694,000,000.00	1.5021%	115.1796	115.9493	3.2395
59	PSB015	SBSN Seri PSB015	15-Jul-47	8.000%	29,845,000,000,000.00	0.6862%	111.3812	106.9778	4.3234
60	PSB017	SBSN Seri PSB017	15-Oct-25	6.125%	52,636,480,000,000.00	1.4773%	103.2357	103.0192	0.2165
61	PSB018	SBSN Seri PSB018	15-May-28	7.625%	7,500,000,000,000.00	0.2187%	110.8892	107.4018	3.4874
62	PSB019	SBSN Seri PSB019	15-Sep-23	8.250%	43,040,000,000,000.00	1.2712%	109.0880	107.5516	1.7365
63	PSB020	SBSN Seri PSB020	15-Oct-27	9.000%	2,250,000,000,000.00	0.0712%	118.2844	115.7575	2.5289
64	PSB021	SBSN Seri PSB021	15-Nov-26	8.500%	13,185,000,000,000.00	0.4050%	114.7104	113.0854	1.6250
65	PSB022	SBSN Seri PSB022	15-Apr-34	8.625%	16,330,000,000,000.00	0.5063%	117.9244	113.4525	4.4719
66	PSB023	SBSN Seri PSB023	15-May-30	8.125%	10,375,000,000,000.00	0.3339%	113.9614	111.1625	2.7869
67	PSB024	SBSN Seri PSB024	15-May-32	8.375%	3,000,000,000,000.00	0.0892%	115.5093	109.4294	6.5238
68	PSB025	SBSN Seri PSB025	15-May-33	8.375%	24,735,000,000,000.00	0.7531%	113.2655	112.0838	1.1817
69	PSB026	SBSN Seri PSB026	15-Oct-24	6.625%	36,895,000,000,000.00	1.6767%	105.3128	105.3176	0.0050
70	PSB027	SBSN Seri PSB027	15-May-23	6.500%	40,615,346,000,000.00	1.1426%	104.4607	103.7244	0.7363
71	PSB028	SBSN Seri PSB028	15-Oct-46	7.750%	62,603,420,000,000.00	1.8147%	107.6128	106.1048	1.5080
72	PSB029	SBSN Seri PSB029	15-Mar-34	6.375%	26,466,790,000,000.00	0.7122%	100.0000	98.1393	1.8607
73	SR012	Sukuk Negara Ritel Seri SR-012	10-Mar-23	6.300%	12,142,572,000,000.00	0.3381%	103.8977	103.1779	0.7198
74	SR013	Sukuk Negara Ritel Seri SR-013	10-Sep-23	6.050%	25,665,971,000,000.00	0.7347%	103.6212	103.1393	0.4881



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