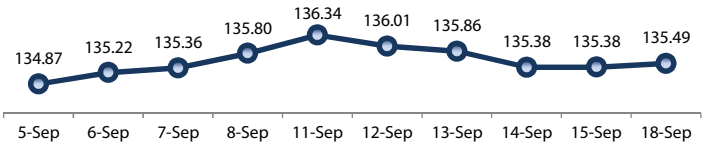
DAILY TECHNICAL ANALYSIS

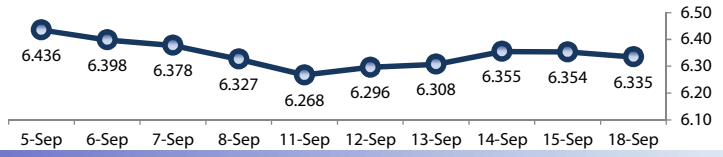
Danareksa Sekuritas

TUESDAY, SEPTEMBER 19, 2017 — **DEBT** RESEARCH

PRICE INDEX



YIELD INDEX



TECHNICAL ANALYSIS

FR0061

INDICATORS	18-Sep-17	-1 Day	Change
Last Price	104.09	103.80	0.29
DI+	61.34	59.13	2.21
DI-	15.77	17.85	(2.08)
ADX (15D)	57.69	57.59	0.10
A/D	21,914.91	21,194.09	720.83
CMF(20D)	0.547	0.542	0.01
CCI	70.64	60.20	10.45
Volume (IDR bn)	2,207.60	583.36	1,624.24
Frequency	30	21	9

COMMENT

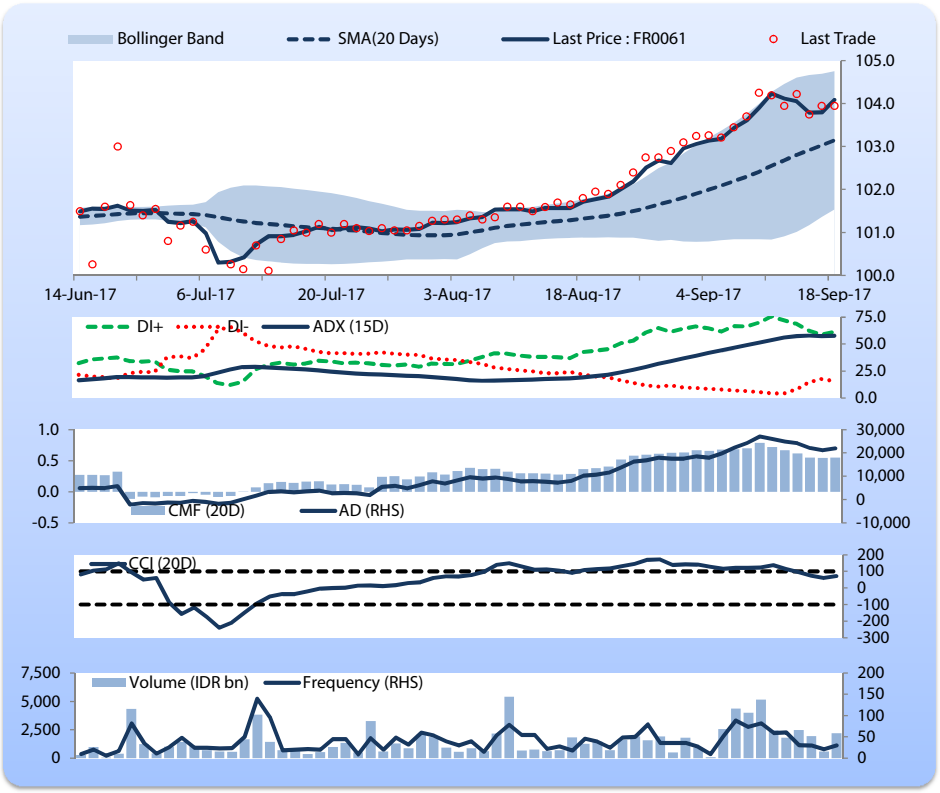
Price increased; heavy trade volume; upward trend continues to strengthen; buying pressure increased; CCI increased.

BUY

FEATURES

Issue Date	6-Oct-11
Mature Date	15-May-22
Tenor	4.7
Coupon Rate	7.00
Last Yield	5.98
Modified Duration	3.86
Previous Coupon Date	15-May-17
Next Coupon Date	15-Nov-17

Sources: Bloomberg (Price); IDX



FR0059

INDICATORS	18-Sep-17	-1 Day	Change
Last Price	103.90	103.55	0.35
DI+	61.17	57.62	3.55
DI-	23.28	25.40	(2.13)
ADX (15D)	45.48	45.53	(0.04)
A/D	15,120.47	17,573.97	(2,453.50)
CMF(20D)	0.276	0.293	(0.02)
CCI	63.86	53.75	10.11
Volume (IDR bn)	1,086.28	1,598.88	(512.60)
Frequency	46	96	(50)

COMMENT

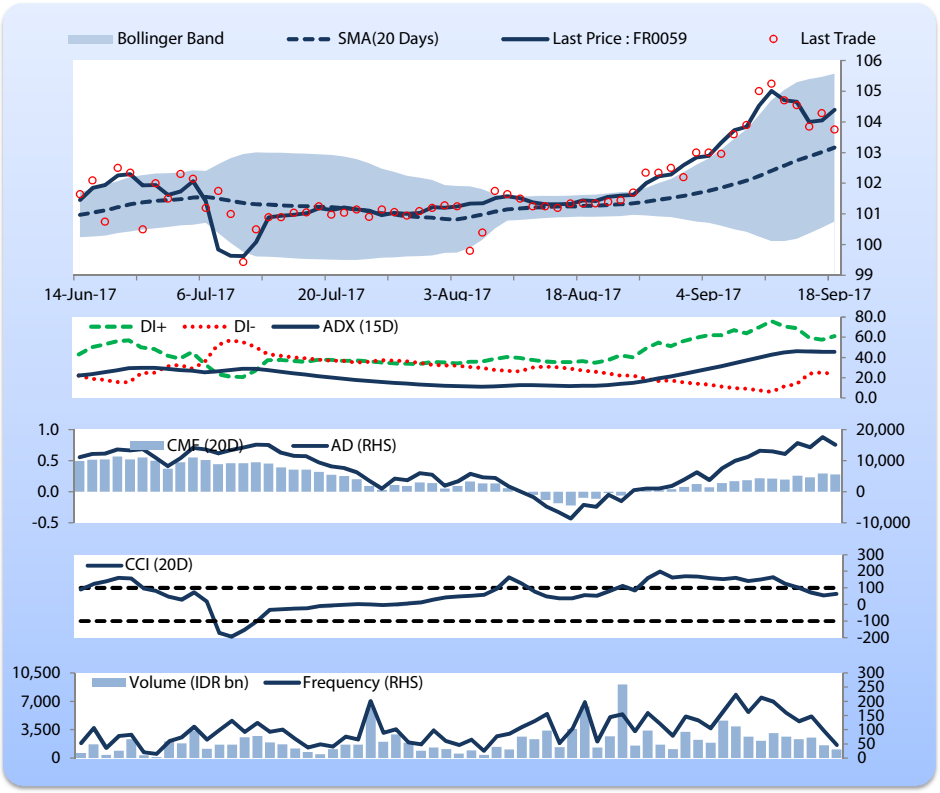
Price increased; heavy trade volume; upward trend continues to weaken; buying pressure eased; CCI increased.

HOLD

FEATURES

Issue Date	15-Sep-11
Mature Date	15-May-27
Tenor	9.7
Coupon Rate	7.000
Last Yield	6.45
Modified Duration	6.85
Previous Coupon Date	15-May-17
Next Coupon Date	15-Nov-17

Sources: Bloomberg (Price); IDX



FR0074

INDICATORS	18-Sep-17	-1 Day	Change
Last Price	104.84	104.52	0.32
DI+	51.59	49.51	2.07
DI-	27.20	28.71	(1.51)
ADX (15D)	43.70	44.61	(0.91)
A/D	16,845.82	16,976.91	(131.08)
CMF(20D)	0.488	0.490	(0.00)
CCI	44.58	34.09	10.49
Volume (IDR bn)	244.83	780.27	(535.44)
Frequency	48	40	8

COMMENT

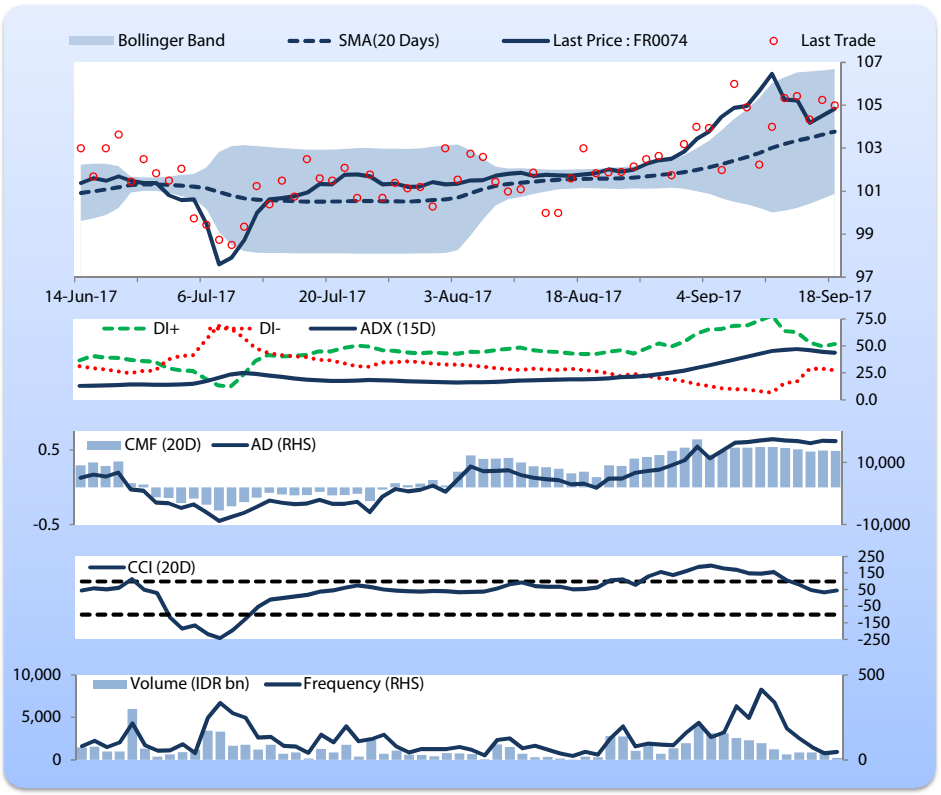
Price increased; moderate trade volume; upward trend continues to weaken; buying pressure eased; CCI increased.

HOLD

FEATURES

Issue Date	10-Nov-16
Mature Date	15-Aug-32
Tenor	14.9
Coupon Rate	7.50
Last Yield	6.97
Modified Duration	8.99
Previous Coupon Date	15-Aug-17
Next Coupon Date	15-Feb-18

Sources: Bloomberg (Price); IDX



FR0072

INDICATORS	18-Sep-17	-1 Day	Change
Last Price	110.25	110.10	0.15
DI+	48.26	47.89	0.37
DI-	25.79	26.98	(1.19)
ADX (15D)	45.69	46.79	(1.10)
A/D	18,165.96	19,564.32	(1,398.36)
CMF(20D)	0.610	0.631	(0.02)
CCI	20.79	19.41	1.37
Volume (IDR bn)	462.52	415.66	46.86
Frequency	44	37	7

COMMENT

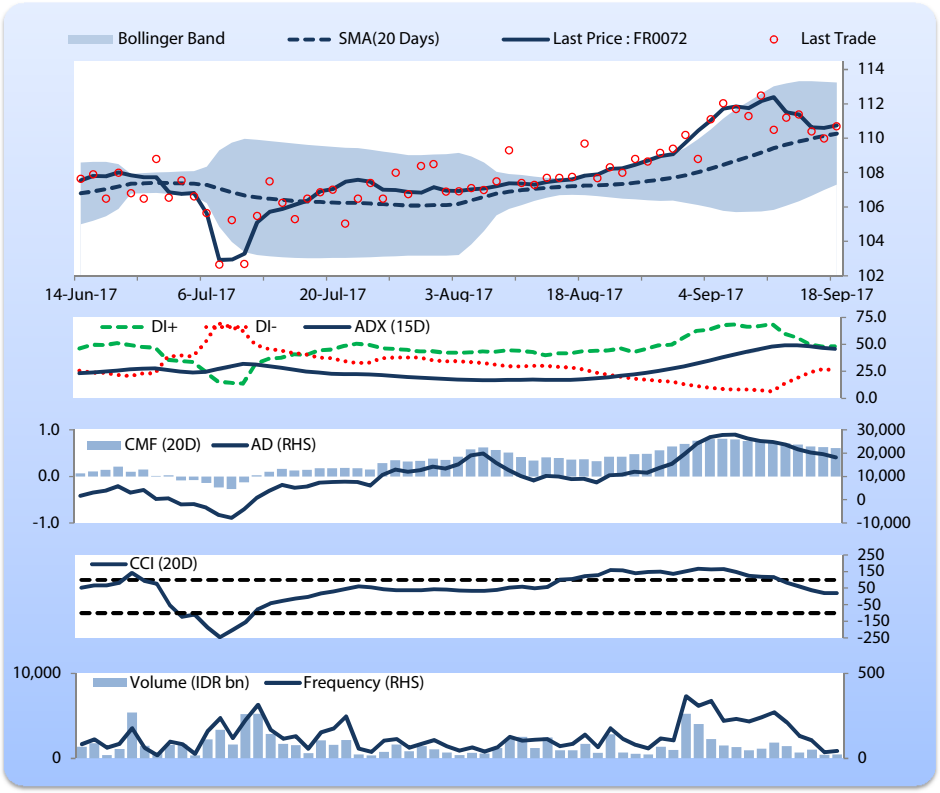
Price increased; moderate trade volume; upward trend continues to weaken; buying pressure eased; CCI increased.

HOLD

FEATURES

Issue Date	9-Jul-15
Mature Date	15-May-36
Tenor (year)	18.7
Coupon Rate	8.25
Last Yield	7.24
Modified Duration	9.64
Previous Coupon Date	15-May-17
Next Coupon Date	15-Nov-17

Sources: Bloomberg (Price); IDX



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