

WEDNESDAY, JUNE 12, 2019 DEBT RESEARCH

PRICE INDEX



21-May 22-May 23-May 24-May 27-May 28-May 29-May 31-May 10-Jun 11-Jun **TECHNICAL ANALYSIS**

YIELD INDEX 8.018 8.034 7.958 7.923 7.902 7.927 7.987 7.929 7.799 7.741 21-May 22-May 23-May 24-May 27-May 28-May 29-May 31-May 10-Jun 11-Jun

FR0077

INDICATORS	11-Jun-19	-1 Day	Change
Last Price	103.42	103.27	0.14
DI+	42.81	40.20	2.61
DI-	30.23	31.61	(1.38)
ADX (15D)	27.15	27.85	(0.71)
A/D	-10,716.88	-12,756.39	2,039.51
CMF(20D)	-0.279	-0.341	0.06
CCI	207.65	164.22	43.44
Volume (IDR bn)	1,563.98	1,727.68	(163.69)
Frequency	49	56	(7)

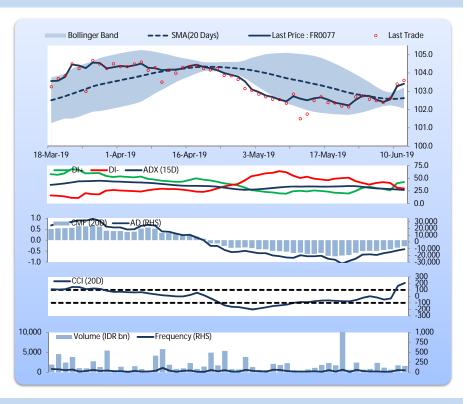
COMMENT

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

RUN

FEATURES 27-Sep-18 Issue Date Mature Date 15-May-24 4.9 Coupon Rate 8.13 Last Yield 7.29 **Modified Duration** 4.00 15-May-19 Previous Coupon Date Next Coupon Date 15-Nov-19

Sources: Bloomberg (Price); IDX



FR0078

INDICATORS	11-Jun-19	-1 Day	Change
Last Price	103.76	103.69	0.07
DI+	44.16	43.59	0.57
DI-	30.67	31.09	(0.41)
ADX (15D)	24.23	24.67	(0.44)
A/D	1,269.63	-4,832.37	6,102.00
CMF(20D)	0.022	-0.081	0.10
CCI	195.07	193.18	1.89
Volume (IDR bn)	2,750.13	4,195.47	(1,445.33)
Frequency	79	146	(67)

COMMENT

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

BUY

FEATURES	
Issue Date	27-Sep-18
Mature Date	15-May-29
Tenor	9.9
Coupon Rate	8.25
Last Yield	7.70
Modified Duration	6.73
Previous Coupon Date	15-May-19
Next Coupon Date	15-Nov-19

Sources: Bloomberg (Price); IDX



Danareksa

DEBT RESEARCH

WEDNESDAY, JUNE 12, 2019

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FR0068

INDICATORS	11-Jun-19	-1 Day	Change
Last Price	102.80	102.16	0.64
DI+	47.49	44.37	3.12
DI-	28.03	29.97	(1.94)
ADX (15D)	28.01	28.17	(0.16)
A/D	-911.80	-3,213.80	2,302.00
CMF(20D)	-0.023	-0.083	0.06
CCI	205.03	197.30	7.74
Volume (IDR bn)	1,620.10	2,866.21	(1,246.11)
Frequency	85	150	(65)

COMMENT

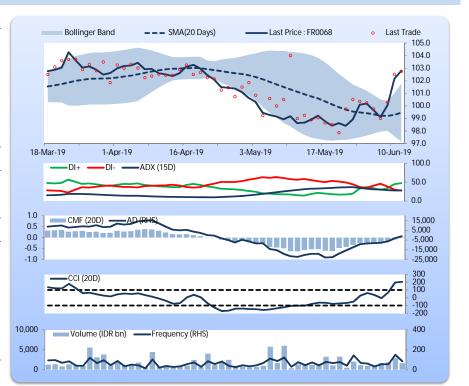
Price increased; heavy trade volume; upward trend continues to weaken; selling pressure eased; CCI increased.

BUY

FEATURES

Issue Date	1-Aug-13
Mature Date	15-Mar-34
Tenor	14.8
Coupon Rate	8.38
Last Yield	8.05
Modified Duration	8.32
Previous Coupon Date	15-Mar-19
Next Coupon Date	15-Sep-19

Sources: Bloomberg (Price); IDX



FR0079

INDICATORS	11-Jun-19	-1 Day	Change
Last Price	101.78	101.53	0.25
DI+	52.21	50.65	1.56
DI-	27.13	28.02	(0.89)
ADX (15D)	26.91	26.57	0.34
A/D	-3,054.44	-5,140.48	2,086.04
CMF(20D)	-0.155	-0.247	0.09
CCI	176.58	178.42	(1.84)
Volume (IDR bn)	538.17	603.99	(65.82)
Frequency	115	89	26

COMMENT

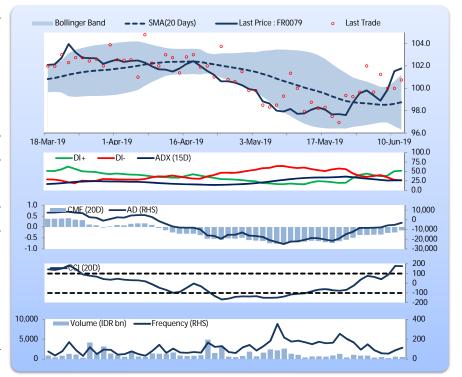
Price increased; moderate trade volume; upward trend continues to strengthen; selling pressure eased; CCI declined.

BUY

FEATURES

Issue Date Mature Date	7-Jan-19 15-Apr-39
Tenor (year)	19.8
Coupon Rate Last Yield	8.38 8.19
Modified Duration	9.57
Previous Coupon Date	15-Apr-19
Next Coupon Date	15-Oct-19

Sources: Bloomberg (Price); IDX



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