

FRIDAY, AUGUST 16, 2019 DEBT RESEARCH

YIELD INDEX



9-Aug 12-Aug 13-Aug 14-Aug 15-Aug

8-Aug



TECHNICAL ANALYSIS

5-Aug

FR0077

2-Aug

INDICATORS	15-Aug-19	-1 Day	Change
Last Price	105.13	105.24	(0.10)
DI+	1.35	36.29	(34.94)
DI-	1.59	42.54	(40.95)
ADX (15D)	28.64	30.12	(1.48)
A/D	-9,447.03	-11,043.23	1,596.20
CMF(20D)	-0.286	-0.318	0.03
CCI	-282.08	-32.91	(249.17)
Volume (IDR bn)	978.93	1,063.49	(84.56)
Frequency	22	23	(1)

7-Aug

6-Aug

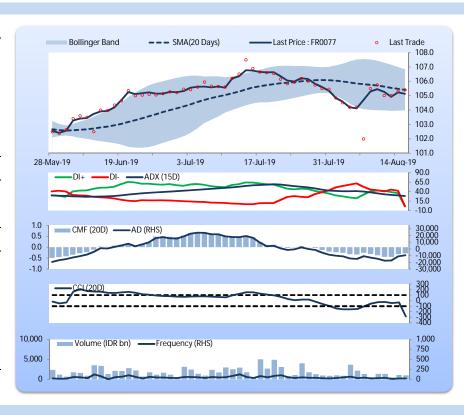
COMMENT

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

HOLD

FEATURES 27-Sep-18 Issue Date Mature Date 15-May-24 4.7 Coupon Rate 8.13 Last Yield 6.84 **Modified Duration** 3.85 15-May-19 Previous Coupon Date Next Coupon Date 15-Nov-19

Sources: Bloomberg (Price); IDX



FR0078

INDICATORS	15-Aug-19	-1 Day	Change
Last Price	105.43	105.61	(0.17)
DI+	2.22	31.84	(29.62)
DI-	3.04	43.62	(40.59)
ADX (15D)	23.95	24.54	(0.60)
A/D	-4,685.45	-3,423.87	(1,261.59)
CMF(20D)	-0.069	-0.049	(0.02)
CCI	-280.63	-50.39	(230.24)
Volume (IDR bn)	4,960.39	1,379.10	3,581.29
Frequency	89	61	28

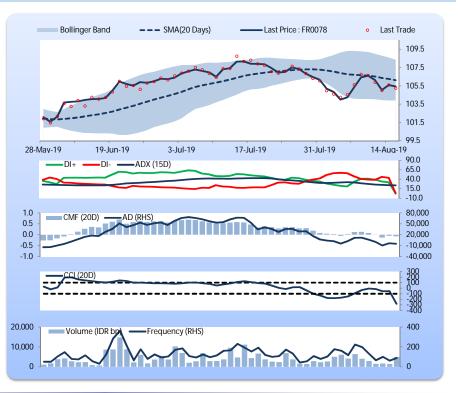
COMMENT

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

HOLD

FEATURES	
Issue Date	27-Sep-18
Mature Date	15-May-29
Tenor	9.7
Coupon Rate	8.25
Last Yield	7.45
Modified Duration	6.59
Previous Coupon Date	15-May-19
Next Coupon Date	15-Nov-19

Sources: Bloomberg (Price); IDX





FRIDAY, AUGUST 16, 2019 DEBT RESEARCH

FR0068

INDICATORS	15-Aug-19	-1 Day	Change
Last Price	104.75	104.56	0.19
DI+	39.35	34.49	4.86
DI-	46.78	50.53	(3.75)
ADX (15D)	27.24	28.57	(1.33)
A/D	-4,006.88	-3,661.07	(345.80)
CMF(20D)	-0.235	-0.217	(0.02)
CCI	-43.06	-64.29	21.23
Volume (IDR bn)	1,463.83	568.30	895.52
Frequency	36	30	6

COMMENT

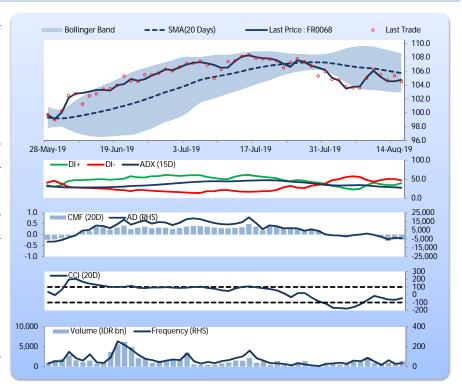
Price increased; heavy trade volume; upward trend continues to weaken; selling pressure increased; CCI increased.

HOLD

FEATURES

Issue Date	1-Aug-13
Mature Date	15-Mar-34
Tenor	14.6
Coupon Rate	8.38
Last Yield	7.82
Modified Duration	8.22
Previous Coupon Date	15-Mar-19
Next Coupon Date	15-Sep-19

Sources: Bloomberg (Price); IDX



FR0079

INDICATORS	15-Aug-19	-1 Day	Change
Last Price	104.76	104.97	(0.22)
DI+	2.81	37.64	(34.83)
DI-	3.14	42.15	(39.01)
ADX (15D)	27.01	28.53	(1.52)
A/D	-1,465.64	1,066.68	(2,532.32)
CMF(20D)	-0.112	0.088	(0.20)
CCI	-278.82	-21.87	(256.95)
Volume (IDR bn)	1,969.92	702.92	1,267.00
Frequency	67	84	(17)

COMMENT

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

HOLD

FEATURES

Issue Date	7-Jan-19
Mature Date	15-Apr-39
Tenor (year)	19.7
Coupon Rate	8.38
Last Yield	7.89
Modified Duration	9.54
Previous Coupon Date	15-Apr-19
Next Coupon Date	15-Oct-19
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Sources: Bloomberg (Price); IDX



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