

TRAINING : FIXED INCOME & DEBT MARKET



PESERTA TRAINING :

- Auditor
- Compliance
- Risk Management
- Operation
- Dealer
- Akademisi
- Pejabat lain yang berminat

BENEFIT TRAINING :

Setelah mengikuti training ini diharapkan peserta dapat :

- Memahami pasar Obligasi internasional dan pasar domestik
- Mengetahui stake holder terkait pasar obligasi
- Memahami fungsi dan keuntungan bertransaksi Obligasi
- Memahami berbagai jenis obligasi
- Memahami hubungan obligasi korporasi dengan obligasi pemerintah
- Memahami konsep waktu cash flow
- Memahami risiko terkait transaksi obligasi
- Mampu menentukan accounting intensi dari transaksi yang dilakukan
- Memahami *metode mark to market* dan bond price volatility
- Memahami Yield curve dan fungsinya

SYLLABUS DAN POKOK BAHASAN :

I. FINANCIAL MARKET

Current macroeconomy
Economic growth
Interest rate and inflation
Domestic economy
Bank Indonesia reference rate VS
Department of finance
Domestic Financial Market
Domestic Financial Market Current
Condition



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II. INTRODUCTION - BOND

Overview of bond features
Bond as liabilities instrument
Type of bond
Type of bond issuer
Initial market – bond auction
Secondary market for bonds
Financial innovation and the bond market

III. BOND PRICING

Time value of money concept
Pricing a bond
Pricing floating rate and Inverse floating rate securities
Price-yield relation
Price quoted and accrued interest

IV. MEASURING YIELD

Computing the yield or internal rate of return on any investment
Conventional yield measure
Calculating yield using EXCEL
Types of yield

V. CORPORATE DEBT INSTRUMENT

Corporate bonds
Medium-term notes
Commercial paper
Bank loans
Bankruptcy and creditor rights

VI. BOND PRICE VOLATILITY

Price-yield relation on free option bonds
Price volatility characteristics of option free bonds
Measures of bond price volatility
Convexity
Additional concerns when using duration
Duration VS measure of time
Approximating a bond's duration and convexity measure

VII. REAL CASE STUDY

Discussion