

TRAINING :

MONEY MARKET PRODUCT AND HEDGING STRATEGY

PESERTA TRAINING :

- a. Treasury
- b. Risk Management
- c. Compliance
- d. Treasury Operation
- e. Dealer
- f. Accounting
- g. Pejabat lain yang berminat
- h. Akademisi



BENEFIT TRAINING :

Setelah mengikuti training ini diharapkan peserta dapat :

- Memahami mekanisme kebijakan moneter
- Memahami transmisi kebijakan moneter hingga pasar uang.
- Memahami produk-produk money market
- Memahami mekanisme transaksi produk money market dipasar
- Mengetahui interest rate derivatif
- Memahami strategi hedging aset dan liabiliti dengan produk MM
- Memahami strategi hedging dan manajemen **posisi** dengan menggunakan interest rate derivatif.
- Memahami risiko yang terdapat di pasar uang

SYLLABUS DAN POKOK BAHASAN :

I. CURRENT FINANCIAL MARKET UPDATE

- Interest rate policy and the price level
- G7 economy and Emerging market economy
- Domestic inflation
- Indonesia interest rate policy and Exchange rate
- BI rate VS SPN

II. INTRODUCTION TO MONEY MARKET

- Money market definition and instrument
- Money market VS Capital Market
- Money market function
- Money Market participant

III. MONETARY POLICY

- The IS-LM Model to understanding impact of monetary policy
- Monetary policy
- Reserve requirement

IV. MONEY MARKET PRODUCT

- Interbank call money
- Repo and reverse Repo
- SBI and SDBI
- Deposit facility
- Lending Facility
- Surat Perbendaharaan Negara
- Term Deposit

V. INTEREST RATE DERIVATIVE

- What is Derivative
- Derivative application and purposes
- Forward Rate Agreement (FRA)
- FRA Quotation and Transaction
- Interest Rate Option (IRO)
- Interest Rate Swap (IRS)

VI. CASE DISCUSSION

- Hedging discussion
- Sort term Assets – Liabilities Management



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