

# TRAINING : Fixed Income MARKET SHIFTING AND BOND PORTFOLIOMANAGEMENT STRATEGIES

## PESERTA TRAINING :

- Treasury
- Compliance
- Risk Management
- Audit
- Corporate planing
- Investment Banking
- Corporate Loan



## Training Benefit :

Setelah mengikuti training ini diharapkan peserta memiliki keahlian dan pengetahuan:

- Memahami indikator macro economy dalam kaitannya dengan pergerakan harga aset obligasi (fixed income).
- Mampu untuk mengambil strategi terkait menghindarkan buku bank dari risiko tingkat suku bunga (risiko pasar).
- Mampu membaca pergerakan yield curve dan pasar surat berharga.
- Mampu membangun portofolio optimum dengan menggunakan model statistik.

## TOPICS COVERED

- I. MACRO ECONOMY UPDATE
- II. MACRO AND MICRO ECONOMY ANALYSIS
  - Micro economy for corporate bond
  - Macro economy for Government bond
- III. THE INVESTMENT MANAGEMENT PROCESS
  - Investment objective
  - Investment policy
  - Portfolio strategy
  - Asset selection
  - Monitoring & evaluation



Creating  
Future  
Positive  
Value

VERTICAL QUANTUM  
[www.verticalquantum.com](http://www.verticalquantum.com)

- IV. MATCHING DURATION, FUNDING AND INVESTMENT
- V. BOND IMMUNIZATION STRATEGY
  - Applied duration
  - Cash flow reinvestment
  - Sell at the right time
- VI. BOND IMMUNIZATION AND MARKET INTEREST RATE CHANGE (interest rate risk).
- VII. ACTIVE BOND MANAGEMENT STRATEGY
- VIII. YIELD CURVE STRATEGY
- IX. BOND PORTFOLIO MAPPING
  - Bullet portfolio
  - Barbel
  - Ladder
- X. THE USE OF LEVERAGE
- XI. LEVERAGE FROM REPO MARKET
- XII. OPTIMUM BOND PORTFOLIO
- XIII. PORTFOLIO RISK
- XIV. PORTFOLIO OPTIMIZATION MODEL