



# Satuan Acara Pengajaran

ECMS802026 - Sekuritas Pendapatan Tetap dan Derivatif

Pengajar

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*Dr. Buddi Wibowo*

## Minggu 8

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**Materi** Modeling credit risk and corporate debt securities

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**Media** power point, buku teks, data

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**Referensi** SS Ch 10  
Sundaresan, Suresh. Fixed Income Markets and Their Derivatives. 3rd Edition, Academic Press, 2009 (SS)

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**Aktivitas** lecture, discussion data exercise

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## Minggu 9

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**Materi** Mortgage Back Securities (MBS)

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**Media** power point buku teks data

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**Referensi** SS Ch 11,12

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**Aktivitas** lecture and discusiion

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## Minggu 10

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**Materi** Interest Rate Futures Contracts, Swaps, Caps & Floors

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**Media** power point buku teks

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**Referensi** ! FJF Ch. 27  
! Hull Ch. 6  
! SS Ch 15,16

Required Textbooks:

1. Fabozzi, Frank J. Bond Market, Analysis and Strategies. Prentice Hall ? Pearson International Edition, 7th Edition, 2010. (FJF)
  2. Hull, John C. Options, Futures, and Other Derivative Securities. Prentice Hall ? Pearson International Edition, 8th , 2012. (Hull)
  3. Sundaresan, Suresh. Fixed Income Markets and Their Derivatives. 3rd Edition, Academic Press, 2009 (SS)
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**Aktivitas** lectures and discussion

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## Minggu 11

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**Materi** Credit Default Swap (CDS )

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**Media** powerpoint buku teks

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**Referensi** ! SS Ch 18  
! Hull Ch 27

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**Aktivitas** lectures and discussion

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## Minggu 12

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**Materi** Repurchase Agreements (REPO)

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**Media** powerpoint text book

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**Referensi** SS Ch 5

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**Aktivitas** lecture and discussion

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## Minggu 13

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**Materi** Collateralized Debt Obligation (CDO)  
&#8722; Treasury Inflation Protected Securities (TIPS)

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**Media** power point

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**Referensi** SS Ch 19  
SS Ch 13

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**Aktivitas** lectures and discussion

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## Minggu 14

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**Materi** Group presentation: Research Proposal in lectured topics

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**Media**

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**Referensi** silabus

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**Aktivitas**

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