



Satuan Acara Pengajaran

ECMS802026 - Sekuritas Pendapatan Tetap dan Derivatif

Pengajar

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Minggu 8

Materi Modeling credit risk and corporate debt securities

Media power point, buku teks, data

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

Aktivitas lecture, discussion data exercise

Minggu 9

Materi Mortgage Back Securities (MBS)

Media power point buku teks data

Referensi SS Ch 11,12

Aktivitas lecture and discusiion

Minggu 10

Materi Interest Rate Futures Contracts, Swaps, Caps & Floors

Media power point buku teks

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

Minggu 11

Materi Credit Default Swap (CDS)

Media powerpoint buku teks

Referensi ! SS Ch 18
! Hull Ch 27

Aktivitas lectures and discussion

Minggu 12

Materi Repurchase Agreements (REPO)

Media powerpoint text book

Referensi SS Ch 5

Aktivitas lecture and discussion

Minggu 13

Materi Collateralized Debt Obligation (CDO)
− Treasury Inflation Protected Securities (TIPS)

Media power point

Referensi SS Ch 19
SS Ch 13

Aktivitas lectures and discussion

Minggu 14

Materi Group presentation: Research Proposal in lectured topics

Media

Referensi silabus

Aktivitas
