Future Index: Optimizing the Portfolio Return for Indonesian Investors in Bearish Market

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Abstrak

This case writing will provide investment alternative for Indonesian investors so they can optimize their return in bearish market. We will try to build a portfolio which will have a Capital protection feature at certain level (depend on the investor’s risk type). The portfolio, partially consists of investment in derivatives (future index), will be simulated against real market condition in 2008, whereby most of the markets are in bearish trend. We will also introduce Hangseng and Nikkei index, compare them with Dow Jones and IDX, so that investors can decide on which one they should invest.