

ABSTRACT

A good forecasting model for a risk of bond is the model that was examined and has an accurate level of forecasting accuracy. There are four forecasting models examined in this research, namely the Standard Deviation, Simple Moving Average, Exponential Weighted Moving Average, and autoregressive conditional Heterocedasticity or Generalized autoregressive conditional Heterocedasticity. These models are widely used model in predicting a risk of bonds. This research is tell about a forecasting for a volatility of bond INDON 14 return in order to measuring of risk value in the future. As in previous research, this study found that only the GARCH model (2.1) that is able to predict the bond return Indon 14 accurately.

Keyword: forecasting models, bonds, risk, return, GARCH (2,1), accurate