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MODULE HANDBOOK

Module name	Pengantar Manajemen Investasi (Introduction to Investment Management)
Module level, if applicable	Bachelor
Code, if applicable	MMS-3433
Subtitle, if applicable	-
Courses, if applicable	-
Semester(s) in which the module is taught	6th Semester
Person responsible for the module	Dr. Abdurakhman
Lecture(s)	Dr. Abdurakhman
Language	Bahasa Indonesia
Classification within the Curriculum	~~Compulsory course~~/ Elective Studies
Teaching format /class hours per week during the semester:	3 hours lecture
Workload	3 hours lectures, 6 hours individual study, 14 weeks per semester, and total 126 hours a semester
Credit points	3
Requirements	MMS-1405 Matematika Finansial I
Module objectives/intended learning outcomes	By the end of this course : CO.1. Students are able to apply portfolio weighting and option pricing formulas CO.2. Students are able to evaluate the optimal portfolio weights
Content	Contents of this lecture consist of : 1. Introduction to investment and types of return 2. General random variable for return of portfolio 3. Simple methods of portfolio : Mean-variance and CAPM 4. Trading portfolio and analysis of performance 5. Option : European and American, Call and Put 6. Volatility, Black Scholes (BS) and Binomial model 7. Performance analysis of BS in Market Level of this lecture is from knowledge until application however the weighting of this lecture is more knowledge
Study and xamination requirements and forms of examination	The weight of assignments will be as follows: i. Quiz, homework 10% ii. Group discussion 15% iii. Mid semester exam 35% iv. Final exam 40% Grade scale: A $85 \leq$ score A/B $75 \leq$ score < 85 B $60 \leq$ score < 75 B/C $50 \leq$ score < 60 C $40 \leq$ score < 50 D $20 \leq$ score < 40

	E score < 20
Media employed	Slides and LCD projectors, blackboards
Reading List	1. An Introduction to Financial option Valuation, Mathematics, Stochastics and Computation, Second Edition, Cambridge University Press *2004*. 2. John C Hull, Options, Futures, and Other Derivatives, Sixth Edition, Prentice Hall, 2005.

CO and PLO mapping

	PLO 1	PLO 2	PLO 3	PLO 4	PLO 5	PLO 6	PLO 7
CO 1		x					
CO 2				x			