

**1. Course Identity**

<b>Course Name</b>	Investment Management		
<b>Faculty</b>	Business and Economics	<b>Study program</b>	Management
<b>Code</b>	SEM944	<b>Credits weight</b>	3
<b>Group</b>	Study program	<b>Type of Course</b>	Elective
<b>Semester</b>	6	<b>Availability</b>	Limited to Study Programs
<b>Learning Method</b>	Classroom Session	<b>Media</b>	Blended
<b>Course Cluster</b>	Specialization Elective Courses (MKPP)	<b>Prerequisite</b>	Financial Management

**2. Course Description**

This course studies and discusses the concepts and techniques of financial asset investment analysis. Investments in financial assets can be made in stock and bond securities. One of the specifics of investing in securities is the ease of constructing an investment portfolio. Hence, this course will focus on an explanation of investment theory and portfolio formation as well as how to do securities analysis on stocks and bonds.

**3. Learning Outcomes**




<b>CPL Codes</b>	<b>Formulation of Graduate Learning Outcomes (CPL)</b>	<b>CPMK Codes</b>	<b>Formulation of Course learning Outcomes (CPMK)</b>
<b>S1</b>	To be devoted to God the Almighty and develop a virtuous noble character	<b>M1</b>	Students are able to understand and explain investment in the capital market (S1, S3, S7, PP3, KU3)
<b>S3</b>	To internalize values, norms and ethics that prioritize integrity, honesty, responsibility and trust in carrying out profession		
<b>S7</b>	To abide by the law and discipline in the life of the society and the state		
<b>PP3</b>	To profess at least one of the international languages	<b>M2</b>	Students are able to understand and explain portfolio theory (S1, S3, PP3, KU3, KU4, KU5)
<b>KU3</b>	To identify managerial issues and organizational functions at the operational level, as well as take appropriate action based on developed alternatives, by applying entrepreneurial principles rooted in local wisdom		
<b>KU4</b>	To make the right managerial decisions in various types of organizations at the operational level, based on data and information analysis on organizational functions		
<b>KU5</b>	To assess the implications of developing or implementing science, technology or art in		

	accordance with their expertise based on scientific principles, procedures, and ethics to produce solutions, ideas, designs, or art criticisms as well as to compile a scientific description of the results of the study in a thesis or final project report		
<b>KK1</b>	To recognize and observe management problems through empirical studies and modeling using scientific methods based on management science in various types of organizations	<b>M3</b>	Students are able to understand and explain securities valuation (S1, S3, KU3, KU4, KK1, KK3)
<b>KK3</b>	To see opportunities quickly and dare to take risks responsibly to provide optimal benefits		
<b>KK4</b>	To think "out of the box" by implementing the values of perfection in accordance with the Islamic treatise by approaching and reasoning to solve problems based on management science	<b>M4</b>	Students are able to understand and explain portfolio performance assessments (S1, S3, KK1, KK3, KK5)
<b>KK5</b>	To think like a visionary, and to be open, communicative, creative, responsive to change and adaptive to the scientific and technological advancement in the scope of management science		

#### 4. Learning Materials and Main References

<b>Learning Materials</b>	<ol style="list-style-type: none"> <li>1. Investment Management Overview</li> <li>2. Capital Market</li> <li>3. Risk and Return</li> <li>4. Portfolio Construction</li> <li>5. Single Index Model</li> <li>6. CAPM Equilibrium Model</li> <li>7. Equilibrium Model of Arbitrage Pricing Theory</li> <li>8. Efficient Capital Market</li> <li>9. Bond Valuation</li> <li>10. Stock Valuation</li> <li>11. Mutual Fund Investment</li> <li>12. Technical Analysis</li> <li>13. Portfolio Performance Assessment</li> </ol>
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<b>References</b>	<b>Main References</b> 1. Charles P. Jones. (2013). Investments: Analysis and Management, 12th Edition, John Wiley and Son Inc. 2. William F. Sharpe. (1999). Investment, 6th Edition, Prentice Hall, New York
	<b>Supporting References</b> 1. HM. Jogiyanto (2015), Teori Portfolio dan Analisis Investasi, Edisi 10, BPFE UGM, Yogyakarta 2. Suad Husnan (2005), Dasar-dasar Teori Portfolio dan Analisis Sekuritas, Edisi 5, UPP-AMP YKPN, Yogyakarta 3. Securities Analysis Certification Module

<b>Date: February 10, 2021</b>	<b>Date: February 04, 2021</b>	<b>Date: February 01, 2021</b>
Approved by the Dean	Examined by the Head of the Study Program	Prepared by :
		
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