

MODULE HANDBOOK

Module name		Introduction to Financial Statistics			
Module level, if applicable		2 nd year			
Code, if applicable		SST-412			
Semester(s) in which the module is taught		4 th (fourth)			
Person responsible for the module		Dina Tri Utari, S.Si., M.Sc.			
Lecturer		Arum Handini Primandari, S.Pd.Si., M.Sc. Dina Tri Utari, S.Si., M.Sc. Mujiati Dwi Kartikasari, M.Sc.			
Language		Bahasa Indonesia			
Relation to curriculum		Elective course in the second year (4 th semester) Bachelor Degree			
Types of teaching and learning	Class size	Attendance time (hours per week per semester)	Form of active participation	Workload (hours per semester)	
Lecture	40-50	2.5	Problem solving	Face to face teaching	35
				Structured activities	48
				Independent study	48
				Exam	5
Total Workload		136 hours			
Credit points		3 CUs / 5.1 ECTS			
Requirements according to the examination regulations		Minimum attendance at lectures is 75%. Final score is evaluated based on quiz, assignment, mid-term exam, and final exam.			
Recommended prerequisites		Students have taken Introduction to Probability (SST-205).			
Related course		Econometric for Business (SST-510)			
Module objectives/intended learning outcomes		After completing this course, the students have ability to: CO 1. formulate the price of securities CO 2. solve the problems related to interest CO 3. solve the problems related to annuity CO 4. explain the basic concept of securities CO 5. estimate the volatility of securities			
Content		Interest: simple interest, compound interest, continued compound interest. Annuity: annuity due, annuity immediate, amortization. Volatility of stock. Securities: introduction to securities (stock, swap, bond), estimating stock price, formulating bond price. Digital cryptocurrencies.			
Study and examination requirements and forms of examination		The final mark will be weighted as follows:			
		No	Assessment components	Assessment types	Weight (percentage)
		1	CO 1	Assignment	20%
		2	CO 2	Midterm Exam	20%
		3	CO 3	Assignment	20%
		4	CO 4	Final Exam	20%
Media employed		5	CO 5	Assignment	20%
		Google Classroom, relevant websites, slides (power points), video, interactive media, white-board, laptop, LCD projector			
		Reading list			
		1. Hull, C. John, 2006, Option, Futures, and Other Derivatives 6th edition, Pearson Education Inc, New Jersey, USA.			
		2. Kellison, Stephen G., 2009, Theory of Interest 3rd, McGraw-Hill, Singapore.			

