

ABSTRACT
APPLICATION FOR OPTIMIZING PORTION OF THE
INVESTMENT FUNDS PORTFOLIO USING
SINGLE INDEX MODEL

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An investor is someone whom invest a capital to a company with the expectation of a financial return. But the fact is that the amount of investment, especially in stocks is still very small in Indonesia. Single Investor Identification (SID) has reached 1,000,289. SID is a single identity that must be owned by capital market investor. The number of capital market investors is less than 1% of the total population of Indonesia.

This research has been designed an application of decision support system using single index model. The support system will compile the potential investor fund data with all their asset and calculate how much investment they can create safely from all their existing asset. The implementation of decision support system (DSS) with single index model is done by choosing stocks that have good financial performance. In the application single index model, selected stocks to enter into a portfolio is a good performing stock. The portfolio investment will be chosen based on LQ-45 which has good financial condition, growth prospect and high transaction value, so it make the investors do not hesitate to choose the stock investment. Waterfall method is used because of the resources and limited time for this study and most importantly based on assumption that the requirement definition is fixed.

Keywords : Decision Support System, Single Index Model, Stock, Investment, LQ-45, Web Application, Waterfall.